



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
ALTERNATIVE INVESTMENTS					
U.S. DOLLAR					
15,137,994.000 LUXOR CAPITAL PARTNERS 99VVABKL7 OFFSHORE LTDD KR2F70080002: LUXOR CAPITAL	1.0000 1.0000	15,186,020.00 15,186,020.00	15,137,994.00 15,137,994.00	0.13	-48,026.00 -48,026.00
14,868,773.140 MKP OPPORTUNITY OFFSHORE LTD 99VVAMUD0 KR2F70040002: MKP OPPORTUNITY	1.0000 1.0000	14,868,773.14 14,868,773.14	14,868,773.14 14,868,773.14	0.12	0.00 0.00
TOTAL U.S. DOLLAR ALTERNATIVE INVESTMENTS		30,054,793.14	30,006,767.14		-48,026.00
		30,054,793.14	30,006,767.14	0.25	-48,026.00
TOTAL ASSETS ALTERNATIVE INVESTMENTS		30,054,793.14	30,006,767.14	0.25	-48,026.00
CASH & CASH EQUIVALENTS					
AUSTRALIAN DOLLAR					
DIVIDENDS RECEIVABLE KR2F29010002: NON-US TRANS ACCT		15,899.54 14,930.48	15,899.54 14,978.93	0.00	0.00 48.45
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		158,666.01 148,496.80	158,666.01 149,718.13	0.00	0.00 1,221.33
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		316,836.45 297,025.30	316,836.45 298,885.15	0.00	0.00 1,859.85
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		1,265.24 1,188.10	1,265.24 1,189.28	0.00	0.00 1.18
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		22,754.78 21,038.47	22,754.78 21,457.78	0.00	0.00 419.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		120,066.21 111,230.96	120,066.21 113,324.51	0.00	0.00 2,093.55
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		873,179.48 816,689.15	873,179.48 824,150.46	0.01	0.00 7,461.31
INTEREST RECEIVABLE KR2F30060002: LOOMIS		9,793.48 9,146.14	9,793.48 9,243.58	0.00	0.00 97.44
INTEREST RECEIVABLE RECLAIM KR2F30020002: MANULIFE ASSET MGMT		10,298.27 9,514.66	10,298.27 9,720.01	0.00	0.00 205.35
INTEREST RECEIVABLE RECLAIM KR2F30010002: PIMCO KR2		82,120.43 76,740.96	82,120.43 77,509.37	0.00	0.00 768.41
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		-1,323,977.45 -1,263,650.88	-1,323,977.45 -1,263,650.88	-0.01	0.00 0.00
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		166,434.89 156,750.33	166,434.89 157,089.57	0.00	0.00 339.24
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		5,184.78 4,833.16	5,184.78 4,893.65	0.00	0.00 60.49
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		13,757.58 12,870.44	13,757.58 12,985.09	0.00	0.00 114.65
NON-BASE CURRENCY - BROKER KR2F29010002: NON-US TRANS ACCT		25,436.17 23,909.91	25,436.17 24,007.93	0.00	0.00 98.02

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NON-BASE CURRENCY - BROKER KR2F30010002: PIMCO KR2		893,895.14 839,707.82	893,895.14 843,702.93	0.01	0.00 3,995.11
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		201,150.00 188,598.24	201,150.00 189,660.85	0.00	0.00 1,062.61
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		69,021,000.00 64,975,349.99	69,021,000.00 65,145,470.85	0.55	0.00 170,120.86
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-13,381,696.01 -12,362,578.10	-13,381,696.01 -12,617,369.55	-0.11	0.00 -254,791.45
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-133,241,000.00 -125,365,410.69	-133,241,000.00 -125,608,357.26	-1.06	0.00 -242,946.57
INTEREST PAYABLE-SHORT SELL KR2F30010002: PIMCO KR2		-92,392.42 -86,828.98	-92,392.42 -87,204.58	-0.00	0.00 -375.60
TOTAL AUSTRALIAN DOLLAR CASH & CASH EQUIVALENTS		-76,101,327.43 -71,370,447.74	-76,101,327.43 -71,678,594.20	-0.60	0.00 -308,146.46
BRAZIL REAL					
RECEIVABLE FOR INVESTMENTS SOLD KR2F29010002: NON-US TRANS ACCT		59,279.50 26,973.60	59,279.50 26,895.10	0.00	0.00 -78.50
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		13,898.86 6,184.97	13,898.86 6,278.85	0.00	0.00 93.88
DIVIDENDS RECEIVABLE KR2F29010002: NON-US TRANS ACCT		-9,631.09 -4,386.04	-9,631.09 -4,369.62	-0.00	0.00 16.42

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INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		101,250.00 44,301.98	101,250.00 45,937.12	0.00	0.00 1,635.14
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		2,282,019.31 1,008,974.27	2,282,019.31 1,035,351.99	0.01	0.00 26,377.72
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		378,392.12 169,466.11	378,392.12 171,676.48	0.00	0.00 2,210.37
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		259,081.04 117,886.66	259,081.04 117,545.05	0.00	0.00 -341.61
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		76,460,763.65 34,241,421.08	76,460,763.65 34,626,527.38	0.29	0.00 385,106.30
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-108,243,752.27 -47,646,318.08	-108,243,752.27 -48,540,119.11	-0.41	0.00 -893,801.03
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F29010002: NON-US TRANS ACCT		-213,394.64 -96,949.09	-213,394.64 -96,817.13	-0.00	0.00 131.96
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F29010002: NON-US TRANS ACCT		9,631.09 4,386.04	9,631.09 4,369.62	0.00	0.00 -16.42
FOREIGN TAXES PAYABLE - INTEREST KR2F30020002: MANULIFE ASSET MGMT		-4,445.51 -1,988.36	-4,445.51 -2,016.93	-0.00	0.00 -28.57
FOREIGN TAXES PAYABLE - INTEREST KR2F30010002: PIMCO KR2		-1,802.88 -780.20	-1,802.88 -817.97	-0.00	0.00 -37.77



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TOTAL BRAZIL REAL CASH & CASH EQUIVALENTS		-28,908,710.82	-28,908,710.82		0.00
		-12,130,827.06	-12,609,559.17	-0.11	-478,732.11
CANADIAN DOLLAR					
RECEIVABLE FOR INVESTMENTS SOLD		366,985.66	366,985.66		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		338,360.15	344,522.57	0.00	6,162.42
DIVIDENDS RECEIVABLE		55,729.89	55,729.89		0.00
KR2F29010002: NON-US TRANS ACCT		52,017.94	52,288.53	0.00	270.59
DIVIDENDS RECEIVABLE		26,535.82	26,535.82		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		24,509.25	24,908.43	0.00	399.18
DIVIDENDS RECEIVABLE		35,228.67	35,228.67		0.00
KR2F20020002: BOSTON CO NON-US VAL		32,415.17	33,070.03	0.00	654.86
DIVIDENDS RECEIVABLE		4,032.00	4,032.00		0.00
KR2F10090002: INVESCO		3,762.77	3,784.17	0.00	21.40
DIVIDENDS RECEIVABLE RECLAIM		89,166.18	89,166.18		0.00
KR2F20020002: BOSTON CO NON-US VAL		84,059.37	83,711.64	0.00	-347.73
DIVIDENDS RECEIVABLE RECLAIM		138,616.58	138,616.58		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		129,842.05	130,137.27	0.00	295.22
DIVIDENDS RECEIVABLE RECLAIM		10,551.47	10,551.47		0.00
KR2F29010002: NON-US TRANS ACCT		9,837.02	9,900.33	0.00	63.31
INTEREST RECEIVABLE		13,767.12	13,767.12		0.00
KR2F30010002: PIMCO KR2		12,714.94	12,925.05	0.00	210.11



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		11,969.74 11,237.61	11,969.74 11,237.61	0.00	0.00 0.00
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		63,418.69 58,412.92	63,418.69 59,539.68	0.00	0.00 1,126.76
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		13,925.94 13,057.41	13,925.94 13,074.16	0.00	0.00 16.75
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		84,240.47 77,772.25	84,240.47 79,087.89	0.00	0.00 1,315.64
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		10,606.97 9,746.63	10,606.97 9,958.19	0.00	0.00 211.56
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		27,986.97 26,529.19	27,986.97 26,275.14	0.00	0.00 -254.05
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		6,286,000.00 5,782,409.92	6,286,000.00 5,890,253.50	0.05	0.00 107,843.58
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		1,261,410.36 1,161,455.50	1,261,410.36 1,183,846.55	0.01	0.00 22,391.05
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		13,507.54 12,648.93	13,507.54 12,681.22	0.00	0.00 32.29
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-23,778.87 -22,260.71	-23,778.87 -22,323.89	-0.00	0.00 -63.18

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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-548,993.40 -505,355.92	-548,993.40 -515,352.53		0.00 -9,996.61
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-24,175,263.32 -21,938,797.51	-24,175,263.32 -22,688,732.46		0.00 -749,934.95
TOTAL CANADIAN DOLLAR CASH & CASH EQUIVALENTS		-16,234,355.52 -14,625,625.12	-16,234,355.52 -15,245,206.92		0.00 -619,581.80
CHILEAN PESO					
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		327,009,641.00 592,083.72	327,009,641.00 590,621.92		0.00 -1,461.80
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		338,427,200.00 604,172.45	338,427,200.00 608,121.53		0.00 3,949.08
TOTAL CHILEAN PESO CASH & CASH EQUIVALENTS		665,436,841.00 1,196,256.17	665,436,841.00 1,198,743.45		0.00 2,487.28
CHINESE YUAN RENMINBI					
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		1,775,634.50 285,540.65	1,775,634.50 288,406.05		0.00 2,865.40
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		25,306,211.50 4,091,843.06	25,306,211.50 4,109,500.86		0.00 17,657.80
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20020002: BOSTON CO NON-US VAL		-177,563.45 -28,554.07	-177,563.45 -28,840.60		0.00 -286.53
TOTAL CHINESE YUAN RENMINBI CASH & CASH EQUIVALENTS		26,904,282.55 4,348,829.64	26,904,282.55 4,369,066.31		0.00 20,236.67
COLOMBIAN PESO					



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		4,020,911,500.00 2,052,637.45	4,020,911,500.00 2,120,250.76	0.02	0.00 67,613.31
CZECH KORUNA					
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		407.72 20.58	407.72 20.34	0.00	0.00 -0.24
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		33,313,000.00 1,680,014.12	33,313,000.00 1,662,225.46	0.01	0.00 -17,788.66
TOTAL CZECH KORUNA CASH & CASH EQUIVALENTS		33,313,407.72 1,680,034.70	33,313,407.72 1,662,245.80	0.01	0.00 -17,788.90
DANISH KRONE					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20050002: AMERICAN CENTURY		4,210,402.40 773,231.91	4,210,402.40 773,233.94	0.01	0.00 2.03
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		90,217.13 16,378.25	90,217.13 16,568.19	0.00	0.00 189.94
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		4,000.00 734.50	4,000.00 734.59	0.00	0.00 0.09
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		9,295,000.00 1,735,401.25	9,295,000.00 1,707,392.82	0.01	0.00 -28,008.43
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20050002: AMERICAN CENTURY		-4,210,402.40 -773,267.41	-4,210,402.40 -773,233.94	-0.01	0.00 33.47
TOTAL DANISH KRONE CASH & CASH EQUIVALENTS		9,389,217.13 1,752,478.50	9,389,217.13 1,724,695.60	0.01	0.00 -27,782.90

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EURO CURRENCY UNIT					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		65,742.51 89,340.78	65,742.51 90,011.36	0.00	0.00 670.58
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		92,355.20 124,984.29	92,355.20 126,449.44	0.00	0.00 1,465.15
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		68,637.72 92,887.43	68,637.72 93,976.31	0.00	0.00 1,088.88
DIVIDENDS RECEIVABLE KR2F29010002: NON-US TRANS ACCT		12,081.76 16,397.42	12,081.76 16,541.83	0.00	0.00 144.41
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		232,756.94 319,683.77	232,756.94 318,679.16	0.00	0.00 -1,004.61
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		150,149.25 206,055.97	150,149.25 205,576.85	0.00	0.00 -479.12
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		5,118.52 6,947.79	5,118.52 7,008.04	0.00	0.00 60.25
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		21,608.99 29,415.52	21,608.99 29,585.94	0.00	0.00 170.42
INTEREST RECEIVABLE KR2F30060002: LOOMIS		26,941.40 36,827.11	26,941.40 36,886.82	0.00	0.00 59.71

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INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		475,124.82 651,363.91	475,124.82 650,517.15	0.01	0.00 -846.76
INTEREST RECEIVABLE RECLAIM KR2F30060002: LOOMIS		-42.97 -52.55	-42.97 -58.83	-0.00	0.00 -6.28
INTEREST RECEIVABLE RECLAIM KR2F30010002: PIMCO KR2		44,599.72 61,046.74	44,599.72 61,063.70	0.00	0.00 16.96
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		-494,972.53 -700,695.89	-494,972.53 -700,695.89	-0.01	0.00 0.00
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		222,669.44 303,828.39	222,669.44 304,867.86	0.00	0.00 1,039.47
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		38,259.23 52,158.00	38,259.23 52,382.62	0.00	0.00 224.62
NON-BASE CURRENCY KR2F19010002: TRANSITION ACCT		1.32 2.16	1.32 1.81	0.00	0.00 -0.35
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		843,069.65 1,154,288.55	843,069.65 1,154,288.81	0.01	0.00 0.26
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		284,067.97 387,482.92	284,067.97 388,931.66	0.00	0.00 1,448.74
NON-BASE CURRENCY KR2F30060002: LOOMIS		0.01 0.02	0.01 0.01	0.00	0.00 -0.01



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		92,646.03 120,425.95	92,646.03 126,846.31	0.00	0.00 6,420.36
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		3,387.43 4,696.84	3,387.43 4,637.90	0.00	0.00 -58.94
NON-BASE CURRENCY - BROKER KR2F29010002: NON-US TRANS ACCT		-51,331.36 -69,756.60	-51,331.36 -70,280.33	-0.00	0.00 -523.73
FFX CONTRACTS RECEIVABLE KR2F30060002: LOOMIS		650,000.00 885,837.45	650,000.00 890,029.52	0.01	0.00 4,192.07
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		8,891,000.00 12,176,722.40	8,891,000.00 12,173,112.65	0.10	0.00 -3,609.75
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		241,192.88 328,381.69	241,192.88 330,229.23	0.00	0.00 1,847.54
FFX CONTRACTS RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		397,806.67 544,678.48	397,806.67 544,659.84	0.00	0.00 -18.64
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-217,328.52 -299,634.39	-217,328.52 -297,555.35	-0.00	0.00 2,079.04
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-1,084,235.35 -1,477,131.02	-1,084,235.35 -1,484,480.82	-0.01	0.00 -7,349.80
PAYABLE FOR INVESTMENTS PURCHASED KR2F20060002: FRANKIN TEMPLETON		-397,806.67 -544,656.99	-397,806.67 -544,659.84	-0.00	0.00 -2.85



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR2F30060002: LOOMIS		-170,000.00 -231,140.50	-170,000.00 -232,764.78	-0.00	0.00 -1,624.28
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-9,449,000.00 -12,866,916.09	-9,449,000.00 -12,937,167.02	-0.11	0.00 -70,250.93
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F29010002: NON-US TRANS ACCT		-37,850.20 -51,604.96	-37,850.20 -51,822.60	-0.00	0.00 -217.64
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30060002: LOOMIS		-1,620,000.00 -2,239,389.90	-1,620,000.00 -2,218,268.50	-0.02	0.00 21,121.40
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30030002: STONE HARBOR		-687,700.00 -932,823.79	-687,700.00 -941,668.67	-0.01	0.00 -8,844.88
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-65,742.00 -89,607.66	-65,742.00 -90,010.66	-0.00	0.00 -403.00
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-13,853.28 -18,747.64	-13,853.28 -18,967.42	-0.00	0.00 -219.78
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20020002: BOSTON CO NON-US VAL		-10,295.66 -13,933.11	-10,295.66 -14,096.45	-0.00	0.00 -163.34
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F29010002: NON-US TRANS ACCT		-10.00 -13.61	-10.00 -13.69	-0.00	0.00 -0.08
FOREIGN TAXES PAYABLE - INTEREST KR2F30010002: PIMCO KR2		-13,457.28 -18,488.35	-13,457.28 -18,425.03	-0.00	0.00 63.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FOREIGN TAXES PAYABLE - INTEREST		39.20	39.20		0.00
KR2F30060002: LOOMIS		41.08	53.67	0.00	12.59
TOTAL EURO CURRENCY UNIT CASH & CASH EQUIVALENTS		-1,454,369.16	-1,454,369.16		0.00
		-1,961,098.39	-2,014,597.39	-0.02	-53,499.00
HONG KONG DOLLAR					
DIVIDENDS RECEIVABLE		886,904.00	886,904.00		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		114,400.65	114,405.18	0.00	4.53
DIVIDENDS RECEIVABLE		176,401.99	176,401.99		0.00
KR2F29010002: NON-US TRANS ACCT		22,756.56	22,754.73	0.00	-1.83
DIVIDENDS RECEIVABLE		1,490,524.25	1,490,524.25		0.00
KR2F20020002: BOSTON CO NON-US VAL		192,264.35	192,290.90	0.00	26.55
NON-BASE CURRENCY		1,719,390.00	1,719,390.00		0.00
KR2F29010002: NON-US TRANS ACCT		221,823.54	221,846.76	0.00	23.22
NON-BASE CURRENCY		194,647.25	194,647.25		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		25,111.86	25,114.64	0.00	2.78
NON-BASE CURRENCY		1,970,977.78	1,970,977.78		0.00
KR2F20020002: BOSTON CO NON-US VAL		254,283.39	254,308.23	0.00	24.84
FFX CONTRACTS RECEIVABLE		16,135,520.30	16,135,520.30		0.00
KR2F30010002: PIMCO KR2		2,078,931.17	2,081,193.28	0.02	2,262.11
PAYABLE FOR FORWARD FOREIGN EXCHANGE		-35,681.25	-35,681.25		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		-4,600.87	-4,603.82	-0.00	-2.95



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20020002: BOSTON CO NON-US VAL		-92,768.00 -11,965.90	-92,768.00 -11,969.09		0.00 -3.19
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-62,617.59 -8,076.92	-62,617.59 -8,076.84	-0.00	0.00 0.08
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F29010002: NON-US TRANS ACCT		-9,697.52 -1,251.02	-9,697.52 -1,250.71	-0.00	0.00 0.31
TOTAL HONG KONG DOLLAR CASH & CASH EQUIVALENTS		22,373,601.21 2,883,676.81	22,373,601.21 2,886,013.26	0.02	0.00 2,336.45
HUNGARIAN FORINT					
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		13,907,166.34 61,967.61	13,907,166.34 61,519.80	0.00	0.00 -447.81
INDIAN RUPEE					
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		511,598.00 8,503.53	511,598.00 8,462.66	0.00	0.00 -40.87
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		3,496,747.98 58,131.77	3,496,747.98 58,138.63	0.00	0.00 6.86
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		2,060,579.46 34,559.52	2,060,579.46 34,260.20	0.00	0.00 -299.32
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		1,020,720.00 17,405.08	1,020,720.00 16,970.99	0.00	0.00 -434.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		244,739,470.00 3,929,553.13	244,739,470.00 4,057,947.08		0.00 128,393.95
TOTAL INDIAN RUPEE CASH & CASH EQUIVALENTS		251,829,115.44 4,048,153.03	251,829,115.44 4,175,779.56	0.04	0.00 127,626.53
INDONESIAN RUPIAH					
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		205,152,024.67 17,667.37	205,152,024.67 17,305.19		0.00 -362.18
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		37,045,575,000.00 3,159,456.34	37,045,575,000.00 3,107,659.49		0.00 -51,796.85
FOREIGN TAXES PAYABLE - INTEREST KR2F30030002: STONE HARBOR		-41,030,405.02 -3,533.43	-41,030,405.02 -3,461.04		0.00 72.39
TOTAL INDONESIAN RUPIAH CASH & CASH EQUIVALENTS		37,209,696,619.65 3,173,590.28	37,209,696,619.65 3,121,503.64	0.03	0.00 -52,086.64
ISRAELI SHEKEL					
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		7,547,159.90 2,170,720.17	7,547,159.90 2,200,132.90		0.00 29,412.73
JAPANESE YEN					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		27,553,159.00 271,819.42	27,553,159.00 271,982.55		0.00 163.13
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		2,818,311.00 27,751.57	2,818,311.00 27,820.06		0.00 68.49



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		954,908.00 9,402.87	954,908.00 9,431.47	0.00	0.00 28.60
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		3,152,992.00 31,037.49	3,152,992.00 31,141.62	0.00	0.00 104.13
DIVIDENDS RECEIVABLE KR2F29010002: NON-US TRANS ACCT		4,166,247.00 41,024.55	4,166,247.00 41,150.56	0.00	0.00 126.01
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		21,211,567.00 209,371.73	21,211,567.00 209,386.45	0.00	0.00 14.72
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		26,337,975.00 260,128.70	26,337,975.00 259,987.90	0.00	0.00 -140.80
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		753,453.00 7,419.14	753,453.00 7,441.96	0.00	0.00 22.82
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		446,780.82 4,378.64	446,780.82 4,410.26	0.00	0.00 31.62
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		79,943,558.52 842,401.48	79,943,558.52 842,401.48	0.01	0.00 0.00
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		1.00 0.01	1.00 0.01	0.00	0.00 0.00
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		21,365,023.00 210,869.46	21,365,023.00 210,898.01	0.00	0.00 28.55



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		80,850.00 814.02	80,850.00 798.08	0.00	0.00 -15.94
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		99,224,130.00 978,473.10	99,224,130.00 979,459.35	0.01	0.00 986.25
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		19,081,894.00 188,226.38	19,081,894.00 188,360.83	0.00	0.00 134.45
NON-BASE CURRENCY - BROKER KR2F29010002: NON-US TRANS ACCT		3,254,908.00 32,050.69	3,254,908.00 32,129.79	0.00	0.00 79.10
FFX CONTRACTS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		11,134,030.00 109,826.89	11,134,030.00 109,906.03	0.00	0.00 79.14
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		9,878,599.00 97,451.91	9,878,599.00 97,514.30	0.00	0.00 62.39
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		5,108,216,000.00 50,231,955.53	5,108,216,000.00 50,430,594.28	0.42	0.00 198,638.75
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-26,050,190.00 -257,070.25	-26,050,190.00 -257,147.44	-0.00	0.00 -77.19
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-22,262,683.00 -219,699.56	-22,262,683.00 -219,760.15	-0.00	0.00 -60.59
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-2,576,408,000.00 -25,369,152.80	-2,576,408,000.00 -25,432,246.18	-0.21	0.00 -63,093.38

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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-2,818,310.00 -27,791.79	-2,818,310.00 -27,820.05	-0.00	0.00 -28.26
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-24,444,623.00 -240,966.71	-24,444,623.00 -241,297.28	-0.00	0.00 -330.57
INTEREST PAYABLE-SHORT SELL KR2F30010002: PIMCO KR2		-6,328,767.12 -61,927.16	-6,328,767.12 -62,472.41	-0.00	0.00 -545.25
TOTAL JAPANESE YEN CASH & CASH EQUIVALENTS		2,781,261,813.22 27,377,795.31	2,781,261,813.22 27,514,071.48	0.23	0.00 136,276.17
MALAYSIAN RINGGIT					
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		98,465.66 30,334.08	98,465.66 30,665.11	0.00	0.00 331.03
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		6,794,940.00 2,042,116.97	6,794,940.00 2,116,311.81	0.02	0.00 74,194.84
TOTAL MALAYSIAN RINGGIT CASH & CASH EQUIVALENTS		6,893,405.66 2,072,451.05	6,893,405.66 2,146,976.92	0.02	0.00 74,525.87
MEXICAN NEW PESO					
3,349,200.000 MEXICAN CETES LMBMTSDP8 0.000% 08/21/2014 KR2F30010002: PIMCO KR2	9.9583 0.7676	32,877,734.33 2,465,429.43	33,352,338.36 2,570,904.07	0.02	474,604.03 105,474.64
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		53,970.00 4,160.18	53,970.00 4,159.84	0.00	0.00 -0.34
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		85,321.95 6,559.68	85,321.95 6,576.90	0.00	0.00 17.22



Asset Detail - By Asset type

Report ID : IACS0005

TOTAL FUND - KR2G00000000

6/30/2014

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR2F30060002: LOOMIS		195,450.00 15,032.94	195,450.00 15,065.90	0.00	0.00 32.96
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		91,613.55 7,043.36	91,613.55 7,061.86	0.00	0.00 18.50
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		-550,341.16 -42,149.14	-550,341.16 -42,422.05	-0.00	0.00 -272.91
NON-BASE CURRENCY KR2F30060002: LOOMIS		-40,706.78 -3,114.19	-40,706.78 -3,137.81	-0.00	0.00 -23.62
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		1,971.47 151.82	1,971.47 151.97	0.00	0.00 0.15
NON-BASE CURRENCY KR2F30030002: STONE HARBOR		-0.01 -0.01	-0.01 0.00	0.00	0.00 0.01
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		831.59 63.80	831.59 64.10	0.00	0.00 0.30
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		132,841,101.29 10,147,483.32	132,841,101.29 10,217,113.83	0.09	0.00 69,630.51
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-249,739,524.00 -18,878,025.00	-249,739,524.00 -19,164,058.47	-0.16	0.00 -286,033.47
FOREIGN TAXES PAYABLE - INTEREST KR2F30010002: PIMCO KR2		1,035,674.49 79,462.57	1,035,674.49 79,833.08	0.00	0.00 370.51



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TOTAL MEXICAN NEW PESO CASH & CASH EQUIVALENTS		-83,146,903.28	-82,672,299.25		474,604.03
		-6,197,901.24	-6,308,686.78	-0.05	-110,785.54
NEW TAIWAN DOLLAR					
DIVIDENDS RECEIVABLE		1,614,200.00	1,614,200.00		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		53,898.64	54,066.37	0.00	167.73
DIVIDENDS RECEIVABLE		2,316,000.00	2,316,000.00		0.00
KR2F29010002: NON-US TRANS ACCT		77,220.59	77,603.94	0.00	383.35
NON-BASE CURRENCY		-10.00	-10.00		0.00
KR2F29010002: NON-US TRANS ACCT		-0.33	-0.33	-0.00	0.00
NON-BASE CURRENCY		2,485,514.36	2,485,514.36		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		82,507.59	83,244.50	0.00	736.91
NON-BASE CURRENCY		4,272,239.64	4,272,239.64		0.00
KR2F20020002: BOSTON CO NON-US VAL		141,226.11	143,085.26	0.00	1,859.15
FFX CONTRACTS RECEIVABLE		117,359,080.00	117,359,080.00		0.00
KR2F30010002: PIMCO KR2		3,858,211.59	3,931,728.81	0.03	73,517.22
FOREIGN TAXES PAYABLE - DIVIDENDS		-298,920.00	-298,920.00		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		-9,981.99	-10,012.18	-0.00	-30.19
FOREIGN TAXES PAYABLE - DIVIDENDS		-463,200.00	-463,200.00		0.00
KR2F29010002: NON-US TRANS ACCT		-15,444.12	-15,520.79	-0.00	-76.67
TOTAL NEW TAIWAN DOLLAR CASH & CASH EQUIVALENTS		127,284,904.00	127,284,904.00		0.00
		4,187,638.08	4,264,195.58	0.04	76,557.50
NEW TURKISH LIRA					

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NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		0.22 0.10	0.22 0.10	0.00	0.00 0.00
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		633.60 295.73	633.60 298.83	0.00	0.00 3.10
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		88,151.64 41,258.72	88,151.64 41,575.08	0.00	0.00 316.36
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		6,591,118.38 3,092,389.22	6,591,118.38 3,099,711.66	0.03	0.00 7,322.44
TOTAL NEW TURKISH LIRA CASH & CASH EQUIVALENTS		6,679,903.84 3,133,943.77	6,679,903.84 3,141,585.67	0.03	0.00 7,641.90
NEW ZEALAND DOLLAR					
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		108,376.70 92,266.74	108,376.70 94,889.21	0.00	0.00 2,622.47
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		193,441.04 149,394.52	193,441.04 169,367.30	0.00	0.00 19,972.78
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		15,928.14 13,861.39	15,928.14 13,945.88	0.00	0.00 84.49
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		755,000.00 637,315.96	755,000.00 660,219.33	0.01	0.00 22,903.37
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-813,772.22 -694,294.18	-813,772.22 -711,613.45	-0.01	0.00 -17,319.27



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FOREIGN TAXES PAYABLE - INTEREST		-430.65	-430.65		0.00
KR2F30020002: MANULIFE ASSET MGMT		-362.82	-377.06	-0.00	-14.24
TOTAL NEW ZEALAND DOLLAR CASH & CASH EQUIVALENTS		258,543.01	258,543.01		0.00
		198,181.61	226,431.21	0.00	28,249.60
NORWEGIAN KRONE					
INTEREST RECEIVABLE		76,771.23	76,771.23		0.00
KR2F30020002: MANULIFE ASSET MGMT		12,757.84	12,511.00	0.00	-246.84
NON-BASE CURRENCY		84,103.90	84,103.90		0.00
KR2F20020002: BOSTON CO NON-US VAL		14,087.49	13,705.96	0.00	-381.53
FFX CONTRACTS RECEIVABLE		2,764,000.00	2,764,000.00		0.00
KR2F30010002: PIMCO KR2		465,894.78	449,733.90	0.00	-16,160.88
PAYABLE FOR FORWARD FOREIGN EXCHANGE		-14,442,802.13	-14,442,802.13		0.00
KR2F30020002: MANULIFE ASSET MGMT		-2,400,811.55	-2,352,458.49	-0.02	48,353.06
TOTAL NORWEGIAN KRONE CASH & CASH EQUIVALENTS		-11,517,927.00	-11,517,927.00		0.00
		-1,908,071.44	-1,876,507.63	-0.02	31,563.81
PERUVIAN NUEVO SOL					
FFX CONTRACTS RECEIVABLE		1,323,586.00	1,323,586.00		0.00
KR2F30010002: PIMCO KR2		468,691.93	469,625.97	0.00	934.04
PHILIPPINES PESO					
FFX CONTRACTS RECEIVABLE		70,570,740.00	70,570,740.00		0.00
KR2F30010002: PIMCO KR2		1,609,000.00	1,616,470.29	0.01	7,470.29
POLISH ZLOTY					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		56,592.00 18,527.41	56,592.00 18,626.17		0.00 98.76
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		5,630.88 1,744.46	5,630.88 1,853.87	0.00	0.00 109.41
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		42,133.73 12,648.20	42,133.73 13,874.84	0.00	0.00 1,226.64
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		14,541,212.73 4,774,028.28	14,541,212.73 4,779,801.34	0.04	0.00 5,773.06
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-3,212,723.10 -1,046,000.00	-3,212,723.10 -1,056,045.22	-0.01	0.00 -10,045.22
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-8,842.50 -2,894.91	-8,842.50 -2,910.34	-0.00	0.00 -15.43
TOTAL POLISH ZLOTY CASH & CASH EQUIVALENTS		11,424,003.74 3,758,053.44	11,424,003.74 3,755,200.66	0.03	0.00 -2,852.78
POUND STERLING					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20010002: PYRAMIS NONUS GROWTH		364,398.90 619,696.77	364,398.90 623,067.46	0.01	0.00 3,370.69
RECEIVABLE FOR INVESTMENTS SOLD KR2F29010002: NON-US TRANS ACCT		483,935.37 822,980.49	483,935.37 827,456.89	0.01	0.00 4,476.40
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		242,533.25 408,844.63	242,533.25 414,675.06	0.00	0.00 5,830.43



TOTAL FUND - KR2G00000000

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		170,560.41 286,160.18	170,560.41 291,582.29	0.00	0.00 5,422.11
DIVIDENDS RECEIVABLE KR2F29010002: NON-US TRANS ACCT		5,172.50 8,760.92	5,172.50 8,842.50	0.00	0.00 81.58
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		127.84 216.53	127.84 218.55	0.00	0.00 2.02
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		85,739.13 143,910.80	85,739.13 146,601.05	0.00	0.00 2,690.25
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		11,915.57 19,961.48	11,915.57 20,373.84	0.00	0.00 412.36
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		1,019.18 1,715.25	1,019.18 1,742.64	0.00	0.00 27.39
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		-3,496.15 -5,910.34	-3,496.15 -5,910.34	-0.00	0.00 0.00
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		23.31 39.86	23.31 39.86	0.00	0.00 0.00
NON-BASE CURRENCY KR2F30030002: STONE HARBOR		0.55 0.94	0.55 0.94	0.00	0.00 0.00
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		43,023.19 73,397.97	43,023.19 73,563.20	0.00	0.00 165.23



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		240.87 365.33	240.87 411.85	0.00	0.00 46.52
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		36,584.12 61,984.27	36,584.12 62,553.36	0.00	0.00 569.09
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		-1.00 -1.70	-1.00 -1.71	-0.00	0.00 -0.01
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		3,563.19 6,056.48	3,563.19 6,092.52	0.00	0.00 36.04
NON-BASE CURRENCY - BROKER KR2F29010002: NON-US TRANS ACCT		-20,429.30 -34,741.87	-20,429.30 -34,931.04	-0.00	0.00 -189.17
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		770,000.00 1,305,668.24	770,000.00 1,316,444.72	0.01	0.00 10,776.48
FFX CONTRACTS RECEIVABLE KR2F20050002: AMERICAN CENTURY		784,430.02 1,341,758.14	784,430.02 1,341,247.58	0.01	0.00 -510.56
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		324,738.02 553,255.42	324,738.02 555,252.54	0.00	0.00 1,997.12
FFX CONTRACTS RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		135,699.14 232,165.62	135,699.14 232,023.43	0.00	0.00 -142.19
PAYABLE FOR INVESTMENTS PURCHASED KR2F20060002: FRANKIN TEMPLETON		-135,699.14 -232,025.18	-135,699.14 -232,023.43	-0.00	0.00 1.75



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR2F20050002: AMERICAN CENTURY		-784,430.02 -1,341,257.67	-784,430.02 -1,341,247.58	-0.01	0.00 10.09
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-450,181.06 -766,267.93	-450,181.06 -769,741.32	-0.01	0.00 -3,473.39
PAYABLE FOR INVESTMENTS PURCHASED KR2F20020002: BOSTON CO NON-US VAL		-84,351.54 -144,203.49	-84,351.54 -144,227.44	-0.00	0.00 -23.95
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-1,489,000.00 -2,499,299.90	-1,489,000.00 -2,544,510.41	-0.02	0.00 -45,210.51
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30030002: STONE HARBOR		-84,400.00 -142,996.39	-84,400.00 -144,279.46	-0.00	0.00 -1,283.07
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-385,000.00 -645,440.95	-385,000.00 -658,222.36	-0.01	0.00 -12,781.41
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F29010002: NON-US TRANS ACCT		-483,935.37 -823,561.21	-483,935.37 -827,456.89	-0.01	0.00 -3,895.68
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-238,955.86 -406,659.86	-238,955.86 -408,578.68	-0.00	0.00 -1,918.82
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20010002: PYRAMIS NONUS GROWTH		-12,487.31 -20,961.80	-12,487.31 -21,346.68	-0.00	0.00 -384.88
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F29010002: NON-US TRANS ACCT		-466.12 -789.46	-466.12 -796.84	-0.00	0.00 -7.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FOREIGN TAXES PAYABLE - DIVIDENDS		-24,253.32	-24,253.32		0.00
KR2F20020002: BOSTON CO NON-US VAL		-40,884.47	-41,467.50	-0.00	-583.03
TOTAL POUND STERLING CASH & CASH EQUIVALENTS		-733,381.63	-733,381.63		0.00
		-1,218,062.90	-1,252,551.40	-0.01	-34,488.50
RUSSIAN RUBLE (NEW)					
FFX CONTRACTS RECEIVABLE		457,117,084.14	457,117,084.14		0.00
KR2F30010002: PIMCO KR2		12,708,478.94	13,292,844.59	0.11	584,365.65
S AFRICAN COMM RAND					
DIVIDENDS RECEIVABLE RECLAIM		114,036.00	114,036.00		0.00
KR2F29010002: NON-US TRANS ACCT		10,741.49	10,718.93	0.00	-22.56
DIVIDENDS RECEIVABLE RECLAIM		114,611.88	114,611.88		0.00
KR2F20020002: BOSTON CO NON-US VAL		11,484.73	10,773.06	0.00	-711.67
DIVIDENDS RECEIVABLE RECLAIM		268,514.91	268,514.91		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		26,709.36	25,239.34	0.00	-1,470.02
NON-BASE CURRENCY		646,204.00	646,204.00		0.00
KR2F29010002: NON-US TRANS ACCT		60,740.59	60,740.59	0.00	0.00
NON-BASE CURRENCY		149,219.85	149,219.85		0.00
KR2F20020002: BOSTON CO NON-US VAL		14,372.99	14,026.07	0.00	-346.92
FFX CONTRACTS RECEIVABLE		28,578,585.72	28,578,585.72		0.00
KR2F30010002: PIMCO KR2		2,604,279.84	2,639,243.31	0.02	34,963.47
TOTAL S AFRICAN COMM RAND CASH & CASH EQUIVALENTS		29,871,172.36	29,871,172.36		0.00
		2,728,329.00	2,760,741.30	0.02	32,412.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SINGAPORE DOLLAR					
DIVIDENDS RECEIVABLE		15,000.00	15,000.00		0.00
KR2F20010002: PYRAMIS NONUS GROWTH		11,990.89	12,032.23	0.00	41.34
INTEREST RECEIVABLE		32,456.13	32,456.13		0.00
KR2F30020002: MANULIFE ASSET MGMT		25,849.30	26,034.68	0.00	185.38
NON-BASE CURRENCY		13,980.65	13,980.65		0.00
KR2F30020002: MANULIFE ASSET MGMT		11,146.18	11,214.58	0.00	68.40
NON-BASE CURRENCY		18,203.02	18,203.02		0.00
KR2F20020002: BOSTON CO NON-US VAL		14,524.18	14,601.55	0.00	77.37
FFX CONTRACTS RECEIVABLE		2,083,930.55	2,083,930.55		0.00
KR2F30010002: PIMCO KR2		1,663,245.79	1,671,651.21	0.01	8,405.42
FFX CONTRACTS RECEIVABLE		4,353,942.68	4,353,942.68		0.00
KR2F30020002: MANULIFE ASSET MGMT		3,477,877.73	3,492,493.61	0.03	14,615.88
PAYABLE FOR FORWARD FOREIGN EXCHANGE		-4,349,049.28	-4,349,049.28		0.00
KR2F30020002: MANULIFE ASSET MGMT		-3,460,979.30	-3,488,568.39	-0.03	-27,589.09
TOTAL SINGAPORE DOLLAR CASH & CASH EQUIVALENTS		2,168,463.75	2,168,463.75		0.00
		1,743,654.77	1,739,459.47	0.01	-4,195.30
SOUTH KOREAN WON					
INTEREST RECEIVABLE		6,944,900.16	6,944,900.16		0.00
KR2F30020002: MANULIFE ASSET MGMT		6,754.43	6,863.91	0.00	109.48



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE RECLAIM KR2F30020002: MANULIFE ASSET MGMT		57,920.92 54.41	57,920.92 57.25	0.00	0.00 2.84
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		47.00 0.06	47.00 0.05	0.00	0.00 -0.01
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		336,680,690.00 329,156.26	336,680,690.00 332,754.32	0.00	0.00 3,598.06
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		313,775,991.00 307,948.34	313,775,991.00 310,116.74	0.00	0.00 2,168.40
NON-BASE CURRENCY KR2F20010002: PYRAMIS NONUS GROWTH		3,837.00 3.76	3,837.00 3.79	0.00	0.00 0.03
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		16,132,769,900.00 15,289,674.37	16,132,769,900.00 15,939,289.59	0.13	0.00 649,615.22
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-5,033,674,600.00 -4,898,000.00	-5,033,674,600.00 -4,973,305.74	-0.04	0.00 -75,305.74
FOREIGN TAXES PAYABLE - INTEREST KR2F30020002: MANULIFE ASSET MGMT		-942,127.05 -915.51	-942,127.05 -931.13	-0.00	0.00 -15.62
TOTAL SOUTH KOREAN WON CASH & CASH EQUIVALENTS		11,755,616,559.03 11,034,676.12	11,755,616,559.03 11,614,848.78	0.10	0.00 580,172.66
SWEDISH KRONA					
RECEIVABLE FOR INVESTMENTS SOLD KR2F20050002: AMERICAN CENTURY		2,175,450.61 325,405.64	2,175,450.61 325,399.87	0.00	0.00 -5.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		564,274.66 86,422.45	564,274.66 84,404.66	0.00	0.00 -2,017.79
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		130,850.55 20,411.27	130,850.55 19,572.73	0.00	0.00 -838.54
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		444,544.16 67,954.52	444,544.16 66,495.27	0.00	0.00 -1,459.25
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		93,350.95 13,957.36	93,350.95 13,963.51	0.00	0.00 6.15
NON-BASE CURRENCY KR2F30020002: MANULIFE ASSET MGMT		812.72 123.71	812.72 121.57	0.00	0.00 -2.14
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		17,874,000.00 2,749,909.61	17,874,000.00 2,672,332.07	0.02	0.00 -77,577.54
PAYABLE FOR INVESTMENTS PURCHASED KR2F20060002: FRANKIN TEMPLETON		-861,305.33 -128,834.74	-861,305.33 -128,832.46	-0.00	0.00 2.28
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-15,934,067.08 -2,419,623.42	-15,934,067.08 -2,382,959.98	-0.02	0.00 36,663.44
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20050002: AMERICAN CENTURY		-2,175,450.61 -324,951.17	-2,175,450.61 -325,399.87	-0.00	0.00 -448.70
TOTAL SWEDISH KRONA CASH & CASH EQUIVALENTS		2,312,460.63 390,775.23	2,312,460.63 345,097.37	0.00	0.00 -45,677.86

SWISS FRANC



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		46,648.98 52,603.72	46,648.98 52,604.14	0.00	0.00 0.42
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		285,366.64 321,794.98	285,366.64 321,793.69	0.00	0.00 -1.29
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		367.08 411.66	367.08 413.94	0.00	0.00 2.28
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		322,562.98 365,363.14	322,562.98 363,738.13	0.00	0.00 -1,625.01
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		1,796.88 2,013.89	1,796.88 2,026.25	0.00	0.00 12.36
NON-BASE CURRENCY KR2F20020002: BOSTON CO NON-US VAL		7.34 8.28	7.34 8.28	0.00	0.00 0.00
NON-BASE CURRENCY KR2F30010002: PIMCO KR2		875.00 983.37	875.00 986.69	0.00	0.00 3.32
NON-BASE CURRENCY KR2F90010002: CASH ACCOUNT KR2		344,872.24 377,117.55	344,872.24 388,895.17	0.00	0.00 11,777.62
NON-BASE CURRENCY KR2F29010002: NON-US TRANS ACCT		681.72 765.24	681.72 768.74	0.00	0.00 3.50
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		3,164,000.00 3,599,811.14	3,164,000.00 3,569,153.02	0.03	0.00 -30,658.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		98,180.04 109,919.44	98,180.04 110,712.72		0.00 793.28
PAYABLE FOR INVESTMENTS PURCHASED KR2F20010002: PYRAMIS NONUS GROWTH		-98,180.04 -109,747.42	-98,180.04 -110,712.72		0.00 -965.30
TOTAL SWISS FRANC CASH & CASH EQUIVALENTS		4,167,178.86 4,721,044.99	4,167,178.86 4,700,388.05	0.04	0.00 -20,656.94
THAILAND BAHT					
RECEIVABLE FOR INVESTMENTS SOLD KR2F29010002: NON-US TRANS ACCT		31,850,805.68 981,383.61	31,850,805.68 981,291.19		0.00 -92.42
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		260,349.31 8,013.94	260,349.31 8,021.86		0.00 7.92
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		76,337,140.00 2,345,227.04	76,337,140.00 2,349,862.90		0.00 4,635.86
TOTAL THAILAND BAHT CASH & CASH EQUIVALENTS		108,448,294.99 3,334,624.59	108,448,294.99 3,339,175.95	0.03	0.00 4,551.36
U.S. DOLLAR					
2,700,000.000 FEDERAL HOME LN BK CONS DISC 313385B96 MAT 08/15/2014 KR2F30010002: PIMCO KR2	99.9878 99.9878	2,699,669.25 2,699,669.25	2,699,669.25 2,699,669.25		0.00 0.00
4,500,000.000 FEDERAL HOME LN BK CONS DISC 313385ZS8 MAT 07/23/2014 KR2F30010002: PIMCO KR2	99.9848 99.9848	4,499,317.50 4,499,317.50	4,499,317.50 4,499,317.50		0.00 0.00
200,000.000 FEDERAL NATL MTG ASSN DISC 313589C43 MAT 08/18/2014 KR2F30010002: PIMCO KR2	99.9792 99.9792	199,958.33 199,958.33	199,958.33 199,958.33		0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200,000.000 FEDERAL NATL MTG ASSN DISC 313589ZY2 0.000% 07/29/2014 DD 08/05/201 KR2F30010002: PIMCO KR2	99.9841 99.9841	3,199,491.56 3,199,491.56	3,199,491.56 3,199,491.56	0.03	0.00 0.00
25,000,000.000 INSTITUTIONAL SEC DISC 45779QGB6 07/11/2014 KR2F90010002: CASH ACCOUNT KR2	99.9728 99.9728	24,993,194.44 24,993,194.44	24,993,194.44 24,993,194.44	0.21	0.00 0.00
15,000,000.000 INSTITUTIONAL SEC DISC 45779QHB5 08/11/2014 KR2F90010002: CASH ACCOUNT KR2	99.9553 99.9553	14,993,291.67 14,993,291.67	14,993,291.67 14,993,291.67	0.13	0.00 0.00
1,992,000.000 U S TREASURY BILL 912796BT5 0.000% 07/24/2014 DD 07/25/13 KR2F30010002: PIMCO KR2	99.9924 99.9924	1,991,848.94 1,991,848.94	1,991,848.94 1,991,848.94	0.02	0.00 0.00
73,000.000 U S TREASURY BILL 912796DV8 0.000% 09/11/2014 DD 03/13/14 KR2F30010002: PIMCO KR2	99.9775 99.9775	72,983.57 72,983.57	72,983.57 72,983.57	0.00	0.00 0.00
1,000.000 U S TREASURY BILL 912796DW6 0.000% 09/25/2014 DD 03/27/14 KR2F30010002: PIMCO KR2	99.9690 99.9690	999.69 999.69	999.69 999.69	0.00	0.00 0.00
760,000.000 U S TREASURY BILL 912796DX4 0.000% 10/02/2014 DD 04/03/14 KR2F10020002: NTGI STRUCTURED	99.9806 99.9806	759,852.23 759,852.23	759,852.23 759,852.23	0.01	0.00 0.00
500,000.000 U S TREASURY BILL 912796DZ9 0.000% 10/09/2014 DD 04/10/14 KR2F30010002: PIMCO KR2	99.9754 99.9754	499,877.08 499,877.08	499,877.08 499,877.08	0.00	0.00 0.00
1,800,000.000 U S TREASURY BILL 912796ED7 0.000% 11/06/2014 DD 05/08/14 KR2F30010002: PIMCO KR2	99.9848 99.9848	1,799,727.00 1,799,727.00	1,799,727.00 1,799,727.00	0.02	0.00 0.00
2,703,669.650 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10030002: SYSTEMATIC	1.0000 1.0000	2,703,669.65 2,703,669.65	2,703,669.65 2,703,669.65	0.02	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,868,005.330 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10040002: GENEVA CAPITAL	1.0000 1.0000	7,868,005.33 7,868,005.33	7,868,005.33 7,868,005.33	0.07	0.00 0.00
821,941.730 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10050002: SASCO CAPITAL	1.0000 1.0000	821,941.73 821,941.73	821,941.73 821,941.73	0.01	0.00 0.00
2,157,145.320 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10060002: WESTFIELD CAPITAL	1.0000 1.0000	2,157,145.32 2,157,145.32	2,157,145.32 2,157,145.32	0.02	0.00 0.00
575,884.730 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10070002: RIVER ROAD	1.0000 1.0000	575,884.73 575,884.73	575,884.73 575,884.73	0.00	0.00 0.00
3,819,465.020 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10080002: WESTWOOD MGMT	1.0000 1.0000	3,819,465.02 3,819,465.02	3,819,465.02 3,819,465.02	0.03	0.00 0.00
1,665,283.150 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10090002: INVESCO	1.0000 1.0000	1,665,283.15 1,665,283.15	1,665,283.15 1,665,283.15	0.01	0.00 0.00
1,939.410 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F19010002: TRANSITION ACCT	1.0000 1.0000	1,939.41 1,939.41	1,939.41 1,939.41	0.00	0.00 0.00
2,416,481.190 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F19020002: S&P 500 INDEX	1.0000 1.0000	2,416,481.19 2,416,481.19	2,416,481.19 2,416,481.19	0.02	0.00 0.00
3,397,926.070 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20010002: PYRAMIS NONUS GROWTH	1.0000 1.0000	3,397,926.07 3,397,926.07	3,397,926.07 3,397,926.07	0.03	0.00 0.00
1,207,931.080 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20020002: BOSTON CO NON-US VAL	1.0000 1.0000	1,207,931.08 1,207,931.08	1,207,931.08 1,207,931.08	0.01	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
550,000.000 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20050002: AMERICAN CENTURY	1.0000 1.0000	550,000.00 550,000.00	550,000.00 550,000.00	0.00	0.00 0.00
6,500,000.000 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20060002: FRANKIN TEMPLETON	1.0000 1.0000	6,500,000.00 6,500,000.00	6,500,000.00 6,500,000.00	0.05	0.00 0.00
2,100,000.000 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F20070002: LSV ASSET MANAGEMENT	1.0000 1.0000	2,100,000.00 2,100,000.00	2,100,000.00 2,100,000.00	0.02	0.00 0.00
80,438,975.780 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F29010002: NON-US TRANS ACCT	1.0000 1.0000	80,438,975.78 80,438,975.78	80,438,975.78 80,438,975.78	0.68	0.00 0.00
6,570,756.970 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	6,570,756.97 6,570,756.97	6,570,756.97 6,570,756.97	0.06	0.00 0.00
4,062,714.840 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30050002: WATERFALL	1.0000 1.0000	4,062,714.84 4,062,714.84	4,062,714.84 4,062,714.84	0.03	0.00 0.00
9,527,160.290 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30040002: SHENKMAN CAP	1.0000 1.0000	9,527,160.29 9,527,160.29	9,527,160.29 9,527,160.29	0.08	0.00 0.00
2,494,574.480 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30030002: STONE HARBOR	1.0000 1.0000	2,494,574.48 2,494,574.48	2,494,574.48 2,494,574.48	0.02	0.00 0.00
646,612.020 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30020002: MANULIFE ASSET MGMT	1.0000 1.0000	646,612.02 646,612.02	646,612.02 646,612.02	0.01	0.00 0.00
432,259.620 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30010002: PIMCO KR2	1.0000 1.0000	432,259.62 432,259.62	432,259.62 432,259.62	0.00	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,855,737.410 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F90010002: CASH ACCOUNT KR2	1.0000 1.0000	6,855,737.41 6,855,737.41	6,855,737.41 6,855,737.41	0.06	0.00 0.00
6,505.940 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F39010002: INTERNAL TIPS	1.0000 1.0000	6,505.94 6,505.94	6,505.94 6,505.94	0.00	0.00 0.00
3,504,218.320 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F35030002: WEAVER TIPS	1.0000 1.0000	3,504,218.32 3,504,218.32	3,504,218.32 3,504,218.32	0.03	0.00 0.00
1,864,703.860 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F35020002: TORTOISE CAP	1.0000 1.0000	1,864,703.86 1,864,703.86	1,864,703.86 1,864,703.86	0.02	0.00 0.00
5,762,727.350 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30080002: NISA	1.0000 1.0000	5,762,727.35 5,762,727.35	5,762,727.35 5,762,727.35	0.05	0.00 0.00
3,696,401.380 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30060002: LOOMIS	1.0000 1.0000	3,696,401.38 3,696,401.38	3,696,401.38 3,696,401.38	0.03	0.00 0.00
4,260,392.700 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR2F30070002: COLUMBIA	1.0000 1.0000	4,260,392.70 4,260,392.70	4,260,392.70 4,260,392.70	0.04	0.00 0.00
4,045.540 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F30070002: COLUMBIA	100.0000 100.0000	4,045.54 4,045.54	4,045.54 4,045.54	0.00	0.00 0.00
13,112,971.110 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F90010002: CASH ACCOUNT KR2	100.0000 100.0000	13,112,971.11 13,112,971.11	13,112,971.11 13,112,971.11	0.11	0.00 0.00
35,360.090 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	35,360.09 35,360.09	35,360.09 35,360.09	0.00	0.00 0.00



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,715.000 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F30030002: STONE HARBOR	100.0000 100.0000	10,715.00 10,715.00	10,715.00 10,715.00	0.00	0.00 0.00
153,469.900 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F30040002: SHENKMAN CAP	100.0000 100.0000	153,469.90 153,469.90	153,469.90 153,469.90	0.00	0.00 0.00
5,985.090 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F10020002: NTGI STRUCTURED	100.0000 100.0000	5,985.09 5,985.09	5,985.09 5,985.09	0.00	0.00 0.00
12,664.440 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F10030002: SYSTEMATIC	100.0000 100.0000	12,664.44 12,664.44	12,664.44 12,664.44	0.00	0.00 0.00
3,368.000 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F10050002: SASCO CAPITAL	100.0000 100.0000	3,368.00 3,368.00	3,368.00 3,368.00	0.00	0.00 0.00
9,888.000 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F10080002: WESTWOOD MGMT	100.0000 100.0000	9,888.00 9,888.00	9,888.00 9,888.00	0.00	0.00 0.00
21,324.350 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F10090002: INVESCO	100.0000 100.0000	21,324.35 21,324.35	21,324.35 21,324.35	0.00	0.00 0.00
14,463.450 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR2F19020002: S&P 500 INDEX	100.0000 100.0000	14,463.45 14,463.45	14,463.45 14,463.45	0.00	0.00 0.00
6,000.000 BARC CCP COLLATERAL 999BCYC90 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	6,000.00 6,000.00	6,000.00 6,000.00	0.00	0.00 0.00
-330,000.000 BANK OF AMERICA (BOA) 999BOAUS7 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	-330,000.00 -330,000.00	-330,000.00 -330,000.00	-0.00	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-450,000.000 BARCLAYS CASH COLLATERAL 999BRCUS0 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	-450,000.00 -450,000.00	-450,000.00 -450,000.00	-0.00	0.00 0.00
-310,000.000 CITI CASH COLLATERAL 999CBKUS7 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	-310,000.00 -310,000.00	-310,000.00 -310,000.00	-0.00	0.00 0.00
407,000.000 CASH COLLATERAL HELD AT 999D10673 GOLDMAN KR2F30010002: PIMCO KR2	1.0000 1.0000	407,000.00 407,000.00	407,000.00 407,000.00	0.00	0.00 0.00
-1,092,236,294.000 SECURITIES LENDING POOL 999F52811 KR2F99910002: KRS PEN SL COLL	1.0000 1.0000	-1,092,236,294.00 -1,092,236,294.00	-1,092,236,294.00 -1,092,236,294.00	-9.18	0.00 0.00
1,092,236,294.000 SECURITIES LENDING POOL 999F52811 KR2F99910002: KRS PEN SL COLL	1.0000 1.0000	1,092,236,294.00 1,092,236,294.00	1,092,236,294.00 1,092,236,294.00	9.18	0.00 0.00
1.740 NORTHERN TRUST CASH FUND 999F87056 KR2F20040002: NTGI INTL SM CAP	1.0000 1.0000	1.74 1.74	1.74 1.74	0.00	0.00 0.00
24,000.000 CSFB CCP COLLATERAL 999FOBC98 0.010% 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	24,000.00 24,000.00	24,000.00 24,000.00	0.00	0.00 0.00
-300,000.000 JPM CASH COLLATERAL 999JPMUS3 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	-300,000.00 -300,000.00	-300,000.00 -300,000.00	-0.00	0.00 0.00
270,000.000 ROYAL BANK OF CA CASH COLL 999RBCUS2 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	270,000.00 270,000.00	270,000.00 270,000.00	0.00	0.00 0.00
697,000.000 SAL CCP COLLATERAL 999SALCA0 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000 100.0000	697,000.00 697,000.00	697,000.00 697,000.00	0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-270,000.000 UBS AG CASH COLLATERAL	100.0000	-270,000.00	-270,000.00		0.00
999UAGUS7 VAR RT 01/01/2049 DD 07/01/08 KR2F30010002: PIMCO KR2	100.0000	-270,000.00	-270,000.00	-0.00	0.00
17.140 SHORT TERM FUND AT FORMER	1.0000	17.14	17.14		0.00
99A203969 KR2F20020002: BOSTON CO NON-US VAL	1.0000	17.14	17.14	0.00	0.00
177.000 BLACKROCK MONEY MARKET FD B	0.0000	177.00	0.00		-177.00
99VVALDF6 KR2F25030002: BLACKROCK EMERG MKTS	0.0000	177.00	0.00	0.00	-177.00
228,000,000.000 CANTOR REPO A REPO	100.0000	228,000,000.00	228,000,000.00		0.00
99ZAK81Y8 0.180% 07/01/2014 DD 06/27/14 KR2F90010002: CASH ACCOUNT KR2	100.0000	228,000,000.00	228,000,000.00	1.92	0.00
23,100,000.000 MORGAN ST REV REPO	100.0000	23,100,000.00	23,100,000.00		0.00
99ZAK9AB6 0.150% 07/01/2014 DD 06/30/14 KR2F30010002: PIMCO KR2	100.0000	23,100,000.00	23,100,000.00	0.19	0.00
CASH		-90,699.09	-90,699.09		0.00
KR2F30050002: WATERFALL		-90,699.09	-90,699.09	-0.00	0.00
CASH		40,706.78	40,706.78		0.00
KR2F30060002: LOOMIS		40,706.78	40,706.78	0.00	0.00
CASH		1,620.43	1,620.43		0.00
KR2F30070002: COLUMBIA		1,620.43	1,620.43	0.00	0.00
CASH		15,490,000.00	15,490,000.00		0.00
KR2F20080002: LAZARD ASSET MGMT		15,490,000.00	15,490,000.00	0.13	0.00
CASH		-67,800,000.00	-67,800,000.00		0.00
KR2F29010002: NON-US TRANS ACCT		-67,800,000.00	-67,800,000.00	-0.57	0.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH KR2F30040002: SHENKMAN CAP		-1,599.82 -1,599.82	-1,599.82 -1,599.82	-0.00	0.00 0.00
CASH KR2F35030002: WEAVER TIPS		-3,265,856.73 -3,265,856.73	-3,265,856.73 -3,265,856.73	-0.03	0.00 0.00
CASH - BROKER KR2F29010002: NON-US TRANS ACCT		48,719.42 48,719.42	48,719.42 48,719.42	0.00	0.00 0.00
CASH - BROKER KR2F30010002: PIMCO KR2		45,823.37 45,823.37	45,823.37 45,823.37	0.00	0.00 0.00
CASH - BROKER KR2F30020002: MANULIFE ASSET MGMT		277,527.47 277,527.47	277,527.47 277,527.47	0.00	0.00 0.00
CASH - BROKER KR2F10020002: NTGI STRUCTURED		-98,389.88 -98,389.88	-98,389.88 -98,389.88	-0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30080002: NISA		9,860,233.51 9,860,233.51	9,860,233.51 9,860,233.51	0.08	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F35020002: TORTOISE CAP		1,795,965.26 1,795,965.26	1,795,965.26 1,795,965.26	0.02	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30070002: COLUMBIA		2,356,050.65 2,356,050.65	2,356,050.65 2,356,050.65	0.02	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30060002: LOOMIS		1,094,637.76 1,094,637.76	1,094,637.76 1,094,637.76	0.01	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD KR2F30050002: WATERFALL		58,831.50 58,831.50	58,831.50 58,831.50	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30040002: SHENKMAN CAP		3,997,791.96 3,997,791.96	3,997,791.96 3,997,791.96	0.03	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30020002: MANULIFE ASSET MGMT		1,753,135.96 1,753,135.96	1,753,135.96 1,753,135.96	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F30010002: PIMCO KR2		26,380,063.86 26,380,063.86	26,380,063.86 26,380,063.86	0.22	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F20060002: FRANKIN TEMPLETON		150,748.17 150,748.17	150,748.17 150,748.17	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F20020002: BOSTON CO NON-US VAL		294,913.33 294,913.33	294,913.33 294,913.33	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F10080002: WESTWOOD MGMT		530,497.42 530,497.42	530,497.42 530,497.42	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F43900002: NEW MTN PTNRS III LP		297,311.00 297,311.00	297,311.00 297,311.00	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F10030002: SYSTEMATIC		1,253,377.08 1,253,377.08	1,253,377.08 1,253,377.08	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR2F10070002: RIVER ROAD		318,453.51 318,453.51	318,453.51 318,453.51	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F19020002: S&P 500 INDEX		1,445,899.48 1,445,899.48	1,445,899.48 1,445,899.48	0.01	0.00 0.00
DIVIDENDS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		2,097,302.67 2,097,302.67	2,097,302.67 2,097,302.67	0.02	0.00 0.00
DIVIDENDS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		2,544,447.34 2,544,447.34	2,544,447.34 2,544,447.34	0.02	0.00 0.00
DIVIDENDS RECEIVABLE KR2F25010002: WELLINGTON KR2		176,748.66 176,748.66	176,748.66 176,748.66	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F29010002: NON-US TRANS ACCT		699,132.89 699,132.89	699,132.89 699,132.89	0.01	0.00 0.00
DIVIDENDS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		23,596.93 23,596.93	23,596.93 23,596.93	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F30060002: LOOMIS		16,862.08 16,862.08	16,862.08 16,862.08	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F90010002: CASH ACCOUNT KR2		263,986.89 263,986.89	263,986.89 263,986.89	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10020002: NTGI STRUCTURED		219,088.35 219,088.35	219,088.35 219,088.35	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10030002: SYSTEMATIC		249,963.83 249,963.83	249,963.83 249,963.83	0.00	0.00 0.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR2F10040002: GENEVA CAPITAL		18,699.36 18,699.36	18,699.36 18,699.36	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10050002: SASCO CAPITAL		80,558.05 80,558.05	80,558.05 80,558.05	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10060002: WESTFIELD CAPITAL		82,576.90 82,576.90	82,576.90 82,576.90	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10070002: RIVER ROAD		55,390.25 55,390.25	55,390.25 55,390.25	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10080002: WESTWOOD MGMT		96,106.35 96,106.35	96,106.35 96,106.35	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F10090002: INVESCO		199,928.10 199,928.10	199,928.10 199,928.10	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR2F19010002: TRANSITION ACCT		0.36 0.36	0.36 0.36	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR2F20020002: BOSTON CO NON-US VAL		5,233.11 5,233.11	5,233.11 5,233.11	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR2F20010002: PYRAMIS NONUS GROWTH		8,472.98 8,472.98	8,472.98 8,472.98	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR2F29010002: NON-US TRANS ACCT		62.45 62.45	62.45 62.45	0.00	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR2F10060002: WESTFIELD CAPITAL		80.32 80.32	80.32 80.32	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10070002: RIVER ROAD		40.85 40.85	40.85 40.85	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10080002: WESTWOOD MGMT		108.18 108.18	108.18 108.18	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10090002: INVESCO		77.92 77.92	77.92 77.92	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F19020002: S&P 500 INDEX		112.30 112.30	112.30 112.30	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		280.71 280.71	280.71 280.71	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		231.04 231.04	231.04 231.04	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20050002: AMERICAN CENTURY		3.10 3.10	3.10 3.10	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20060002: FRANKIN TEMPLETON		36.62 36.62	36.62 36.62	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F20070002: LSV ASSET MANAGEMENT		11.84 11.84	11.84 11.84	0.00	0.00 0.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR2F20080002: LAZARD ASSET MGMT		13.29 13.29	13.29 13.29	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F29010002: NON-US TRANS ACCT		471.59 471.59	471.59 471.59	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F30010002: PIMCO KR2		5,200,895.94 5,200,895.94	5,200,895.94 5,200,895.94	0.04	0.00 0.00
INTEREST RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		846,364.68 846,364.68	846,364.68 846,364.68	0.01	0.00 0.00
INTEREST RECEIVABLE KR2F30030002: STONE HARBOR		2,001,075.80 2,001,075.80	2,001,075.80 2,001,075.80	0.02	0.00 0.00
INTEREST RECEIVABLE KR2F30040002: SHENKMAN CAP		523,903.91 523,903.91	523,903.91 523,903.91	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F30050002: WATERFALL		740,993.01 740,993.01	740,993.01 740,993.01	0.01	0.00 0.00
INTEREST RECEIVABLE KR2F10050002: SASCO CAPITAL		53.65 53.65	53.65 53.65	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10040002: GENEVA CAPITAL		310.97 310.97	310.97 310.97	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F10020002: NTGI STRUCTURED		319.28 319.28	319.28 319.28	0.00	0.00 0.00



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INTEREST RECEIVABLE KR2F10030002: SYSTEMATIC		108.29 108.29	108.29 108.29	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F90010002: CASH ACCOUNT KR2		27,555.44 27,555.44	27,555.44 27,555.44	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F50040002: FHA MORTGAGES		9,852.24 9,852.24	9,852.24 9,852.24	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F30060002: LOOMIS		1,788,964.41 1,788,964.41	1,788,964.41 1,788,964.41	0.02	0.00 0.00
INTEREST RECEIVABLE KR2F30070002: COLUMBIA		2,545,601.72 2,545,601.72	2,545,601.72 2,545,601.72	0.02	0.00 0.00
INTEREST RECEIVABLE KR2F30080002: NISA		3,010,369.12 3,010,369.12	3,010,369.12 3,010,369.12	0.03	0.00 0.00
INTEREST RECEIVABLE KR2F35020002: TORTOISE CAP		78.27 78.27	78.27 78.27	0.00	0.00 0.00
INTEREST RECEIVABLE KR2F35030002: WEAVER TIPS		1,623,113.80 1,623,113.80	1,623,113.80 1,623,113.80	0.01	0.00 0.00
INTEREST RECEIVABLE KR2F39010002: INTERNAL TIPS		1,283,587.03 1,283,587.03	1,283,587.03 1,283,587.03	0.01	0.00 0.00
INTEREST RECEIVABLE RECLAIM KR2F30030002: STONE HARBOR		1,971.55 1,971.55	1,971.55 1,971.55	0.00	0.00 0.00



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MISCELLANEOUS RECEIVABLES KR2F10020002: NTGI STRUCTURED		22,536.00 22,536.00	22,536.00 22,536.00	0.00	0.00 0.00
VAR MARGIN ON SWAPS KR2F30010002: PIMCO KR2		-476,891.71 -476,891.71	-476,891.71 -476,891.71	-0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10020002: NTGI STRUCTURED		9,794.62 9,794.62	9,794.62 9,794.62	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10030002: SYSTEMATIC		7,209.08 7,209.08	7,209.08 7,209.08	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10040002: GENEVA CAPITAL		10,450.34 10,450.34	10,450.34 10,450.34	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10050002: SASCO CAPITAL		1,509.48 1,509.48	1,509.48 1,509.48	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10060002: WESTFIELD CAPITAL		3,033.25 3,033.25	3,033.25 3,033.25	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10070002: RIVER ROAD		1,799.28 1,799.28	1,799.28 1,799.28	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10080002: WESTWOOD MGMT		3,408.08 3,408.08	3,408.08 3,408.08	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F10090002: INVESCO		8,262.03 8,262.03	8,262.03 8,262.03	0.00	0.00 0.00



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RECEIVABLE ON SECURITIES LENDING INCOME KR2F19020002: S&P 500 INDEX		41,866.43 41,866.43	41,866.43 41,866.43	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F20010002: PYRAMIS NONUS GROWTH		3,698.61 3,698.61	3,698.61 3,698.61	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F20020002: BOSTON CO NON-US VAL		5,814.90 5,814.90	5,814.90 5,814.90	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30010002: PIMCO KR2		613.97 613.97	613.97 613.97	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30020002: MANULIFE ASSET MGMT		1,804.97 1,804.97	1,804.97 1,804.97	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30030002: STONE HARBOR		138.04 138.04	138.04 138.04	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30040002: SHENKMAN CAP		1,587.54 1,587.54	1,587.54 1,587.54	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30060002: LOOMIS		4,481.00 4,481.00	4,481.00 4,481.00	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30070002: COLUMBIA		3,460.83 3,460.83	3,460.83 3,460.83	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F30080002: NISA		21,786.25 21,786.25	21,786.25 21,786.25	0.00	0.00 0.00



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE ON SECURITIES LENDING INCOME KR2F35020002: TORTOISE CAP		13,621.53 13,621.53	13,621.53 13,621.53	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F35030002: WEAVER TIPS		72,166.65 72,166.65	72,166.65 72,166.65	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR2F39010002: INTERNAL TIPS		64,579.94 64,579.94	64,579.94 64,579.94	0.00	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F20010002: PYRAMIS NONUS GROWTH		1,157,583.36 1,157,583.36	1,157,583.36 1,157,583.36	0.01	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F20020002: BOSTON CO NON-US VAL		117,399.45 117,399.45	117,399.45 117,399.45	0.00	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F20050002: AMERICAN CENTURY		1,098,218.58 1,098,218.58	1,098,218.58 1,098,218.58	0.01	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F30060002: LOOMIS		2,239,389.90 2,239,389.90	2,239,389.90 2,239,389.90	0.02	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F30010002: PIMCO KR2		238,569,122.56 238,569,122.56	238,569,122.56 238,569,122.56	2.00	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F30020002: MANULIFE ASSET MGMT		38,501,663.08 38,501,663.08	38,501,663.08 38,501,663.08	0.32	0.00 0.00
FFX CONTRACTS RECEIVABLE KR2F30030002: STONE HARBOR		1,075,820.18 1,075,820.18	1,075,820.18 1,075,820.18	0.01	0.00 0.00



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FFX CONTRACTS RECEIVABLE KR2F29010002: NON-US TRANS ACCT		972,115.26 972,115.26	972,115.26 972,115.26	0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F10030002: SYSTEMATIC		-985,987.59 -985,987.59	-985,987.59 -985,987.59	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F10080002: WESTWOOD MGMT		-2,086,644.43 -2,086,644.43	-2,086,644.43 -2,086,644.43	-0.02	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F10060002: WESTFIELD CAPITAL		-1,178,577.76 -1,178,577.76	-1,178,577.76 -1,178,577.76	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F10070002: RIVER ROAD		-241,079.15 -241,079.15	-241,079.15 -241,079.15	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F90010002: CASH ACCOUNT KR2		-477,905.40 -477,905.40	-477,905.40 -477,905.40	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F43900002: NEW MTN PTNRS III LP		-94,856.00 -94,856.00	-94,856.00 -94,856.00	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30080002: NISA		-10,868,635.83 -10,868,635.83	-10,868,635.83 -10,868,635.83	-0.09	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30070002: COLUMBIA		-3,190,310.48 -3,190,310.48	-3,190,310.48 -3,190,310.48	-0.03	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30060002: LOOMIS		-1,781,268.12 -1,781,268.12	-1,781,268.12 -1,781,268.12	-0.01	0.00 0.00



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PAYABLE FOR INVESTMENTS PURCHASED KR2F30040002: SHENKMAN CAP		-12,717,764.10 -12,717,764.10	-12,717,764.10 -12,717,764.10	-0.11	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30030002: STONE HARBOR		-473,260.51 -473,260.51	-473,260.51 -473,260.51	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30020002: MANULIFE ASSET MGMT		-2,534,285.81 -2,534,285.81	-2,534,285.81 -2,534,285.81	-0.02	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F30010002: PIMCO KR2		-9,509,375.00 -9,509,375.00	-9,509,375.00 -9,509,375.00	-0.08	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F20050002: AMERICAN CENTURY		-796,296.90 -796,296.90	-796,296.90 -796,296.90	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR2F10050002: SASCO CAPITAL		-50,485.92 -50,485.92	-50,485.92 -50,485.92	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10070002: RIVER ROAD		-423.36 -423.36	-423.36 -423.36	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10020002: NTGI STRUCTURED		-5,535.45 -5,535.45	-5,535.45 -5,535.45	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10030002: SYSTEMATIC		-1,646.28 -1,646.28	-1,646.28 -1,646.28	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10040002: GENEVA CAPITAL		-1,435.47 -1,435.47	-1,435.47 -1,435.47	-0.00	0.00 0.00



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PAYABLE FOR SEC LENDING AGENT FEES KR2F10050002: SASCO CAPITAL		-211.35 -211.35	-211.35 -211.35	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10080002: WESTWOOD MGMT		-544.61 -544.61	-544.61 -544.61	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10060002: WESTFIELD CAPITAL		-443.57 -443.57	-443.57 -443.57	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F19020002: S&P 500 INDEX		-6,090.01 -6,090.01	-6,090.01 -6,090.01	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F20010002: PYRAMIS NONUS GROWTH		-4,084.94 -4,084.94	-4,084.94 -4,084.94	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F20020002: BOSTON CO NON-US VAL		-5,127.53 -5,127.53	-5,127.53 -5,127.53	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30010002: PIMCO KR2		-91.84 -91.84	-91.84 -91.84	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30020002: MANULIFE ASSET MGMT		-435.52 -435.52	-435.52 -435.52	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30030002: STONE HARBOR		-30.56 -30.56	-30.56 -30.56	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30040002: SHENKMAN CAP		-390.47 -390.47	-390.47 -390.47	-0.00	0.00 0.00



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PAYABLE FOR SEC LENDING AGENT FEES KR2F30060002: LOOMIS		-1,438.38 -1,438.38	-1,438.38 -1,438.38	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30070002: COLUMBIA		-678.63 -678.63	-678.63 -678.63	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F30080002: NISA		-2,629.77 -2,629.77	-2,629.77 -2,629.77	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F35020002: TORTOISE CAP		-3,094.59 -3,094.59	-3,094.59 -3,094.59	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F35030002: WEAVER TIPS		-6,570.41 -6,570.41	-6,570.41 -6,570.41	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F39010002: INTERNAL TIPS		-5,801.34 -5,801.34	-5,801.34 -5,801.34	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR2F10090002: INVESCO		-1,390.92 -1,390.92	-1,390.92 -1,390.92	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10050002: SASCO CAPITAL		-100.48 -100.48	-100.48 -100.48	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10040002: GENEVA CAPITAL		-880.55 -880.55	-880.55 -880.55	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10030002: SYSTEMATIC		3,766.10 3,766.10	3,766.10 3,766.10	0.00	0.00 0.00



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PAYABLE FOR SEC LENDING BROKER REBATES KR2F10020002: NTGI STRUCTURED		27,108.39 27,108.39	27,108.39 27,108.39	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F39010002: INTERNAL TIPS		-25,904.32 -25,904.32	-25,904.32 -25,904.32	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10070002: RIVER ROAD		1,023.10 1,023.10	1,023.10 1,023.10	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F35030002: WEAVER TIPS		-28,363.92 -28,363.92	-28,363.92 -28,363.92	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F35020002: TORTOISE CAP		7,009.08 7,009.08	7,009.08 7,009.08	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30080002: NISA		-4,254.46 -4,254.46	-4,254.46 -4,254.46	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30070002: COLUMBIA		1,063.34 1,063.34	1,063.34 1,063.34	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30060002: LOOMIS		5,108.21 5,108.21	5,108.21 5,108.21	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30040002: SHENKMAN CAP		1,015.61 1,015.61	1,015.61 1,015.61	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30030002: STONE HARBOR		65.68 65.68	65.68 65.68	0.00	0.00 0.00



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PAYABLE FOR SEC LENDING BROKER REBATES KR2F30020002: MANULIFE ASSET MGMT		1,098.51 1,098.51	1,098.51 1,098.51	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F30010002: PIMCO KR2		-1.73 -1.73	-1.73 -1.73	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F20020002: BOSTON CO NON-US VAL		28,368.63 28,368.63	28,368.63 28,368.63	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F20010002: PYRAMIS NONUS GROWTH		23,534.32 23,534.32	23,534.32 23,534.32	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F19020002: S&P 500 INDEX		-1,266.34 -1,266.34	-1,266.34 -1,266.34	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10060002: WESTFIELD CAPITAL		-76.11 -76.11	-76.11 -76.11	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10080002: WESTWOOD MGMT		222.65 222.65	222.65 222.65	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR2F10090002: INVESCO		1,010.77 1,010.77	1,010.77 1,010.77	0.00	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20050002: AMERICAN CENTURY		-1,341,758.14 -1,341,758.14	-1,341,758.14 -1,341,758.14	-0.01	0.00 0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20060002: FRANKIN TEMPLETON		-776,844.10 -776,844.10	-776,844.10 -776,844.10	-0.01	0.00 0.00



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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30010002: PIMCO KR2		-256,329,030.88	-256,329,030.88		0.00
		-256,329,030.88	-256,329,030.88	-2.15	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30020002: MANULIFE ASSET MGMT		-1,350,053.74	-1,350,053.74		0.00
		-1,350,053.74	-1,350,053.74	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F30060002: LOOMIS		-885,837.45	-885,837.45		0.00
		-885,837.45	-885,837.45	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20010002: PYRAMIS NONUS GROWTH		-1,101,657.39	-1,101,657.39		0.00
		-1,101,657.39	-1,101,657.39	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR2F20020002: BOSTON CO NON-US VAL		-109,826.89	-109,826.89		0.00
		-109,826.89	-109,826.89	-0.00	0.00
FOREIGN TAXES PAYABLE - DIVIDENDS KR2F20020002: BOSTON CO NON-US VAL		-20,343.01	-20,343.01		0.00
		-20,343.01	-20,343.01	-0.00	0.00
FOREIGN TAXES PAYABLE - INTEREST KR2F30020002: MANULIFE ASSET MGMT		-17,696.89	-17,696.89		0.00
		-17,696.89	-17,696.89	-0.00	0.00
FOREIGN TAXES PAYABLE - INTEREST KR2F30060002: LOOMIS		-2,957.92	-2,957.92		0.00
		-2,957.92	-2,957.92	-0.00	0.00
FOREIGN TAXES PAYABLE - INTEREST KR2F30010002: PIMCO KR2		128.90	128.90		0.00
		128.90	128.90	0.00	0.00
FOREIGN TAXES PAYABLE - INTEREST KR2F30030002: STONE HARBOR		-17,422.59	-17,422.59		0.00
		-17,422.59	-17,422.59	-0.00	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20010002: PYRAMIS NONUS GROWTH		-452,532.96 -452,532.96	-452,532.96 -452,532.96	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20020002: BOSTON CO NON-US VAL		-563,270.33 -563,270.33	-563,270.33 -563,270.33	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20030002: BLACKROCK ACWI EX-US		-116,681.45 -116,681.45	-116,681.45 -116,681.45	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F20040002: NTGI INTL SM CAP		-55,933.48 -55,933.48	-55,933.48 -55,933.48	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F25010002: WELLINGTON KR2		-251,609.47 -251,609.47	-251,609.47 -251,609.47	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F25020002: ABERDEEN		-14,546.45 -14,546.45	-14,546.45 -14,546.45	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F25030002: BLACKROCK EMERG MKTS		-41,256.26 -41,256.26	-41,256.26 -41,256.26	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30010002: PIMCO KR2		-655,553.85 -655,553.85	-655,553.85 -655,553.85	-0.01	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30020002: MANULIFE ASSET MGMT		-109,088.79 -109,088.79	-109,088.79 -109,088.79	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30030002: STONE HARBOR		-267,370.69 -267,370.69	-267,370.69 -267,370.69	-0.00	0.00 0.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30040002: SHENKMAN CAP		-142,213.06 -142,213.06	-142,213.06 -142,213.06	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30050002: WATERFALL		-175,077.25 -175,077.25	-175,077.25 -175,077.25	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30060002: LOOMIS		-213,385.86 -213,385.86	-213,385.86 -213,385.86	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30070002: COLUMBIA		-188,142.82 -188,142.82	-188,142.82 -188,142.82	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F30080002: NISA		-236,996.86 -236,996.86	-236,996.86 -236,996.86	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F35020002: TORTOISE CAP		-199,269.33 -199,269.33	-199,269.33 -199,269.33	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F35030002: WEAVER TIPS		-46,116.34 -46,116.34	-46,116.34 -46,116.34	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F90020002: BNYM FEE ACCRUALS		-508,516.31 -508,516.31	-508,516.31 -508,516.31	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10020002: NTGI STRUCTURED		-97,061.78 -97,061.78	-97,061.78 -97,061.78	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10030002: SYSTEMATIC		-254,146.23 -254,146.23	-254,146.23 -254,146.23	-0.00	0.00 0.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10040002: GENEVA CAPITAL		-286,047.06 -286,047.06	-286,047.06 -286,047.06	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10050002: SASCO CAPITAL		-85,633.26 -85,633.26	-85,633.26 -85,633.26	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10060002: WESTFIELD CAPITAL		-221,147.64 -221,147.64	-221,147.64 -221,147.64	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10070002: RIVER ROAD		-57,313.41 -57,313.41	-57,313.41 -57,313.41	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10080002: WESTWOOD MGMT		-180,162.38 -180,162.38	-180,162.38 -180,162.38	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR2F10090002: INVESCO		-69,204.48 -69,204.48	-69,204.48 -69,204.48	-0.00	0.00 0.00
INTEREST PAYABLE-SHORT SELL KR2F30010002: PIMCO KR2		-12,976.82 -12,976.82	-12,976.82 -12,976.82	-0.00	0.00 0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		477,636,789.81 477,636,789.81	477,636,612.81 477,636,612.81	4.01	-177.00 -177.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		471,060,439.11	471,097,973.69	3.96	37,534.58
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
U.S. DOLLAR					
9.000 ALERE INC	316.2500	2,035.85	2,846.25		810.40
01449J204 KR2F10020002: NTGI STRUCTURED	316.2500	2,035.85	2,846.25	0.00	810.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
56.000 BANK OF AMERICA CORP 060505682 PFD 7.250% NON-CUMULATIVE KR2F30060002: LOOMIS	1,167.0000 1,167.0000	54,975.00 54,975.00	65,352.00 65,352.00	0.00	10,377.00 10,377.00
2,425,000.000 CIENA CORP 171779AG6 3.750% 10/15/2018 DD 10/18/10 KR2F30060002: LOOMIS	137.3125 137.3125	2,238,937.29 2,238,937.29	3,329,828.13 3,329,828.13	0.03	1,090,890.84 1,090,890.84
540,000.000 EMERGENT BIOSOLUTIONS INC 144A 29089QAA3 2.875% 01/15/2021 DD 01/29/14 KR2F30060002: LOOMIS	104.5625 104.5625	543,933.51 543,933.51	564,637.50 564,637.50	0.00	20,703.99 20,703.99
6,440.000 ISTAR FINANCIAL INC 45031U887 PFD 4.500% CUMULATIVE KR2F30060002: LOOMIS	64.0050 64.0050	322,000.00 322,000.00	412,192.20 412,192.20	0.00	90,192.20 90,192.20
210,000.000 JDS UNIPHASE CORP 144A 46612JAE1 0.625% 08/15/2033 DD 08/21/13 KR2F30060002: LOOMIS	100.2500 100.2500	207,711.88 207,711.88	210,525.00 210,525.00	0.00	2,813.12 2,813.12
335,000.000 JARDEN CORP 471109AK4 1.125% 03/15/2034 DD 03/17/14 KR2F30060002: LOOMIS	102.1250 102.1250	327,493.16 327,493.16	342,118.75 342,118.75	0.00	14,625.59 14,625.59
495,000.000 LENNAR CORP 526057BE3 2.750% 12/15/2020 DD 11/10/10 KR2F30060002: LOOMIS	190.9375 190.9375	839,627.95 839,627.95	945,140.63 945,140.63	0.01	105,512.68 105,512.68
790,000.000 LENNAR CORP 526057BG8 3.250% 11/15/2021 DD 11/29/11 KR2F30060002: LOOMIS	184.1250 184.1250	790,000.00 790,000.00	1,454,587.50 1,454,587.50	0.01	664,587.50 664,587.50
290,000.000 MERCADOLIBRE INC CONVRTBL 144A 58733RAA0 2.250% 07/01/2019 DD 06/30/14 KR2F30060002: LOOMIS	104.6250 104.6250	290,000.00 290,000.00	303,412.50 303,412.50	0.00	13,412.50 13,412.50
335,000.000 PALO ALTO NETWORKS 144A CONVRT 697435AA3 0.000% 07/01/2019 DD 06/30/14 KR2F30060002: LOOMIS	103.1875 103.1875	335,000.00 335,000.00	345,678.13 345,678.13	0.00	10,678.13 10,678.13



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 XM SATELLITE RADIO INC	189.9375	234,876.48	332,390.63		97,514.15
98375YAU0 7.000% 12/01/2014 DD 08/01/08 KR2F30020002: MANULIFE ASSET MGMT	189.9375	234,876.48	332,390.63	0.00	97,514.15
TOTAL U.S. DOLLAR CONVERTIBLE OR EXCHANGEABLE SECURITIES		6,186,591.12	8,308,709.22		2,122,118.10
		6,186,591.12	8,308,709.22	0.07	2,122,118.10
TOTAL ASSETS CONVERTIBLE OR EXCHANGEABLE		6,186,591.12	8,308,709.22	0.07	2,122,118.10
CONVERTIBLE SECURITIES					
MEXICAN NEW PESO					
382,900.000 AXTEL SAB DE CV 144A	165.0000	270,454.31	631,785.00		361,330.69
05462GAF1 VAR RT 01/31/2020 DD 01/31/13 KR2F30060002: LOOMIS	12.7187	270,454.31	48,699.99	0.00	-221,754.32
U.S. DOLLAR					
7,930.000 BEAZER HOMES USA INC	32.5800	239,785.75	258,359.40		18,573.65
07556Q709 KR2F30020002: MANULIFE ASSET MGMT	32.5800	239,785.75	258,359.40	0.00	18,573.65
60,000.000 BIOMARIN PHARMACEUTICAL INC	103.4375	60,000.00	62,062.50		2,062.50
09061GAE1 0.750% 10/15/2018 DD 10/15/13 KR2F30060002: LOOMIS	103.4375	60,000.00	62,062.50	0.00	2,062.50
148,000.000 BIOMARIN PHARMACEUTICAL INC	105.3125	150,524.21	155,862.50		5,338.29
09061GAF8 1.500% 10/15/2020 DD 10/15/13 KR2F30060002: LOOMIS	105.3125	150,524.21	155,862.50	0.00	5,338.29
420,000.000 CHESAPEAKE ENERGY CORP	107.1250	352,573.93	449,925.00		97,351.07
165167BZ9 2.500% 05/15/2037 DD 05/15/07 KR2F30060002: LOOMIS	107.1250	352,573.93	449,925.00	0.00	97,351.07
7,264.000 CROWN CASTLE INTERNATIONAL COR	101.7500	718,196.68	739,112.00		20,915.32
228227500 PFD 4.500% CUMULATIVE KR2F30060002: LOOMIS	101.7500	718,196.68	739,112.00	0.01	20,915.32
3,980.000 CROWN CASTLE INTERNATIONAL COR	101.7500	415,354.39	404,965.00		-10,389.39
228227500 PFD 4.500% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	101.7500	415,354.39	404,965.00	0.00	-10,389.39



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,042.000 DOMINION RESOURCES INC/VA 25746U703 PFD 6.125% CUMULATIVE KR2F30060002: LOOMIS	57.6500 57.6500	327,842.66 327,842.66	348,321.30 348,321.30	0.00	20,478.64 20,478.64
10,843.000 DOMINION RESOURCES INC 25746U869 PFD KR2F30020002: MANULIFE ASSET MGMT	52.6250 52.6250	562,427.72 562,427.72	570,612.88 570,612.88	0.00	8,185.16 8,185.16
4,400.000 DOMINION RESOURCES INC 25746U869 PFD KR2F30060002: LOOMIS	52.6250 52.6250	220,000.00 220,000.00	231,550.00 231,550.00	0.00	11,550.00 11,550.00
8,970.000 DOMINION RESOURCES INC/VA 25746U885 PFD 6.000% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	58.0000 58.0000	439,530.00 439,530.00	520,260.00 520,260.00	0.00	80,730.00 80,730.00
7,558.000 EXELON CORP 30161N127 PFD KR2F30020002: MANULIFE ASSET MGMT	53.9470 53.9470	385,707.43 385,707.43	407,731.43 407,731.43	0.00	22,024.00 22,024.00
225,000.000 FORD MOTOR CO 345370CN8 4.250% 11/15/2016 DD 11/09/09 KR2F30060002: LOOMIS	199.8125 199.8125	343,212.75 343,212.75	449,578.13 449,578.13	0.00	106,365.38 106,365.38
310,000.000 GILEAD SCIENCES INC 375558AP8 1.625% 05/01/2016 DD 07/30/10 KR2F30060002: LOOMIS	364.5000 364.5000	585,959.68 585,959.68	1,129,950.00 1,129,950.00	0.01	543,990.32 543,990.32
1,075,000.000 HORNBECK OFFSHORE SVCS INC 440543AN6 1.500% 09/01/2019 DD 08/13/12 KR2F30060002: LOOMIS	120.9375 120.9375	1,312,023.28 1,312,023.28	1,300,078.13 1,300,078.13	0.01	-11,945.15 -11,945.15
635,000.000 ICONIX BRAND GROUP INC 451055AE7 2.500% 06/01/2016 DD 05/23/11 KR2F30060002: LOOMIS	144.6250 144.6250	615,151.32 615,151.32	918,368.75 918,368.75	0.01	303,217.43 303,217.43
315,000.000 MICRON TECHNOLOGY INC 595112AW3 2.375% 05/01/2032 DD 04/18/12 KR2F30060002: LOOMIS	344.1250 344.1250	290,992.79 290,992.79	1,083,993.75 1,083,993.75	0.01	793,000.96 793,000.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 MICRON TECHNOLOGY INC 595112AX1 3.125% 05/01/2032 DD 04/18/12 KR2F30060002: LOOMIS	336.7500 336.7500	141,443.41 141,443.41	505,125.00 505,125.00	0.00	363,681.59 363,681.59
225,000.000 MYLAN INC/PA 628530AJ6 3.750% 09/15/2015 DD 09/15/08 KR2F30060002: LOOMIS	387.6875 387.6875	480,703.67 480,703.67	872,296.88 872,296.88	0.01	391,593.21 391,593.21
7,700.000 NEXTERA ENERGY INC 65339F861 PFD 5.799% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	57.0700 57.0700	412,360.78 412,360.78	439,439.00 439,439.00	0.00	27,078.22 27,078.22
3,150.000 NEXTERA ENERGY INC 65339F887 PFD 5.889% KR2F30020002: MANULIFE ASSET MGMT	64.9900 64.9900	179,168.92 179,168.92	204,718.50 204,718.50	0.00	25,549.58 25,549.58
4,121.000 NEXTERA ENERGY INC 65339F887 PFD 5.889% KR2F30060002: LOOMIS	64.9900 64.9900	233,047.29 233,047.29	267,823.79 267,823.79	0.00	34,776.50 34,776.50
115,000.000 NOVELLUS SYSTEMS INC 670008AD3 2.625% 05/15/2041 DD 05/10/11 KR2F30060002: LOOMIS	202.3750 202.3750	176,928.54 176,928.54	232,731.25 232,731.25	0.00	55,802.71 55,802.71
900,000.000 PEABODY ENERGY CORP 704549AG9 4.750% 12/15/2066 DD 12/20/06 KR2F30060002: LOOMIS	75.0625 75.0625	791,897.53 791,897.53	675,562.50 675,562.50	0.01	-116,335.03 -116,335.03
2,560.000 POST HOLDINGS INC 737446609 PFD KR2F30020002: MANULIFE ASSET MGMT	105.2800 105.2800	262,272.00 262,272.00	269,516.80 269,516.80	0.00	7,244.80 7,244.80
175,000.000 PRICELINE GROUP INC 741503AQ9 1.000% 03/15/2018 DD 03/12/12 KR2F30060002: LOOMIS	141.6875 141.6875	230,849.48 230,849.48	247,953.13 247,953.13	0.00	17,103.65 17,103.65
766,000.000 PRICELINE GRP INC SR NT CONV 741503AS5 0.350% 06/15/2020 DD 06/04/13 KR2F30060002: LOOMIS	118.0625 118.0625	780,564.75 780,564.75	904,358.75 904,358.75	0.01	123,794.00 123,794.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600,000.000 RYLAND GROUP 783764AQ6 1.625% 05/15/2018 DD 05/16/12 KR2F30060002: LOOMIS	139.0000 139.0000	728,097.33 728,097.33	834,000.00 834,000.00	0.01	105,902.67 105,902.67
208,000.000 SIMON PROPERTY GROUP LP 828807BM8 5.100% 06/15/2015 DD 06/07/05 KR2F30010002: PIMCO KR2	104.3668 104.3668	202,870.57 202,870.57	217,082.94 217,082.94	0.00	14,212.37 14,212.37
680,000.000 STANDARD PACIFIC CORP 85375CBC4 1.250% 08/01/2032 DD 08/06/12 KR2F30060002: LOOMIS	125.6875 125.6875	698,886.23 698,886.23	854,675.00 854,675.00	0.01	155,788.77 155,788.77
1,050,000.000 TRINITY INDUSTRIES INC 896522AF6 3.875% 06/01/2036 DD 06/07/06 KR2F30060002: LOOMIS	186.1875 186.1875	1,004,530.86 1,004,530.86	1,954,968.75 1,954,968.75	0.02	950,437.89 950,437.89
335,000.000 UNITED STATES STEEL CORP 912909AH1 2.750% 04/01/2019 DD 03/26/13 KR2F30060002: LOOMIS	124.1875 124.1875	335,542.05 335,542.05	416,028.13 416,028.13	0.00	80,486.08 80,486.08
8,400.000 UNITED TECHNOLOGIES CORP 913017117 PFD 7.500% KR2F30020002: MANULIFE ASSET MGMT	65.1900 65.1900	455,511.29 455,511.29	547,596.00 547,596.00	0.00	92,084.71 92,084.71
185,000.000 WELLPOINT INC 94973VBG1 2.750% 10/15/2042 DD 10/09/12 KR2F30020002: MANULIFE ASSET MGMT	153.1875 153.1875	264,201.28 264,201.28	283,396.88 283,396.88	0.00	19,195.60 19,195.60
8,092.000 WEYERHAEUSER CO 962166872 PFD 6.375% CUMULATIVE KR2F30060002: LOOMIS	56.9375 56.9375	409,631.41 409,631.41	460,738.25 460,738.25	0.00	51,106.84 51,106.84
6,995.000 WEYERHAEUSER CO 962166872 PFD 6.375% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	56.9375 56.9375	349,235.75 349,235.75	398,277.81 398,277.81	0.00	49,042.06 49,042.06
290,000.000 XILINX INC 983919AF8 2.625% 06/15/2017 DD 06/09/10 KR2F30060002: LOOMIS	165.6875 165.6875	404,014.61 404,014.61	480,493.75 480,493.75	0.00	76,479.14 76,479.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,727.000 ARCELORMITTAL	22.4900	314,896.22	286,230.23		-28,665.99
L0302D178 PFD 6.000% CUMULATIVE KR2F30060002: LOOMIS	22.4900	314,896.22	286,230.23	0.00	-28,665.99
TOTAL U.S. DOLLAR CONVERTIBLE SECURITIES			15,875,936.56		4,507,807.55
			15,875,936.56	0.17	4,507,807.55
TOTAL ASSETS CONVERTIBLE SECURITIES			16,146,390.87	0.17	4,286,053.23
EQUITY					
AUSTRALIAN DOLLAR					
25,203.000 RAMSAY HEALTH CARE LTD AUD0.10 AA6041997 KR2F20010002: PYRAMIS NONUS GROWTH	45.5000 42.9452	965,492.64 901,747.15	1,146,736.50 1,082,347.25	0.01	181,243.86 180,600.10
33,830.000 AUSTRALIA & NEW ZEALAND BANK AA6065582 GROUP NPV KR2F20020002: BOSTON CO NON-US VAL	33.3400 31.4680	690,415.37 726,774.99	1,127,892.20 1,064,561.05	0.01	437,476.83 337,786.06
68,771.000 AMCOR LIMITED NPV AA6066606 KR2F20010002: PYRAMIS NONUS GROWTH	10.4300 9.8444	743,501.80 678,781.21	717,281.53 677,006.17	0.01	-26,220.27 -1,775.04
538,200.000 AMCOR LIMITED NPV AA6066606 KR2F20080002: LAZARD ASSET MGMT	10.4300 9.8444	5,619,110.89 5,291,797.68	5,613,426.00 5,298,232.13	0.04	-5,684.89 6,434.45
57,326.000 WESTPAC BANKING CORP NPV AA6076142 KR2F20010002: PYRAMIS NONUS GROWTH	33.8800 31.9776	1,601,471.73 1,613,083.12	1,942,204.88 1,833,150.08	0.02	340,733.15 220,066.96
437,400.000 FORTESCUE METALS G NPV AA6086257 KR2F20070002: LSV ASSET MANAGEMENT	4.3500 4.1057	1,951,544.80 1,837,867.32	1,902,690.00 1,795,853.96	0.02	-48,854.80 -42,013.36
479,600.000 PRIMARY HEALTH CARE NPV AA6117763 KR2F20070002: LSV ASSET MANAGEMENT	4.5400 4.2851	2,178,124.98 2,051,249.20	2,177,384.00 2,055,123.89	0.02	-740.98 3,874.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,643.000 BHP BILLITON LIMITED AA6144692 KR2F20010002: PYRAMIS NONUS GROWTH	35.9000 33.8842	734,955.66 649,380.47	1,064,183.70 1,004,429.79	0.01	329,228.04 355,049.32
183,300.000 CALTEX AUSTRALIA ORD\$1 AA6161506 KR2F20080002: LAZARD ASSET MGMT	21.5700 20.3588	3,972,048.23 3,740,676.42	3,953,781.00 3,731,776.20	0.03	-18,267.23 -8,900.22
11,724.000 CSL ORD NPV AA6185497 KR2F20010002: PYRAMIS NONUS GROWTH	66.5500 62.8132	669,001.56 642,588.12	780,232.20 736,422.16	0.01	111,230.64 93,834.04
63,010.000 CSL ORD NPV AA6185497 KR2F20050002: AMERICAN CENTURY	66.5500 62.8132	4,213,825.11 3,968,369.80	4,193,315.50 3,957,860.83	0.03	-20,509.61 -10,508.97
57,339.000 CSL ORD NPV AA6185497 KR2F20060002: FRANKIN TEMPLETON	66.5500 62.8132	3,834,574.16 3,611,210.22	3,815,910.45 3,601,647.08	0.03	-18,663.71 -9,563.14
7,120.000 REA GROUP LTD AA6198573 KR2F20010002: PYRAMIS NONUS GROWTH	42.7100 40.3118	320,162.06 295,265.89	304,095.20 287,020.25	0.00	-16,066.86 -8,245.64
112,875.000 TRANSURBAN GROUP NPV AA6200882 KR2F20010002: PYRAMIS NONUS GROWTH	7.4350 7.0175	719,486.61 712,152.72	839,225.63 792,103.11	0.01	119,739.02 79,950.39
65,763.000 COCHLEAR LTD COM AA6211798 KR2F20060002: FRANKIN TEMPLETON	61.7000 58.2355	4,099,267.73 3,860,485.39	4,057,577.10 3,829,744.15	0.03	-41,690.63 -30,741.24
30,772.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039 ORD NPV KR2F20010002: PYRAMIS NONUS GROWTH	80.8800 76.3386	1,753,047.08 1,652,310.12	2,488,839.36 2,349,091.03	0.02	735,792.28 696,780.91
6,264.000 RIO TINTO LIMITED NPV AA6220104 KR2F20010002: PYRAMIS NONUS GROWTH	59.3100 55.9797	402,770.56 402,969.63	371,517.84 350,657.11	0.00	-31,252.72 -52,312.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
56,390.000 APA GROUP NPV AA6247305 KR2F20010002: PYRAMIS NONUS GROWTH	6.8900 6.5031	368,398.60 340,507.36	388,527.10 366,711.30	0.00	20,128.50 26,203.94
470,400.000 INSURANCE AUSTRALIA GROUP PLC AA6271024 KR2F20080002: LAZARD ASSET MGMT	5.8400 5.5121	2,779,593.22 2,617,681.92	2,747,136.00 2,592,884.31	0.02	-32,457.22 -24,797.61
207,600.000 ANSELL LTD NPV AA6286618 KR2F20080002: LAZARD ASSET MGMT	19.8300 18.7165	4,138,068.15 3,897,025.68	4,116,708.00 3,885,554.85	0.03	-21,360.15 -11,470.83
47,392.000 LEND LEASE GROUP NPV AA6512005 KR2F20010002: PYRAMIS NONUS GROWTH	13.1100 12.3739	472,286.91 436,162.00	621,309.12 586,422.61	0.00	149,022.21 150,260.61
279,411.000 WORLEYPARSONS LTD NPV AA6562471 KR2F20060002: FRANKIN TEMPLETON	17.4100 16.4324	4,780,205.22 4,501,758.27	4,864,545.51 4,591,401.28	0.04	84,340.29 89,643.01
35,920.000 SUNCORP GROUP LIMITED AA6585084 KR2F20010002: PYRAMIS NONUS GROWTH	13.5400 12.7797	393,574.27 401,834.83	486,356.80 459,047.87	0.00	92,782.53 57,213.04
42,019.000 NATL AUSTRALIA BK NPV AA6624602 KR2F20010002: PYRAMIS NONUS GROWTH	32.7800 30.9394	1,278,163.12 1,233,885.19	1,377,382.82 1,300,042.77	0.01	99,219.70 66,157.58
145,589.000 QBE INS GROUP A\$1 AA6715749 KR2F20020002: BOSTON CO NON-US VAL	10.8700 10.2597	2,088,427.32 1,993,014.57	1,582,552.43 1,493,692.11	0.01	-505,874.89 -499,322.46
19,775.000 WESFARMERS ORD NPV AA6948837 KR2F20010002: PYRAMIS NONUS GROWTH	41.8400 39.4907	691,092.80 649,302.62	827,386.00 780,928.28	0.01	136,293.20 131,625.66
20,368.000 WOODSIDE PETROLEUM NPV AA6979725 KR2F20010002: PYRAMIS NONUS GROWTH	41.0700 38.7639	837,380.61 781,964.46	836,513.76 789,543.51	0.01	-866.85 7,579.05



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,992.000 WOOLWORTHS LIMITED ORD A\$0.25 AA6981234 KR2F20010002: PYRAMIS NONUS GROWTH	35.2200 33.2424	1,146,411.24 1,057,420.88	1,091,538.24 1,030,248.37	0.01	-54,873.00 -27,172.51
270,339.000 METCASH LIMITED NPV AAB0744W6 KR2F20020002: BOSTON CO NON-US VAL	2.6400 2.4918	923,538.15 845,749.62	713,694.96 673,620.99	0.01	-209,843.19 -172,128.63
18,487.000 SEEK LIMITED NPV AAB0767Y4 KR2F20010002: PYRAMIS NONUS GROWTH	15.8500 14.9600	258,059.09 238,365.63	293,018.95 276,565.94	0.00	34,959.86 38,200.31
70,005.000 BRAMBLES LTD NPV AAB1FJ0C0 KR2F20010002: PYRAMIS NONUS GROWTH	9.1900 8.6740	641,883.16 577,655.15	643,345.95 607,222.07	0.01	1,462.79 29,566.92
18,777.000 MACQUARIE GROUP LIMITED NPV AAB28YTC2 KR2F20010002: PYRAMIS NONUS GROWTH	59.6300 56.2818	903,791.13 835,115.89	1,119,672.51 1,056,802.90	0.01	215,881.38 221,687.01
41,922.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9 KR2F20010002: PYRAMIS NONUS GROWTH	13.8400 13.0629	595,218.17 557,638.39	580,200.48 547,622.22	0.00	-15,017.69 -10,016.17
284,700.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9 KR2F20080002: LAZARD ASSET MGMT	13.8400 13.0629	4,012,493.93 3,778,766.16	3,940,248.00 3,719,003.07	0.03	-72,245.93 -59,763.09
30,599.000 WESTFIELD RETAIL TRUST AAB624887 KR2F29010002: NON-US TRANS ACCT	3.2800 3.0958	98,099.84 91,595.82	100,364.72 94,729.24	0.00	2,264.88 3,133.42
91,550.000 SYDNEY AIRPORT AAB70DWB3 KR2F20010002: PYRAMIS NONUS GROWTH	4.2200 3.9830	361,431.61 334,674.78	386,341.00 364,647.95	0.00	24,909.39 29,973.17
TOTAL AUSTRALIAN DOLLAR EQUITY		61,236,917.51 57,806,828.67	63,213,135.44 59,663,717.88	0.50	1,976,217.93 1,856,889.21

BRAZIL REAL



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,900.000 NATURA COSMETICOS COM NPV LBB014K59 KR2F20010002: PYRAMIS NONUS GROWTH	37.5000 17.0137	1,191,447.90 509,816.56	1,158,750.00 525,724.79	0.00	-32,697.90 15,908.23
18,900.000 TRACTEBEL ENERGIA COM NPV LBB07C768 KR2F20010002: PYRAMIS NONUS GROWTH	33.1900 15.0583	641,005.49 265,624.82	627,291.00 284,601.88	0.00	-13,714.49 18,977.06
55,300.000 TRANSMISSORA ALIANCA DE LBB1G8KX1 ENERGIA ELETRICA SA KR2F20010002: PYRAMIS NONUS GROWTH	19.8200 8.9923	980,676.12 419,320.09	1,096,046.00 497,275.99	0.00	115,369.88 77,955.90
194,400.000 CIA SANEAMENTO BASICO DE SAO P LBB1YCHL2 COM NPV KR2F20070002: LSV ASSET MANAGEMENT	23.6600 10.7345	4,600,967.84 2,095,301.52	4,599,504.00 2,086,794.61	0.02	-1,463.84 -8,506.91
161,100.000 BM&F BOVESPA SA BOLSA DE LBB2RHNV8 COM NPV KR2F20020002: BOSTON CO NON-US VAL	11.6300 5.2765	1,700,255.59 742,267.21	1,873,593.00 850,049.00	0.01	173,337.41 107,781.79
429,700.000 MAGAZINE LUIZA SA LBB4975P9 KR2F20070002: LSV ASSET MANAGEMENT	9.1500 4.1514	3,888,491.70 1,770,836.67	3,931,755.00 1,783,836.94	0.01	43,263.30 13,000.27
83,800.000 FLEURY SA LBB4X4D21 KR2F20010002: PYRAMIS NONUS GROWTH	16.8500 7.6448	1,781,693.28 834,972.46	1,412,030.00 640,637.90	0.01	-369,663.28 -194,334.56
35,600.000 TELEFONICA BRASIL SA LBB6XFBX5 COM NPV KR2F20010002: PYRAMIS NONUS GROWTH	39.4900 17.9166	1,506,395.92 681,185.76	1,405,844.00 637,831.31	0.01	-100,551.92 -43,354.45
49,300.000 GRUPO BTG PACTUAL-UNIT LBB7MBV79 KR2F20020002: BOSTON CO NON-US VAL	34.5200 15.6617	1,564,564.89 740,814.08	1,701,836.00 772,122.86	0.01	137,271.11 31,308.78
TOTAL BRAZIL REAL EQUITY		17,855,498.73 8,060,139.17	17,806,649.00 8,078,875.28	0.07	-48,849.73 18,736.11

CANADIAN DOLLAR

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,300.000 ALIMENTATION COUCHE-TARD INC NC2011640 KR2F20010002: PYRAMIS NONUS GROWTH	29.2300 27.4421	219,380.79 219,837.19	564,139.00 529,633.39	0.00	344,758.21 309,796.20
87,650.000 RONA INC NC2037280 KR2F20020002: BOSTON CO NON-US VAL	11.4800 10.7778	1,040,163.34 982,953.49	1,006,222.00 944,676.34	0.01	-33,941.34 -38,277.15
19,604.000 BANK OF MONTREAL NC2076007 KR2F20020002: BOSTON CO NON-US VAL	78.5800 73.7736	1,432,906.49 1,288,118.05	1,540,482.32 1,446,258.57	0.01	107,575.83 158,140.52
11,240.000 BANK OF NOVA SCOTIA NC2076288 KR2F20020002: BOSTON CO NON-US VAL	71.1400 66.7887	724,511.18 659,194.95	799,613.60 750,705.16	0.01	75,102.42 91,510.21
45,780.000 BANK OF NOVA SCOTIA NC2076288 KR2F20060002: FRANKIN TEMPLETON	71.1400 66.7887	3,258,924.43 3,051,713.11	3,256,789.20 3,057,587.38	0.03	-2,135.23 5,874.27
22,500.000 BROOKFIELD ASSET MGMT INC NC2092590 LTD VTG CL A KR2F20010002: PYRAMIS NONUS GROWTH	47.0100 44.1346	985,860.05 894,197.49	1,057,725.00 993,029.15	0.01	71,864.95 98,831.66
3,500.000 SYLOGIST LTD NC2155355 KR2F20010002: PYRAMIS NONUS GROWTH	9.1900 8.6279	31,306.31 27,997.53	32,165.00 30,197.62	0.00	858.69 2,200.09
7,600.000 CGI GROUP INC NC2159746 CL A SUB-VTG KR2F20010002: PYRAMIS NONUS GROWTH	37.8200 35.5067	233,622.41 227,193.29	287,432.00 269,851.19	0.00	53,809.59 42,657.90
1,000.000 CCL INDUSTRIES INC NC2159795 CL B KR2F20010002: PYRAMIS NONUS GROWTH	102.7500 96.4653	98,195.20 88,928.90	102,750.00 96,465.29	0.00	4,554.80 7,536.39
65,100.000 ROGERS COMMUNICATIONS INC NC2169059 CL B KR2F20070002: LSV ASSET MANAGEMENT	42.9400 40.3136	2,780,679.51 2,603,876.31	2,795,394.00 2,624,413.46	0.02	14,714.49 20,537.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,900.000 CANADIAN IMPERIAL BK OF COMM NC2170529 KR2F20070002: LSV ASSET MANAGEMENT	97.1000 91.1609	2,863,303.26 2,681,246.62	2,903,290.00 2,725,709.99	0.02	39,986.74 44,463.37
8,240.000 AGRIMUM INC NC2213535 KR2F20020002: BOSTON CO NON-US VAL	97.7500 91.7711	795,417.83 744,512.89	805,460.00 756,193.96	0.01	10,042.17 11,681.07
3,400.000 COMPUTER MODELLING GROUP LTD NC2223351 KR2F20010002: PYRAMIS NONUS GROWTH	29.6200 27.8083	67,132.22 67,751.44	100,708.00 94,548.19	0.00	33,575.78 26,796.75
11,200.000 GILDAN ACTIVEWEAR INC NC2254646 KR2F20010002: PYRAMIS NONUS GROWTH	62.8700 59.0246	293,908.43 284,756.41	704,144.00 661,074.97	0.01	410,235.57 376,318.56
10,000.000 TELUS CORP NC2381092 KR2F20010002: PYRAMIS NONUS GROWTH	39.7700 37.3375	378,565.53 339,345.06	397,700.00 373,374.64	0.00	19,134.47 34,029.58
62,900.000 HOME CAPITAL GROUP INC NC2434180 KR2F20080002: LAZARD ASSET MGMT	47.8300 44.9045	3,000,141.67 2,809,384.47	3,008,507.00 2,824,491.39	0.02	8,365.33 15,106.92
2,000.000 INTERTAPE POLYMER GROUP INC NC2459906 KR2F20010002: PYRAMIS NONUS GROWTH	11.8400 11.1158	28,704.25 27,467.96	23,680.00 22,231.61	0.00	-5,024.25 -5,236.35
60,880.000 MANULIFE FINANCIAL CORP NC2492519 KR2F20020002: BOSTON CO NON-US VAL	21.2100 19.9127	1,145,612.15 1,081,656.71	1,291,264.80 1,212,284.47	0.01	145,652.65 130,627.76
6,200.000 MAGNA INTL INC NC2554474 KR2F20010002: PYRAMIS NONUS GROWTH	114.8600 107.8346	421,841.85 416,380.89	712,132.00 668,574.38	0.01	290,290.15 252,193.49
8,800.000 PASON SYSTEMS INC NC2569563 KR2F20010002: PYRAMIS NONUS GROWTH	30.0000 28.1650	162,579.68 161,709.82	264,000.00 247,852.42	0.00	101,420.32 86,142.60



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,200.000 METRO INC NC2583952 CL A SUB-VTG KR2F20070002: LSV ASSET MANAGEMENT	65.9700 61.9349	2,745,013.41 2,570,477.96	2,783,934.00 2,613,654.42	0.02	38,920.59 43,176.46
21,723.000 HUSKY ENERGY INC NC2623832 KR2F20020002: BOSTON CO NON-US VAL	34.4600 32.3523	589,193.33 571,031.85	748,574.58 702,787.95	0.01	159,381.25 131,756.10
6,000.000 ONEX CORP NC2659513 SUB-VTG KR2F20010002: PYRAMIS NONUS GROWTH	66.0200 61.9819	248,557.42 246,337.89	396,120.00 371,891.28	0.00	147,562.58 125,553.39
14,800.000 POTASH CORP OF SASKATCHEWAN NC2696986 KR2F20010002: PYRAMIS NONUS GROWTH	40.5800 38.0979	610,821.00 567,408.93	600,584.00 563,849.22	0.00	-10,237.00 -3,559.71
25,700.000 ROYAL BANK OF CANADA NC2754389 KR2F20010002: PYRAMIS NONUS GROWTH	76.2800 71.6143	1,394,816.70 1,377,664.61	1,960,396.00 1,840,488.19	0.02	565,579.30 462,823.58
6,100.000 CANADIAN PACIFIC RAILWAY LTD NC2793114 KR2F20010002: PYRAMIS NONUS GROWTH	193.3100 181.4862	932,164.40 890,445.13	1,179,191.00 1,107,065.67	0.01	247,026.60 216,620.54
27,903.000 ENCANA CORPORATION NC2793197 KR2F20020002: BOSTON CO NON-US VAL	25.2800 23.7337	772,745.24 738,774.62	705,387.84 662,242.73	0.01	-67,357.40 -76,531.89
104,700.000 SHAW COMMUNICATIONS INC NC2801834 CL B CONV KR2F20070002: LSV ASSET MANAGEMENT	27.3600 25.6865	2,749,442.41 2,574,625.35	2,864,592.00 2,689,378.96	0.02	115,149.59 114,753.61
2,200.000 STELLA-JONES INC NC2809779 KR2F20010002: PYRAMIS NONUS GROWTH	29.3000 27.5079	63,001.35 57,060.39	64,460.00 60,517.30	0.00	1,458.65 3,456.91
3,900.000 STANTEC INC NC2854239 KR2F20010002: PYRAMIS NONUS GROWTH	66.0800 62.0382	204,934.69 198,755.97	257,712.00 241,949.02	0.00	52,777.31 43,193.05

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35,000.000 LUNDIN MINING CORP NC2866852 KR2F20010002: PYRAMIS NONUS GROWTH	5.8700 5.5110	197,534.05 180,048.29	205,450.00 192,883.63	0.00	7,915.95 12,835.34
34,800.000 TORONTO DOMINION BANK NC2897220 NEW KR2F20010002: PYRAMIS NONUS GROWTH	54.9300 51.5702	1,361,451.84 1,328,452.56	1,911,564.00 1,794,643.01	0.02	550,112.16 466,190.45
1,600.000 WINPAK LTD NC2972858 KR2F20010002: PYRAMIS NONUS GROWTH	25.4000 23.8464	42,222.41 37,960.64	40,640.00 38,154.25	0.00	-1,582.41 193.61
8,500.000 SECURE ENERGY SERVICES INC NC9244194 144A KR2F20010002: PYRAMIS NONUS GROWTH	23.4500 22.0157	56,525.00 59,409.32	199,325.00 187,133.27	0.00	142,800.00 127,723.95
2,800.000 INTACT FINANCIAL CORP NCB04YJV1 KR2F20010002: PYRAMIS NONUS GROWTH	73.5800 69.0795	195,934.01 178,668.78	206,024.00 193,422.52	0.00	10,089.99 14,753.74
1,900.000 CONSTELLATION SOFTWARE INC NCB15C4L4 KR2F20010002: PYRAMIS NONUS GROWTH	271.9600 255.3255	220,973.70 223,577.81	516,724.00 485,118.53	0.00	295,750.30 261,540.72
59,800.000 DHX MEDIA LTD NCB15CKN2 KR2F20010002: PYRAMIS NONUS GROWTH	6.7100 6.2996	293,994.75 277,326.90	401,258.00 376,715.02	0.00	107,263.25 99,388.12
173,400.000 AIR CANADA NCB1HLVY3 CL B VTG KR2F20070002: LSV ASSET MANAGEMENT	9.5300 8.9471	1,624,400.65 1,521,116.82	1,652,502.00 1,551,426.56	0.01	28,101.35 30,309.74
8,800.000 DETOUR GOLD CORP NCB1PMQ69 KR2F20010002: PYRAMIS NONUS GROWTH	14.6000 13.7070	118,428.83 108,629.01	128,480.00 120,621.51	0.00	10,051.17 11,992.50
10,100.000 FRANCO-NEVADA CORP NCB29NF32 KR2F20010002: PYRAMIS NONUS GROWTH	61.2500 57.5036	535,389.93 483,897.98	618,625.00 580,786.74	0.00	83,235.07 96,888.76



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,500.000 CI FINANCIAL INC NCB3KT0S5 KR2F20010002: PYRAMIS NONUS GROWTH	35.0500 32.9062	364,289.30 342,694.89	403,075.00 378,420.88	0.00	38,785.70 35,725.99
2,500.000 BADGER DAYLIGHTING LTD NCB3M4R75 KR2F20010002: PYRAMIS NONUS GROWTH	35.1500 33.0000	58,912.95 56,626.78	87,875.00 82,500.12	0.00	28,962.05 25,873.34
60,300.000 SUNCOR ENERGY INC NCB3NB1P6 NEW KR2F20070002: LSV ASSET MANAGEMENT	45.5000 42.7170	2,727,095.13 2,553,698.97	2,743,650.00 2,575,834.39	0.02	16,554.87 22,135.42
9,100.000 TOURMALINE OIL CORP NCB3QJ0H5 KR2F20010002: PYRAMIS NONUS GROWTH	56.2600 52.8189	325,276.70 316,198.49	511,966.00 480,651.55	0.00	186,689.30 164,453.06
7,700.000 KEYERA CORP NCB3SGMV4 KR2F20010002: PYRAMIS NONUS GROWTH	78.6100 73.8018	368,351.07 368,626.47	605,297.00 568,273.95	0.00	236,945.93 199,647.48
5,000.000 VALEANT PHARMACEUTICALS INTL NCB3XSX40 KR2F20010002: PYRAMIS NONUS GROWTH	134.9400 126.6864	265,410.23 259,987.84	674,700.00 633,431.91	0.01	409,289.77 373,444.07
35,200.000 WHITECAP RESOURCES INC NCB418WK2 KR2F20010002: PYRAMIS NONUS GROWTH	16.4700 15.4626	484,000.50 449,291.04	579,744.00 544,283.90	0.00	95,743.50 94,992.86
9,500.000 MULLEN GROUP LTD NCB4MMW10 KR2F20010002: PYRAMIS NONUS GROWTH	30.7200 28.8410	249,693.55 240,583.58	291,840.00 273,989.58	0.00	42,146.45 33,406.00
8,400.000 PEMBINA PIPELINE CORP NCB4PT2P2 KR2F20010002: PYRAMIS NONUS GROWTH	45.9100 43.1019	337,545.30 305,481.40	385,644.00 362,056.05	0.00	48,098.70 56,574.65
47,830.000 DOLLARAMA INC NCB4TP9G9 KR2F20060002: FRANKIN TEMPLETON	87.8500 82.4766	4,179,924.73 3,914,153.70	4,201,865.50 3,944,858.00	0.03	21,940.77 30,704.30



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,600.000 SECURE ENERGY SERVICES INC NCB55SGV5 KR2F20010002: PYRAMIS NONUS GROWTH	23.4500 22.0157	234,083.27 232,306.57	600,320.00 563,601.37	0.00	366,236.73 331,294.80
4,800.000 TAHOE RESOURCES INC NCB5B9KV5 KR2F20010002: PYRAMIS NONUS GROWTH	27.9400 26.2310	128,755.56 118,286.74	134,112.00 125,909.03	0.00	5,356.44 7,622.29
5,700.000 CANADIAN ENERGY SERVICES &TECH NCB5KW4L4 KR2F20010002: PYRAMIS NONUS GROWTH	33.4200 31.3759	138,580.13 128,708.42	190,494.00 178,842.42	0.00	51,913.87 50,134.00
6,500.000 AUTOCANADA INC NCB5TZQH3 KR2F20010002: PYRAMIS NONUS GROWTH	79.0300 74.1961	356,578.21 333,351.26	513,695.00 482,274.80	0.00	157,116.79 148,923.54
4,500.000 VERMILION ENERGY INC NCB607XS2 KR2F20010002: PYRAMIS NONUS GROWTH	74.2500 69.7085	245,905.33 239,358.97	334,125.00 313,688.21	0.00	88,219.67 74,329.24
600.000 NEW LOOK EYEWEAR INC NEW NCB61KN61 KR2F20010002: PYRAMIS NONUS GROWTH	20.7000 19.4339	10,652.53 9,646.01	12,420.00 11,660.33	0.00	1,767.47 2,014.32
44,500.000 RAGING RIVER EXPLORATION INC NCB7N9Y50 KR2F20010002: PYRAMIS NONUS GROWTH	10.8500 10.1864	199,858.36 193,236.57	482,825.00 453,292.96	0.00	282,966.64 260,056.39
4,300.000 BRP INC NCB9B3FG9 SUB VTG KR2F20010002: PYRAMIS NONUS GROWTH	26.3000 24.6914	102,686.13 99,233.02	113,090.00 106,172.84	0.00	10,403.87 6,939.82
16,700.000 KELT EXPLORATION LTD NCB9KF5Q1 KR2F20010002: PYRAMIS NONUS GROWTH	15.2300 14.2985	130,831.08 126,792.02	254,341.00 238,784.21	0.00	123,509.92 111,992.19
2,000.000 SHAWCOR LTD NCB9M2YJ2 NEW KR2F20010002: PYRAMIS NONUS GROWTH	59.3400 55.7105	80,140.40 72,487.78	118,680.00 111,420.93	0.00	38,539.60 38,933.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,100.000 CARDINAL ENERGY LTD NCBH8B735 KR2F20010002: PYRAMIS NONUS GROWTH	18.0000 16.8990	100,834.42 95,031.49	163,800.00 153,781.16	0.00	62,965.58 58,749.67
13,300.000 KNIGHT THERAPEUTICS INC NCBK6WN77 KR2F20010002: PYRAMIS NONUS GROWTH	5.4000 5.0697	84,729.13 76,899.07	71,820.00 67,427.12	0.00	-12,909.13 -9,471.95
45,875.000 SPARTAN ENERGY CORP NCBK74G76 KR2F20010002: PYRAMIS NONUS GROWTH	4.0400 3.7929	165,767.69 151,670.24	185,335.00 173,998.97	0.00	19,567.31 22,328.73
19,700.000 PRAIRIESKY ROYALTY LTD NCBN320L4 KR2F20010002: PYRAMIS NONUS GROWTH	38.8000 36.4268	706,460.85 650,548.63	764,360.00 717,607.85	0.01	57,899.15 67,059.22
TOTAL CANADIAN DOLLAR EQUITY		46,966,664.25 44,184,793.34	53,520,214.84 50,246,645.88	0.42	6,553,550.59 6,061,852.54
CHILEAN PESO					
920,277.000 AGUAS ANDINAS S A COM NPV LC2311232 SER'A' KR2F20010002: PYRAMIS NONUS GROWTH	348.7900 0.6300	320,878,400.18 576,320.74	320,983,414.83 579,737.78	0.00	105,014.65 3,417.04
313,427.000 QUINENCO SA COM NPV LC2712868 KR2F20010002: PYRAMIS NONUS GROWTH	1,145.0000 2.0680	423,336,756.87 849,796.99	358,873,915.00 648,172.94	0.01	-64,462,841.87 -201,624.05
123,018,100.000 CORPBANCA COM NPV LC2773316 KR2F20070002: LSV ASSET MANAGEMENT	6.8300 0.0123	845,910,794.98 1,537,726.25	840,213,623.00 1,517,535.03	0.01	-5,697,171.98 -20,191.22
TOTAL CHILEAN PESO EQUITY		1,590,125,952.03 2,963,843.98	1,520,070,952.83 2,745,445.75	0.02	-70,054,999.20 -218,398.23
DANISH KRONE					
7,947.000 CARLSBERG A/S SD4169217 KR2F20020002: BOSTON CO NON-US VAL	586.5000 107.7095	4,434,811.51 776,096.43	4,660,915.50 855,967.74	0.01	226,103.99 79,871.31



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,800.000 CARLSBERG A/S SD4169217 KR2F20010002: PYRAMIS NONUS GROWTH	586.5000 107.7095	6,855,774.84 1,239,504.27	6,920,700.00 1,270,972.60	0.01	64,925.16 31,468.33
163,099.000 GN STORE NORD DKK4 SD4501096 KR2F20050002: AMERICAN CENTURY	156.0000 28.6491	25,022,050.78 4,577,846.42	25,443,444.00 4,672,637.20	0.04	421,393.22 94,790.78
137,255.000 GN STORE NORD DKK4 SD4501096 KR2F20060002: FRANKIN TEMPLETON	156.0000 28.6491	21,057,159.01 3,852,459.61	21,411,780.00 3,932,230.23	0.03	354,620.99 79,770.62
42,400.000 GN STORE NORD DKK4 SD4501096 KR2F20010002: PYRAMIS NONUS GROWTH	156.0000 28.6491	5,213,826.10 933,426.43	6,614,400.00 1,214,721.23	0.01	1,400,573.90 281,294.80
40,625.000 DANSKE BANK AS DKK10 SD4588820 KR2F20010002: PYRAMIS NONUS GROWTH	153.9000 28.2634	6,021,879.14 1,117,638.55	6,252,187.50 1,148,201.63	0.01	230,308.36 30,563.08
127,024.000 DSV DKK1 (POST SUBDIVISION) SDB1WT5G0 KR2F20060002: FRANKIN TEMPLETON	177.5000 32.5975	22,119,649.62 4,046,844.91	22,546,760.00 4,140,667.02	0.03	427,110.38 93,822.11
61,560.000 PANDORA A/S SDB44TX3 KR2F20050002: AMERICAN CENTURY	417.5000 76.6730	25,266,579.13 4,622,583.49	25,701,300.00 4,719,991.93	0.04	434,720.87 97,408.44
20,955.000 NOVO NORDISK A/S-B SDBHC8X98 KR2F20010002: PYRAMIS NONUS GROWTH	250.6000 46.0222	3,128,543.54 563,929.46	5,251,323.00 964,394.88	0.01	2,122,779.46 400,465.42
64,624.000 NOVO NORDISK A/S-B SDBHC8X98 KR2F20050002: AMERICAN CENTURY	250.6000 46.0222	16,114,064.14 2,948,108.11	16,194,774.40 2,974,137.67	0.02	80,710.26 26,029.56
TOTAL DANISH KRONER EQUITY		135,234,337.81 24,678,437.68	140,997,584.40 25,893,922.13	0.22	5,763,246.59 1,215,484.45
EURO CURRENCY UNIT					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,404.000 BEARINGPOINT INC 074002205 KR2F10020002: NTGI STRUCTURED	0.0110 0.0110	540,931.60 540,931.60	15.44 15.44	0.00	-540,916.16 -540,916.16
5,855.000 PFF BANCORP INC 69331W104 KR2F10020002: NTGI STRUCTURED	0.0015 0.0015	56,892.63 56,892.63	8.78 8.78	0.00	-56,883.85 -56,883.85
45,200.000 VOESTALPINE AG EA4943406 KR2F20070002: LSV ASSET MANAGEMENT	34.7550 47.5848	1,569,780.87 2,141,259.60	1,570,926.00 2,150,833.33	0.02	1,145.13 9,573.73
22,240.000 ERSTE GROUP BANK AG EA5289833 KR2F20020002: BOSTON CO NON-US VAL	23.6200 32.3393	561,246.81 758,806.29	525,308.80 719,226.54	0.01	-35,938.01 -39,579.75
42,596.000 ERSTE GROUP BANK AG EA5289833 KR2F20010002: PYRAMIS NONUS GROWTH	23.6200 32.3393	876,859.16 1,150,249.02	1,006,117.52 1,377,525.80	0.01	129,258.36 227,276.78
84,000.000 ERSTE GROUP BANK AG EA5289833 KR2F20080002: LAZARD ASSET MGMT	23.6200 32.3393	1,982,099.48 2,703,682.80	1,984,080.00 2,716,503.13	0.02	1,980.52 12,820.33
89,900.000 UMICORE NPV EB4005006 KR2F20060002: FRANKIN TEMPLETON	33.9300 46.4553	3,065,326.04 4,181,257.99	3,050,307.00 4,176,327.83	0.04	-15,019.04 -4,930.16
33,006.000 KBC GROUPE NPV EB4497740 KR2F20010002: PYRAMIS NONUS GROWTH	39.7500 54.4237	789,373.07 1,047,596.55	1,311,988.50 1,796,309.05	0.02	522,615.43 748,712.50
42,400.000 ANHEUSER-BUSCH INBEV NV EB4755311 KR2F20080002: LAZARD ASSET MGMT	83.9000 114.8717	3,536,033.49 4,823,326.48	3,557,360.00 4,870,559.44	0.04	21,326.51 47,232.96
30,311.000 ANHEUSER-BUSCH INBEV NV EB4755311 KR2F20010002: PYRAMIS NONUS GROWTH	83.9000 114.8717	1,156,097.99 1,563,264.61	2,543,092.90 3,481,875.64	0.03	1,386,994.91 1,918,611.03



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,500.000 UCB S A NPV EB5596995 KR2F20010002: PYRAMIS NONUS GROWTH	61.8300 84.6545	501,563.12 660,622.63	649,215.00 888,872.72	0.01	147,651.88 228,250.09
30,499.000 BPOST SA EBBBH7K67 KR2F20020002: BOSTON CO NON-US VAL	18.4500 25.2608	442,693.66 607,356.47	562,706.55 770,429.67	0.01	120,012.89 163,073.20
18,400.000 FRESENIUS SE & CO KGAA ED4352099 KR2F20080002: LAZARD ASSET MGMT	108.9000 149.1004	1,986,185.61 2,709,256.48	2,003,760.00 2,743,448.00	0.02	17,574.39 34,191.52
8,630.000 FRESENIUS SE & CO KGAA ED4352099 KR2F20010002: PYRAMIS NONUS GROWTH	108.9000 149.1004	777,831.27 1,041,947.80	939,807.00 1,286,736.75	0.01	161,975.73 244,788.95
40,688.000 GEA GROUP AG NPV ED4557101 KR2F20060002: FRANKIN TEMPLETON	34.5800 47.3452	1,404,161.80 1,915,346.91	1,406,991.04 1,926,381.78	0.02	2,829.24 11,034.87
7,380.000 CONTINENTAL AG NPV ED4598584 KR2F20010002: PYRAMIS NONUS GROWTH	169.1500 231.5917	955,061.34 1,296,215.43	1,248,327.00 1,709,146.91	0.01	293,265.66 412,931.48
25,600.000 MERCK KGAA NPV ED4741846 KR2F20070002: LSV ASSET MANAGEMENT	63.3900 86.7904	1,623,985.51 2,215,197.44	1,622,784.00 2,221,834.71	0.02	-1,201.51 6,637.27
35,278.000 E.ON SE NPV ED4942907 KR2F20020002: BOSTON CO NON-US VAL	15.0800 20.6468	638,135.17 854,120.61	531,992.24 728,377.18	0.01	-106,142.93 -125,743.43
24,492.000 BAYER AG ORD NPV ED5069213 KR2F20010002: PYRAMIS NONUS GROWTH	103.1500 141.2278	1,578,819.00 2,141,960.46	2,526,349.80 3,458,951.83	0.03	947,530.80 1,316,991.37
38,600.000 BAYER AG ORD NPV ED5069213 KR2F20080002: LAZARD ASSET MGMT	103.1500 141.2278	3,957,090.72 5,397,669.60	3,981,590.00 5,451,393.95	0.05	24,499.28 53,724.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,700.000 HEIDELBERGCEMENT AG ED5120677 KR2F20010002: PYRAMIS NONUS GROWTH	62.3300 85.3391	762,745.51 999,684.75	1,103,241.00 1,510,502.42	0.01	340,495.49 510,817.67
13,700.000 ALLIANZ SE (SOCIETAS EUROPEAE) ED5231482 KR2F20070002: LSV ASSET MANAGEMENT	121.7000 166.6256	1,659,009.19 2,262,971.48	1,667,290.00 2,282,770.10	0.02	8,280.81 19,798.62
3,810.000 MUENCHENER RUECKVERSICHERUNGS ED5294126 G NPV REGD KR2F20020002: BOSTON CO NON-US VAL	161.9000 221.6654	455,923.55 600,784.90	616,839.00 844,545.12	0.01	160,915.45 243,760.22
12,000.000 MUENCHENER RUECKVERSICHERUNGS ED5294126 G NPV REGD KR2F20070002: LSV ASSET MANAGEMENT	161.9000 221.6654	1,918,799.16 2,617,338.00	1,942,800.00 2,659,984.62	0.02	24,000.84 42,646.62
38,000.000 STADA ARZNEIMITTEL AG ORD NPV ED5386757 (REGD) (VINKULIERT) KR2F20070002: LSV ASSET MANAGEMENT	34.7850 47.6259	1,305,720.17 1,781,067.60	1,321,830.00 1,809,783.54	0.02	16,109.83 28,715.94
60,291.000 AIXTRON SE ED5468340 KR2F20020002: BOSTON CO NON-US VAL	10.5700 14.4719	703,320.56 953,432.45	637,275.87 872,526.26	0.01	-66,044.69 -80,906.19
26,100.000 DAIMLER AG ORD NPV ED5529026 (REGD) KR2F20070002: LSV ASSET MANAGEMENT	68.4000 93.6499	1,771,805.50 2,416,831.29	1,785,240.00 2,444,261.35	0.02	13,434.50 27,430.06
8,945.000 SIEMENS AG NPV REGD ED5727976 KR2F20020002: BOSTON CO NON-US VAL	96.4500 132.0545	682,420.91 901,682.93	862,745.25 1,181,227.66	0.01	180,324.34 279,544.73
57,363.000 DEUTSCHE BANK AG ORD NPV REGD ED5750358 KR2F20020002: BOSTON CO NON-US VAL	25.6950 35.1803	1,888,494.28 2,490,559.02	1,473,942.29 2,018,048.09	0.02	-414,551.99 -472,510.93
12,577.000 BAYERISCHE MOTOREN WERKE (BMW) ED5756025 AG EUR1 KR2F20010002: PYRAMIS NONUS GROWTH	92.6200 126.8107	774,357.71 1,045,015.03	1,164,881.74 1,594,897.83	0.01	390,524.03 549,882.80



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,096.000 DEUTSCHE BOERSE AG NPV ED7021964 KR2F20060002: FRANKIN TEMPLETON	56.6800 77.6034	2,685,294.39 3,662,875.81	2,782,761.28 3,810,017.61	0.03	97,466.89 147,141.80
14,540.000 LANXESS AG NPV EDB05M8B0 KR2F20020002: BOSTON CO NON-US VAL	49.2950 67.4922	777,383.17 1,065,323.08	716,749.30 981,337.30	0.01	-60,633.87 -83,985.78
14,160.000 LANXESS AG NPV EDB05M8B0 KR2F20010002: PYRAMIS NONUS GROWTH	49.2950 67.4922	763,866.00 1,049,075.83	698,017.20 955,690.25	0.01	-65,848.80 -93,385.58
121,880.000 SKY DEUTSCHLAND AG EDB0662J3 KR2F20010002: PYRAMIS NONUS GROWTH	6.7280 9.2116	645,521.73 856,345.08	820,008.64 1,122,714.83	0.01	174,486.91 266,369.75
40,293.000 MTU AERO ENGINES AG EDB09DHL4 (REGD) KR2F20060002: FRANKIN TEMPLETON	67.1900 91.9932	2,660,634.77 3,629,238.86	2,707,286.67 3,706,681.54	0.03	46,651.90 77,442.68
49,840.000 KLOECKNER & CO SE NPV (REGD) EDB170DQ5 KR2F20010002: PYRAMIS NONUS GROWTH	11.0100 15.0743	523,667.81 702,386.32	548,738.40 751,305.18	0.01	25,070.59 48,918.86
49,024.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR2F20060002: FRANKIN TEMPLETON	39.7950 54.4853	1,899,905.08 2,591,565.52	1,950,910.08 2,671,088.54	0.02	51,005.00 79,523.02
63,100.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR2F20080002: LAZARD ASSET MGMT	39.7950 54.4853	2,445,414.70 3,335,667.92	2,511,064.50 3,438,023.96	0.03	65,649.80 102,356.04
64,627.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR2F20050002: AMERICAN CENTURY	39.7950 54.4853	2,504,592.96 3,416,390.03	2,571,831.47 3,521,223.06	0.03	67,238.51 104,833.03
59,100.000 TALANX AG EDB8F0TD3 KR2F20070002: LSV ASSET MANAGEMENT	25.6000 35.0502	1,485,812.26 2,026,722.21	1,512,960.00 2,071,469.18	0.02	27,147.74 44,746.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,381.000 BANCO BILBAO VIZCAYA EE5501908 ARGENTARIA SA EUR0.49 KR2F20010002: PYRAMIS NONUS GROWTH	9.3090 12.7454	797,723.10 1,042,950.86	1,120,626.73 1,534,306.09	0.01	322,903.63 491,355.23
15,800.000 RED ELECTRICA CORPORATION SA EE5723775 EUR2 KR2F20010002: PYRAMIS NONUS GROWTH	66.8000 91.4592	751,779.31 1,022,686.60	1,055,440.00 1,445,056.68	0.01	303,660.69 422,369.08
41,615.000 TELEFONICA SA EUR1 EE5732529 KR2F20010002: PYRAMIS NONUS GROWTH	12.5200 17.1418	520,281.15 683,812.20	521,019.80 713,354.26	0.01	738.65 29,542.06
11,608.000 TELEFONICA SA EUR1 EE5732529 KR2F29010002: NON-US TRANS ACCT	12.5200 17.1418	143,626.89 194,635.98	145,332.16 198,981.53	0.00	1,705.27 4,345.55
13,111.000 INDUSTRIA DE DISENO TEXTIL SA EE7111318 EUR0.15 KR2F20010002: PYRAMIS NONUS GROWTH	112.4000 153.8925	871,848.09 1,164,007.75	1,473,676.40 2,017,684.04	0.02	601,828.31 853,676.29
244,400.000 MEDIASET ESPANA COMUNICACION EEB01G2K1 SA KR2F20080002: LAZARD ASSET MGMT	8.5180 11.6624	2,058,672.01 2,808,131.56	2,081,799.20 2,850,295.37	0.02	23,127.19 42,163.81
533,900.000 MAPFRE SA EUR0.10 EEB1G40S5 KR2F20070002: LSV ASSET MANAGEMENT	2.9110 3.9856	1,566,453.71 2,136,721.19	1,554,182.90 2,127,909.52	0.02	-12,270.81 -8,811.67
206,956.000 CAIXABANK EEB283W91 KR2F20010002: PYRAMIS NONUS GROWTH	4.5070 6.1708	788,906.83 1,070,160.89	932,750.69 1,277,075.61	0.01	143,843.86 206,914.72
45,500.000 AMADEUS IT HLD SA-A SHS0.0100 EEB3MSM24 KR2F20010002: PYRAMIS NONUS GROWTH	30.1200 41.2388	904,058.92 1,183,089.54	1,370,460.00 1,876,365.31	0.02	466,401.08 693,275.77
2,063,450.000 BANKIA SA EEB9FLK42 KR2F20050002: AMERICAN CENTURY	1.4160 1.9387	2,915,045.74 3,976,268.15	2,921,845.20 4,000,444.36	0.03	6,799.46 24,176.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
112,100.000 APPLUS SERVICES SA EEBM677T4 KR2F20080002: LAZARD ASSET MGMT	15.1000 20.6742	1,727,706.68 2,356,678.30	1,692,710.00 2,317,573.90	0.02	-34,996.68 -39,104.40
22,844.000 BOUYGUES EUR1 EF4002129 KR2F20020002: BOSTON CO NON-US VAL	30.3900 41.6085	722,430.89 1,002,124.72	694,229.16 950,503.85	0.01	-28,201.73 -51,620.87
25,100.000 AIRBUS GROUP EF4012250 KR2F20010002: PYRAMIS NONUS GROWTH	48.9400 67.0062	1,062,395.80 1,388,143.53	1,228,394.00 1,681,855.65	0.01	165,998.20 293,712.12
71,500.000 AIRBUS GROUP EF4012250 KR2F20080002: LAZARD ASSET MGMT	48.9400 67.0062	3,457,275.68 4,715,896.90	3,499,210.00 4,790,943.37	0.04	41,934.32 75,046.47
77,010.000 VEOLIA ENVIRONMENT EUR5.0 EF4031870 KR2F20010002: PYRAMIS NONUS GROWTH	13.9150 19.0517	1,128,395.57 1,537,336.85	1,071,594.15 1,467,173.13	0.01	-56,801.42 -70,163.72
11,770.000 RENAULT REGIE NATIONALE DES EF4712792 USINES EUR3.81 KR2F20010002: PYRAMIS NONUS GROWTH	66.0300 90.4050	781,427.73 1,063,014.02	777,173.10 1,064,066.55	0.01	-4,254.63 1,052.53
19,858.000 SCHNEIDER ELECTRIC SE EF4834109 KR2F20010002: PYRAMIS NONUS GROWTH	68.7500 94.1291	856,376.02 1,181,906.94	1,365,237.50 1,869,214.92	0.02	508,861.48 687,307.98
24,500.000 VALEO EUR3 EF4937571 KR2F20080002: LAZARD ASSET MGMT	98.0900 134.2999	2,413,991.35 3,292,804.90	2,403,205.00 3,290,348.13	0.03	-10,786.35 -2,456.77
26,774.000 VALEO EUR3 EF4937571 KR2F20050002: AMERICAN CENTURY	98.0900 134.2999	2,638,049.15 3,598,430.95	2,626,261.66 3,595,746.15	0.03	-11,787.49 -2,684.80
26,033.000 DASSAULT SYSTEMES SA EUR1 EF5330040 KR2F20060002: FRANKIN TEMPLETON	93.9600 128.6453	2,420,835.21 3,302,140.27	2,446,060.68 3,349,023.98	0.03	25,225.47 46,883.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,890.000 KERING EUR4.00 EF5505070 KR2F20010002: PYRAMIS NONUS GROWTH	160.1500 219.2694	706,057.85 962,285.88	943,283.50 1,291,496.60	0.01	237,225.65 329,210.72
37,800.000 ALTEN NPV EF5608916 KR2F20070002: LSV ASSET MANAGEMENT	34.7050 47.5164	1,307,696.27 1,783,763.10	1,311,849.00 1,796,118.06	0.02	4,152.73 12,354.96
24,282.000 CARREFOUR EUR2.5 EF5641560 KR2F20020002: BOSTON CO NON-US VAL	26.9400 36.8849	516,926.86 705,226.07	654,157.08 895,639.17	0.01	137,230.22 190,413.10
20,700.000 SANOFI EF5671732 KR2F20070002: LSV ASSET MANAGEMENT	77.5800 106.2187	1,602,169.83 2,185,439.76	1,605,906.00 2,198,726.20	0.02	3,736.17 13,286.44
28,298.000 SANOFI EF5671732 KR2F20020002: BOSTON CO NON-US VAL	77.5800 106.2187	1,914,959.06 2,557,223.00	2,195,358.84 3,005,775.56	0.03	280,399.78 448,552.56
12,968.000 SANOFI EF5671732 KR2F20010002: PYRAMIS NONUS GROWTH	77.5800 106.2187	738,759.43 1,026,768.55	1,006,057.44 1,377,443.54	0.01	267,298.01 350,674.99
13,027.000 ACCOR SAR EF5852845 KR2F20010002: PYRAMIS NONUS GROWTH	37.9900 52.0140	395,354.72 525,355.72	494,895.73 677,586.49	0.01	99,541.01 152,230.77
75,183.000 ACCOR SAR EF5852845 KR2F20050002: AMERICAN CENTURY	37.9900 52.0140	2,853,387.90 3,892,163.76	2,856,202.17 3,910,569.20	0.03	2,814.27 18,405.44
30,770.000 SOCIETE GENERALE EUR1.25 EF5966512 KR2F20010002: PYRAMIS NONUS GROWTH	38.2550 52.3768	1,180,321.57 1,587,522.77	1,177,106.35 1,611,635.16	0.01	-3,215.22 24,112.39
82,784.000 ZODIAC AEROSPACE NPV EF7294335 KR2F20050002: AMERICAN CENTURY	24.7200 33.8454	2,037,121.82 2,778,736.02	2,046,420.48 2,801,856.60	0.02	9,298.66 23,120.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,770.000 BNP PARIBAS EUR2 EF7309687 KR2F20020002: BOSTON CO NON-US VAL	49.5450 67.8345	575,483.61 759,712.93	632,689.65 866,247.03	0.01	57,206.04 106,534.10
11,883.000 COMPAGNIE DE SAINT-GOBAIN EF7380480 EUR4 KR2F20020002: BOSTON CO NON-US VAL	41.2050 56.4158	346,912.80 445,123.36	489,639.02 670,389.26	0.01	142,726.22 225,265.90
32,560.000 COMPAGNIE DE SAINT-GOBAIN EF7380480 EUR4 KR2F20010002: PYRAMIS NONUS GROWTH	41.2050 56.4158	1,314,807.10 1,783,132.04	1,341,634.80 1,836,899.29	0.02	26,827.70 53,767.25
4,804.000 ILIAD NPV EF7759436 KR2F20010002: PYRAMIS NONUS GROWTH	220.7500 302.2399	1,024,843.30 1,423,198.63	1,060,483.00 1,451,960.30	0.01	35,639.70 28,761.67
14,410.000 SAFRAN SA EUR0.20 EFB058TZ0 KR2F20010002: PYRAMIS NONUS GROWTH	47.8150 65.4659	234,910.87 323,373.30	689,014.15 943,363.72	0.01	454,103.28 619,990.42
52,600.000 PLASTIC OMNIUM SA EFB08V9H8 KR2F20080002: LAZARD ASSET MGMT	22.9300 31.3946	1,218,640.25 1,662,286.24	1,206,118.00 1,651,356.46	0.01	-12,522.25 -10,929.78
52,743.000 GDF SUEZ EUR1 EFB0C2CQ3 KR2F20020002: BOSTON CO NON-US VAL	20.1050 27.5268	966,765.38 1,324,699.05	1,060,398.02 1,451,843.95	0.01	93,632.64 127,144.90
4,126.000 ALSTOM EUR7 (POST EFB0DJ8Q0 CONSOLIDATION KR2F20020002: BOSTON CO NON-US VAL	26.6250 36.4536	140,802.79 186,406.70	109,854.75 150,407.63	0.00	-30,948.04 -35,999.07
23,706.000 EDF EUR0.5 EFB0NJ12 KR2F20020002: BOSTON CO NON-US VAL	23.0000 31.4905	617,106.44 827,986.83	545,238.00 746,512.61	0.01	-71,868.44 -81,474.22
12,540.000 ARKEMA EUR10 EFB0Z5YZ7 KR2F20010002: PYRAMIS NONUS GROWTH	71.0800 97.3192	944,880.95 1,225,480.42	891,343.20 1,220,382.54	0.01	-53,537.75 -5,097.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,140.000 LEGRAND SA EUR4 EFB11ZRK7 KR2F20010002: PYRAMIS NONUS GROWTH	44.6850 61.1805	520,228.03 642,462.57	855,270.90 1,170,994.15	0.01	335,042.87 528,531.58
39,080.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR2F20020002: BOSTON CO NON-US VAL	52.7800 72.2637	1,672,956.21 2,060,222.05	2,062,642.40 2,824,066.84	0.02	389,686.19 763,844.79
31,400.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR2F20070002: LSV ASSET MANAGEMENT	52.7800 72.2637	1,655,787.46 2,258,576.88	1,657,292.00 2,269,081.34	0.02	1,504.54 10,504.46
47,995.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR2F20010002: PYRAMIS NONUS GROWTH	52.7800 72.2637	1,963,815.87 2,571,538.83	2,533,176.10 3,468,298.06	0.03	569,360.23 896,759.23
108,400.000 NATIXIS EUR1.6 EFB1HDJL6 (POST SUBDU) KR2F20010002: PYRAMIS NONUS GROWTH	4.6820 6.4104	562,781.64 774,292.72	507,528.80 694,883.06	0.01	-55,252.84 -79,409.66
16,624.000 DANONE EFB1Y9TB7 EUR0.25 (POST SUBDIVISION) KR2F20020002: BOSTON CO NON-US VAL	54.2400 74.2627	837,326.41 1,119,321.76	901,685.76 1,234,543.06	0.01	64,359.35 115,221.30
2,231,500.000 EUROBANK ERGASIAS EUR0.30 EHBBL58B6 (POST SPLIT) KR2F20010002: PYRAMIS NONUS GROWTH	0.3690 0.5052	818,829.60 1,138,457.35	823,423.50 1,127,390.29	0.01	4,593.90 -11,067.06
62,606.000 ASSICURAZIONI GENERALI EUR1 EI4056715 KR2F20020002: BOSTON CO NON-US VAL	16.0100 21.9201	985,177.93 1,332,031.68	1,002,322.06 1,372,329.25	0.01	17,144.13 40,297.57
62,903.000 LUXOTTICA GROUP EUR0.06 EI4800658 KR2F20060002: FRANKIN TEMPLETON	42.2700 57.8740	2,666,514.45 3,637,259.04	2,658,909.81 3,640,446.37	0.03	-7,604.64 3,187.33
524,600.000 MEDIASET EUR0.52 EI5077942 KR2F20080002: LAZARD ASSET MGMT	3.5600 4.8742	1,817,726.21 2,479,469.44	1,867,576.00 2,556,991.68	0.02	49,849.79 77,522.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
314,145.000 ENEL EUR1 E17144567 KR2F20010002: PYRAMIS NONUS GROWTH	4.2540 5.8244	990,295.04 1,340,562.26	1,336,372.83 1,829,694.86	0.02	346,077.79 489,132.60
160,600.000 ASTALDI SPA E17376540 KR2F20070002: LSV ASSET MANAGEMENT	8.2950 11.3571	1,326,396.70 1,809,271.42	1,332,177.00 1,823,950.14	0.02	5,780.30 14,678.72
840,070.000 TELECOM ITALIA EUR0.00 E17634393 KR2F20020002: BOSTON CO NON-US VAL	0.9250 1.2665	548,844.04 747,829.73	777,064.75 1,063,918.20	0.01	228,220.71 316,088.47
155,624.000 AZIMUT HLDG SPA ORD EUR0.22 E1B019M67 KR2F20060002: FRANKIN TEMPLETON	18.8200 25.7674	2,957,584.73 4,035,252.30	2,928,843.68 4,010,026.32	0.03	-28,741.05 -25,225.98
352,328.000 SARAS RAFFINERIE EUR5.16 E1B04F676 KR2F20020002: BOSTON CO NON-US VAL	1.0030 1.3733	519,514.20 702,053.49	353,384.98 483,837.05	0.00	-166,129.22 -218,216.44
144,800.000 FINMECCANICA SPA EUR 4.40 E1B0DJNG9 KR2F20010002: PYRAMIS NONUS GROWTH	6.9450 9.5087	611,326.68 798,130.13	1,005,636.00 1,376,866.53	0.01	394,309.32 578,736.40
75,011.000 FINMECCANICA SPA EUR 4.40 E1B0DJNG9 KR2F20020002: BOSTON CO NON-US VAL	6.9450 9.5087	609,574.87 824,904.03	520,951.40 713,260.61	0.01	-88,623.47 -111,643.42
79,650.000 UNICREDIT SPA E1B5M1SM9 KR2F20020002: BOSTON CO NON-US VAL	6.1150 8.3724	538,207.06 734,060.61	487,059.75 666,857.86	0.01	-51,147.31 -67,202.75
185,000.000 UNICREDIT SPA E1B5M1SM9 KR2F20010002: PYRAMIS NONUS GROWTH	6.1150 8.3724	1,088,763.31 1,488,441.01	1,131,275.00 1,548,885.17	0.01	42,511.69 60,444.16
519,786.000 UNICREDIT SPA E1B5M1SM9 KR2F20050002: AMERICAN CENTURY	6.1150 8.3724	3,187,306.94 4,347,646.04	3,178,491.39 4,351,831.49	0.04	-8,815.55 4,185.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,964.000 RANDSTAD HLDGS EUR0.1 EN5228650 KR2F20020002: BOSTON CO NON-US VAL	39.5900 54.2046	754,295.52 1,043,072.72	711,194.76 973,732.31	0.01	-43,100.76 -69,340.41
54,102.000 AKZO NOBEL NV EUR2 EN5458315 KR2F20050002: AMERICAN CENTURY	54.7500 74.9610	2,897,111.43 3,951,804.85	2,962,084.50 4,055,537.99	0.03	64,973.07 103,733.14
90,791.000 AEGON NV EUR0.12 EN5927376 KR2F20020002: BOSTON CO NON-US VAL	6.3740 8.7270	500,755.90 677,440.40	578,701.83 792,329.61	0.01	77,945.93 114,889.21
176,209.000 AEGON NV EUR0.12 EN5927376 KR2F20010002: PYRAMIS NONUS GROWTH	6.3740 8.7270	872,640.52 1,156,490.68	1,123,156.17 1,537,769.27	0.01	250,515.65 381,278.59
64,767.000 KONINKLIJKE PHILIPS NV EN5986620 KR2F20020002: BOSTON CO NON-US VAL	23.1750 31.7301	1,378,251.16 1,910,800.66	1,500,975.23 2,055,060.24	0.02	122,724.07 144,259.58
38,500.000 KONINKLIJKE PHILIPS NV EN5986620 KR2F20010002: PYRAMIS NONUS GROWTH	23.1750 31.7301	877,468.42 1,133,327.02	892,237.50 1,221,606.97	0.01	14,769.08 88,279.95
53,190.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR2F20020002: BOSTON CO NON-US VAL	10.2600 14.0475	507,198.28 683,986.40	545,729.40 747,185.41	0.01	38,531.12 63,199.01
162,900.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR2F20010002: PYRAMIS NONUS GROWTH	10.2600 14.0475	1,198,049.19 1,633,158.98	1,671,354.00 2,288,334.33	0.02	473,304.81 655,175.35
258,508.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR2F20050002: AMERICAN CENTURY	10.2600 14.0475	2,648,813.91 3,613,114.61	2,652,292.08 3,631,385.70	0.03	3,478.17 18,271.09
7,550.000 HEINEKEN NV EUR1.60 EN7792554 KR2F20020002: BOSTON CO NON-US VAL	52.4300 71.7845	369,381.50 506,851.66	395,846.50 541,973.24	0.00	26,465.00 35,121.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
59,500.000 ARCELORMITTAL ENB03XPL5 NPV (POST-REORGANISATION) KR2F20020002: BOSTON CO NON-US VAL	10.8300 14.8279	729,569.44 988,175.46	644,385.00 882,259.72	0.01	-85,184.44 -105,915.74
75,560.000 FUGRO NV CVZ EURO0.05 ENB096LW8 (POST-SUBDIVISION) KR2F20060002: FRANKIN TEMPLETON	41.8150 57.2510	3,149,933.76 4,297,737.09	3,159,541.40 4,325,886.11	0.04	9,607.64 28,149.02
30,000.000 APERAM ENB58C6H5 KR2F20010002: PYRAMIS NONUS GROWTH	24.6500 33.7495	657,887.17 899,816.52	739,500.00 1,012,486.43	0.01	81,612.83 112,669.91
41,320.000 ASML HOLDING NV EUR0.09 ENB929F49 (POST SPLIT) KR2F20060002: FRANKIN TEMPLETON	68.0100 93.1159	2,772,497.63 3,781,825.40	2,810,173.20 3,847,548.64	0.03	37,675.57 65,723.24
33,852.000 ASML HOLDING NV EUR0.09 ENB929F49 (POST SPLIT) KR2F20050002: AMERICAN CENTURY	68.0100 93.1159	2,271,408.28 3,098,314.46	2,302,274.52 3,152,159.16	0.03	30,866.24 53,844.70
204,758.000 EDP ENERGIAS PORTUGAL EP4103594 EUR1(REGD) KR2F20010002: PYRAMIS NONUS GROWTH	3.6640 5.0166	610,899.32 837,699.77	750,233.31 1,027,181.94	0.01	139,333.99 189,482.17
81,458.000 GALP ENERGIA SGPS EUR1 EPB1FW752 KR2F20010002: PYRAMIS NONUS GROWTH	13.3800 18.3192	1,004,366.32 1,336,388.55	1,089,908.04 1,492,247.59	0.01	85,541.72 155,859.04
19,500.000 JERONIMO MARTINS EUR1 EPB1Y1SQ0 (POST SUBDIVISION) KR2F20010002: PYRAMIS NONUS GROWTH	12.0150 16.4503	274,097.62 369,358.14	234,292.50 320,781.58	0.00	-39,805.12 -48,576.56
809.000 CRH ORD EUR0.32 DUBLIN LIST EZ4182240 KR2F20020002: BOSTON CO NON-US VAL	18.7400 25.6579	11,113.34 17,246.17	15,160.66 20,757.22	0.00	4,047.32 3,511.05
44,600.000 KERRY GROUP 'A' ORD EUR0.125 EZ4519573 DUBLIN LISTING KR2F20080002: LAZARD ASSET MGMT	54.8500 75.0979	2,427,387.00 3,311,077.24	2,446,310.00 3,349,365.34	0.03	18,923.00 38,288.10

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173,700.000 SAMPO OYJ SER'A'NPV	36.9500	6,406,328.00	6,418,215.00		11,887.00
SF5226037 KR2F20080002: LAZARD ASSET MGMT	50.5901	8,738,551.71	8,787,499.07	0.07	48,947.36
TOTAL EURO CURRENCY UNIT EQUITY		163,678,457.47	175,282,647.48		11,604,190.01
		221,726,767.57	239,988,227.89	2.02	18,261,460.32
HONG KONG DOLLAR					
724,000.000 TEXWINCA HLDGS HKD0.05	7.6800	4,767,027.63	5,560,320.00		793,292.37
FH6039553 KR2F20010002: PYRAMIS NONUS GROWTH	0.9909	614,898.93	717,428.24	0.01	102,529.31
53,000.000 CHINA MOBILE LTD	75.2000	3,942,425.37	3,985,600.00		43,174.63
FH6073552 KR2F20020002: BOSTON CO NON-US VAL	9.7028	506,698.77	514,247.74	0.00	7,548.97
183,000.000 ANHUI CONCH CEMENT CO LTD	26.6000	5,034,689.29	4,867,800.00		-166,889.29
FH6080391 KR2F20020002: BOSTON CO NON-US VAL	3.4321	649,518.29	628,074.86	0.01	-21,443.43
2,142,000.000 HUANENG POWER INTL INC H SHS	8.7500	18,207,028.23	18,742,500.00		535,471.77
FH6099672 CNY1	1.1290	2,348,703.00	2,418,277.88	0.02	69,574.88
KR2F20070002: LSV ASSET MANAGEMENT					
41,500.000 HENGAN INTL GROUP CO LTD	81.6000	3,575,815.55	3,386,400.00		-189,415.55
FH6136235 HKD0.10	10.5286	461,059.57	436,935.11	0.00	-24,124.46
KR2F20010002: PYRAMIS NONUS GROWTH					
25,000.000 CHEUNG KONG(HLDGS) HK\$0.50	137.5000	3,413,481.67	3,437,500.00		24,018.33
FH6190273 KR2F20010002: PYRAMIS NONUS GROWTH	17.7411	440,272.93	443,528.36	0.00	3,255.43
365,000.000 CITIC LTD	13.5800	5,048,382.24	4,956,700.00		-91,682.24
FH6196155 KR2F20020002: BOSTON CO NON-US VAL	1.7522	651,233.68	639,545.31	0.01	-11,688.37
1,050,000.000 BEIJING CAP INTL ARPT CO	5.3300	5,207,013.41	5,596,500.00		389,486.59
FH6208422 H CNY1	0.6877	670,768.72	722,096.42	0.01	51,327.70
KR2F20020002: BOSTON CO NON-US VAL					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
408,000.000 LENOVO GROUP LTD HKD0.025 FH6218082 KR2F20010002: PYRAMIS NONUS GROWTH	10.5800 1.3651	3,427,779.20 441,738.66	4,316,640.00 556,960.65	0.00	888,860.80 115,221.99
154,000.000 TONG REN TANG TECHNOLOGIES CO FH6295049 'H' CNY1 KR2F29010002: NON-US TRANS ACCT	11.3200 1.4606	1,693,974.90 218,533.70	1,743,280.00 224,929.20	0.00	49,305.10 6,395.50
244,000.000 TONG REN TANG TECHNOLOGIES CO FH6295049 'H' CNY1 KR2F20010002: PYRAMIS NONUS GROWTH	11.3200 1.4606	2,990,723.91 385,587.78	2,762,080.00 356,381.32	0.00	-228,643.91 -29,206.46
663,569.000 ESPRIT HLDGS ORD HKD0.10 FH6321647 KR2F20020002: BOSTON CO NON-US VAL	11.0000 1.4193	15,230,126.42 1,961,062.87	7,299,259.00 941,797.34	0.01	-7,930,867.42 -1,019,265.53
44,000.000 ENN ENERGY HOLDINGS LTD FH6333931 KR2F20010002: PYRAMIS NONUS GROWTH	55.7000 7.1868	2,230,726.23 287,611.12	2,450,800.00 316,217.98	0.00	220,073.77 28,606.86
714,295.000 COSCO PACIFIC ORD HK\$0.1 FH6354259 KR2F20020002: BOSTON CO NON-US VAL	10.7400 1.3857	7,464,030.60 962,137.00	7,671,528.30 989,829.92	0.01	207,497.70 27,692.92
10,780,000.000 TONGDA GROUP HLDGS HKD0.01 FH6410325 KR2F20070002: LSV ASSET MANAGEMENT	1.0300 0.1329	11,214,560.02 1,446,676.00	11,103,400.00 1,432,632.07	0.01	-111,160.02 -14,043.93
306,000.000 CHINA MERCHANTS HOLDINGS INTL FH6416132 ORD HK\$0.10 KR2F20010002: PYRAMIS NONUS GROWTH	24.2000 3.1224	7,855,106.11 1,012,072.66	7,405,200.00 955,466.53	0.01	-449,906.11 -56,606.13
77,000.000 HUTCHISON WHAMPOA LTD FH6448069 KR2F20010002: PYRAMIS NONUS GROWTH	106.0000 13.6768	6,323,359.93 815,173.67	8,162,000.00 1,053,113.73	0.01	1,838,640.07 237,940.06
415,000.000 BOC HONG KONG HLDG HKD5 FH6536111 KR2F20020002: BOSTON CO NON-US VAL	22.4500 2.8966	10,066,378.27 1,298,235.30	9,316,750.00 1,202,107.00	0.01	-749,628.27 -96,128.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,194,000.000 CHINA TELECOM CORP 'H'CNYS FH6559337 KR2F20010002: PYRAMIS NONUS GROWTH	3.7900 0.4890	4,844,140.33 624,820.62	4,525,260.00 583,878.15	0.00	-318,880.33 -40,942.47
373,000.000 PCCW LIMITED HKD0.25 FH6574070 KR2F20010002: PYRAMIS NONUS GROWTH	4.6200 0.5961	1,625,603.42 209,694.94	1,723,260.00 222,346.09	0.00	97,656.58 12,651.15
340,000.000 YUE YUEN INDL HLDG HKD0.25 FH6586538 KR2F20010002: PYRAMIS NONUS GROWTH	25.9500 3.3482	8,317,631.14 1,072,882.28	8,823,000.00 1,138,400.20	0.01	505,368.86 65,517.92
198,000.000 YUE YUEN INDL HLDG HKD0.25 FH6586538 KR2F20020002: BOSTON CO NON-US VAL	25.9500 3.3482	4,419,794.96 569,588.60	5,138,100.00 662,950.71	0.01	718,305.04 93,362.11
727,000.000 LIANHUA SUPERMARKET HLDGS CO FH6633561 LTD SHS H KR2F20020002: BOSTON CO NON-US VAL	4.2500 0.5484	4,561,194.24 588,315.98	3,089,750.00 398,659.42	0.00	-1,471,444.24 -189,656.56
332,000.000 CHINA RESOURCES POWER HOLDIN FH6711565 KR2F20020002: BOSTON CO NON-US VAL	22.0000 2.8386	6,000,286.06 773,716.01	7,304,000.00 942,409.05	0.01	1,303,713.94 168,693.04
468,500.000 GREAT WALL MOTOR COMPANY LTD FH6718255 'H'CNYS KR2F20070002: LSV ASSET MANAGEMENT	28.8000 3.7160	13,656,977.76 1,761,747.40	13,492,800.00 1,740,927.83	0.01	-164,177.76 -20,819.57
296,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 CNY0.10 'H' SHS KR2F20010002: PYRAMIS NONUS GROWTH	7.5700 0.9767	2,184,165.46 281,685.87	2,240,720.00 289,112.10	0.00	56,554.54 7,426.23
287,000.000 SHANGHAI INDUSTRIAL HLDGS HKD0 FH6810011 KR2F20020002: BOSTON CO NON-US VAL	23.6000 3.0450	6,529,836.27 841,965.86	6,773,200.00 873,921.82	0.01	243,363.73 31,955.96
2,990,000.000 TRULY INTL HLDGS HKD0.10 FH6905746 KR2F20070002: LSV ASSET MANAGEMENT	4.7200 0.6090	13,814,284.98 1,782,040.00	14,112,800.00 1,820,924.22	0.02	298,515.02 38,884.22

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35,000.000 VTECH HOLDINGS LTD FH6928565 KR2F20010002: PYRAMIS NONUS GROWTH	103.0000 13.2897	3,128,965.53 403,488.50	3,605,000.00 465,140.28	0.00	476,034.47 61,651.78
4,140.000 HKT TRUST AND HKT LTD RTS 2014 FH99V7257 KR2F29010002: NON-US TRANS ACCT	2.2900 0.2955	0.00 0.00	9,480.60 1,223.25	0.00	9,480.60 1,223.25
552,000.000 CNOOC LTD HKD0.02 FHB00G0S9 KR2F20020002: BOSTON CO NON-US VAL	13.9200 1.7960	7,247,599.42 933,754.70	7,683,840.00 991,418.45	0.01	436,240.58 57,663.75
114,500.000 TECHTRONIC INDUSTR ORD HKD0.1 FHB0190C9 KR2F20010002: PYRAMIS NONUS GROWTH	24.8500 3.2063	2,303,517.07 296,843.07	2,845,325.00 367,122.13	0.00	541,807.93 70,279.06
439,000.000 PACIFIC BASIN SHIP USD0.1 FHB01RQM9 KR2F20020002: BOSTON CO NON-US VAL	4.8200 0.6219	2,184,596.47 280,693.79	2,115,980.00 273,017.35	0.00	-68,616.47 -7,676.44
129,000.000 MELCO INTERNATIONAL FHB092QP9 DEVELOPMENT HKD0.50 KR2F20010002: PYRAMIS NONUS GROWTH	23.4500 3.0257	1,370,500.02 176,761.70	3,025,050.00 390,311.41	0.00	1,654,549.98 213,549.71
71,000.000 SHENZHOU INTERNATIONAL GROUP FHB0MP1B1 HLDGS HKD0.10 KR2F20010002: PYRAMIS NONUS GROWTH	26.4500 3.4127	1,648,179.81 212,476.94	1,877,950.00 242,305.19	0.00	229,770.19 29,828.25
38,500.000 LINK REAL ESTATE INVT FHB0PB4M2 TRUST UNITS KR2F20010002: PYRAMIS NONUS GROWTH	41.7000 5.3804	1,602,669.25 206,634.83	1,605,450.00 207,145.48	0.00	2,780.75 510.65
1,291,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 KR2F20020002: BOSTON CO NON-US VAL	4.9000 0.6322	6,224,535.38 801,323.60	6,325,900.00 816,208.30	0.01	101,364.62 14,884.70
856,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 CORP H CNY1 KR2F20010002: PYRAMIS NONUS GROWTH	3.7700 0.4864	3,829,850.91 493,959.58	3,227,120.00 416,383.78	0.00	-602,730.91 -77,575.80

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137,400.000 CHINA PACIFIC INSURANCE GR-H FHB2Q5H53 KR2F20010002: PYRAMIS NONUS GROWTH	27.3500 3.5289	3,745,132.58 482,965.79	3,757,890.00 484,867.13	0.00	12,757.42 1,901.34
712,000.000 GUANGZHOU AUTOMOBILE GROUP CO FHB433990 KR2F20020002: BOSTON CO NON-US VAL	8.9800 1.1587	5,283,086.86 681,076.76	6,393,760.00 824,964.03	0.01	1,110,673.14 143,887.27
48,600.000 SAMSONITE INTERNATIONAL SA FHB4Q1536 KR2F20010002: PYRAMIS NONUS GROWTH	25.5500 3.2966	1,185,446.55 152,885.93	1,241,730.00 160,215.99	0.00	56,283.45 7,330.06
446,000.000 CHINA LONGYUAN POWER GROUP FHB4Q2TX2 KR2F20010002: PYRAMIS NONUS GROWTH	8.4100 1.0851	3,614,519.51 465,921.01	3,750,860.00 483,960.08	0.00	136,340.49 18,039.07
290,600.000 AIA GROUP LTD FHB4TX8S5 KR2F20010002: PYRAMIS NONUS GROWTH	38.9500 5.0256	8,891,806.45 1,144,488.46	11,318,870.00 1,460,433.40	0.01	2,427,063.55 315,944.94
243,200.000 MAN WAH HOLDINGS LTD FHB58YWF4 KR2F20010002: PYRAMIS NONUS GROWTH	12.3800 1.5973	3,141,821.01 404,780.16	3,010,816.00 388,474.84	0.00	-131,005.01 -16,305.32
84,400.000 SANDS CHINA LTD FHB5B23W5 KR2F20010002: PYRAMIS NONUS GROWTH	58.5500 7.5545	3,100,706.62 399,848.98	4,941,620.00 637,599.59	0.01	1,840,913.38 237,750.61
611,400.000 SANDS CHINA LTD FHB5B23W5 KR2F20080002: LAZARD ASSET MGMT	58.5500 7.5545	34,973,082.13 4,511,520.60	35,797,470.00 4,618,819.79	0.04	824,387.87 107,299.19
645,000.000 GOODBABY INTERNATIONAL HOLDING FHB5VVFL0 KR2F20010002: PYRAMIS NONUS GROWTH	3.8200 0.4929	2,704,390.42 348,826.92	2,463,900.00 317,908.22	0.00	-240,490.42 -30,918.70
829,000.000 FIH MOBILE LIMITED FHBQ2Z68 KR2F20020002: BOSTON CO NON-US VAL	4.9200 0.6348	3,319,123.95 427,120.47	4,078,680.00 526,257.52	0.00	759,556.05 99,137.05

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1,526,500.000 SHENZHEN INTL HLDGS HKD1 FHBVBTY1 KR2F20070002: LSV ASSET MANAGEMENT	9.5400 1.2309	14,532,539.20 1,874,694.65	14,562,810.00 1,878,987.40	0.02	30,270.80 4,292.75
15,400.000 TENCENT HLDGS LIM HKD0.00002 FHBMMV2K9 KR2F20010002: PYRAMIS NONUS GROWTH	118.2000 15.2509	1,633,953.21 210,628.82	1,820,280.00 234,864.23	0.00	186,326.79 24,235.41
184,400.000 TENCENT HLDGS LIM HKD0.00002 FHBMMV2K9 KR2F20050002: AMERICAN CENTURY	118.2000 15.2509	21,833,565.63 2,816,525.60	21,796,080.00 2,812,270.41	0.02	-37,485.63 -4,255.19
TOTAL HONG KONG DOLLAR EQUITY		321,146,131.58 41,405,661.07	327,243,008.90 42,222,997.50	0.35	6,096,877.32 817,336.43
HUNGARIAN FORINT					
34,826.000 RICHTER GEDEON NYRT EMBC9ZH88 KR2F20020002: BOSTON CO NON-US VAL	4,340.0000 19.1984	126,878,163.92 559,662.05	151,144,840.00 668,604.92	0.01	24,266,676.08 108,942.87
INDIAN RUPEE					
14,824.000 GRASIM IND INR10 DEMAT F16099928 KR2F20010002: PYRAMIS NONUS GROWTH	3,430.5000 57.0372	38,189,774.31 608,846.77	50,853,732.00 845,518.86	0.01	12,663,957.69 236,672.09
33,726.000 CONTAINER CORP OF INDIA F16100981 KR2F20010002: PYRAMIS NONUS GROWTH	1,189.0500 19.7697	25,341,836.79 415,448.85	40,101,900.30 666,753.68	0.01	14,760,063.51 251,304.83
54,091.000 KOTAK MAHINDRA BANK LTD INR5 F16135664 KR2F20010002: PYRAMIS NONUS GROWTH	883.5500 14.6903	35,823,295.28 550,267.18	47,792,103.05 794,614.73	0.01	11,968,807.77 244,347.55
24,085.000 LUPIN LTD F16143767 KR2F20010002: PYRAMIS NONUS GROWTH	1,048.0500 17.4254	22,892,526.76 368,690.50	25,242,284.25 419,690.49	0.00	2,349,757.49 50,999.99

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507,300.000 APOLLO TYRES LTD FI6168905 KR2F20070002: LSV ASSET MANAGEMENT	199.1000 3.3103	98,804,551.85 1,644,412.95	101,003,430.00 1,679,332.11	0.01	2,198,878.15 34,919.16
98,347.000 HOUSING DEV FIN CORP INR2 FI6171909 DEMAT KR2F20010002: PYRAMIS NONUS GROWTH	992.5500 16.5026	77,744,965.93 1,257,950.82	97,614,314.85 1,622,983.04	0.01	19,869,348.92 365,032.22
20,072.000 INFOSYS TECHNOLOGIES LTD INR5 FI6205129 DEMAT KR2F20010002: PYRAMIS NONUS GROWTH	3,255.5500 54.1284	62,664,087.84 1,023,591.14	65,345,399.60 1,086,464.37	0.01	2,681,311.76 62,873.23
41,105.000 WIPRO INR2 (DEMAT) FI6206051 KR2F20010002: PYRAMIS NONUS GROWTH	546.4000 9.0847	23,582,298.62 379,952.16	22,459,772.00 373,427.08	0.00	-1,122,526.62 -6,525.08
8,449.000 DR REDDYS LABS INR5 (DEMAT T5) FI6410950 KR2F20010002: PYRAMIS NONUS GROWTH	2,624.0500 43.6287	22,273,327.03 359,944.96	22,170,598.45 368,619.14	0.00	-102,728.58 8,674.18
120,177.000 BHARTI AIRTEL LIMITED INR5.00 FI6442326 KR2F20010002: PYRAMIS NONUS GROWTH	336.9000 5.6015	36,756,965.50 603,847.48	40,487,631.30 673,167.03	0.01	3,730,665.80 69,319.55
51,012.000 PUNJAB NATIONAL BA INR10 FI6526755 KR2F20010002: PYRAMIS NONUS GROWTH	992.2000 16.4968	29,202,029.66 473,272.55	50,614,106.40 841,534.73	0.01	21,412,076.74 368,262.18
12,787.000 MARUTI SUZUKI INDIA LTD INR5 FI6633718 KR2F20010002: PYRAMIS NONUS GROWTH	2,439.3500 40.5578	24,830,174.75 413,759.55	31,191,968.45 518,612.83	0.00	6,361,793.70 104,853.28
34,975.000 HAVELLS INDIA LIMITED FI6709773 KR2F20010002: PYRAMIS NONUS GROWTH	1,172.5000 19.4946	27,988,526.80 454,741.68	41,008,187.50 681,822.06	0.01	13,019,660.70 227,080.38
40,462.000 SHRIRAM TRANSPORT FIN CO LTD FI6802602 KR2F20010002: PYRAMIS NONUS GROWTH	905.0500 15.0478	25,142,865.84 405,908.64	36,620,133.10 608,864.13	0.01	11,477,267.26 202,955.49

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27,776.000 LARSEN & TOUBRO INR2 FIB0166K9 KR2F20010002: PYRAMIS NONUS GROWTH	1,701.7000 28.2933	25,243,113.45 410,639.57	47,266,419.20 785,874.46	0.01	22,023,305.75 375,234.89
459,188.000 NTPC LTD FIB037HF4 INR10 KR2F20010002: PYRAMIS NONUS GROWTH	156.2000 2.5971	63,720,509.10 1,042,525.17	71,725,165.60 1,192,537.46	0.01	8,004,656.50 150,012.29
368,704.000 IDFC LTD INR10 FIB0C5QR2 KR2F20010002: PYRAMIS NONUS GROWTH	135.1000 2.2462	38,058,663.47 614,317.17	49,811,910.40 828,197.03	0.01	11,753,246.93 213,879.86
179,334.000 HINDALCO INDUSTRIES INR1 (POST FIB0GWF42 SUBDIVISION) KR2F20010002: PYRAMIS NONUS GROWTH	164.2000 2.7301	21,270,195.31 343,625.80	29,446,642.80 489,594.19	0.00	8,176,447.49 145,968.39
251,254.000 EXIDE INDUSTRIES INR1 FIB1D3ZC7 KR2F20010002: PYRAMIS NONUS GROWTH	145.0000 2.4108	29,213,472.58 476,472.39	36,431,830.00 605,733.31	0.01	7,218,357.42 129,260.92
298,600.000 RURAL ELECTRIFICATION CORP LTD FIB2Q7WL5 INR10 KR2F20070002: LSV ASSET MANAGEMENT	359.3000 5.9739	106,456,978.03 1,771,772.96	107,286,980.00 1,783,805.47	0.01	830,001.97 12,032.51
198,329.000 PRESTIGE ESTATES PROJECTS LTD FIB4T3LF2 KR2F20010002: PYRAMIS NONUS GROWTH	229.1000 3.8091	24,003,366.90 369,384.30	45,437,173.90 755,460.54	0.01	21,433,807.00 386,076.24
TOTAL INDIAN RUPEE EQUITY		859,203,525.80 13,989,372.59	1,059,911,683.15 17,622,606.74	0.15	200,708,157.35 3,633,234.15
INDONESIAN RUPIAH					
4,758,493.000 BK MANDIRI IDR500 FL6651044 KR2F20050002: AMERICAN CENTURY	9,725.0000 0.8203	46,467,339,387.00 3,873,889.15	46,276,344,425.00 3,903,548.48	0.03	-190,994,962.00 29,659.33
1,899,709.000 MATAHARI DEPARTMENT STORE TBK FL6665879 PT KR2F20050002: AMERICAN CENTURY	13,800.0000 1.1641	25,849,605,244.00 2,155,029.89	26,215,984,200.00 2,211,396.92	0.02	366,378,956.00 56,367.03

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452,900.000 BANK RAKYAT INDONESIA PERSERO FL6709099 KR2F20010002: PYRAMIS NONUS GROWTH	10,325.0000 0.8709	3,645,685,109.00 340,676.71	4,676,192,500.00 394,450.87	0.00	1,030,507,391.00 53,774.16
4,550,600.000 BANK NEGARA INDONESIA PERSERO FL6727125 TBK PT KR2F20070002: LSV ASSET MANAGEMENT	4,765.0000 0.4019	21,610,000,720.00 1,801,582.54	21,683,609,000.00 1,829,077.47	0.02	73,608,280.00 27,494.93
TOTAL INDONESIAN RUPIAH EQUITY		97,572,630,460.00 8,171,178.29	98,852,130,125.00 8,338,473.74	0.07	1,279,499,665.00 167,295.45
ISRAELI SHEKEL					
354,300.000 BANK HAPOALIM B.M. ILS1 FZ6075805 KR2F20070002: LSV ASSET MANAGEMENT	19.8400 5.7864	7,054,023.47 2,057,526.39	7,029,312.00 2,050,109.22	0.02	-24,711.47 -7,417.17
JAPANESE YEN					
24,700.000 AISIN SEIKI CO Y50 FJ6010709 KR2F20020002: BOSTON CO NON-US VAL	4,030.0000 39.7809	87,849,773.00 859,568.65	99,541,000.00 982,587.23	0.01	11,691,227.00 123,018.58
118,500.000 AEON FINANCIAL SERVICE CO LTD FJ6037736 KR2F20080002: LAZARD ASSET MGMT	2,649.0000 26.1488	305,543,058.00 3,013,988.25	313,906,500.00 3,098,627.88	0.03	8,363,442.00 84,639.63
22,000.000 ACOM CO Y50 FJ6049780 KR2F20010002: PYRAMIS NONUS GROWTH	482.0000 4.7579	7,911,705.00 77,780.26	10,604,000.00 104,674.00	0.00	2,692,295.00 26,893.74
13,000.000 ASAHI GROUP HOLDINGS LTD FJ6054400 KR2F20010002: PYRAMIS NONUS GROWTH	3,180.0000 31.3904	40,784,828.00 399,682.85	41,340,000.00 408,074.62	0.00	555,172.00 8,391.77
226,400.000 ASICS CORP JPY50 FJ6057379 KR2F20080002: LAZARD ASSET MGMT	2,363.0000 23.3256	537,425,345.00 5,301,359.76	534,983,200.00 5,280,916.00	0.04	-2,442,145.00 -20,443.76



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14,600.000 ASICS CORP JPY50 FJ6057379 KR2F20010002: PYRAMIS NONUS GROWTH	2,363.0000 23.3256	29,061,422.00 284,307.60	34,499,800.00 340,553.77	0.00	5,438,378.00 56,246.17
31,200.000 BRIDGESTONE CO Y50 FJ6132107 KR2F20010002: PYRAMIS NONUS GROWTH	3,545.0000 34.9933	87,836,081.00 937,934.45	110,604,000.00 1,091,792.10	0.01	22,767,919.00 153,857.65
8,000.000 OBIC JPY50 FJ6136744 KR2F20010002: PYRAMIS NONUS GROWTH	3,340.0000 32.9697	24,232,205.00 243,378.32	26,720,000.00 263,757.96	0.00	2,487,795.00 20,379.64
54,300.000 UNITED ARROWS JPY50 FJ6166592 KR2F20080002: LAZARD ASSET MGMT	4,085.0000 40.3238	223,319,753.00 2,202,907.56	221,815,500.00 2,189,580.95	0.02	-1,504,253.00 -13,326.61
23,100.000 KDDI CORP Y5000 FJ6248994 KR2F20010002: PYRAMIS NONUS GROWTH	6,179.0000 60.9940	111,960,275.00 1,132,984.09	142,734,900.00 1,408,962.03	0.01	30,774,625.00 275,977.94
73,600.000 KDDI CORP Y5000 FJ6248994 KR2F20080002: LAZARD ASSET MGMT	6,179.0000 60.9940	453,454,429.00 4,473,040.00	454,774,400.00 4,489,160.42	0.04	1,319,971.00 16,120.42
39,900.000 AIN PHARMACIEZ INC FJ6249125 KR2F20070002: LSV ASSET MANAGEMENT	4,885.0000 48.2207	189,189,140.00 1,866,230.73	194,911,500.00 1,924,006.70	0.02	5,722,360.00 57,775.97
46,000.000 DAICEL CORP FJ6250545 KR2F20010002: PYRAMIS NONUS GROWTH	968.0000 9.5553	41,974,688.00 418,531.79	44,528,000.00 439,543.95	0.00	2,553,312.00 21,012.16
9,400.000 DAIKIN INDUSTRIES Y50 FJ6250727 KR2F20010002: PYRAMIS NONUS GROWTH	6,392.0000 63.0966	52,018,091.00 513,793.81	60,084,800.00 593,107.94	0.00	8,066,709.00 79,314.13
43,100.000 DAIKIN INDUSTRIES Y50 FJ6250727 KR2F20050002: AMERICAN CENTURY	6,392.0000 63.0966	279,051,251.00 2,752,663.39	275,495,200.00 2,719,462.98	0.02	-3,556,051.00 -33,200.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
199,000.000 DAIWA HOUSE INDUSTRY CO Y50 FJ6251360 KR2F20080002: LAZARD ASSET MGMT	2,100.0000 20.7295	407,624,231.00 4,020,954.20	417,900,000.00 4,125,166.54	0.03	10,275,769.00 104,212.34
43,900.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976 CO LTD KR2F20010002: PYRAMIS NONUS GROWTH	582.0000 5.7450	18,058,239.00 200,073.83	25,549,800.00 252,206.70	0.00	7,491,561.00 52,132.87
123,900.000 DON QUIJOTE HOLDINGS CO. LTD FJ6269867 KR2F20080002: LAZARD ASSET MGMT	5,650.0000 55.7722	701,267,646.00 6,917,560.02	700,035,000.00 6,910,172.19	0.06	-1,232,646.00 -7,387.83
10,200.000 DON QUIJOTE HOLDINGS CO. LTD FJ6269867 KR2F20010002: PYRAMIS NONUS GROWTH	5,650.0000 55.7722	49,645,060.00 512,470.60	57,630,000.00 568,876.16	0.00	7,984,940.00 56,405.56
15,500.000 EAST JAPAN RAILWAY CO Y50000 FJ6298544 KR2F20020002: BOSTON CO NON-US VAL	7,979.0000 78.7622	109,968,462.00 1,137,265.36	123,674,500.00 1,220,813.37	0.01	13,706,038.00 83,548.01
21,400.000 SBI HOLDINGS INC FJ6309465 NPV KR2F20010002: PYRAMIS NONUS GROWTH	1,240.0000 12.2403	25,493,927.00 251,749.02	26,536,000.00 261,941.66	0.00	1,042,073.00 10,192.64
103,900.000 LINTEC CORP Y50 FJ6330081 KR2F20070002: LSV ASSET MANAGEMENT	2,036.0000 20.0977	208,365,299.00 2,055,391.36	211,540,400.00 2,088,153.58	0.02	3,175,101.00 32,762.22
1,600.000 FAST RETAILING CO LTD Y50 FJ6332434 KR2F20010002: PYRAMIS NONUS GROWTH	33,330.0000 329.0065	60,603,134.00 589,490.62	53,328,000.00 526,410.34	0.00	-7,275,134.00 -63,080.28
94,400.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171 NPV KR2F20010002: PYRAMIS NONUS GROWTH	621.0000 6.1300	47,979,972.00 525,492.71	58,622,400.00 578,672.32	0.00	10,642,428.00 53,179.61
411,300.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171 NPV KR2F20020002: BOSTON CO NON-US VAL	621.0000 6.1300	251,220,989.00 2,545,993.24	255,417,300.00 2,521,270.40	0.02	4,196,311.00 -24,722.84

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,700.000 FUJI HEAVY LTD Y50 FJ6356409 KR2F20010002: PYRAMIS NONUS GROWTH	2,805.0000 27.6887	16,397,456.00 197,116.71	60,868,500.00 600,843.98	0.01	44,471,044.00 403,727.27
1,200.000 FANUC CORP FJ6356938 KR2F20010002: PYRAMIS NONUS GROWTH	17,470.0000 172.4495	21,408,245.00 207,861.03	20,964,000.00 206,939.44	0.00	-444,245.00 -921.59
115,000.000 FUJITSU NPV FJ6356946 KR2F20020002: BOSTON CO NON-US VAL	759.0000 7.4922	52,620,319.00 647,990.13	87,285,000.00 861,606.03	0.01	34,664,681.00 213,615.90
10,400.000 HAMAMATSU PHOTONICS NPV FJ6405875 KR2F20010002: PYRAMIS NONUS GROWTH	4,970.0000 49.0598	47,050,620.00 453,522.85	51,688,000.00 510,221.60	0.00	4,637,380.00 56,698.75
408,900.000 RESONA HOLDINGS INC FJ6421559 KR2F20070002: LSV ASSET MANAGEMENT	590.0000 5.8240	241,231,296.00 2,379,593.55	241,251,000.00 2,381,432.29	0.02	19,704.00 1,838.74
120,000.000 HITACHI NPV FJ6429107 KR2F20010002: PYRAMIS NONUS GROWTH	742.0000 7.3244	77,706,718.00 800,667.01	89,040,000.00 878,929.96	0.01	11,333,282.00 78,262.95
10,500.000 HITACHI CAPITAL JPY50 FJ6429156 KR2F20010002: PYRAMIS NONUS GROWTH	2,834.0000 27.9749	27,380,517.00 269,616.89	29,757,000.00 293,736.73	0.00	2,376,483.00 24,119.84
73,000.000 HITACHI METALS Y50 FJ6429206 KR2F20010002: PYRAMIS NONUS GROWTH	1,534.0000 15.1424	96,188,363.00 950,230.35	111,982,000.00 1,105,394.59	0.01	15,793,637.00 155,164.24
179,220.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897 INC KR2F20020002: BOSTON CO NON-US VAL	463.0000 4.5704	83,704,449.00 845,330.22	82,978,860.00 819,099.35	0.01	-725,589.00 -26,230.87
15,200.000 HONDA MOTOR CO NPV FJ6435146 KR2F20010002: PYRAMIS NONUS GROWTH	3,537.0000 34.9144	52,992,755.00 554,899.22	53,762,400.00 530,698.38	0.00	769,645.00 -24,200.84

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
44,900.000 HONDA MOTOR CO NPV FJ6435146 KR2F20020002: BOSTON CO NON-US VAL	3,537.0000 34.9144	167,898,236.00 1,644,916.25	158,811,300.00 1,567,655.09	0.01	-9,086,936.00 -77,261.16
107,000.000 NIPPON SHOKUBAI CO LTD FJ6470580 KR2F20020002: BOSTON CO NON-US VAL	1,361.0000 13.4347	104,987,485.00 1,099,385.25	145,627,000.00 1,437,510.48	0.01	40,639,515.00 338,125.23
57,000.000 NIPPON SHOKUBAI CO LTD FJ6470580 KR2F20010002: PYRAMIS NONUS GROWTH	1,361.0000 13.4347	64,226,222.00 659,281.31	77,577,000.00 765,776.61	0.01	13,350,778.00 106,495.30
13,000.000 JAPAN TOBACCO INC Y50000 FJ6474533 KR2F20010002: PYRAMIS NONUS GROWTH	3,693.0000 36.4543	29,836,898.00 321,519.90	48,009,000.00 473,905.53	0.00	18,172,102.00 152,385.63
95,500.000 JAPAN TOBACCO INC Y50000 FJ6474533 KR2F20080002: LAZARD ASSET MGMT	3,693.0000 36.4543	354,154,028.00 3,493,504.60	352,681,500.00 3,481,382.92	0.03	-1,472,528.00 -12,121.68
12,800.000 KAO CORP FJ6483807 KR2F20010002: PYRAMIS NONUS GROWTH	3,987.0000 39.3564	44,745,528.00 436,792.51	51,033,600.00 503,761.90	0.00	6,288,072.00 66,969.39
59,000.000 KAWASAKI HEAVY INDUSTRIES Y50 FJ6484623 KR2F20010002: PYRAMIS NONUS GROWTH	386.0000 3.8103	22,912,000.00 231,927.19	22,774,000.00 224,806.28	0.00	-138,000.00 -7,120.91
9,200.000 KEYENCE CORP NPV FJ6490992 KR2F20050002: AMERICAN CENTURY	44,195.0000 436.2568	406,653,959.00 4,011,383.08	406,594,000.00 4,013,562.97	0.03	-59,959.00 2,179.89
1,600.000 KEYENCE CORP NPV FJ6490992 KR2F20010002: PYRAMIS NONUS GROWTH	44,195.0000 436.2568	47,006,263.00 508,772.01	70,712,000.00 698,010.95	0.01	23,705,737.00 189,238.94
117,000.000 KOMATSU Y50 FJ6496585 KR2F20050002: AMERICAN CENTURY	2,352.0000 23.2170	274,463,019.00 2,707,403.40	275,184,000.00 2,716,391.07	0.02	720,981.00 8,987.67

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9,000.000 KUBOTA CORPORATION Y50 FJ6497500 KR2F20010002: PYRAMIS NONUS GROWTH	1,436.0000 14.1750	13,791,142.00 139,504.68	12,924,000.00 127,575.14	0.00	-867,142.00 -11,929.54
5,900.000 MABUCHI MOTOR Y50 FJ6551033 KR2F20010002: PYRAMIS NONUS GROWTH	7,680.0000 75.8107	40,962,072.00 400,726.15	45,312,000.00 447,282.95	0.00	4,349,928.00 46,556.80
6,800.000 MAKITA CORP Y50 FJ6555802 KR2F20010002: PYRAMIS NONUS GROWTH	6,260.0000 61.7936	40,726,114.00 398,381.32	42,568,000.00 420,196.43	0.00	1,841,886.00 21,815.11
101,000.000 MAKITA CORP Y50 FJ6555802 KR2F20080002: LAZARD ASSET MGMT	6,260.0000 61.7936	625,090,485.00 6,166,120.70	632,260,000.00 6,241,152.90	0.05	7,169,515.00 75,032.20
15,200.000 SUMITOMO MITSUI GR NPV FJ6563020 KR2F20010002: PYRAMIS NONUS GROWTH	4,244.0000 41.8933	50,127,285.00 558,263.46	64,508,800.00 636,778.04	0.01	14,381,515.00 78,514.58
20,900.000 SUMITOMO MITSUI GR NPV FJ6563020 KR2F20020002: BOSTON CO NON-US VAL	4,244.0000 41.8933	116,157,407.00 1,116,318.09	88,699,600.00 875,569.81	0.01	-27,457,807.00 -240,748.28
4,100.000 MARUICHI STEEL TUBE Y50 FJ6569506 KR2F20010002: PYRAMIS NONUS GROWTH	2,720.0000 26.8496	11,512,273.00 112,558.99	11,152,000.00 110,083.41	0.00	-360,273.00 -2,475.58
62,100.000 CREDIT SAISON CO NPV FJ6591807 KR2F20020002: BOSTON CO NON-US VAL	2,108.0000 20.8085	146,014,441.00 1,418,766.68	130,906,800.00 1,292,204.72	0.01	-15,107,641.00 -126,561.96
25,800.000 MISUMI GROUP INC Y50 FJ6595170 KR2F20010002: PYRAMIS NONUS GROWTH	2,787.0000 27.5110	58,931,101.00 660,266.83	71,904,600.00 709,783.32	0.01	12,973,499.00 49,516.49
113,000.000 MITSUBISHI ELECTRIC CORP Y50 FJ6597044 KR2F20010002: PYRAMIS NONUS GROWTH	1,250.0000 12.3390	117,472,244.00 1,210,450.23	141,250,000.00 1,394,304.32	0.01	23,777,756.00 183,854.09



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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165,300.000 MITSUI & CO Y50 FJ6597309 KR2F20070002: LSV ASSET MANAGEMENT	1,624.0000 16.0308	270,445,862.00 2,667,776.70	268,447,200.00 2,649,890.90	0.02	-1,998,662.00 -17,885.80
39,000.000 MITSUI FUDOSAN CO Y50 FJ6597606 KR2F20010002: PYRAMIS NONUS GROWTH	3,416.0000 33.7200	103,083,581.00 1,078,322.35	133,224,000.00 1,315,078.22	0.01	30,140,419.00 236,755.87
10,700.000 MURATA MANUFACTURING CO NPV FJ6610409 KR2F20010002: PYRAMIS NONUS GROWTH	9,481.0000 93.5887	74,994,020.00 783,149.01	101,446,700.00 1,001,398.74	0.01	26,452,680.00 218,249.73
25,800.000 SEIKO EPSON CORP NPV FJ6616505 KR2F20010002: PYRAMIS NONUS GROWTH	4,310.0000 42.5448	74,485,218.00 727,667.70	111,198,000.00 1,097,655.58	0.01	36,712,782.00 369,987.88
17,000.000 NGK INSULATORS Y50 FJ6619509 KR2F20010002: PYRAMIS NONUS GROWTH	2,300.0000 22.7037	36,538,418.00 357,925.96	39,100,000.00 385,963.18	0.00	2,561,582.00 28,037.22
22,000.000 N.G.K. SPARK PLUG CO NPV FJ6619608 KR2F20010002: PYRAMIS NONUS GROWTH	2,858.0000 28.2118	50,824,917.00 510,593.52	62,876,000.00 620,660.38	0.01	12,051,083.00 110,066.86
11,600.000 NIHON KODEN CORP Y50 FJ6639978 KR2F20010002: PYRAMIS NONUS GROWTH	5,080.0000 50.1456	41,300,379.00 439,546.70	58,928,000.00 581,688.95	0.00	17,627,621.00 142,142.25
6,700.000 DENSO CORPORATION NPV FJ6640380 KR2F20010002: PYRAMIS NONUS GROWTH	4,835.0000 47.7272	31,315,860.00 316,895.21	32,394,500.00 319,771.97	0.00	1,078,640.00 2,876.76
11,200.000 NIDEC CORP NPV FJ6640687 KR2F20010002: PYRAMIS NONUS GROWTH	6,216.0000 61.3593	55,674,488.00 548,750.52	69,619,200.00 687,223.72	0.01	13,944,712.00 138,473.20
86,200.000 NIDEC CORP NPV FJ6640687 KR2F20050002: AMERICAN CENTURY	6,216.0000 61.3593	530,653,047.00 5,234,555.34	535,819,200.00 5,289,168.31	0.04	5,166,153.00 54,612.97



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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43,500.000 NIPPON TEL & TEL CORP Y50000 FJ6641370 KR2F20070002: LSV ASSET MANAGEMENT	6,318.0000 62.3661	271,523,180.00 2,678,403.75	274,833,000.00 2,712,926.29	0.02	3,309,820.00 34,522.54
20,400.000 NIPPON TEL & TEL CORP Y50000 FJ6641370 KR2F20020002: BOSTON CO NON-US VAL	6,318.0000 62.3661	92,293,421.00 950,608.05	128,887,200.00 1,272,268.88	0.01	36,593,779.00 321,660.83
43,000.000 NSK LTD ORD FJ6641545 KR2F20010002: PYRAMIS NONUS GROWTH	1,317.0000 13.0003	40,060,565.00 418,643.27	56,631,000.00 559,014.85	0.00	16,570,435.00 140,371.58
186,050.000 NIPPON EXPRESS CO Y50 FJ6642121 KR2F20020002: BOSTON CO NON-US VAL	491.0000 4.8468	74,918,033.00 816,440.69	91,350,550.00 901,737.81	0.01	16,432,517.00 85,297.12
82,700.000 NISSAN MOTOR CO Y50 FJ6642865 KR2F20020002: BOSTON CO NON-US VAL	961.0000 9.4862	74,982,851.00 738,024.16	79,474,700.00 784,509.15	0.01	4,491,849.00 46,484.99
10,600.000 OMRON CORP Y50 FJ6659422 KR2F20010002: PYRAMIS NONUS GROWTH	4,270.0000 42.1499	29,687,711.00 313,690.79	45,262,000.00 446,789.39	0.00	15,574,289.00 133,098.60
2,000.000 ONO PHARMACEUTICAL CO Y50 FJ6660107 KR2F20010002: PYRAMIS NONUS GROWTH	8,920.0000 88.0509	16,593,719.00 162,429.62	17,840,000.00 176,101.87	0.00	1,246,281.00 13,672.25
298,600.000 ORIX CORP Y50 FJ6661147 KR2F20050002: AMERICAN CENTURY	1,679.0000 16.5737	488,240,157.00 4,816,179.12	501,349,400.00 4,948,910.67	0.04	13,109,243.00 132,731.55
98,200.000 ORIX CORP Y50 FJ6661147 KR2F20010002: PYRAMIS NONUS GROWTH	1,679.0000 16.5737	90,785,490.00 1,013,868.42	164,877,800.00 1,627,538.61	0.01	74,092,310.00 613,670.19
5,800.000 PARK 24 CO JPY50 FJ6667730 KR2F20010002: PYRAMIS NONUS GROWTH	1,842.0000 18.1827	12,219,347.00 118,875.00	10,683,600.00 105,459.75	0.00	-1,535,747.00 -13,415.25

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30,800.000 ALFRESA HLDGS NPV FJ6687217 KR2F20070002: LSV ASSET MANAGEMENT	6,530.0000 64.4588	197,078,048.00 1,944,049.80	201,124,000.00 1,985,331.41	0.02	4,045,952.00 41,281.61
10,600.000 KAKAKU.COM INC FJ6689536 KR2F20010002: PYRAMIS NONUS GROWTH	1,775.0000 17.5213	19,879,067.00 194,793.92	18,815,000.00 185,726.27	0.00	-1,064,067.00 -9,067.65
80,000.000 RICOH Y50 FJ6738226 KR2F20020002: BOSTON CO NON-US VAL	1,207.0000 11.9145	81,420,217.00 924,446.56	96,560,000.00 953,161.24	0.01	15,139,783.00 28,714.68
33,000.000 GS YUASA CORP NPV FJ6744257 KR2F20010002: PYRAMIS NONUS GROWTH	645.0000 6.3669	20,290,355.00 198,871.36	21,285,000.00 210,108.09	0.00	994,645.00 11,236.73
13,000.000 ROHTO PHARMACEUTICAL CO Y50 FJ6747367 KR2F20010002: PYRAMIS NONUS GROWTH	1,575.0000 15.5471	19,589,765.00 197,376.92	20,475,000.00 202,112.43	0.00	885,235.00 4,735.51
30,200.000 RYOHIN KEIKAKU CO JPY50 FJ6758455 KR2F20080002: LAZARD ASSET MGMT	11,500.0000 113.5186	337,037,470.00 3,324,660.62	347,300,000.00 3,428,261.16	0.03	10,262,530.00 103,600.54
47,900.000 SOFTBANK CORPORATION NPV FJ6770625 KR2F20080002: LAZARD ASSET MGMT	7,543.0000 74.4583	363,633,691.00 3,587,015.45	361,309,700.00 3,566,553.45	0.03	-2,323,991.00 -20,462.00
25,700.000 SOFTBANK CORPORATION NPV FJ6770625 KR2F20010002: PYRAMIS NONUS GROWTH	7,543.0000 74.4583	127,655,707.00 1,318,690.58	193,855,100.00 1,913,578.78	0.02	66,199,393.00 594,888.20
11,300.000 SANTEN PHARMACEUTICAL CO FJ6776606 KR2F20010002: PYRAMIS NONUS GROWTH	5,700.0000 56.2657	62,659,591.00 614,544.87	64,410,000.00 635,802.77	0.01	1,750,409.00 21,257.90
11,300.000 SHIMAMURA NPV FJ6804036 KR2F20020002: BOSTON CO NON-US VAL	9,960.0000 98.3170	108,344,737.00 1,159,369.49	112,548,000.00 1,110,981.68	0.01	4,203,263.00 -48,387.81



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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16,660.000 SHIN-ETSU CHEMICALS CO NPV FJ6804580 KR2F20020002: BOSTON CO NON-US VAL	6,158.0000 60.7867	83,247,978.00 900,114.16	102,592,280.00 1,012,706.97	0.01	19,344,302.00 112,592.81
91,680.000 SUMITOMO ELECTRIC IND NPV FJ6858701 KR2F20020002: BOSTON CO NON-US VAL	1,425.0000 14.0664	109,903,620.00 1,133,735.41	130,644,000.00 1,289,610.57	0.01	20,740,380.00 155,875.16
22,000.000 SUMITOMO REALTY & DEV CO NPV FJ6858909 KR2F20010002: PYRAMIS NONUS GROWTH	4,347.0000 42.9100	106,032,110.00 1,063,841.07	95,634,000.00 944,020.52	0.01	-10,398,110.00 -119,820.55
26,300.000 SUMITOMO RUBBER INDUSTRIES Y50 FJ6858990 KR2F20010002: PYRAMIS NONUS GROWTH	1,462.0000 14.4317	37,407,504.00 365,417.43	38,450,600.00 379,552.83	0.00	1,043,096.00 14,135.40
22,000.000 SURUGA BANK LTD Y50 FJ6864329 KR2F20010002: PYRAMIS NONUS GROWTH	1,966.0000 19.4067	40,012,923.00 391,809.36	43,252,000.00 426,948.32	0.00	3,239,077.00 35,138.96
12,800.000 SUZUKI MOTOR CO NPV FJ6865508 KR2F20010002: PYRAMIS NONUS GROWTH	3,173.0000 31.3213	40,866,622.00 400,342.06	40,614,400.00 400,912.09	0.00	-252,222.00 570.03
24,500.000 TERUMO CORP Y50 FJ6885076 KR2F20020002: BOSTON CO NON-US VAL	2,265.0000 22.3582	52,192,932.00 512,238.07	55,492,500.00 547,776.51	0.00	3,299,568.00 35,538.44
95,200.000 TOKAI RIKA DENKI Y50 FJ6894029 KR2F20070002: LSV ASSET MANAGEMENT	2,034.0000 20.0780	189,206,859.00 1,866,405.52	193,636,800.00 1,911,423.90	0.02	4,429,941.00 45,018.38
13,580.000 TOKYO ELECTRON NPV FJ6895679 KR2F20020002: BOSTON CO NON-US VAL	6,848.0000 67.5978	63,146,132.00 690,958.43	92,995,840.00 917,978.77	0.01	29,849,708.00 227,020.34
7,500.000 TOSHIBA PLANT SYSTEMS & SERV FJ6897295 KR2F20010002: PYRAMIS NONUS GROWTH	1,507.0000 14.8759	11,267,968.00 110,708.56	11,302,500.00 111,569.02	0.00	34,532.00 860.46



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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9,700.000 LIXIL GROUP CORPORATION FJ6900214 KR2F20010002: PYRAMIS NONUS GROWTH	2,734.0000 26.9878	18,663,172.00 225,281.52	26,519,800.00 261,781.75	0.00	7,856,628.00 36,500.23
147,000.000 MAZDA MOTOR CORP NPV FJ6900305 KR2F20010002: PYRAMIS NONUS GROWTH	475.0000 4.6888	58,581,900.00 588,436.61	69,825,000.00 689,255.21	0.01	11,243,100.00 100,818.60
47,100.000 TOYOTA MOTOR CORP NPV FJ6900644 KR2F20010002: PYRAMIS NONUS GROWTH	6,084.0000 60.0563	198,654,856.00 2,211,017.69	286,556,400.00 2,828,650.09	0.02	87,901,544.00 617,632.40
99,600.000 TSUMURA & CO Y50 FJ6906914 KR2F20070002: LSV ASSET MANAGEMENT	2,389.0000 23.5823	236,826,991.00 2,336,147.88	237,944,400.00 2,348,792.24	0.02	1,117,409.00 12,644.36
250,500.000 YAMADA DENKI CO NPV FJ6985025 KR2F20020002: BOSTON CO NON-US VAL	361.0000 3.5635	93,104,210.00 940,408.16	90,430,500.00 892,655.83	0.01	-2,673,710.00 -47,752.33
106,600.000 ASTELLAS PHARMA INC Y50 FJ6985389 KR2F20010002: PYRAMIS NONUS GROWTH	1,331.0000 13.1385	132,814,414.00 1,298,685.03	141,884,600.00 1,400,568.57	0.01	9,070,186.00 101,883.54
267,400.000 YASKAWA ELECTRIC MFG Y50 FJ6986049 KR2F20060002: FRANKIN TEMPLETON	1,227.0000 12.1119	332,857,851.00 3,283,431.34	328,099,800.00 3,238,732.51	0.03	-4,758,051.00 -44,698.83
207,000.000 YOKOHAMA RUBBER CO Y50 FJ6986460 KR2F20070002: LSV ASSET MANAGEMENT	876.0000 8.6472	183,902,958.00 1,814,085.90	181,332,000.00 1,789,960.99	0.02	-2,570,958.00 -24,124.91
10,900.000 SHIP HEALTHCARE HLDG INC NPV FJB05MTR8 KR2F20010002: PYRAMIS NONUS GROWTH	3,550.0000 35.0427	27,841,072.00 317,810.97	38,695,000.00 381,965.35	0.00	10,853,928.00 64,154.38
19,700.000 SEVEN & I HLDG CO LTD NPV FJB0FS5D1 KR2F20010002: PYRAMIS NONUS GROWTH	4,268.0000 42.1302	60,587,624.00 652,139.48	84,079,600.00 829,964.95	0.01	23,491,976.00 177,825.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,700.000 INPEX CORPORATION FJB10RB16 KR2F20010002: PYRAMIS NONUS GROWTH	1,540.0000 15.2016	44,946,293.00 438,754.11	47,278,000.00 466,689.70	0.00	2,331,707.00 27,935.59
71,600.000 INPEX CORPORATION FJB10RB16 KR2F20020002: BOSTON CO NON-US VAL	1,540.0000 15.2016	87,715,895.00 1,012,352.27	110,264,000.00 1,088,435.90	0.01	22,548,105.00 76,083.63
51,000.000 NOMURA RL EST INC NPV FJB1CWJM8 KR2F20020002: BOSTON CO NON-US VAL	1,917.0000 18.9231	100,064,364.00 1,010,806.62	97,767,000.00 965,075.75	0.01	-2,297,364.00 -45,730.87
53,300.000 MATSUMOTOKIYOSHI HOLDINGS CO FJB249GC1 LTD NPV KR2F20070002: LSV ASSET MANAGEMENT	3,505.0000 34.5985	185,687,217.00 1,831,686.48	186,816,500.00 1,844,099.49	0.02	1,129,283.00 12,413.01
22,870.000 MATSUMOTOKIYOSHI HOLDINGS CO FJB249GC1 LTD NPV KR2F20020002: BOSTON CO NON-US VAL	3,505.0000 34.5985	61,551,804.00 622,058.95	80,159,350.00 791,267.45	0.01	18,607,546.00 169,208.50
151,000.000 START TODAY CO LTD FJB292RC9 KR2F20060002: FRANKIN TEMPLETON	2,663.0000 26.2870	403,660,540.00 3,981,854.90	402,113,000.00 3,969,330.21	0.03	-1,547,540.00 -12,524.69
5,500.000 HOSHIZAKI ELECTRIC CO LTD NPV FJB3FF8W8 KR2F20010002: PYRAMIS NONUS GROWTH	5,050.0000 49.8495	22,594,147.00 221,731.93	27,775,000.00 274,172.05	0.00	5,180,853.00 52,440.12
11,500.000 CALBEE INC FJB3TBRZ4 KR2F20010002: PYRAMIS NONUS GROWTH	2,794.0000 27.5801	29,573,561.00 295,490.44	32,131,000.00 317,170.92	0.00	2,557,439.00 21,680.48
60,200.000 PARAMOUNT BED HOLDINGS CO LTD FJB5W8JJ7 KR2F20070002: LSV ASSET MANAGEMENT	3,200.0000 31.5878	193,199,820.00 1,905,793.54	192,640,000.00 1,901,584.31	0.02	-559,820.00 -4,209.23
34,800.000 JAPAN AIRLINES CO LTD FJB8BRV41 KR2F20070002: LSV ASSET MANAGEMENT	5,600.0000 55.2786	191,755,581.00 1,891,547.04	194,880,000.00 1,923,695.75	0.02	3,124,419.00 32,148.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL JAPANESE YEN EQUITY		15,002,265,773.00	16,060,571,880.00		1,058,306,107.00
		150,308,919.44	158,536,812.00	1.33	8,227,892.56
MALAYSIAN RINGGIT					
1,183,100.000 YTL CORP MYR 0.10 FN6436129 KR2F20010002: PYRAMIS NONUS GROWTH	1.6200 0.5045	1,984,386.04 612,743.22	1,916,622.00 596,892.56		-67,764.04 -15,850.66
248,200.000 TOP GLOVE CORP BHD MYR0.50 FNB05L894 KR2F20010002: PYRAMIS NONUS GROWTH	4.5700 1.4232	1,399,644.65 422,486.78	1,134,274.00 353,246.34	0.00	-265,370.65 -69,240.44
288,800.000 AXIATA GROUP BERHAD FNB2QZGV8 MYR1 KR2F20010002: PYRAMIS NONUS GROWTH	6.9700 2.1707	1,901,685.31 580,394.12	2,012,936.00 626,887.57	0.01	111,250.69 46,493.45
TOTAL MALAYSIAN RINGGIT EQUITY		5,285,716.00	5,063,832.00		-221,884.00
		1,615,624.12	1,577,026.47	0.01	-38,597.65
MEXICAN NEW PESO					
62,500.000 FOMENTO ECONOMICO MEXICANO SAB LM2242054 KR2F20010002: PYRAMIS NONUS GROWTH	121.5600 9.3702	7,407,519.24 561,687.12	7,597,500.00 585,639.41	0.00	189,980.76 23,952.29
154,200.000 KIMBERLY CLARK DE MEXICO SAB LM2491917 DE CV SER A NPV KR2F20010002: PYRAMIS NONUS GROWTH	36.4100 2.8066	5,380,977.88 399,328.59	5,614,422.00 432,777.46	0.00	233,444.12 33,448.87
880,931.000 CONSORCIO ARA SAB SER UNICA LMB1TV964 NPV KR2F20010002: PYRAMIS NONUS GROWTH	6.0200 0.4640	4,454,378.90 348,733.81	5,303,204.62 408,787.84	0.00	848,825.72 60,054.03
102,100.000 MEGACABLE HOLDINGS SAB DE CV LMB292SM2 COM STK MXN1 KR2F20010002: PYRAMIS NONUS GROWTH	54.8600 4.2288	4,817,594.11 363,749.12	5,601,206.00 431,758.73	0.00	783,611.89 68,009.61
137,400.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7 KR2F20010002: PYRAMIS NONUS GROWTH	27.4900 2.1190	4,026,332.89 311,222.23	3,777,126.00 291,152.86	0.00	-249,206.89 -20,069.37



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
678,900.000 OHL MEXICO SAB DE CV LMB3NWLD5 KR2F20070002: LSV ASSET MANAGEMENT	39.6000 3.0525	26,100,259.04 2,007,982.53	26,884,440.00 2,072,337.94	0.02	784,180.96 64,355.41
77,700.000 BANREGIO GRUPO FINANCIERO SA D LMB6QL9F8 KR2F20010002: PYRAMIS NONUS GROWTH	76.9400 5.9308	5,842,510.97 446,901.41	5,978,238.00 460,821.55	0.00	135,727.03 13,920.14
TOTAL MEXICAN NEW PESO EQUITY		58,029,573.03 4,439,604.81	60,756,136.62 4,683,275.79	0.04	2,726,563.59 243,670.98
NEW TAIWAN DOLLAR					
597,000.000 ADVANCED SEMI ENGR TWD10 (ASE) FA6056073 KR2F20020002: BOSTON CO NON-US VAL	38.8500 1.3012	15,148,478.87 507,427.95	23,193,450.00 776,791.80	0.01	8,044,971.13 269,363.85
140,000.000 EVERLIGHT ELECTRON TWD10 FA6094926 KR2F20010002: PYRAMIS NONUS GROWTH	77.0000 2.5789	10,726,505.43 354,354.93	10,780,000.00 361,042.26	0.00	53,494.57 6,687.33
135,000.000 CHICONY ELECTRONI TWD10 FA6140570 KR2F20010002: PYRAMIS NONUS GROWTH	80.6000 2.6994	10,278,346.32 339,472.64	10,881,000.00 364,424.94	0.00	602,653.68 24,952.30
597,000.000 CHINA LIFE INS TWD10 FA6199816 KR2F20010002: PYRAMIS NONUS GROWTH	27.5500 0.9227	17,040,598.56 576,022.45	16,447,350.00 550,852.36	0.00	-593,248.56 -25,170.09
264,000.000 CHROMA ATE INC TWD10 FA6212106 KR2F20010002: PYRAMIS NONUS GROWTH	83.6000 2.7999	16,926,823.26 573,751.64	22,070,400.00 739,178.77	0.01	5,143,576.74 165,427.13
302,000.000 CTCI CORP ORD TWD10 FA6239182 KR2F20010002: PYRAMIS NONUS GROWTH	51.7000 1.7315	16,707,409.35 570,572.29	15,613,400.00 522,921.82	0.00	-1,094,009.35 -47,650.47
156,000.000 TAIWAN MOBILE CO LTD TWD10 FA6290490 KR2F20010002: PYRAMIS NONUS GROWTH	92.4000 3.0946	14,457,006.51 476,970.82	14,414,400.00 482,765.08	0.00	-42,606.51 5,794.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
147,000.000 EPISTAR CORP TWD10 FA6354155 KR2F20010002: PYRAMIS NONUS GROWTH	74.0000 2.4784	10,403,678.68 343,473.09	10,878,000.00 364,324.46	0.00	474,321.32 20,851.37
246,000.000 MEDIATEK INC FA6372488 KR2F20050002: AMERICAN CENTURY	505.0000 16.9134	126,510,124.66 4,230,683.40	124,230,000.00 4,160,693.89	0.03	-2,280,124.66 -69,989.51
1,544,000.000 FUBON GROUP CO LTD TWD10 FA6411674 KR2F20070002: LSV ASSET MANAGEMENT	43.1500 1.4452	65,991,112.05 2,206,839.20	66,623,600.00 2,231,348.35	0.02	632,487.95 24,509.15
1,022,000.000 FIRST HOLDING CO TWD10 FA6580114 KR2F20020002: BOSTON CO NON-US VAL	19.2000 0.6430	18,242,405.53 615,800.92	19,622,400.00 657,190.69	0.01	1,379,994.47 41,389.77
15,000.000 ST SHINE OPTICAL TWD10 FA6673174 KR2F20010002: PYRAMIS NONUS GROWTH	738.0000 24.7170	11,665,221.86 385,022.59	11,070,000.00 370,754.90	0.00	-595,221.86 -14,267.69
590,244.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399 TWD10 KR2F20010002: PYRAMIS NONUS GROWTH	53.6000 1.7952	29,248,210.71 983,410.93	31,637,078.40 1,059,584.63	0.01	2,388,867.69 76,173.70
89,000.000 PRESIDENT CHAIN STORE CORP FA6704987 TWD10 KR2F20010002: PYRAMIS NONUS GROWTH	239.0000 8.0046	18,012,565.49 593,571.98	21,271,000.00 712,405.38	0.01	3,258,434.51 118,833.40
399,000.000 TAIWAN SEMICONDUCTOR MFG FA6889101 TW\$10 KR2F20010002: PYRAMIS NONUS GROWTH	126.5000 4.2367	39,713,603.69 1,343,049.96	50,473,500.00 1,690,451.45	0.01	10,759,896.31 347,401.49
24,000.000 KING SLIDE WORKS CO TWD10 FAB01H721 KR2F20010002: PYRAMIS NONUS GROWTH	427.0000 14.3010	5,551,406.71 184,918.83	10,248,000.00 343,224.59	0.00	4,696,593.29 158,305.76
50,000.000 GEOVISION INC TWD10 FAB01KLY8 KR2F20010002: PYRAMIS NONUS GROWTH	151.5000 5.0740	9,490,624.78 313,434.21	7,575,000.00 253,700.85	0.00	-1,915,624.78 -59,733.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
206,000.000 EDISON OPTO CORP FAB28QTX8 KR2F20010002: PYRAMIS NONUS GROWTH	36.2500 1.2141	8,079,054.45 266,769.68	7,467,500.00 250,100.47	0.00	-611,554.45 -16,669.21
27,109.000 WOWPRIME CORP FAB3KHQ80 KR2F20010002: PYRAMIS NONUS GROWTH	430.5000 14.4182	10,914,484.22 365,846.16	11,670,424.50 390,864.24	0.00	755,940.28 25,018.08
1,128,000.000 PEGATRON CORP FAB4PLX11 KR2F20070002: LSV ASSET MANAGEMENT	57.0000 1.9090	61,726,968.21 2,064,240.00	64,296,000.00 2,153,392.69	0.02	2,569,031.79 89,152.69
323,000.000 LEXTAR ELECTRONICS CORP FAB521Z98 KR2F20010002: PYRAMIS NONUS GROWTH	30.2000 1.0115	10,593,250.72 349,846.32	9,754,600.00 326,699.71	0.00	-838,650.72 -23,146.61
92,000.000 GOURMET MASTER TWD10 FAB5MY7H7 KR2F20010002: PYRAMIS NONUS GROWTH	231.5000 7.7534	17,363,897.77 581,483.16	21,298,000.00 713,309.66	0.01	3,934,102.23 131,826.50
18,000.000 GINKO INTERNATIONAL CO LTD FAB7X3BR2 KR2F20010002: PYRAMIS NONUS GROWTH	517.0000 17.3153	9,827,485.20 334,414.37	9,306,000.00 311,675.26	0.00	-521,485.20 -22,739.11
51,000.000 SILERGY CORP FABH4DMW7 KR2F20010002: PYRAMIS NONUS GROWTH	279.5000 9.3610	12,684,924.44 419,522.47	14,254,500.00 477,409.73	0.00	1,569,575.56 57,887.26
TOTAL NEW TAIWAN DOLLAR EQUITY		567,304,187.47 18,980,899.99	605,075,602.90 20,265,107.98	0.17	37,771,415.43 1,284,207.99
NEW TURKISH LIRA					
92,636.000 AKSA TRY1 ETB03MNB0 KR2F20070002: LSV ASSET MANAGEMENT	7.6700 3.6174	707,609.93 332,961.57	710,518.12 335,102.64	0.00	2,908.19 2,141.07
239,427.000 ENKA INSAAT TRY1 ETB03MS66 KR2F20010002: PYRAMIS NONUS GROWTH	5.7500 2.7119	1,188,501.04 585,930.10	1,376,705.25 649,297.39	0.01	188,204.21 63,367.29



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200,600.000 T SINAI KALKINMA B TRY1 ETB03MY85 KR2F20070002: LSV ASSET MANAGEMENT	1.7300 0.8159	3,713,311.80 1,747,276.40	3,807,038.00 1,795,518.56	0.02	93,726.20 48,242.16
194,370.000 TURKIYE GARANTI BANKASI ETB03MYP7 KR2F20020002: BOSTON CO NON-US VAL	8.2900 3.9098	1,510,657.81 737,107.70	1,611,327.30 759,952.51	0.01	100,669.49 22,844.81
TOTAL NEW TURKISH LIRA EQUITY		7,120,080.58 3,403,275.77	7,505,588.67 3,539,871.10	0.03	385,508.09 136,595.33
NEW ZEALAND DOLLAR					
74,001.000 RYMAN HEALTHCARE G NPV AN6161524 KR2F20010002: PYRAMIS NONUS GROWTH	8.5500 7.4860	613,875.98 521,422.14	632,708.55 553,967.97	0.00	18,832.57 32,545.83
144,625.000 AIR NEW ZEALAND NPV AN6426489 KR2F20010002: PYRAMIS NONUS GROWTH	2.0800 1.8211	257,023.40 214,700.65	300,820.00 263,382.95	0.00	43,796.60 48,682.30
112,649.000 SPARK NEW ZEALAND LTD AN6881436 KR2F20010002: PYRAMIS NONUS GROWTH	2.6800 2.3465	306,147.44 265,352.09	301,899.32 264,327.95	0.00	-4,248.12 -1,024.14
322,500.000 SKY NETWORK TELEVISION LTD NPV ANB0C5VF6 KR2F20070002: LSV ASSET MANAGEMENT	6.8700 6.0150	2,193,463.45 1,923,228.75	2,215,575.00 1,939,846.69	0.02	22,111.55 16,617.94
848,100.000 Z ENERGY LTD ANBCZVPY4 KR2F20080002: LAZARD ASSET MGMT	3.9200 3.4322	3,337,362.49 2,926,199.43	3,324,552.00 2,910,811.50	0.02	-12,810.49 -15,387.93
56,628.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0 LTD KR2F20010002: PYRAMIS NONUS GROWTH	3.9000 3.4146	229,490.96 190,179.69	220,849.20 193,364.52	0.00	-8,641.76 3,184.83
TOTAL NEW ZEALAND DOLLAR EQUITY		6,937,363.72 6,041,082.75	6,996,404.07 6,125,701.58	0.05	59,040.35 84,618.83
NORWEGIAN KRONE					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
122,181.000 STATOIL ASA NOK2.50 SN7133606 KR2F20050002: AMERICAN CENTURY	188.4000 30.7025	22,981,422.22 3,745,495.21	23,018,900.40 3,751,267.12	0.03	37,478.18 5,771.91
37,100.000 YARA INTL NOK1.70 SN7751258 KR2F20070002: LSV ASSET MANAGEMENT	307.3000 50.0790	11,308,676.69 1,843,079.77	11,400,830.00 1,857,932.30	0.02	92,153.31 14,852.53
167,900.000 MARINE HARVVEST NOK.75 SNB02L489 KR2F20070002: LSV ASSET MANAGEMENT	83.7500 13.6483	13,915,942.29 2,268,009.99	14,061,625.00 2,291,547.84	0.02	145,682.71 23,537.85
222,600.000 SPAREBANK 1 SMN NOK25 SNB0LGG78 GRUNNFONDSBEVIS KR2F20070002: LSV ASSET MANAGEMENT	54.2500 8.8408	12,092,678.96 1,970,855.88	12,076,050.00 1,967,969.30	0.02	-16,628.96 -2,886.58
95,369.000 NORSK HYDRO ASA NOK3.6666 SNB11HK30 KR2F20020002: BOSTON CO NON-US VAL	32.8300 5.3501	2,784,885.04 469,812.14	3,130,964.27 510,236.51	0.00	346,079.23 40,424.37
45,400.000 TGS-NOPEC GEOPHYSICAL COMPANY SNB15SLC1 NOK0.25 KR2F20070002: LSV ASSET MANAGEMENT	196.1000 31.9574	8,797,383.25 1,433,791.02	8,902,940.00 1,450,864.53	0.01	105,556.75 17,073.51
232,700.000 PROSAFE SE EUR0.25 SNB1L9DW0 KR2F20070002: LSV ASSET MANAGEMENT	50.6000 8.2460	11,690,308.19 1,905,277.79	11,774,620.00 1,918,846.86	0.02	84,311.81 13,569.07
TOTAL NORWEGIAN KRONE EQUITY		83,571,296.64 13,636,321.80	84,365,929.67 13,748,664.46	0.12	794,633.03 112,342.66
PHILIPPINES PESO					
176,446.000 SECURITY BANK CORP FP6792336 KR2F20010002: PYRAMIS NONUS GROWTH	123.3000 2.8247	18,647,049.91 427,880.09	21,755,791.80 498,414.46	0.00	3,108,741.89 70,534.37
POLISH ZLOTY					



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
117,900.000 TELEKOMUNIKACJA POLSKA PNL3 EG5552559 KR2F20010002: PYRAMIS NONUS GROWTH	9.7000 3.1943	1,231,582.04 405,009.64	1,143,630.00 376,602.89	0.00	-87,952.04 -28,406.75
POUND STERLING					
580,693.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122 KR2F20060002: FRANKIN TEMPLETON	4.5390 7.7610	2,579,900.95 4,391,078.99	2,635,765.53 4,506,763.69	0.04	55,864.58 115,684.70
175,300.000 AMEC ORD 50P EX0028269 KR2F20080002: LAZARD ASSET MGMT	12.1500 20.7747	2,114,623.21 3,598,242.86	2,129,895.00 3,641,800.97	0.03	15,271.79 43,558.11
341,605.000 ASHTEAD GROUP PLC EX0053671 KR2F20050002: AMERICAN CENTURY	8.7500 14.9612	2,956,561.56 5,030,885.16	2,989,043.75 5,110,816.46	0.04	32,482.19 79,931.30
32,530.000 BHP BILLITON PLC USD0.50 EX0056658 KR2F20010002: PYRAMIS NONUS GROWTH	18.8950 32.3076	627,657.20 1,059,014.62	614,654.35 1,050,966.74	0.01	-13,002.85 -8,047.88
34,905.000 BHP BILLITON PLC USD0.50 EX0056658 KR2F20020002: BOSTON CO NON-US VAL	18.8950 32.3076	642,125.95 990,128.12	659,529.98 1,127,697.34	0.01	17,404.03 137,569.22
245,462.000 ARM HOLDINGS ORD GBP0.0005 EX0059587 KR2F20060002: FRANKIN TEMPLETON	8.8100 15.0638	2,148,989.80 3,656,721.05	2,162,520.22 3,697,585.20	0.03	13,530.42 40,864.15
121,400.000 BRITISH LAND ORD GBP0.25 EX0136708 KR2F20010002: PYRAMIS NONUS GROWTH	7.0250 12.0117	877,286.01 1,468,831.60	852,835.00 1,458,219.92	0.01	-24,451.01 -10,611.68
22,100.000 TULLOW OIL PLC ORD GBP0.10 EX0150089 KR2F20010002: PYRAMIS NONUS GROWTH	8.5350 14.5936	224,390.45 344,247.46	188,623.50 322,517.89	0.00	-35,766.95 -21,729.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,624.000 CRH ORD EUR0.32 EX0182702 KR2F20020002: BOSTON CO NON-US VAL	15.0100 25.6648	379,474.69 588,885.35	414,636.24 708,965.77	0.01	35,161.55 120,080.42
55,641.000 DIAGEO ORD 28 101/108P EX0237407 KR2F20010002: PYRAMIS NONUS GROWTH	18.6600 31.9058	903,922.76 1,443,828.52	1,038,261.06 1,775,270.67	0.01	134,338.30 331,442.15
289,400.000 BAE SYSTEMS ORD GBP0.025 EX0263494 KR2F20070002: LSV ASSET MANAGEMENT	4.3290 7.4019	1,229,235.68 2,091,667.44	1,252,812.60 2,142,121.62	0.02	23,576.92 50,454.18
88,200.000 BRITISH AMERICAN TOBACCO ORD EX0287584 GBP0.25 KR2F20080002: LAZARD ASSET MGMT	34.7800 59.4686	3,080,779.97 5,242,255.20	3,067,596.00 5,245,129.02	0.04	-13,183.97 2,873.82
99,441.000 STANDARD CHARTERED ORD USD0.50 EX0408289 KR2F20020002: BOSTON CO NON-US VAL	11.9400 20.4156	1,368,282.53 2,221,824.80	1,187,325.54 2,030,148.57	0.02	-180,956.99 -191,676.23
16,287.000 IMPERIAL TOBACCO GROUP ORD 10P EX0454499 KR2F20010002: PYRAMIS NONUS GROWTH	26.3000 44.9691	328,608.98 561,878.11	428,348.10 732,411.00	0.01	99,739.12 170,532.89
56,600.000 IMPERIAL TOBACCO GROUP ORD 10P EX0454499 KR2F20070002: LSV ASSET MANAGEMENT	26.3000 44.9691	1,481,482.38 2,520,890.42	1,488,580.00 2,545,248.51	0.02	7,097.62 24,358.09
29,300.000 SABMILLER PLC EX0483548 KR2F20010002: PYRAMIS NONUS GROWTH	33.8800 57.9297	1,002,010.58 1,700,645.77	992,684.00 1,697,340.74	0.01	-9,326.58 -3,305.03
238,057.000 HSBC HOLDINGS PLC EX0540529 KR2F20020002: BOSTON CO NON-US VAL	5.9290 10.1377	1,442,476.86 2,476,248.68	1,411,439.95 2,413,350.60	0.02	-31,036.91 -62,898.08
306,309.000 LEGAL & GENERAL GROUP ORD 2.5P EX0560394 KR2F20010002: PYRAMIS NONUS GROWTH	2.2540 3.8540	616,112.87 963,523.46	690,420.49 1,180,515.47	0.01	74,307.62 216,992.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
44,700.000 ASSOCIATED BRITISH FOODS PLC EX0673122 KR2F20080002: LAZARD ASSET MGMT	30.4900 52.1333	1,357,187.20 2,309,389.74	1,362,903.00 2,330,359.69	0.02	5,715.80 20,969.95
67,705.000 ASSOCIATED BRITISH FOODS PLC EX0673122 KR2F20050002: AMERICAN CENTURY	30.4900 52.1333	2,055,667.99 3,497,924.66	2,064,325.45 3,529,686.87	0.03	8,657.46 31,762.21
101,077.000 PRUDENTIAL PLC GBP0.05 EX0709959 KR2F20010002: PYRAMIS NONUS GROWTH	13.4100 22.9291	640,195.08 1,054,164.86	1,355,442.57 2,317,603.48	0.02	715,247.49 1,263,438.62
345,300.000 PRUDENTIAL PLC GBP0.05 EX0709959 KR2F20080002: LAZARD ASSET MGMT	13.4100 22.9291	4,558,727.06 7,757,129.97	4,630,473.00 7,917,414.26	0.07	71,745.94 160,284.29
45,448.000 RIO TINTO PLC EX0718877 KR2F20010002: PYRAMIS NONUS GROWTH	31.0850 53.1507	1,622,006.67 2,788,218.70	1,412,751.08 2,415,592.43	0.02	-209,255.59 -372,626.27
157,200.000 ST JAMES PLACE PLC EX0766934 KR2F20010002: PYRAMIS NONUS GROWTH	7.6200 13.0291	1,009,308.15 1,577,477.60	1,197,864.00 2,048,167.76	0.02	188,555.85 470,690.16
252,397.000 ST JAMES PLACE PLC EX0766934 KR2F20050002: AMERICAN CENTURY	7.6200 13.0291	1,938,429.17 3,302,738.13	1,923,265.14 3,288,494.90	0.03	-15,164.03 -14,243.23
199,836.000 SERCO GROUP ORD 2P EX0797376 KR2F20020002: BOSTON CO NON-US VAL	3.6550 6.2495	959,877.35 1,547,814.08	730,400.58 1,248,875.43	0.01	-229,476.77 -298,938.65
314,188.000 BP PLC ORD USD.25 EX0798051 KR2F20020002: BOSTON CO NON-US VAL	5.1490 8.8040	1,537,475.64 2,608,217.40	1,617,754.01 2,766,116.69	0.02	80,278.37 157,899.29
5,267,100.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR2F20080002: LAZARD ASSET MGMT	0.7425 1.2696	3,968,587.74 6,752,948.91	3,910,821.75 6,686,918.57	0.06	-57,765.99 -66,030.34

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,895,200.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR2F20010002: PYRAMIS NONUS GROWTH	0.7425 1.2696	984,997.40 1,573,156.74	1,407,186.00 2,406,076.98	0.02	422,188.60 832,920.24
2,369,692.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR2F20050002: AMERICAN CENTURY	0.7425 1.2696	1,785,485.49 3,038,182.11	1,759,496.31 3,008,474.77	0.03	-25,989.18 -29,707.34
167,140.000 BG GROUP PLC ORD GBP0.10 EX0876287 KR2F20010002: PYRAMIS NONUS GROWTH	12.3500 21.1166	1,592,809.93 2,617,912.87	2,064,179.00 3,529,436.46	0.03	471,369.07 911,523.59
265,159.000 BG GROUP PLC ORD GBP0.10 EX0876287 KR2F20050002: AMERICAN CENTURY	12.3500 21.1166	3,377,458.08 5,747,082.68	3,274,713.65 5,599,269.13	0.05	-102,744.43 -147,813.55
316,530.000 TESCO ORD 5P EX0884703 KR2F20020002: BOSTON CO NON-US VAL	2.8420 4.8594	1,070,776.02 1,710,846.76	899,578.26 1,538,143.89	0.01	-171,197.76 -172,702.87
72,950.000 GLAXOSMITHKLINE ORD GBP0.25 EX0925282 KR2F20020002: BOSTON CO NON-US VAL	15.6400 26.7421	1,174,804.65 1,927,331.47	1,140,938.00 1,950,832.84	0.02	-33,866.65 23,501.37
55,781.000 GLAXOSMITHKLINE ORD GBP0.25 EX0925282 KR2F20010002: PYRAMIS NONUS GROWTH	15.6400 26.7421	823,257.75 1,301,403.97	872,414.84 1,491,698.51	0.01	49,157.09 190,294.54
91,199.000 WEIR GROUP ORD 12.5P EX0946585 KR2F20060002: FRANKIN TEMPLETON	26.1900 44.7810	2,379,808.32 4,049,481.84	2,388,501.81 4,083,979.82	0.03	8,693.49 34,497.98
59,406.000 WEIR GROUP ORD 12.5P EX0946585 KR2F20050002: AMERICAN CENTURY	26.1900 44.7810	1,555,302.86 2,648,667.84	1,555,843.14 2,660,258.39	0.02	540.28 11,590.55
328,200.000 BT GROUP ORD GBP0.05 EX3091355 KR2F20010002: PYRAMIS NONUS GROWTH	3.8490 6.5812	1,280,071.55 2,155,306.03	1,263,241.80 2,159,953.99	0.02	-16,829.75 4,647.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
278,341.000 BARCLAYS ORD GBP0.25 EX3134866 KR2F20020002: BOSTON CO NON-US VAL	2.1280 3.6386	791,790.23 1,239,880.80	592,309.65 1,012,760.66	0.01	-199,480.58 -227,120.14
132,135.000 BURBERRY GROUP ORD GBP0.0005 EX3174300 KR2F20060002: FRANKIN TEMPLETON	14.8300 25.3571	1,926,720.26 3,278,507.19	1,959,562.05 3,350,557.17	0.03	32,841.79 72,049.98
1,376,117.000 ITV ORD GBP0.10 EX3398644 KR2F20060002: FRANKIN TEMPLETON	1.7820 3.0470	2,424,702.62 4,125,873.99	2,452,240.49 4,192,963.40	0.04	27,537.87 67,089.41
406,300.000 ITV ORD GBP0.10 EX3398644 KR2F20010002: PYRAMIS NONUS GROWTH	1.7820 3.0470	740,881.89 1,173,633.43	724,026.60 1,237,976.88	0.01	-16,855.29 64,343.45
27.000 PAION AG NPV(BR) EX99V76J9 KR2F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
325,300.000 SAINSBURY (J) ORD GBP0.2857142 EXB019KW9 (POST REC KR2F20070002: LSV ASSET MANAGEMENT	3.1550 5.3946	1,019,219.80 1,734,304.42	1,026,321.50 1,754,855.82	0.01	7,101.70 20,551.40
16,900.000 RANDGOLD RESOURCES ORD USD0.05 EXB01C3S0 KR2F20010002: PYRAMIS NONUS GROWTH	48.7300 83.3210	798,717.94 1,341,710.73	823,537.00 1,408,124.74	0.01	24,819.06 66,414.01
86,500.000 BERKELEY GROUP HLDGS EXB02L3W0 ORD GBP0.05 KR2F20080002: LAZARD ASSET MGMT	24.1800 41.3442	2,040,202.34 3,471,608.30	2,091,570.00 3,576,270.96	0.03	51,367.66 104,662.66
3,648.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS KR2F20010002: PYRAMIS NONUS GROWTH	24.1850 41.3527	85,847.76 143,947.37	88,226.88 150,854.73	0.00	2,379.12 6,907.36
83,426.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS KR2F20020002: BOSTON CO NON-US VAL	24.1850 41.3527	1,747,899.99 2,796,806.06	2,017,657.81 3,449,892.21	0.03	269,757.82 653,086.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
132,106.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS KR2F20010002: PYRAMIS NONUS GROWTH	25.4250 43.4729	3,223,447.59 5,405,175.60	3,358,795.05 5,743,035.72	0.05	135,347.46 337,860.12
60,400.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS KR2F20070002: LSV ASSET MANAGEMENT	25.4250 43.4729	1,525,110.65 2,595,128.28	1,535,670.00 2,625,765.35	0.02	10,559.35 30,637.07
49,500.000 INMARSAT ORD EUR0.000667 EXB09LSH9 KR2F20010002: PYRAMIS NONUS GROWTH	7.4750 12.7811	375,742.99 639,678.55	370,012.50 632,665.87	0.01	-5,730.49 -7,012.68
62,300.000 UNILEVER PLC ORD GBP0.031111 EXB10RZP7 KR2F20010002: PYRAMIS NONUS GROWTH	26.5100 45.3281	1,598,132.25 2,580,823.10	1,651,573.00 2,823,942.09	0.02	53,440.75 243,118.99
39,592.000 UNILEVER PLC ORD GBP0.031111 EXB10RZP7 KR2F20020002: BOSTON CO NON-US VAL	26.5100 45.3281	820,239.91 1,352,647.59	1,049,583.92 1,794,631.07	0.02	229,344.01 441,983.48
315,199.000 HOME RETAIL GROUP ORD GBP0 EXB19NKB4 KR2F20020002: BOSTON CO NON-US VAL	1.7680 3.0230	620,205.45 998,223.87	557,271.83 952,851.24	0.01	-62,933.62 -45,372.63
236,471.000 EXPERIAN PLC ORD USD0.10 EXB19NLV9 KR2F29010002: NON-US TRANS ACCT	9.8800 16.8933	2,378,005.56 4,035,118.74	2,336,333.48 3,994,779.80	0.03	-41,672.08 -40,338.94
123,300.000 MONDI PLC ORD EUR0.20 EXB1CRLC8 KR2F20070002: LSV ASSET MANAGEMENT	10.6200 18.1586	1,333,322.55 2,268,781.65	1,309,446.00 2,238,956.24	0.02	-23,876.55 -29,825.41
49,349.000 WHITBREAD EXB1KJJ48 ORD GBP0.76797385 KR2F20060002: FRANKIN TEMPLETON	44.0900 75.3873	2,153,804.27 3,664,913.35	2,175,797.41 3,720,287.20	0.03	21,993.14 55,373.85
61,643.000 WHITBREAD EXB1KJJ48 ORD GBP0.76797385 KR2F20050002: AMERICAN CENTURY	44.0900 75.3873	2,690,367.72 4,577,929.72	2,717,839.87 4,647,098.50	0.04	27,472.15 69,168.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
123,200.000 DRAX GROUP ORD GBP0.1155172 EXB1VNSX3 KR2F20010002: PYRAMIS NONUS GROWTH	6.4050 10.9516	838,434.57 1,311,324.36	789,096.00 1,349,235.80	0.01	-49,338.57 37,911.44
38,839.000 ANGLO AMERICAN EXB1XZS89 USD0.54(POST CONSOLIDATION) KR2F20020002: BOSTON CO NON-US VAL	14.3000 24.4509	835,249.49 1,335,959.77	555,397.70 949,646.76	0.01	-279,851.79 -386,313.01
66,800.000 CAPITA PLC EXB23K0M2 KR2F20010002: PYRAMIS NONUS GROWTH	11.4500 19.5778	730,258.88 1,226,917.62	764,860.00 1,307,795.87	0.01	34,601.12 80,878.25
42,471.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR2F20060002: FRANKIN TEMPLETON	51.0000 87.2024	2,135,036.33 3,632,977.83	2,166,021.00 3,703,571.01	0.03	30,984.67 70,593.18
27,800.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR2F20010002: PYRAMIS NONUS GROWTH	51.0000 87.2024	957,491.49 1,579,343.02	1,417,800.00 2,424,225.33	0.02	460,308.51 844,882.31
35,391.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR2F20050002: AMERICAN CENTURY	51.0000 87.2024	1,779,121.54 3,027,353.22	1,804,941.00 3,086,178.37	0.03	25,819.46 58,825.15
27.000 PAION AG NPV(BR) EXB28L5X6 KR2F19010002: TRANSITION ACCT	2.2045 3.7693	958.60 957.76	59.52 101.77	0.00	-899.08 -855.99
45,700.000 SHIRE PLC ORD GBP0.05 EXB2QKY08 KR2F20080002: LAZARD ASSET MGMT	45.7000 78.1401	2,072,189.90 3,526,038.34	2,088,490.00 3,571,004.63	0.03	16,300.10 44,966.29
20,300.000 SHIRE PLC ORD GBP0.05 EXB2QKY08 KR2F20010002: PYRAMIS NONUS GROWTH	45.7000 78.1401	717,612.42 1,210,791.56	927,710.00 1,586,244.94	0.01	210,097.58 375,453.38
18,251.000 SIGNET JEWELERS LTD ORD EXB3C9VJ8 USD0.18 KR2F20080002: LAZARD ASSET MGMT	64.5100 110.3024	1,169,384.34 1,989,824.40	1,177,372.01 2,013,129.53	0.02	7,987.67 23,305.13

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
212,300.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR2F20010002: PYRAMIS NONUS GROWTH	3.7050 6.3350	723,524.43 1,163,920.41	786,571.50 1,344,919.28	0.01	63,047.07 180,998.87
701,000.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR2F20080002: LAZARD ASSET MGMT	3.7050 6.3350	2,691,657.09 4,580,123.70	2,597,205.00 4,440,830.97	0.04	-94,452.09 -139,292.73
523,179.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR2F20050002: AMERICAN CENTURY	3.7050 6.3350	2,008,870.84 3,418,294.63	1,938,378.20 3,314,335.97	0.03	-70,492.64 -103,958.66
136,013.000 FRIENDS LIFE GROUP LIMITED EXB62W238 KR2F20020002: BOSTON CO NON-US VAL	3.1530 5.3912	348,886.91 567,874.70	428,848.99 733,267.45	0.01	79,962.08 165,392.75
252,000.000 ROLLS-ROYCE HLDGS PLC EXB63H842 ORD GBP0.20 KR2F20080002: LAZARD ASSET MGMT	10.6900 18.2783	2,634,374.47 4,482,651.60	2,693,880.00 4,606,130.72	0.04	59,505.53 123,479.12
80,200.000 ROLLS-ROYCE HLDGS PLC EXB63H842 ORD GBP0.20 KR2F20010002: PYRAMIS NONUS GROWTH	10.6900 18.2783	541,532.57 854,368.34	857,338.00 1,465,919.38	0.01	315,805.43 611,551.04
342,100.000 STAGECOACH GROUP PLC 0.5482 EXB6YTLS4 KR2F20080002: LAZARD ASSET MGMT	3.7600 6.4290	1,299,561.82 2,211,334.40	1,286,296.00 2,199,373.22	0.02	-13,265.82 -11,961.18
151,093.000 ROYAL BANK OF SCOT ORD GBP1 EXB7T7729 (POST CONS) KR2F20020002: BOSTON CO NON-US VAL	3.2840 5.6151	469,875.42 781,120.08	496,189.41 848,409.46	0.01	26,313.99 67,289.38
544,796.000 SAGE GROUP EXB8C3BL7 GBP0.01051948 KR2F20060002: FRANKIN TEMPLETON	3.8410 6.5675	2,092,963.05 3,561,385.93	2,092,561.44 3,577,966.18	0.03	-401.61 16,580.25
75,163.000 WPP PLC ORD GBP0.10 EXB8KF9B6 KR2F20010002: PYRAMIS NONUS GROWTH	12.7400 21.7835	678,665.58 1,067,133.22	957,576.62 1,637,312.38	0.01	278,911.04 570,179.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
266,052.000 ESURE GROUP PLC EXB8KJH52 KR2F20020002: BOSTON CO NON-US VAL	2.6650 4.5568	736,597.36 1,146,023.40	709,028.58 1,212,332.52	0.01	-27,568.78 66,309.12
26,870.000 COCA COLA HBC EXB9895B6 ORD CHF0.10 KR2F20010002: PYRAMIS NONUS GROWTH	13.4200 22.9462	403,379.05 670,837.63	360,595.40 616,564.04	0.01	-42,783.65 -54,273.59
513,496.000 VODAFONE GROUP PLC EXBH4HKS0 KR2F20010002: PYRAMIS NONUS GROWTH	1.9500 3.3342	1,587,910.25 2,542,971.59	1,001,317.20 1,712,102.21	0.01	-586,593.05 -830,869.38
640,000.000 REXAM NEW ORD GBP0.8035714 EXBMHTPY1 KR2F20080002: LAZARD ASSET MGMT	5.3500 9.1477	3,374,029.15 5,741,248.00	3,424,000.00 5,854,526.40	0.05	49,970.85 113,278.40
638,100.000 INFORMA PLC (GB) ORD GBP4.35 EXBMJ6DW6 KR2F20080002: LAZARD ASSET MGMT	4.7900 8.1902	3,063,000.00 5,212,000.80	3,056,499.00 5,226,154.82	0.04	-6,501.00 14,154.02
TOTAL POUND STERLING EQUITY		121,861,083.85 204,583,663.02	124,252,872.31 212,453,773.70	1.78	2,391,788.46 7,870,110.68
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263,711.000 AFRICAN BANK INVESTMENTS KS6040775 ZAR0.025 KR2F20010002: PYRAMIS NONUS GROWTH	6.7900 0.6382	3,606,505.18 361,870.41	1,790,597.69 168,309.03	0.00	-1,815,907.49 -193,561.38
33,000.000 REMGRO LTD ZAR0.01 KS6290685 KR2F20010002: PYRAMIS NONUS GROWTH	230.0000 21.6191	6,298,911.89 627,237.78	7,590,000.00 713,429.68	0.01	1,291,088.11 86,191.90
4,500.000 NASPERS LTD KS6622697 KR2F20010002: PYRAMIS NONUS GROWTH	1,252.0000 117.6830	4,133,585.89 403,345.04	5,634,000.00 529,573.49	0.00	1,500,414.11 126,228.45
28,600.000 SHOPRITE HLDGS LTD SHS KS6801572 ZAR1.134 KR2F20010002: PYRAMIS NONUS GROWTH	154.0000 14.4754	4,888,520.99 504,852.61	4,404,400.00 413,996.00	0.00	-484,120.99 -90,856.61

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168,131.000 MURRAY & ROBERTS HLDGS ZAR0.10 KSB0N3K51 KR2F20020002: BOSTON CO NON-US VAL	24.3100 2.2850	3,996,961.22 492,911.50	4,087,264.61 384,186.54	0.00	90,303.39 -108,724.96
176,800.000 VODACOM GROUP LIMITED ZAR0.01 KSB65B4D1 KR2F20070002: LSV ASSET MANAGEMENT	131.4500 12.3558	22,927,852.33 2,157,225.20	23,240,360.00 2,184,500.99	0.02	312,507.67 27,275.79
147,400.000 BARCLAYS AFRICA GROUP LTD KSB844WD3 KR2F20070002: LSV ASSET MANAGEMENT	161.5000 15.1804	23,408,841.42 2,202,480.28	23,805,100.00 2,237,584.30	0.02	396,258.58 35,104.02
TOTAL S AFRICAN COMM RAND EQUITY		69,261,178.92 6,749,922.82	70,551,722.30 6,631,580.03	0.06	1,290,543.38 -118,342.79
SINGAPORE DOLLAR					
21,000.000 DBS HLDGS SGD1 FM6175208 KR2F20010002: PYRAMIS NONUS GROWTH	16.7500 13.4360	356,682.69 284,130.58	351,750.00 282,156.18	0.00	-4,932.69 -1,974.40
60,185.000 DBS HLDGS SGD1 FM6175208 KR2F20020002: BOSTON CO NON-US VAL	16.7500 13.4360	912,774.26 699,314.25	1,008,098.75 808,646.17	0.01	95,324.49 109,331.92
190,000.000 DBS HLDGS SGD1 FM6175208 KR2F20070002: LSV ASSET MANAGEMENT	16.7500 13.4360	3,200,974.63 2,562,112.00	3,182,500.00 2,552,841.61	0.02	-18,474.63 -9,270.39
165,000.000 UNITED OVERSEAS BANK SG\$1 FM6916783 KR2F20060002: FRANKIN TEMPLETON	22.5200 18.0644	3,727,823.65 2,983,810.50	3,715,800.00 2,980,628.08	0.03	-12,023.65 -3,182.42
3,186,000.000 NOBLE GROUP HKD0.25 FMB01CLC8 KR2F20060002: FRANKIN TEMPLETON	1.3700 1.0989	4,393,199.60 3,516,388.20	4,364,820.00 3,501,239.32	0.03	-28,379.60 -15,148.88
71,000.000 SEMBCORP INDUSTRIES SGD0.25 FMB08X160 (POST REORGANIZATION) KR2F20010002: PYRAMIS NONUS GROWTH	5.3700 4.3075	380,670.53 305,071.74	381,270.00 305,835.64	0.00	599.47 763.90



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL SINGAPORE DOLLAR EQUITY		12,972,125.36	13,004,238.75		32,113.39
		10,350,827.27	10,431,347.00	0.09	80,519.73
SOUTH KOREAN WON					
3,025.000 SAMSUNG FIRE & MARINE INS FK6155253 KR2F20010002: PYRAMIS NONUS GROWTH	257,500.0000 254.4970	678,882,774.04 622,705.10	778,937,500.00 769,853.53	0.01	100,054,725.96 147,148.43
2,841.000 SAMSUNG FIRE & MARINE INS FK6155253 KR2F20020002: BOSTON CO NON-US VAL	257,500.0000 254.4970	623,210,288.50 573,634.50	731,557,500.00 723,026.08	0.01	108,347,211.50 149,391.58
16,406.000 T K CORPN KRW500 FK6167126 KR2F20010002: PYRAMIS NONUS GROWTH	16,150.0000 15.9617	363,824,501.30 334,559.35	264,956,900.00 261,866.97	0.00	-98,867,601.30 -72,692.38
7,954.000 KT&G CORP FK6175079 KR2F20010002: PYRAMIS NONUS GROWTH	89,500.0000 88.4563	610,219,554.77 577,279.96	711,883,000.00 703,581.02	0.01	101,663,445.23 126,301.06
10,100.000 SK TELECOM KRW500 FK6224877 KR2F20070002: LSV ASSET MANAGEMENT	236,500.0000 233.7419	2,427,754,246.48 2,395,178.64	2,388,650,000.00 2,360,793.56	0.02	-39,104,246.48 -34,385.08
1,801.000 LG HOUSEHOLD & HEALTHCARE FK6344451 KRW5000 KR2F20010002: PYRAMIS NONUS GROWTH	455,500.0000 450.1880	1,063,842,741.47 984,435.54	820,355,500.00 810,788.51	0.01	-243,487,241.47 -173,647.03
15,265.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509 KR2F20010002: PYRAMIS NONUS GROWTH	46,850.0000 46.3036	626,255,559.27 570,644.66	715,165,250.00 706,824.99	0.01	88,909,690.73 136,180.33
4,583.000 HYUNDAI MTR CO FK6451058 KR2F20010002: PYRAMIS NONUS GROWTH	229,500.0000 226.8236	1,135,026,151.29 1,071,520.43	1,051,798,500.00 1,039,532.43	0.01	-83,227,651.29 -31,988.00
20,090.000 KOREA ELEC PWR CORP KSWN5000 FK6495733 KR2F20020002: BOSTON CO NON-US VAL	37,300.0000 36.8650	515,964,130.10 452,958.70	749,357,000.00 740,618.00	0.01	233,392,869.90 287,659.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,159.000 KOREA ELEC PWR CORP KSWN5000 FK6495733 KR2F20010002: PYRAMIS NONUS GROWTH	37,300.0000 36.8650	895,979,988.99 804,577.43	1,124,930,700.00 1,111,811.76	0.01	228,950,711.01 307,234.33
25,831.000 KT CORP FK6505317 KR2F20010002: PYRAMIS NONUS GROWTH	30,550.0000 30.1937	907,712,554.79 819,768.30	789,137,050.00 779,934.13	0.01	-118,575,504.79 -39,834.17
9,459.000 LG ELECTRONICS INC FK6520738 KR2F20020002: BOSTON CO NON-US VAL	74,300.0000 73.4335	667,638,591.11 595,573.98	702,803,700.00 694,607.60	0.01	35,165,108.89 99,033.62
1,800.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR2F20070002: LSV ASSET MANAGEMENT	1,322,000.0000 1,306.5828	2,378,782,442.82 2,346,863.94	2,379,600,000.00 2,351,849.10	0.02	817,557.18 4,985.16
1,090.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR2F20020002: BOSTON CO NON-US VAL	1,322,000.0000 1,306.5828	1,358,439,166.16 1,208,891.03	1,440,980,000.00 1,424,175.29	0.01	82,540,833.84 215,284.26
8,860.000 KIWOOM SECURITIES CO LTD FKB00VS67 KRW5000 KR2F20010002: PYRAMIS NONUS GROWTH	41,850.0000 41.3619	520,140,247.82 475,210.75	370,791,000.00 366,466.84	0.00	-149,349,247.82 -108,743.91
209,600.000 KOREAN REINSURANCE KRW500 FKB01T145 KR2F20070002: LSV ASSET MANAGEMENT	10,450.0000 10.3281	2,163,703,777.28 2,134,671.20	2,190,320,000.00 2,164,776.49	0.02	26,616,222.72 30,105.29
27,640.000 HITE JINRO FKB05R491 KR2F20020002: BOSTON CO NON-US VAL	21,950.0000 21.6940	676,064,405.08 617,163.59	606,698,000.00 599,622.69	0.01	-69,366,405.08 -17,540.90
19,460.000 MIRAE ASSET SECURITIES CO FKB0WD5H3 KRW5000 KR2F20020002: BOSTON CO NON-US VAL	44,850.0000 44.3270	691,664,488.06 623,810.82	872,781,000.00 862,602.63	0.01	181,116,511.94 238,791.81
17,474.000 KEPKO PLANT SERVICE & FKB29ZGV3 ENGINERRING CO LTD KR2F20010002: PYRAMIS NONUS GROWTH	69,200.0000 68.3930	969,557,996.96 878,309.17	1,209,200,800.00 1,195,099.10	0.01	239,642,803.04 316,789.93

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,350.000 KB FINANCIAL GROUP INC KRW5000 FKB3DF0Y1 KR2F20020002: BOSTON CO NON-US VAL	35,200.0000 34.7895	1,426,538,071.51 1,269,128.77	1,385,120,000.00 1,368,966.73	0.01	-41,418,071.51 99,837.96
3,103.000 E-MART CO LTD FKB682TF9 KR2F20010002: PYRAMIS NONUS GROWTH	232,000.0000 229.2944	699,834,496.64 636,738.74	719,896,000.00 711,500.57	0.01	20,061,503.36 74,761.83
TOTAL SOUTH KOREAN WON EQUITY		21,401,036,174.44 19,993,624.60	22,004,919,400.00 21,748,298.02	0.18	603,883,225.56 1,754,673.42
SWEDISH KRONA					
332,328.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340 SER A SWKR10 KR2F20050002: AMERICAN CENTURY	89.3000 13.3576	29,623,613.82 4,398,294.61	29,676,890.40 4,439,093.01	0.04	53,276.58 40,798.40
35,470.000 SWEDBANK AB SEK'A' NPV SS4846522 KR2F20010002: PYRAMIS NONUS GROWTH	177.2000 26.5057	2,758,782.72 399,843.06	6,285,284.00 940,157.81	0.01	3,526,501.28 540,314.75
190,900.000 SWEDBANK AB SEK'A' NPV SS4846522 KR2F20080002: LAZARD ASSET MGMT	177.2000 26.5057	33,386,409.82 4,956,966.67	33,827,480.00 5,059,941.52	0.04	441,070.18 102,974.85
40,966.000 HENNES & MAURITZ AB SS5687438 KR2F20010002: PYRAMIS NONUS GROWTH	292.0000 43.6776	6,593,565.11 897,685.89	11,962,072.00 1,789,296.30	0.02	5,368,506.89 891,610.41
33,800.000 ASSA ABLOY SER B NPV SS5698781 KR2F20010002: PYRAMIS NONUS GROWTH	340.0000 50.8575	8,867,101.69 1,347,098.53	11,492,000.00 1,718,982.55	0.01	2,624,898.31 371,884.02
120,000.000 ASSA ABLOY SER B NPV SS5698781 KR2F20080002: LAZARD ASSET MGMT	340.0000 50.8575	39,999,302.77 5,938,800.00	40,800,000.00 6,102,896.64	0.05	800,697.23 164,096.64
150,091.000 ERICSSON (L.M.) SS5959373 TELEFONAKTIEBOLAGET SEK1 SER B KR2F20020002: BOSTON CO NON-US VAL	80.7500 12.0787	11,090,304.00 1,667,435.77	12,119,848.25 1,812,896.60	0.02	1,029,544.25 145,460.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,756.000 GETINGE AB SER'B'NPV SS7698359 KR2F20020002: BOSTON CO NON-US VAL	175.6000 26.2664	5,574,196.34 843,007.06	5,400,753.60 807,849.04	0.01	-173,442.74 -35,158.02
6,400.000 MILLICOM INTL CELL SDR EACH SSB00L2M1 REP 1 USD1.50 KR2F20010002: PYRAMIS NONUS GROWTH	612.0000 91.5435	3,666,564.57 554,104.00	3,916,800.00 585,878.08	0.00	250,235.43 31,774.08
324,506.000 ELEKTA SER B NPV SSB0M42T0 KR2F20060002: FRANKIN TEMPLETON	85.0000 12.7144	27,469,612.45 4,079,438.96	27,583,010.00 4,125,888.70	0.03	113,397.55 46,449.74
91,800.000 SWEDISH ORPHAN BIOVITRUM AB SSB1CC9H0 KR2F20010002: PYRAMIS NONUS GROWTH	89.3000 13.3576	6,663,617.65 1,025,800.76	8,197,740.00 1,226,224.51	0.01	1,534,122.35 200,423.75
46,479.000 ELECTROLUX AB SER 'B' NPV SSB1KKBX5 KR2F20020002: BOSTON CO NON-US VAL	169.0000 25.2792	7,573,380.08 1,169,889.48	7,854,951.00 1,174,949.85	0.01	281,570.92 5,060.37
150,651.000 SVENSKA CELLULOZA AB-SCA SER B SSB1VVGZ9 NPV (POST SPLIT) KR2F20050002: AMERICAN CENTURY	174.1000 26.0420	26,152,058.52 3,882,863.81	26,228,339.10 3,923,255.95	0.03	76,280.58 40,392.14
TOTAL SWEDISH KRONA EQUITY		209,418,509.54 31,161,228.60	225,345,168.35 33,707,310.56	0.28	15,926,658.81 2,546,081.96
SWISS FRANC					
11,119.000 SYNGENTA AG CHF0.1 ES4356642 KR2F20060002: FRANKIN TEMPLETON	330.3000 372.4628	3,697,071.05 4,150,048.89	3,672,605.70 4,141,413.73	0.03	-24,465.35 -8,635.16
736.000 SIKA FINANZ AG CHF0.6 (BR) ES4808089 KR2F20060002: FRANKIN TEMPLETON	3,626.0000 4,088.8588	2,645,822.48 2,969,997.73	2,668,736.00 3,009,400.09	0.03	22,913.52 39,402.36
1,704.000 SGS SA CHF1(REGD) ES4824771 KR2F20060002: FRANKIN TEMPLETON	2,125.0000 2,396.2562	3,646,545.96 4,093,333.29	3,621,000.00 4,083,220.57	0.03	-25,545.96 -10,112.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,020.000 SWISSCOM AG CHF1.00 ES5533975 KR2F20010002: PYRAMIS NONUS GROWTH	515.5000 581.3036	1,010,592.92 1,122,123.51	1,041,310.00 1,174,233.20	0.01	30,717.08 52,109.69
23,413.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR2F20010002: PYRAMIS NONUS GROWTH	80.3000 90.5503	1,259,179.60 1,297,312.97	1,880,063.90 2,120,054.01	0.02	620,884.30 822,741.04
36,133.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR2F20020002: BOSTON CO NON-US VAL	80.3000 90.5503	2,133,051.15 1,916,847.00	2,901,479.90 3,271,853.74	0.03	768,428.75 1,355,006.74
80,800.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR2F20080002: LAZARD ASSET MGMT	80.3000 90.5503	6,465,067.14 7,257,189.36	6,488,240.00 7,316,463.69	0.06	23,172.86 59,274.33
28,590.000 ABB LTD CHF1.03 (REGD) ES7108891 KR2F20020002: BOSTON CO NON-US VAL	20.4200 23.0266	592,172.36 661,303.11	583,807.80 658,330.85	0.01	-8,364.56 -2,972.26
6,773.000 ROCHE HLDG AG GENUSSSCHEINE NPV ES7110384 KR2F20020002: BOSTON CO NON-US VAL	264.5000 298.2634	954,635.57 892,151.26	1,791,458.50 2,020,138.14	0.02	836,822.93 1,127,986.88
18,769.000 ROCHE HLDG AG GENUSSSCHEINE NPV ES7110384 KR2F20010002: PYRAMIS NONUS GROWTH	264.5000 298.2634	3,557,311.09 3,762,381.07	4,964,400.50 5,598,106.11	0.05	1,407,089.41 1,835,725.04
13,894.000 ROCHE HLDG AG GENUSSSCHEINE NPV ES7110384 KR2F20060002: FRANKIN TEMPLETON	264.5000 298.2634	3,612,516.84 4,055,134.80	3,674,963.00 4,144,071.94	0.03	62,446.16 88,937.14
23,284.000 ADECCO SA CHF1 (REGD) ES7110723 KR2F20010002: PYRAMIS NONUS GROWTH	73.0000 82.3184	1,099,149.57 1,210,486.21	1,699,732.00 1,916,702.75	0.02	600,582.43 706,216.54
7,550.000 HOLCIM CHF2 (REGD) ES7110756 KR2F20020002: BOSTON CO NON-US VAL	77.9500 87.9003	570,795.95 643,023.14	588,522.50 663,647.38	0.01	17,726.55 20,624.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,331.000 NESTLE SA ES7123874 KR2F20010002: PYRAMIS NONUS GROWTH	68.7000 77.4696	3,665,235.99 3,641,108.21	4,488,239.70 5,061,163.39	0.04	823,003.71 1,420,055.18
84,435.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR2F20010002: PYRAMIS NONUS GROWTH	25.3600 28.5972	1,998,432.23 2,164,774.54	2,141,271.60 2,414,604.87	0.02	142,839.37 249,830.33
62,840.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR2F20020002: BOSTON CO NON-US VAL	25.3600 28.5972	1,779,554.06 1,960,431.15	1,593,622.40 1,797,048.26	0.02	-185,931.66 -163,382.89
73,100.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR2F20070002: LSV ASSET MANAGEMENT	25.3600 28.5972	1,840,219.08 2,065,689.04	1,853,816.00 2,090,455.57	0.02	13,596.92 24,766.53
3,800.000 SWATCH GROUP CHF2.25 (BR) ES7184728 KR2F20080002: LAZARD ASSET MGMT	535.5000 603.8566	2,039,614.28 2,289,514.82	2,034,900.00 2,294,654.94	0.02	-4,714.28 5,140.12
2,500.000 SWATCH GROUP CHF2.25 (BR) ES7184728 KR2F20010002: PYRAMIS NONUS GROWTH	535.5000 603.8566	1,056,950.71 1,151,618.52	1,338,750.00 1,509,641.41	0.01	281,799.29 358,022.89
8,400.000 SWISS LIFE HOLDING AG ES7437803 CHF5.1 KR2F20070002: LSV ASSET MANAGEMENT	210.3000 237.1448	1,762,461.31 1,978,404.12	1,766,520.00 1,992,016.24	0.02	4,058.69 13,612.12
3,350.000 PARTNERS GRP HLDG AG CHF0.01 ESB119QG7 (REGD) KR2F20010002: PYRAMIS NONUS GROWTH	242.4000 273.3424	648,006.74 706,365.68	812,040.00 915,696.89	0.01	164,033.26 209,331.21
26,259.000 UBS AG CHF0.1 (POST ESB18YFJ1 SUBDIVISION) KR2F20020002: BOSTON CO NON-US VAL	16.2700 18.3469	662,133.92 605,272.62	427,233.93 481,770.33	0.00	-234,899.99 -123,502.29
152,198.000 UBS AG CHF0.1 (POST ESB18YFJ1 SUBDIVISION) KR2F20010002: PYRAMIS NONUS GROWTH	16.2700 18.3469	2,352,511.68 2,386,313.36	2,476,261.46 2,792,356.18	0.02	123,749.78 406,042.82

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114,000.000 GAM HOLDING LTD ESB1WHV6 KR2F20080002: LAZARD ASSET MGMT	16.9000 19.0573	1,884,469.53 2,115,361.20	1,926,600.00 2,172,530.45	0.02	42,130.47 57,169.25
16,247.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17 KR2F20010002: PYRAMIS NONUS GROWTH	93.0500 104.9278	1,453,249.63 1,617,756.76	1,511,783.35 1,704,762.46	0.01	58,533.72 87,005.70
30,800.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17 KR2F20080002: LAZARD ASSET MGMT	93.0500 104.9278	2,856,992.26 3,207,040.76	2,865,940.00 3,231,777.18	0.03	8,947.74 24,736.42
TOTAL SWISS FRANC EQUITY		55,243,743.10 59,920,983.12	60,813,298.24 68,576,114.37	0.58	5,569,555.14 8,655,131.25
THAILAND BAHT					
165,000.000 THAI UNION FROZEN PRODS THB1 FB6422711 (ALN MKT) KR2F20010002: PYRAMIS NONUS GROWTH	65.0000 2.0028	11,142,659.73 342,257.69	10,725,000.00 330,457.55	0.00	-417,659.73 -11,800.14
3,192,600.000 KRUNGTHAI BANK PUBLIC CO LTD FB6492821 KR2F20070002: LSV ASSET MANAGEMENT	20.9000 0.6440	67,023,801.37 2,064,335.16	66,725,340.00 2,055,934.04	0.02	-298,461.37 -8,401.12
390,200.000 MINOR INTERNATIONAL PUBLIC CO FBB018BZ1 THB1 (ALIEN MKT) KR2F20010002: PYRAMIS NONUS GROWTH	29.2500 0.9012	9,642,071.20 298,422.57	11,413,350.00 351,666.92	0.00	1,771,278.80 53,244.35
470,300.000 MINOR INTERNATIONAL PUBLIC FBB018C23 THB1 (NVDR) KR2F20010002: PYRAMIS NONUS GROWTH	29.2500 0.9012	9,974,272.15 302,025.82	13,756,275.00 423,856.87	0.00	3,782,002.85 121,831.05
TOTAL THAILAND BAHT EQUITY		97,782,804.45 3,007,041.24	102,619,965.00 3,161,915.38	0.03	4,837,160.55 154,874.14
U.S. DOLLAR					
10,721.000 AAON INC 000360206 KR2F10020002: NTGI STRUCTURED	33.5200 33.5200	34,736.43 34,736.43	359,367.92 359,367.92	0.00	324,631.49 324,631.49



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,806.000 AAR CORP 000361105 KR2F10020002: NTGI STRUCTURED	27.5600 27.5600	89,298.77 89,298.77	104,893.36 104,893.36	0.00	15,594.59 15,594.59
7,425.000 ACCO BRANDS CORP 00081T108 KR2F10020002: NTGI STRUCTURED	6.4100 6.4100	112,031.50 112,031.50	47,594.25 47,594.25	0.00	-64,437.25 -64,437.25
7,930.000 ABM INDUSTRIES INC 000957100 KR2F10020002: NTGI STRUCTURED	26.9800 26.9800	135,943.55 135,943.55	213,951.40 213,951.40	0.00	78,007.85 78,007.85
5,494.000 ABM INDUSTRIES INC 000957100 KR2F10070002: RIVER ROAD	26.9800 26.9800	106,842.72 106,842.72	148,228.12 148,228.12	0.00	41,385.40 41,385.40
19,809.000 ADT CORP/THE 00101J106 KR2F10070002: RIVER ROAD	34.9400 34.9400	627,947.69 627,947.69	692,126.46 692,126.46	0.01	64,178.77 64,178.77
13,557.000 ADT CORP/THE 00101J106 KR2F19020002: S&P 500 INDEX	34.9400 34.9400	371,496.96 371,496.96	473,681.58 473,681.58	0.00	102,184.62 102,184.62
1,569.000 AEP INDUSTRIES INC 001031103 KR2F10020002: NTGI STRUCTURED	34.8700 34.8700	61,420.72 61,420.72	54,711.03 54,711.03	0.00	-6,709.69 -6,709.69
35,335.000 AFLAC INC 001055102 KR2F19020002: S&P 500 INDEX	62.2500 62.2500	1,061,853.68 1,061,853.68	2,199,603.75 2,199,603.75	0.02	1,137,750.07 1,137,750.07
9,279.000 AGL RESOURCES INC 001204106 KR2F19020002: S&P 500 INDEX	55.0300 55.0300	372,879.68 372,879.68	510,623.37 510,623.37	0.00	137,743.69 137,743.69
4,200.000 AG MORTGAGE INVESTMENT TRUST I 001228105 KR2F10020002: NTGI STRUCTURED	18.9300 18.9300	103,286.58 103,286.58	79,506.00 79,506.00	0.00	-23,780.58 -23,780.58

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,595.000 AH BELO CORP 001282102 KR2F10020002: NTGI STRUCTURED	11.8500 11.8500	25,142.10 25,142.10	18,900.75 18,900.75	0.00	-6,241.35 -6,241.35
51,356.000 AES CORP/THE 00130H105 KR2F19020002: S&P 500 INDEX	15.5500 15.5500	866,895.41 866,895.41	798,585.80 798,585.80	0.01	-68,309.61 -68,309.61
69,900.000 AES CORP/THE 00130H105 KR2F10030002: SYSTEMATIC	15.5500 15.5500	876,756.37 876,756.37	1,086,945.00 1,086,945.00	0.01	210,188.63 210,188.63
19,000.000 AK STEEL HOLDING CORP 001547108 KR2F10020002: NTGI STRUCTURED	7.9600 7.9600	124,583.19 124,583.19	151,240.00 151,240.00	0.00	26,656.81 26,656.81
706.000 ALCO STORES INC 001600105 KR2F10020002: NTGI STRUCTURED	7.6200 7.6200	5,783.48 5,783.48	5,379.72 5,379.72	0.00	-403.76 -403.76
692.000 ALJ REGIONAL HOLDINGS INC 001627108 KR2F10020002: NTGI STRUCTURED	2.4700 2.4700	8,895.67 8,895.67	1,709.24 1,709.24	0.00	-7,186.43 -7,186.43
4,900.000 AMAG PHARMACEUTICALS INC 00163U106 KR2F10020002: NTGI STRUCTURED	20.7200 20.7200	101,472.91 101,472.91	101,528.00 101,528.00	0.00	55.09 55.09
37,400.000 AMC NETWORKS INC 00164V103 KR2F10080002: WESTWOOD MGMT	61.4900 61.4900	2,475,802.46 2,475,802.46	2,299,726.00 2,299,726.00	0.02	-176,076.46 -176,076.46
6,008.000 AMN HEALTHCARE SERVICES INC 001744101 KR2F10020002: NTGI STRUCTURED	12.3000 12.3000	77,235.66 77,235.66	73,898.40 73,898.40	0.00	-3,337.26 -3,337.26
1,750.000 ANC RENTAL CORP 001813104 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	7,202.20 7,202.20	0.18 0.18	0.00	-7,202.02 -7,202.02



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
364.000 A-MARK PRECIOUS METALS INC 00181T107 COM KR2F10020002: NTGI STRUCTURED	11.1600 11.1600	7,580.98 7,580.98	4,062.24 4,062.24	0.00	-3,518.74 -3,518.74
74.000 ANI PHARMACEUTICALS INC 00182C103 KR2F10020002: NTGI STRUCTURED	34.4400 34.4400	9,495.56 9,495.56	2,548.56 2,548.56	0.00	-6,947.00 -6,947.00
14,300.000 AOL INC 00184X105 KR2F10090002: INVESCO	39.7900 39.7900	419,592.06 419,592.06	568,997.00 568,997.00	0.00	149,404.94 149,404.94
4,693.000 ARC DOCUMENT SOLUTIONS INC 00191G103 KR2F10020002: NTGI STRUCTURED	5.8600 5.8600	88,370.36 88,370.36	27,500.98 27,500.98	0.00	-60,869.38 -60,869.38
781.000 ARI NETWORK SERVICES INC 001930205 KR2F10020002: NTGI STRUCTURED	3.0200 3.0200	6,015.14 6,015.14	2,358.62 2,358.62	0.00	-3,656.52 -3,656.52
689.000 AMB FINANCIAL CORP 001984103 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	4,956.68 4,956.68	689.00 689.00	0.00	-4,267.68 -4,267.68
837.000 ASB FINANCIAL CORP 00205P206 KR2F10020002: NTGI STRUCTURED	12.5700 12.5700	7,462.79 7,462.79	10,521.09 10,521.09	0.00	3,058.30 3,058.30
403,813.000 AT&T INC 00206R102 KR2F19020002: S&P 500 INDEX	35.3600 35.3600	7,431,609.95 7,431,609.95	14,278,827.68 14,278,827.68	0.12	6,847,217.73 6,847,217.73
58,500.000 AT&T INC 00206R102 KR2F10080002: WESTWOOD MGMT	35.3600 35.3600	2,055,311.10 2,055,311.10	2,068,560.00 2,068,560.00	0.02	13,248.90 13,248.90
30,200.000 AT&T INC 00206R102 KR2F10090002: INVESCO	35.3600 35.3600	1,024,462.71 1,024,462.71	1,067,872.00 1,067,872.00	0.01	43,409.29 43,409.29



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,674.000 ATP OIL & GAS CORP/UNITED STAT 00208J108 KR2F10020002: NTGI STRUCTURED	0.0070 0.0070	60,272.32 60,272.32	25.72 25.72	0.00	-60,246.60 -60,246.60
44.000 ASFG INC 00210T102 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	975.98 975.98	0.00 0.00	0.00	-975.98 -975.98
11.000 ARCA BIOPHARMA INC 00211Y209 KR2F10020002: NTGI STRUCTURED	1.4600 1.4600	20,329.36 20,329.36	16.06 16.06	0.00	-20,313.30 -20,313.30
1,012.000 AV HOMES INC 00234P102 KR2F10020002: NTGI STRUCTURED	16.3500 16.3500	20,094.05 20,094.05	16,546.20 16,546.20	0.00	-3,547.85 -3,547.85
3,800.000 AVX CORP 002444107 KR2F10020002: NTGI STRUCTURED	13.2800 13.2800	49,832.06 49,832.06	50,464.00 50,464.00	0.00	631.94 631.94
4,737.000 AXT INC 00246W103 KR2F10020002: NTGI STRUCTURED	2.1400 2.1400	109,431.30 109,431.30	10,137.18 10,137.18	0.00	-99,294.12 -99,294.12
3,774.000 AZZ INC 002474104 KR2F10020002: NTGI STRUCTURED	46.0800 46.0800	18,921.25 18,921.25	173,905.92 173,905.92	0.00	154,984.67 154,984.67
13,700.000 AAIPHARMA INC COM 00252W104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	84,167.89 84,167.89	0.00 0.00	0.00	-84,167.89 -84,167.89
71.000 AASTROM BIOSCIENCES INC 00253U404 KR2F10020002: NTGI STRUCTURED	4.1000 4.1000	25,635.78 25,635.78	291.10 291.10	0.00	-25,344.68 -25,344.68
2,437.000 ABAXIS INC 002567105 KR2F10020002: NTGI STRUCTURED	44.3100 44.3100	24,812.65 24,812.65	107,983.47 107,983.47	0.00	83,170.82 83,170.82



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,100.000 ABBOTT LABORATORIES 002824100 KR2F10080002: WESTWOOD MGMT	40.9000 40.9000	1,989,098.19 1,989,098.19	2,212,690.00 2,212,690.00	0.02	223,591.81 223,591.81
116,860.000 ABBOTT LABORATORIES 002824100 KR2F19020002: S&P 500 INDEX	40.9000 40.9000	1,631,455.16 1,631,455.16	4,779,574.00 4,779,574.00	0.04	3,148,118.84 3,148,118.84
123,717.000 ABBVIE INC 00287Y109 KR2F19020002: S&P 500 INDEX	56.4400 56.4400	1,928,792.13 1,928,792.13	6,982,587.48 6,982,587.48	0.06	5,053,795.35 5,053,795.35
6,115.000 ABIOMED INC 003654100 KR2F10020002: NTGI STRUCTURED	25.1400 25.1400	81,215.33 81,215.33	153,731.10 153,731.10	0.00	72,515.77 72,515.77
2,800.000 ABLE LABRATORIES INC 00371N407 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	32,995.20 32,995.20	0.00 0.00	0.00	-32,995.20 -32,995.20
825.000 ABRAXAS PETROLEUM CORP 003830106 KR2F10020002: NTGI STRUCTURED	6.2600 6.2600	3,447.39 3,447.39	5,164.50 5,164.50	0.00	1,717.11 1,717.11
5,680.000 ACACIA RESEARCH - ACACIA TECHN 003881307 KR2F10020002: NTGI STRUCTURED	17.7500 17.7500	151,176.65 151,176.65	100,820.00 100,820.00	0.00	-50,356.65 -50,356.65
4,300.000 ACADIA HEALTHCARE CO INC 00404A109 KR2F10020002: NTGI STRUCTURED	45.5000 45.5000	154,087.75 154,087.75	195,650.00 195,650.00	0.00	41,562.25 41,562.25
4,721.000 ACADIA PHARMACEUTICALS INC 004225108 KR2F10020002: NTGI STRUCTURED	22.5900 22.5900	48,340.11 48,340.11	106,647.39 106,647.39	0.00	58,307.28 58,307.28
5,647.000 ACADIA REALTY TRUST 004239109 KR2F10020002: NTGI STRUCTURED	28.0900 28.0900	76,375.32 76,375.32	158,624.23 158,624.23	0.00	82,248.91 82,248.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,099.000 ACCEPTANCE INSURANCE COS INC 004308102 KR2F10020002: NTGI STRUCTURED	0.0023 0.0023	131,294.02 131,294.02	20.93 20.93	0.00	-131,273.09 -131,273.09
406.000 ACCELERATE DIAGNOSTICS INC 00430H102 KR2F10020002: NTGI STRUCTURED	26.0000 26.0000	11,038.05 11,038.05	10,556.00 10,556.00	0.00	-482.05 -482.05
4,293.000 ACCESS WORLDWIDE COMMUNICATION 004319109 KR2F10020002: NTGI STRUCTURED	0.0120 0.0120	9,849.13 9,849.13	51.52 51.52	0.00	-9,797.61 -9,797.61
71,400.000 ACCLAIM ENTMT INC PAR \$0.02 004325205 KR2F10020002: NTGI STRUCTURED	0.0035 0.0035	439,961.73 439,961.73	249.90 249.90	0.00	-439,711.83 -439,711.83
306.000 ACCOM INC 004334108 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	162.56 162.56	0.03 0.03	0.00	-162.53 -162.53
43,941.000 ACCESS MIDSTREAM PARTNERS L P 00434L109 UNIT KR2F35020002: TORTOISE CAP	63.5500 63.5500	1,295,641.61 1,295,641.61	2,792,450.55 2,792,450.55	0.02	1,496,808.94 1,496,808.94
7,394.000 ACCRETIVE HEALTH INC 00438V103 KR2F10020002: NTGI STRUCTURED	7.8000 7.8000	163,993.64 163,993.64	57,673.20 57,673.20	0.00	-106,320.44 -106,320.44
11,713.000 ACCURAY INC 004397105 KR2F10020002: NTGI STRUCTURED	8.8000 8.8000	96,088.75 96,088.75	103,074.40 103,074.40	0.00	6,985.65 6,985.65
3,827.000 ACETO CORP 004446100 KR2F10020002: NTGI STRUCTURED	18.1400 18.1400	14,283.68 14,283.68	69,421.78 69,421.78	0.00	55,138.10 55,138.10
4,926.000 ACHILLION PHARMACEUTICALS INC 00448Q201 KR2F10020002: NTGI STRUCTURED	7.5700 7.5700	36,986.42 36,986.42	37,289.82 37,289.82	0.00	303.40 303.40



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,266.000 ACI WORLDWIDE INC 004498101 KR2F10020002: NTGI STRUCTURED	55.8300 55.8300	155,098.03 155,098.03	294,000.78 294,000.78	0.00	138,902.75 138,902.75
2,100.000 ACMAT CORP 004616207 KR2F10020002: NTGI STRUCTURED	21.8000 21.8000	21,502.53 21,502.53	45,780.00 45,780.00	0.00	24,277.47 24,277.47
2,512.000 ACME COMMUNICATIONS INC 004631107 KR2F10020002: NTGI STRUCTURED	0.0400 0.0400	3,800.31 3,800.31	100.48 100.48	0.00	-3,699.83 -3,699.83
194.000 ACME UNITED CORP 004816104 KR2F10020002: NTGI STRUCTURED	16.3000 16.3000	363.75 363.75	3,162.20 3,162.20	0.00	2,798.45 2,798.45
1,743.000 ACORN ENERGY INC 004848107 KR2F10020002: NTGI STRUCTURED	2.3600 2.3600	6,877.32 6,877.32	4,113.48 4,113.48	0.00	-2,763.84 -2,763.84
4,699.000 ACORDA THERAPEUTICS INC 00484M106 KR2F10020002: NTGI STRUCTURED	33.7100 33.7100	104,916.78 104,916.78	158,403.29 158,403.29	0.00	53,486.51 53,486.51
1,369.000 ACTIVE POWER INC 00504W308 KR2F10020002: NTGI STRUCTURED	2.7600 2.7600	251,486.34 251,486.34	3,778.44 3,778.44	0.00	-247,707.90 -247,707.90
92,000.000 ACTIVISION BLIZZARD INC 00507V109 KR2F10090002: INVESCO	22.3000 22.3000	1,593,006.41 1,593,006.41	2,051,600.00 2,051,600.00	0.02	458,593.59 458,593.59
2,547.000 ACTUATE CORP 00508B102 KR2F10020002: NTGI STRUCTURED	4.7700 4.7700	16,181.04 16,181.04	12,149.19 12,149.19	0.00	-4,031.85 -4,031.85
7,708.000 ACTUANT CORP 00508X203 KR2F10020002: NTGI STRUCTURED	34.5700 34.5700	99,009.93 99,009.93	266,465.56 266,465.56	0.00	167,455.63 167,455.63



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,699.000 ACUITY BRANDS INC 00508Y102 KR2F10020002: NTGI STRUCTURED	138.2500 138.2500	113,359.56 113,359.56	649,636.75 649,636.75	0.01	536,277.19 536,277.19
6,756.000 ACURA PHARMACEUTICALS INC 00509L703 KR2F10020002: NTGI STRUCTURED	1.0900 1.0900	48,139.72 48,139.72	7,364.04 7,364.04	0.00	-40,775.68 -40,775.68
9,517.000 ACXIOM CORP 005125109 KR2F10020002: NTGI STRUCTURED	21.6900 21.6900	144,163.49 144,163.49	206,423.73 206,423.73	0.00	62,260.24 62,260.24
21.000 ADAMIS PHARMACEUTICALS CORP 00547W208 KR2F10020002: NTGI STRUCTURED	4.8100 4.8100	22,788.97 22,788.97	101.01 101.01	0.00	-22,687.96 -22,687.96
2,981.000 ADAMS RESOURCES & ENERGY INC 006351308 KR2F10020002: NTGI STRUCTURED	78.1300 78.1300	69,147.13 69,147.13	232,905.53 232,905.53	0.00	163,758.40 163,758.40
3,528.000 ADDUS HOMECARE CORP 006739106 KR2F10020002: NTGI STRUCTURED	22.4800 22.4800	51,382.82 51,382.82	79,309.44 79,309.44	0.00	27,926.62 27,926.62
592.000 ADEPT TECHNOLOGY INC 006854202 KR2F10020002: NTGI STRUCTURED	10.4900 10.4900	16,740.52 16,740.52	6,210.08 6,210.08	0.00	-10,530.44 -10,530.44
36,016.000 ADOBE SYSTEMS INC 00724F101 KR2F19020002: S&P 500 INDEX	72.3600 72.3600	872,253.27 872,253.27	2,606,117.76 2,606,117.76	0.02	1,733,864.49 1,733,864.49
7,180.000 ADTRAN INC 00738A106 KR2F10020002: NTGI STRUCTURED	22.5600 22.5600	154,355.61 154,355.61	161,980.80 161,980.80	0.00	7,625.19 7,625.19
1,575.000 ADVANCED PHOTONIX INC 00754E107 KR2F10020002: NTGI STRUCTURED	0.6100 0.6100	11,305.38 11,305.38	960.75 960.75	0.00	-10,344.63 -10,344.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,650.000 AEHR TEST SYSTEMS 00760J108 KR2F10020002: NTGI STRUCTURED	2.1500 2.1500	7,345.52 7,345.52	3,547.50 3,547.50	0.00	-3,798.02 -3,798.02
5,570.000 ADVISORY BOARD CO/THE 00762W107 KR2F10020002: NTGI STRUCTURED	51.8000 51.8000	106,540.87 106,540.87	288,526.00 288,526.00	0.00	181,985.13 181,985.13
228.000 AEOLUS PHARMACEUTICALS INC 00765G109 KR2F10020002: NTGI STRUCTURED	0.3326 0.3326	2,742.87 2,742.87	75.83 75.83	0.00	-2,667.04 -2,667.04
37,520.000 AEGERION PHARMACEUTICALS INC 00767E102 KR2F10060002: WESTFIELD CAPITAL	32.0900 32.0900	1,205,247.45 1,205,247.45	1,204,016.80 1,204,016.80	0.01	-1,230.65 -1,230.65
2,578.000 ADVANSOURCE BIOMATERIALS CORP 00767T109 KR2F10020002: NTGI STRUCTURED	0.0628 0.0628	8,460.61 8,460.61	161.90 161.90	0.00	-8,298.71 -8,298.71
500.000 ADVANCED EMISSIONS SOLUTIONS 00770C101 KR2F10020002: NTGI STRUCTURED	22.9300 22.9300	10,622.50 10,622.50	11,465.00 11,465.00	0.00	842.50 842.50
3,898.000 AEGION CORP 00770F104 KR2F10020002: NTGI STRUCTURED	23.2700 23.2700	86,116.00 86,116.00	90,706.46 90,706.46	0.00	4,590.46 4,590.46
6,803.000 AEROPOSTALE INC 007865108 KR2F10020002: NTGI STRUCTURED	3.4900 3.4900	117,311.01 117,311.01	23,742.47 23,742.47	0.00	-93,568.54 -93,568.54
17,350.000 ADVANTA CORP 007942204 KR2F10020002: NTGI STRUCTURED	0.0021 0.0021	406,980.35 406,980.35	36.44 36.44	0.00	-406,943.91 -406,943.91
4,184.000 ADVANCED ENVIRONMENTAL RECYCLI 007947104 KR2F10020002: NTGI STRUCTURED	0.1250 0.1250	5,281.87 5,281.87	523.00 523.00	0.00	-4,758.87 -4,758.87



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,649.000 ADVANCED ENERGY INDUSTRIES INC 007973100 KR2F10020002: NTGI STRUCTURED	19.2500 19.2500	94,901.67 94,901.67	89,493.25 89,493.25	0.00	-5,408.42 -5,408.42
4,961.000 ADVENT SOFTWARE INC 007974108 KR2F10020002: NTGI STRUCTURED	32.5700 32.5700	77,548.95 77,548.95	161,579.77 161,579.77	0.00	84,030.82 84,030.82
6,080.000 GABS 114A AELTUS CBO 007ESC999 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
107.000 AETRIUM INC 00817R202 KR2F10020002: NTGI STRUCTURED	5.4300 5.4300	8,339.27 8,339.27	581.01 581.01	0.00	-7,758.26 -7,758.26
27,808.000 AETNA INC 00817Y108 KR2F19020002: S&P 500 INDEX	81.0800 81.0800	1,060,783.04 1,060,783.04	2,254,672.64 2,254,672.64	0.02	1,193,889.60 1,193,889.60
20,410.000 AETNA INC 00817Y108 KR2F10030002: SYSTEMATIC	81.0800 81.0800	1,185,320.72 1,185,320.72	1,654,842.80 1,654,842.80	0.01	469,522.08 469,522.08
23,239.000 AFFILIATED MANAGERS GROUP INC 008252108 KR2F10040002: GENEVA CAPITAL	205.4000 205.4000	2,568,393.76 2,568,393.76	4,773,290.60 4,773,290.60	0.04	2,204,896.84 2,204,896.84
806.000 AFFYMAX INC 00826A109 KR2F10020002: NTGI STRUCTURED	0.1015 0.1015	21,364.74 21,364.74	81.81 81.81	0.00	-21,282.93 -21,282.93
12,977.000 AFFYMETRIX INC 00826T108 KR2F10020002: NTGI STRUCTURED	8.9100 8.9100	169,742.94 169,742.94	115,625.07 115,625.07	0.00	-54,117.87 -54,117.87
1,212.000 AFFIRMATIVE INSURANCE HOLDINGS 008272106 KR2F10020002: NTGI STRUCTURED	2.6000 2.6000	19,997.35 19,997.35	3,151.20 3,151.20	0.00	-16,846.15 -16,846.15



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,637.000 AGFEED INDUSTRIES INC 00846L101 KR2F10020002: NTGI STRUCTURED	0.2100 0.2100	45,540.52 45,540.52	763.77 763.77	0.00	-44,776.75 -44,776.75
25,930.000 AGILENT TECHNOLOGIES INC 00846U101 KR2F19020002: S&P 500 INDEX	57.4400 57.4400	650,169.29 650,169.29	1,489,419.20 1,489,419.20	0.01	839,249.91 839,249.91
4,224.000 AGILYSYS INC 00847J105 KR2F10020002: NTGI STRUCTURED	14.0800 14.0800	45,061.06 45,061.06	59,473.92 59,473.92	0.00	14,412.86 14,412.86
2,630.000 AGREE REALTY CORP 008492100 KR2F10020002: NTGI STRUCTURED	30.2300 30.2300	62,027.34 62,027.34	79,504.90 79,504.90	0.00	17,477.56 17,477.56
6,168.000 AIR METHODS CORP 009128307 KR2F10020002: NTGI STRUCTURED	51.6500 51.6500	33,859.81 33,859.81	318,577.20 318,577.20	0.00	284,717.39 284,717.39
16,516.000 AIR PRODUCTS & CHEMICALS INC 009158106 KR2F19020002: S&P 500 INDEX	128.6200 128.6200	1,316,710.66 1,316,710.66	2,124,287.92 2,124,287.92	0.02	807,577.26 807,577.26
2,650.000 AIR TRANSPORT SERVICES GROUP I 00922R105 KR2F10020002: NTGI STRUCTURED	8.3700 8.3700	12,969.68 12,969.68	22,180.50 22,180.50	0.00	9,210.82 9,210.82
5,202.000 AIRGAS INC 009363102 KR2F19020002: S&P 500 INDEX	108.9100 108.9100	275,711.75 275,711.75	566,549.82 566,549.82	0.00	290,838.07 290,838.07
13,850.000 AKAMAI TECHNOLOGIES INC 00971T101 KR2F19020002: S&P 500 INDEX	61.0600 61.0600	436,315.53 436,315.53	845,681.00 845,681.00	0.01	409,365.47 409,365.47
10,125.000 AKORN INC 009728106 KR2F10020002: NTGI STRUCTURED	33.2500 33.2500	60,743.34 60,743.34	336,656.25 336,656.25	0.00	275,912.91 275,912.91



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

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9,696.000 AKSYS LTD 010196103 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	82,978.10 82,978.10	9.70 9.70	0.00	-82,968.40 -82,968.40
819.000 ALABAMA AIRCRAFT INDUSTRIES IN 01023E100 KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	3,233.00 3,233.00	24.57 24.57	0.00	-3,208.43 -3,208.43
1,437.000 ALAMO GROUP INC 011311107 KR2F10020002: NTGI STRUCTURED	54.0900 54.0900	16,697.42 16,697.42	77,727.33 77,727.33	0.00	61,029.91 61,029.91
3,416.000 ALASKA COMMUNICATIONS SYSTEMS 01167P101 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	38,280.64 38,280.64	6,148.80 6,148.80	0.00	-32,131.84 -32,131.84
1,859.000 ALBANY INTERNATIONAL CORP 012348108 KR2F10020002: NTGI STRUCTURED	37.9600 37.9600	57,292.34 57,292.34	70,567.64 70,567.64	0.00	13,275.30 13,275.30
3,962.000 ALBANY MOLECULAR RESEARCH INC 012423109 KR2F10020002: NTGI STRUCTURED	20.1200 20.1200	64,719.68 64,719.68	79,715.44 79,715.44	0.00	14,995.76 14,995.76
91,211.000 ALCOA INC 013817101 KR2F19020002: S&P 500 INDEX	14.8900 14.8900	1,480,324.34 1,480,324.34	1,358,131.79 1,358,131.79	0.01	-122,192.55 -122,192.55
129,990.000 ALCOA INC 013817101 KR2F10050002: SASCO CAPITAL	14.8900 14.8900	1,056,148.50 1,056,148.50	1,935,551.10 1,935,551.10	0.02	879,402.60 879,402.60
273,900.000 ALCOA INC 013817101 KR2F10090002: INVESCO	14.8900 14.8900	3,190,285.51 3,190,285.51	4,078,371.00 4,078,371.00	0.03	888,085.49 888,085.49
256,375.000 ALCOA INC 013817101 KR2F10030002: SYSTEMATIC	14.8900 14.8900	3,205,318.85 3,205,318.85	3,817,423.75 3,817,423.75	0.03	612,104.90 612,104.90



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,197.000 ALEXANDER & BALDWIN INC 014491104 KR2F10020002: NTGI STRUCTURED	41.4500 41.4500	115,330.03 115,330.03	173,965.65 173,965.65	0.00	58,635.62 58,635.62
49,170.000 ALEXANDER & BALDWIN INC 014491104 KR2F10060002: WESTFIELD CAPITAL	41.4500 41.4500	2,041,875.11 2,041,875.11	2,038,096.50 2,038,096.50	0.02	-3,778.61 -3,778.61
9,600.000 ALERE INC 01449J105 KR2F10020002: NTGI STRUCTURED	37.4200 37.4200	175,334.19 175,334.19	359,232.00 359,232.00	0.00	183,897.81 183,897.81
614.000 ALEXANDER'S INC 014752109 KR2F10020002: NTGI STRUCTURED	369.4700 369.4700	83,994.41 83,994.41	226,854.58 226,854.58	0.00	142,860.17 142,860.17
15,390.000 ALEXION PHARMACEUTICALS INC 015351109 KR2F19020002: S&P 500 INDEX	156.2500 156.2500	1,447,837.43 1,447,837.43	2,404,687.50 2,404,687.50	0.02	956,850.07 956,850.07
25,500.000 ALEXION PHARMACEUTICALS INC 015351109 KR2F10090002: INVESCO	156.2500 156.2500	4,051,385.43 4,051,385.43	3,984,375.00 3,984,375.00	0.03	-67,010.43 -67,010.43
268.000 ALEXZA PHARMACEUTICALS INC 015384209 KR2F10020002: NTGI STRUCTURED	4.5700 4.5700	19,230.94 19,230.94	1,224.76 1,224.76	0.00	-18,006.18 -18,006.18
969.000 ALICO INC 016230104 KR2F10020002: NTGI STRUCTURED	37.4900 37.4900	16,427.57 16,427.57	36,327.81 36,327.81	0.00	19,900.24 19,900.24
65,747.000 ALIGN TECHNOLOGY INC 016255101 KR2F10040002: GENEVA CAPITAL	56.0400 56.0400	2,474,902.17 2,474,902.17	3,684,461.88 3,684,461.88	0.03	1,209,559.71 1,209,559.71
8,505.000 ALIGN TECHNOLOGY INC 016255101 KR2F10020002: NTGI STRUCTURED	56.0400 56.0400	91,718.66 91,718.66	476,620.20 476,620.20	0.00	384,901.54 384,901.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,448.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR2F19020002: S&P 500 INDEX	45.1000 45.1000	469,634.08 469,634.08	381,004.80 381,004.80	0.00	-88,629.28 -88,629.28
30,570.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR2F10050002: SASCO CAPITAL	45.1000 45.1000	832,872.41 832,872.41	1,378,707.00 1,378,707.00	0.01	545,834.59 545,834.59
53,965.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR2F10030002: SYSTEMATIC	45.1000 45.1000	2,182,652.94 2,182,652.94	2,433,821.50 2,433,821.50	0.02	251,168.56 251,168.56
1,869.000 ALLEGIANT TRAVEL CO 01748X102 KR2F10020002: NTGI STRUCTURED	117.7700 117.7700	52,874.69 52,874.69	220,112.13 220,112.13	0.00	167,237.44 167,237.44
1,100.000 ALLEN ORGAN CO ESC 017753997 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
23,152.000 ALLERGAN INC/UNITED STATES 018490102 KR2F19020002: S&P 500 INDEX	169.2200 169.2200	1,089,802.25 1,089,802.25	3,917,781.44 3,917,781.44	0.03	2,827,979.19 2,827,979.19
4,775.000 ALLETE INC 018522300 KR2F10020002: NTGI STRUCTURED	51.3500 51.3500	230,164.02 230,164.02	245,196.25 245,196.25	0.00	15,032.23 15,032.23
7,960.000 ALLIANCE DATA SYSTEMS CORP 018581108 KR2F10060002: WESTFIELD CAPITAL	281.2500 281.2500	732,137.40 732,137.40	2,238,750.00 2,238,750.00	0.02	1,506,612.60 1,506,612.60
4,218.000 ALLIANCE DATA SYSTEMS CORP 018581108 KR2F19020002: S&P 500 INDEX	281.2500 281.2500	1,072,102.38 1,072,102.38	1,186,312.50 1,186,312.50	0.01	114,210.12 114,210.12
2,011.000 ALLIANCE HEALTHCARE SERVICES I 018606301 KR2F10020002: NTGI STRUCTURED	27.0000 27.0000	56,136.29 56,136.29	54,297.00 54,297.00	0.00	-1,839.29 -1,839.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,896.000 ALLIANCE FIBER OPTIC PRODUCTS 018680306 KR2F10020002: NTGI STRUCTURED	18.1000 18.1000	54,774.69 54,774.69	70,517.60 70,517.60	0.00	15,742.91 15,742.91
14,485.000 ALLIANCE ONE INTERNATIONAL INC 018772103 KR2F10020002: NTGI STRUCTURED	2.5000 2.5000	146,288.99 146,288.99	36,212.50 36,212.50	0.00	-110,076.49 -110,076.49
5,096.000 ALLIANCE PHARMACEUTICAL CORP 018773309 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	226,129.99 226,129.99	0.00 0.00	0.00	-226,129.99 -226,129.99
8,268.000 ALLIANCE SEMICONDUCTOR CORP 01877H100 KR2F10020002: NTGI STRUCTURED	0.8050 0.8050	92,443.29 92,443.29	6,655.74 6,655.74	0.00	-85,787.55 -85,787.55
12,800.000 ALLIANT TECHSYSTEMS INC 018804104 KR2F10030002: SYSTEMATIC	133.9200 133.9200	1,619,841.46 1,619,841.46	1,714,176.00 1,714,176.00	0.01	94,334.54 94,334.54
2,471.000 ALLIANCE BANCORP INC OF PENNSY 01890A108 KR2F10020002: NTGI STRUCTURED	15.8000 15.8000	27,311.63 27,311.63	39,041.80 39,041.80	0.00	11,730.17 11,730.17
150.000 ALLIED HEALTHCARE PRODUCTS 019222108 KR2F10020002: NTGI STRUCTURED	2.4000 2.4000	989.10 989.10	360.00 360.00	0.00	-629.10 -629.10
2,842.000 ALLIED MOTION TECHNOLOGIES INC 019330109 KR2F10020002: NTGI STRUCTURED	14.4800 14.4800	27,924.72 27,924.72	41,152.16 41,152.16	0.00	13,227.44 13,227.44
4,538.000 ALLIED NEVADA GOLD CORP 019344100 KR2F10020002: NTGI STRUCTURED	3.7600 3.7600	34,451.57 34,451.57	17,062.88 17,062.88	0.00	-17,388.69 -17,388.69
126,500.000 ALLISON TRANSMISSION HLDG INC 01973R101 KR2F10030002: SYSTEMATIC	31.1000 31.1000	3,791,301.73 3,791,301.73	3,934,150.00 3,934,150.00	0.03	142,848.27 142,848.27

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6.000 ALLIN CORP 019924208 KR2F10020002: NTGI STRUCTURED	60.0000 60.0000	27,213.34 27,213.34	360.00 360.00	0.00	-26,853.34 -26,853.34
1,531.000 ALLIED DEFENSE GROUP INC 019ESC805 ESCROW CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,187.89 1,187.89	0.00 0.00	0.00	-1,187.89 -1,187.89
33,767.000 ALLSTATE CORP/THE 020002101 KR2F19020002: S&P 500 INDEX	58.7200 58.7200	488,408.36 488,408.36	1,982,798.24 1,982,798.24	0.02	1,494,389.88 1,494,389.88
3,831.000 ALMOST FAMILY INC 020409108 KR2F10020002: NTGI STRUCTURED	22.0800 22.0800	15,947.66 15,947.66	84,588.48 84,588.48	0.00	68,640.82 68,640.82
5,978.000 ALNYLAM PHARMACEUTICALS INC 02043Q107 KR2F10020002: NTGI STRUCTURED	63.1700 63.1700	122,614.52 122,614.52	377,630.26 377,630.26	0.00	255,015.74 255,015.74
7,199.000 ALON USA ENERGY INC 020520102 KR2F10020002: NTGI STRUCTURED	12.4400 12.4400	140,095.62 140,095.62	89,555.56 89,555.56	0.00	-50,540.06 -50,540.06
21,740.000 ALPHA NATURAL RESOURCES INC 02076X102 KR2F10020002: NTGI STRUCTURED	3.7100 3.7100	173,331.35 173,331.35	80,655.40 80,655.40	0.00	-92,675.95 -92,675.95
4,243.000 ALPHA TECHNOLOGIES GROUP INC 020781100 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	29,440.48 29,440.48	21.22 21.22	0.00	-29,419.26 -29,419.26
2,700.000 ALPHATEC HOLDINGS INC 02081G102 KR2F10020002: NTGI STRUCTURED	1.6300 1.6300	8,177.60 8,177.60	4,401.00 4,401.00	0.00	-3,776.60 -3,776.60
4,987.000 ALPINE GROUP INC/NJ 020825600 KR2F10020002: NTGI STRUCTURED	1.0100 1.0100	64,370.00 64,370.00	5,036.87 5,036.87	0.00	-59,333.13 -59,333.13



TOTAL FUND - KR2G00000000

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1,361.000 ALSERES PHARMACEUTICALS INC 021152103 KR2F10020002: NTGI STRUCTURED	0.0325 0.0325	24,055.67 24,055.67	44.23 44.23	0.00	-24,011.44 -24,011.44
24,373.000 ALTERA CORP 021441100 KR2F19020002: S&P 500 INDEX	34.7600 34.7600	734,549.06 734,549.06	847,205.48 847,205.48	0.01	112,656.42 112,656.42
1,637.000 ALTIGEN COMMUNICATIONS INC 021489109 KR2F10020002: NTGI STRUCTURED	0.1450 0.1450	2,570.65 2,570.65	237.37 237.37	0.00	-2,333.28 -2,333.28
400.000 ALTEVA 02153V102 KR2F10020002: NTGI STRUCTURED	6.9000 6.9000	7,498.49 7,498.49	2,760.00 2,760.00	0.00	-4,738.49 -4,738.49
624.000 ALTISOURCE RESIDENTIAL CORP 02153W100 KR2F10020002: NTGI STRUCTURED	26.0300 26.0300	0.00 0.00	16,242.72 16,242.72	0.00	16,242.72 16,242.72
217.000 ALTISOURCE ASSET MANAGEMENT CO 02153X108 KR2F10020002: NTGI STRUCTURED	723.0600 723.0600	0.00 0.00	156,904.02 156,904.02	0.00	156,904.02 156,904.02
2,656.000 ALTRA INDUSTRIAL MOTION CORP 02208R106 KR2F10020002: NTGI STRUCTURED	36.3900 36.3900	44,242.13 44,242.13	96,651.84 96,651.84	0.00	52,409.71 52,409.71
154,559.000 ALTRIA GROUP INC 02209S103 KR2F19020002: S&P 500 INDEX	41.9400 41.9400	3,658,997.10 3,658,997.10	6,482,204.46 6,482,204.46	0.05	2,823,207.36 2,823,207.36
3,812.000 ALTUS PHARMACEUTICALS INC 02216N105 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	18,439.91 18,439.91	0.38 0.38	0.00	-18,439.53 -18,439.53
29,001.000 AMAZON.COM INC 023135106 KR2F19020002: S&P 500 INDEX	324.7800 324.7800	3,436,668.69 3,436,668.69	9,418,944.78 9,418,944.78	0.08	5,982,276.09 5,982,276.09



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2,707.000 AMBAC FINANCIAL GROUP INC 023139884 KR2F10020002: NTGI STRUCTURED	27.3100 27.3100	75,158.01 75,158.01	73,928.17 73,928.17	0.00	-1,229.84 -1,229.84
5,249.000 AMBASSADORS GROUP INC 023177108 KR2F10020002: NTGI STRUCTURED	4.6100 4.6100	17,737.91 17,737.91	24,197.89 24,197.89	0.00	6,459.98 6,459.98
338.000 AMBASSADORS INTERNATIONAL INC 023178205 KR2F10020002: NTGI STRUCTURED	0.0075 0.0075	12,563.48 12,563.48	2.54 2.54	0.00	-12,560.94 -12,560.94
11,100.000 AMCAST INDL CORP COM 023395106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	188,563.15 188,563.15	0.00 0.00	0.00	-188,563.15 -188,563.15
5,176.000 AMEDISYS INC 023436108 KR2F10020002: NTGI STRUCTURED	16.7400 16.7400	143,217.60 143,217.60	86,646.24 86,646.24	0.00	-56,571.36 -56,571.36
13.000 AMEN PROPERTIES INC 023477300 KR2F10020002: NTGI STRUCTURED	620.0000 620.0000	27,514.50 27,514.50	8,060.00 8,060.00	0.00	-19,454.50 -19,454.50
127,825.000 AMEREN CORP 023608102 KR2F10030002: SYSTEMATIC	40.8800 40.8800	4,707,769.39 4,707,769.39	5,225,486.00 5,225,486.00	0.04	517,716.61 517,716.61
18,878.000 AMEREN CORP 023608102 KR2F19020002: S&P 500 INDEX	40.8800 40.8800	760,430.73 760,430.73	771,732.64 771,732.64	0.01	11,301.91 11,301.91
1,044.000 AMERIANA BANCORP 023613102 KR2F10020002: NTGI STRUCTURED	14.7500 14.7500	14,084.31 14,084.31	15,399.00 15,399.00	0.00	1,314.69 1,314.69
3,949.000 AMERICAN ASSETS TRUST INC 024013104 KR2F10020002: NTGI STRUCTURED	34.5500 34.5500	121,149.33 121,149.33	136,437.95 136,437.95	0.00	15,288.62 15,288.62

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4,006.000 AMERICAN AXLE & MANUFACTURING 024061103 KR2F10020002: NTGI STRUCTURED	18.8900 18.8900	85,686.11 85,686.11	75,673.34 75,673.34	0.00	-10,012.77 -10,012.77
11.000 AMERICAN BILTRITE INC 024591406 KR2F10020002: NTGI STRUCTURED	410.0000 410.0000	17,521.62 17,521.62	4,510.00 4,510.00	0.00	-13,011.62 -13,011.62
1,295.000 AMERICAN CAPITAL MORTGAGE INVE 02504A104 INVESTMENT CORP KR2F10020002: NTGI STRUCTURED	20.0200 20.0200	30,915.66 30,915.66	25,925.90 25,925.90	0.00	-4,989.76 -4,989.76
209.000 AMERICAN CARESOURCE HOLDINGS 02505A202 KR2F10020002: NTGI STRUCTURED	3.3700 3.3700	3,602.37 3,602.37	704.33 704.33	0.00	-2,898.04 -2,898.04
37,976.000 AMERICAN ELECTRIC POWER CO INC 025537101 KR2F19020002: S&P 500 INDEX	55.7700 55.7700	1,421,686.30 1,421,686.30	2,117,921.52 2,117,921.52	0.02	696,235.22 696,235.22
6,055.000 AMERICAN EQUITY INVESTMENT LIF 025676206 KR2F10020002: NTGI STRUCTURED	24.6000 24.6000	71,169.43 71,169.43	148,953.00 148,953.00	0.00	77,783.57 77,783.57
70,835.000 AMERICAN EXPRESS CO 025816109 KR2F19020002: S&P 500 INDEX	94.8700 94.8700	1,782,752.47 1,782,752.47	6,720,116.45 6,720,116.45	0.06	4,937,363.98 4,937,363.98
6,777.000 AMERICAN HOME MORTGAGE INVESTM 02660R107 KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	154,524.90 154,524.90	27.11 27.11	0.00	-154,497.79 -154,497.79
112,558.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR2F19020002: S&P 500 INDEX	54.5800 54.5800	17,711,198.32 17,711,198.32	6,143,415.64 6,143,415.64	0.05	-11,567,782.68 -11,567,782.68
59,300.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR2F10080002: WESTWOOD MGMT	54.5800 54.5800	2,126,814.03 2,126,814.03	3,236,594.00 3,236,594.00	0.03	1,109,779.97 1,109,779.97



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
83,600.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR2F10090002: INVESCO	54.5800 54.5800	4,168,133.71 4,168,133.71	4,562,888.00 4,562,888.00	0.04	394,754.29 394,754.29
27,190.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR2F10060002: WESTFIELD CAPITAL	54.5800 54.5800	899,022.02 899,022.02	1,484,030.20 1,484,030.20	0.01	585,008.18 585,008.18
469.000 AMERICAN LOCKER GROUP INC 027284108 KR2F10020002: NTGI STRUCTURED	1.9200 1.9200	6,492.40 6,492.40	900.48 900.48	0.00	-5,591.92 -5,591.92
700.000 AMERICAN MORTGAGE ACCEPTANCE C 027568104 KR2F10020002: NTGI STRUCTURED	0.0033 0.0033	13,830.25 13,830.25	2.31 2.31	0.00	-13,827.94 -13,827.94
969.000 AMERICAN NATIONAL BANKSHARES I 027745108 KR2F10020002: NTGI STRUCTURED	21.7300 21.7300	16,066.56 16,066.56	21,056.37 21,056.37	0.00	4,989.81 4,989.81
2,100.000 AMERICAN MEDICAL ALERT CORP 027904986 CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
16.148 AMERICAN ORIENTAL BIOENGINEERI 028731503 INC KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	118,223.31 118,223.31	0.00 0.00	0.00	-118,223.31 -118,223.31
1,625.000 AMERICAN PUBLIC EDUCATION INC 02913V103 KR2F10020002: NTGI STRUCTURED	34.3800 34.3800	67,537.81 67,537.81	55,867.50 55,867.50	0.00	-11,670.31 -11,670.31
2,133.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103 KR2F10020002: NTGI STRUCTURED	67.7700 67.7700	70,451.53 70,451.53	144,553.41 144,553.41	0.00	74,101.88 74,101.88
694.000 AMERICAN REALTY INVESTORS INC 029174109 KR2F10020002: NTGI STRUCTURED	6.7700 6.7700	4,796.96 4,796.96	4,698.38 4,698.38	0.00	-98.58 -98.58



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,866.000 AMERICAN REALTY CAPITAL PROPER 02917T104 KR2F10020002: NTGI STRUCTURED	12.5300 12.5300	136,067.64 136,067.64	98,560.98 98,560.98	0.00	-37,506.66 -37,506.66
3,100.000 AMERICAN RESIDENTIAL PROPERTIE 02927E303 KR2F10020002: NTGI STRUCTURED	18.7500 18.7500	56,756.16 56,756.16	58,125.00 58,125.00	0.00	1,368.84 1,368.84
1,031.000 AMERICAN SCIENCE & ENGINEERING 029429107 KR2F10020002: NTGI STRUCTURED	69.5900 69.5900	18,627.32 18,627.32	71,747.29 71,747.29	0.00	53,119.97 53,119.97
562.000 AMERICAN SHARED HOSPITAL SERVI 029595105 KR2F10020002: NTGI STRUCTURED	2.5200 2.5200	2,014.29 2,014.29	1,416.24 1,416.24	0.00	-598.05 -598.05
20,300.000 AMERICAN SKIING CO COM 029654308 KR2F10020002: NTGI STRUCTURED	0.0160 0.0160	40,475.16 40,475.16	324.80 324.80	0.00	-40,150.36 -40,150.36
5,793.000 AMERICAN SOFTWARE INC/GEORGIA 029683109 KR2F10020002: NTGI STRUCTURED	9.8800 9.8800	26,124.53 26,124.53	57,234.84 57,234.84	0.00	31,110.31 31,110.31
3,042.000 AMERICAN STATES WATER CO 029899101 KR2F10020002: NTGI STRUCTURED	33.2300 33.2300	38,703.19 38,703.19	101,085.66 101,085.66	0.00	62,382.47 62,382.47
5,718.000 AMERICAN SUPERCONDUCTOR CORP 030111108 KR2F10020002: NTGI STRUCTURED	1.6300 1.6300	130,310.66 130,310.66	9,320.34 9,320.34	0.00	-120,990.32 -120,990.32
15,800.000 AMERICAN TOWER CORP 03027X100 KR2F10090002: INVESCO	89.9800 89.9800	1,408,185.60 1,408,185.60	1,421,684.00 1,421,684.00	0.01	13,498.40 13,498.40
30,791.000 AMERICAN TOWER CORP 03027X100 KR2F19020002: S&P 500 INDEX	89.9800 89.9800	1,896,455.47 1,896,455.47	2,770,574.18 2,770,574.18	0.02	874,118.71 874,118.71



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,758.000 AMERICAN VANGUARD CORP 030371108 KR2F10020002: NTGI STRUCTURED	13.2200 13.2200	16,841.52 16,841.52	36,460.76 36,460.76	0.00	19,619.24 19,619.24
4,893.000 AMERICAN VANTAGE COS 03037B106 KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	6,978.89 6,978.89	146.79 146.79	0.00	-6,832.10 -6,832.10
2,331.000 AMERICAN WOODMARK CORP 030506109 KR2F10020002: NTGI STRUCTURED	31.8700 31.8700	38,428.35 38,428.35	74,288.97 74,288.97	0.00	35,860.62 35,860.62
1,165.000 AMERICA'S CAR-MART INC/TX 03062T105 KR2F10020002: NTGI STRUCTURED	39.5500 39.5500	13,090.03 13,090.03	46,075.75 46,075.75	0.00	32,985.72 32,985.72
1,087.000 AMERISAFE INC 03071H100 KR2F10020002: NTGI STRUCTURED	40.6700 40.6700	16,709.32 16,709.32	44,208.29 44,208.29	0.00	27,498.97 27,498.97
17,572.000 AMERISOURCEBERGEN CORP 03073E105 KR2F19020002: S&P 500 INDEX	72.6600 72.6600	726,685.43 726,685.43	1,276,781.52 1,276,781.52	0.01	550,096.09 550,096.09
3,768.000 AMERISERV FINANCIAL INC 03074A102 KR2F10020002: NTGI STRUCTURED	3.4800 3.4800	28,138.92 28,138.92	13,112.64 13,112.64	0.00	-15,026.28 -15,026.28
14,774.000 AMERIPRISE FINANCIAL INC 03076C106 KR2F19020002: S&P 500 INDEX	120.0000 120.0000	497,259.01 497,259.01	1,772,880.00 1,772,880.00	0.01	1,275,620.99 1,275,620.99
9,700.000 AMERIPRISE FINANCIAL INC 03076C106 KR2F10090002: INVESCO	120.0000 120.0000	1,083,247.50 1,083,247.50	1,164,000.00 1,164,000.00	0.01	80,752.50 80,752.50
14,880.000 AMERIPRISE FINANCIAL INC 03076C106 KR2F10060002: WESTFIELD CAPITAL	120.0000 120.0000	753,127.39 753,127.39	1,785,600.00 1,785,600.00	0.02	1,032,472.61 1,032,472.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,827.000 AMERIS BANCORP 03076K108 KR2F10020002: NTGI STRUCTURED	21.5600 21.5600	17,581.54 17,581.54	39,390.12 39,390.12	0.00	21,808.58 21,808.58
9,435.000 AMERIGAS PARTNERS LP 030975106 KR2F10070002: RIVER ROAD	45.3900 45.3900	390,704.89 390,704.89	428,254.65 428,254.65	0.00	37,549.76 37,549.76
467.000 AMES NATIONAL CORP 031001100 KR2F10020002: NTGI STRUCTURED	23.1400 23.1400	9,927.42 9,927.42	10,806.38 10,806.38	0.00	878.96 878.96
19,086.000 AMETEK INC 031100100 KR2F19020002: S&P 500 INDEX	52.2800 52.2800	879,616.36 879,616.36	997,816.08 997,816.08	0.01	118,199.72 118,199.72
37,900.000 AMETEK INC 031100100 KR2F10060002: WESTFIELD CAPITAL	52.2800 52.2800	1,767,884.75 1,767,884.75	1,981,412.00 1,981,412.00	0.02	213,527.25 213,527.25
57,963.000 AMETEK INC 031100100 KR2F10040002: GENEVA CAPITAL	52.2800 52.2800	2,140,168.34 2,140,168.34	3,030,305.64 3,030,305.64	0.03	890,137.30 890,137.30
58,901.000 AMGEN INC 031162100 KR2F19020002: S&P 500 INDEX	118.3700 118.3700	2,214,970.84 2,214,970.84	6,972,111.37 6,972,111.37	0.06	4,757,140.53 4,757,140.53
2,689.000 AMICUS THERAPEUTICS INC 03152W109 KR2F10020002: NTGI STRUCTURED	3.3400 3.3400	35,957.93 35,957.93	8,981.26 8,981.26	0.00	-26,976.67 -26,976.67
962.000 AMISTAR CORP 031535107 KR2F10020002: NTGI STRUCTURED	0.0140 0.0140	1,767.46 1,767.46	13.47 13.47	0.00	-1,753.99 -1,753.99
16,803.000 AMKOR TECHNOLOGY INC 031652100 KR2F10020002: NTGI STRUCTURED	11.1800 11.1800	158,459.48 158,459.48	187,857.54 187,857.54	0.00	29,398.06 29,398.06



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
186.000 AMPAL-AMERICAN ISREAL CORP 032015703 KR2F10020002: NTGI STRUCTURED	0.1350 0.1350	25,102.47 25,102.47	25.11 25.11	0.00	-25,077.36 -25,077.36
1,306.000 AMPCO-PITTSBURGH CORP 032037103 KR2F10020002: NTGI STRUCTURED	22.9400 22.9400	16,929.38 16,929.38	29,959.64 29,959.64	0.00	13,030.26 13,030.26
12,226.000 AMPHENOL CORP 032095101 KR2F19020002: S&P 500 INDEX	96.3400 96.3400	653,024.99 653,024.99	1,177,852.84 1,177,852.84	0.01	524,827.85 524,827.85
53,544.000 AMPHENOL CORP 032095101 KR2F10040002: GENEVA CAPITAL	96.3400 96.3400	3,047,634.16 3,047,634.16	5,158,428.96 5,158,428.96	0.04	2,110,794.80 2,110,794.80
1,199.000 AMPLIPHI BIOSCIENCES CORP 03211P103 KR2F10020002: NTGI STRUCTURED	0.4300 0.4300	83,126.99 83,126.99	515.57 515.57	0.00	-82,611.42 -82,611.42
994.000 AMREP CORP 032159105 KR2F10020002: NTGI STRUCTURED	6.1300 6.1300	4,859.71 4,859.71	6,093.22 6,093.22	0.00	1,233.51 1,233.51
5,066.000 AMREIT INC 03216B208 KR2F10020002: NTGI STRUCTURED	18.3000 18.3000	90,904.88 90,904.88	92,707.80 92,707.80	0.00	1,802.92 1,802.92
4,362.000 AMSURG CORP 03232P405 KR2F10020002: NTGI STRUCTURED	45.5700 45.5700	64,598.82 64,598.82	198,776.34 198,776.34	0.00	134,177.52 134,177.52
1,044.000 AMTECH SYSTEMS INC 032332504 KR2F10020002: NTGI STRUCTURED	12.2300 12.2300	6,506.29 6,506.29	12,768.12 12,768.12	0.00	6,261.83 6,261.83
7,103.000 AMTRUST FINANCIAL SERVICES INC 032359309 KR2F10020002: NTGI STRUCTURED	41.8100 41.8100	88,583.75 88,583.75	296,976.43 296,976.43	0.00	208,392.68 208,392.68



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3.000 ANACOMP INC 03237E306 KR2F10020002: NTGI STRUCTURED	0.5500 0.5500	195,770.14 195,770.14	1.65 1.65	0.00	-195,768.49 -195,768.49
2,400.000 ANACOR PHARMACEUTICALS INC 032420101 KR2F10020002: NTGI STRUCTURED	17.7300 17.7300	40,068.01 40,068.01	42,552.00 42,552.00	0.00	2,483.99 2,483.99
18,900.000 ANADARKO PETROLEUM CORP 032511107 KR2F10090002: INVESCO	109.4700 109.4700	1,911,319.20 1,911,319.20	2,068,983.00 2,068,983.00	0.02	157,663.80 157,663.80
39,296.000 ANADARKO PETROLEUM CORP 032511107 KR2F19020002: S&P 500 INDEX	109.4700 109.4700	2,578,325.32 2,578,325.32	4,301,733.12 4,301,733.12	0.04	1,723,407.80 1,723,407.80
21,900.000 ANADARKO PETROLEUM CORP 032511107 KR2F10080002: WESTWOOD MGMT	109.4700 109.4700	1,660,656.98 1,660,656.98	2,397,393.00 2,397,393.00	0.02	736,736.02 736,736.02
4,943.000 ANADIGICS INC 032515108 KR2F10020002: NTGI STRUCTURED	0.8092 0.8092	86,480.19 86,480.19	3,999.88 3,999.88	0.00	-82,480.31 -82,480.31
24,442.000 ANALOG DEVICES INC 032654105 KR2F19020002: S&P 500 INDEX	54.0700 54.0700	1,294,325.18 1,294,325.18	1,321,578.94 1,321,578.94	0.01	27,253.76 27,253.76
1,194.000 ANALOGIC CORP 032657207 KR2F10020002: NTGI STRUCTURED	78.2400 78.2400	50,035.17 50,035.17	93,418.56 93,418.56	0.00	43,383.39 43,383.39
3,900.000 ANDERSONS INC/THE 034164103 KR2F10020002: NTGI STRUCTURED	51.5800 51.5800	23,469.38 23,469.38	201,162.00 201,162.00	0.00	177,692.62 177,692.62
4,674.000 ANDREA ELECTRONICS CORP 034393108 KR2F10020002: NTGI STRUCTURED	0.0780 0.0780	23,017.92 23,017.92	364.57 364.57	0.00	-22,653.35 -22,653.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,489.000 ANESIVA INC 03460L100 KR2F10020002: NTGI STRUCTURED	0.0032 0.0032	12,992.51 12,992.51	14.36 14.36	0.00	-12,978.15 -12,978.15
4,973.000 ANGIODYNAMICS INC 03475V101 KR2F10020002: NTGI STRUCTURED	16.3300 16.3300	54,926.29 54,926.29	81,209.09 81,209.09	0.00	26,282.80 26,282.80
2,314.000 ANIKA THERAPEUTICS INC 035255108 KR2F10020002: NTGI STRUCTURED	46.3300 46.3300	20,739.19 20,739.19	107,207.62 107,207.62	0.00	86,468.43 86,468.43
16,141.000 ANN INC 035623107 KR2F10020002: NTGI STRUCTURED	41.1400 41.1400	248,973.78 248,973.78	664,040.74 664,040.74	0.01	415,066.96 415,066.96
49,641.000 ANSYS INC 03662Q105 KR2F10040002: GENEVA CAPITAL	75.8200 75.8200	3,279,643.00 3,279,643.00	3,763,780.62 3,763,780.62	0.03	484,137.62 484,137.62
6,149.000 ANTHRACITE CAPITAL INC 037023108 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	51,767.48 51,767.48	6.15 6.15	0.00	-51,761.33 -51,761.33
20,529.000 ANWORTH MORTGAGE ASSET CORP 037347101 KR2F10020002: NTGI STRUCTURED	5.1600 5.1600	146,390.59 146,390.59	105,929.64 105,929.64	0.00	-40,460.95 -40,460.95
30,010.000 APACHE CORP 037411105 KR2F19020002: S&P 500 INDEX	100.6200 100.6200	1,153,297.62 1,153,297.62	3,019,606.20 3,019,606.20	0.03	1,866,308.58 1,866,308.58
11,367.000 APARTMENT INVESTMENT & MANAGEM 03748R101 KR2F19020002: S&P 500 INDEX	32.2700 32.2700	295,989.54 295,989.54	366,813.09 366,813.09	0.00	70,823.55 70,823.55
3,781.000 APOGEE ENTERPRISES INC 037598109 KR2F10020002: NTGI STRUCTURED	34.8600 34.8600	60,414.79 60,414.79	131,805.66 131,805.66	0.00	71,390.87 71,390.87



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
46,000.000 APOGEE ENTERPRISES INC 037598109 KR2F10080002: WESTWOOD MGMT	34.8600 34.8600	1,251,684.72 1,251,684.72	1,603,560.00 1,603,560.00	0.01	351,875.28 351,875.28
11,691.000 APHTON CORP 03759P101 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	139,769.17 139,769.17	11.69 11.69	0.00	-139,757.48 -139,757.48
11,609.000 APOLLO EDUCATION GROUP INC 037604105 KR2F10020002: NTGI STRUCTURED	31.2500 31.2500	240,496.06 240,496.06	362,781.25 362,781.25	0.00	122,285.19 122,285.19
5,348.000 APOLLO COMMERCIAL REAL ESTATE 03762U105 KR2F10020002: NTGI STRUCTURED	16.4900 16.4900	93,873.95 93,873.95	88,188.52 88,188.52	0.00	-5,685.43 -5,685.43
6,041.000 APOLLO RESIDENTIAL MORTGAGE IN 03763V102 KR2F10020002: NTGI STRUCTURED	16.7200 16.7200	114,140.53 114,140.53	101,005.52 101,005.52	0.00	-13,135.01 -13,135.01
469,144.000 APPLE INC 037833100 KR2F19020002: S&P 500 INDEX	92.9300 92.9300	8,223,433.09 8,223,433.09	43,597,551.92 43,597,551.92	0.37	35,374,118.83 35,374,118.83
35,700.000 APPLE INC 037833100 KR2F10080002: WESTWOOD MGMT	92.9300 92.9300	2,577,416.16 2,577,416.16	3,317,601.00 3,317,601.00	0.03	740,184.84 740,184.84
68,180.000 APPLE INC 037833100 KR2F10090002: INVESCO	92.9300 92.9300	4,695,802.61 4,695,802.61	6,335,967.40 6,335,967.40	0.05	1,640,164.79 1,640,164.79
58,506.000 APPLE INC 037833100 KR2F10060002: WESTFIELD CAPITAL	92.9300 92.9300	3,525,049.67 3,525,049.67	5,436,962.58 5,436,962.58	0.05	1,911,912.91 1,911,912.91
34,500.000 APPLIED EXTRUSION TECHNOLOGIES 038196101 INC KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	145,118.01 145,118.01	0.00 0.00	0.00	-145,118.01 -145,118.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,699.000 APPLIED ENERGETICS INC 03819M106 KR2F10020002: NTGI STRUCTURED	0.0172 0.0172	29,750.90 29,750.90	115.22 115.22	0.00	-29,635.68 -29,635.68
5,366.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105 KR2F10020002: NTGI STRUCTURED	50.7300 50.7300	82,131.24 82,131.24	272,217.18 272,217.18	0.00	190,085.94 190,085.94
94,721.000 APPLIED MATERIALS INC 038222105 KR2F19020002: S&P 500 INDEX	22.5500 22.5500	1,178,299.41 1,178,299.41	2,135,958.55 2,135,958.55	0.02	957,659.14 957,659.14
5,685.000 APPLIED MICRO CIRCUITS CORP 03822W406 KR2F10020002: NTGI STRUCTURED	10.8100 10.8100	70,753.33 70,753.33	61,454.85 61,454.85	0.00	-9,298.48 -9,298.48
5,601.000 APPLIEDTHEORY CORP 03828R104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	71,989.31 71,989.31	0.00 0.00	0.00	-71,989.31 -71,989.31
2,788.000 APPROACH RESOURCES INC 03834A103 KR2F10020002: NTGI STRUCTURED	22.7300 22.7300	66,653.98 66,653.98	63,371.24 63,371.24	0.00	-3,282.74 -3,282.74
3,700.000 AQUACELL TECHNOLOGIES INC 03840N107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
109.000 ARADIGM CORP COM 038505400 KR2F10020002: NTGI STRUCTURED	8.5000 8.5000	63,664.21 63,664.21	926.50 926.50	0.00	-62,737.71 -62,737.71
619.000 ARBOR REALTY TRUST INC 038923108 KR2F10020002: NTGI STRUCTURED	6.9500 6.9500	15,139.14 15,139.14	4,302.05 4,302.05	0.00	-10,837.09 -10,837.09
3,050.000 ARCBEST CORP 03937C105 KR2F10020002: NTGI STRUCTURED	43.5100 43.5100	93,998.85 93,998.85	132,705.50 132,705.50	0.00	38,706.65 38,706.65



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,400.000 ARCH COAL INC 039380100 KR2F10020002: NTGI STRUCTURED	3.6500 3.6500	154,821.13 154,821.13	92,710.00 92,710.00	0.00	-62,111.13 -62,111.13
86,900.000 ARCHER-DANIELS-MIDLAND CO 039483102 KR2F10090002: INVESCO	44.1100 44.1100	3,224,192.82 3,224,192.82	3,833,159.00 3,833,159.00	0.03	608,966.18 608,966.18
50,921.000 ARCHER-DANIELS-MIDLAND CO 039483102 KR2F19020002: S&P 500 INDEX	44.1100 44.1100	1,469,687.50 1,469,687.50	2,246,125.31 2,246,125.31	0.02	776,437.81 776,437.81
2,406.000 ARCTIC CAT INC 039670104 KR2F10020002: NTGI STRUCTURED	39.4200 39.4200	29,593.28 29,593.28	94,844.52 94,844.52	0.00	65,251.24 65,251.24
26,315.000 ARENA PHARMACEUTICALS INC 040047102 KR2F10020002: NTGI STRUCTURED	5.8600 5.8600	189,988.44 189,988.44	154,205.90 154,205.90	0.00	-35,782.54 -35,782.54
3,300.000 ARES COMMERCIAL REAL ESTATE 04013V108 CORP KR2F10020002: NTGI STRUCTURED	12.4100 12.4100	41,208.79 41,208.79	40,953.00 40,953.00	0.00	-255.79 -255.79
850.000 ARK RESTAURANTS CORP 040712101 KR2F10020002: NTGI STRUCTURED	22.2400 22.2400	9,278.25 9,278.25	18,904.00 18,904.00	0.00	9,625.75 9,625.75
870.000 ARLINGTON ASSET INVESTMENT COR 041356205 KR2F10020002: NTGI STRUCTURED	27.3300 27.3300	92,819.59 92,819.59	23,777.10 23,777.10	0.00	-69,042.49 -69,042.49
41,796.000 ARMOUR RESIDENTIAL REIT INC 042315101 KR2F10020002: NTGI STRUCTURED	4.3300 4.3300	281,788.48 281,788.48	180,976.68 180,976.68	0.00	-100,811.80 -100,811.80
393.000 AROTECH CORP 042682203 KR2F10020002: NTGI STRUCTURED	4.4600 4.4600	12,156.89 12,156.89	1,752.78 1,752.78	0.00	-10,404.11 -10,404.11



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,225.000 ARRHYTHMIA RESEARCH TECHNOLOGY 042698308 KR2F10020002: NTGI STRUCTURED	6.2500 6.2500	14,986.43 14,986.43	7,656.25 7,656.25	0.00	-7,330.18 -7,330.18
3,006.000 ARQULE INC 04269E107 KR2F10020002: NTGI STRUCTURED	1.5500 1.5500	23,972.05 23,972.05	4,659.30 4,659.30	0.00	-19,312.75 -19,312.75
11,357.000 ARRAY BIOPHARMA INC 04269X105 KR2F10020002: NTGI STRUCTURED	4.5600 4.5600	68,019.85 68,019.85	51,787.92 51,787.92	0.00	-16,231.93 -16,231.93
15,069.000 ARRIS GROUP INC 04270V106 KR2F10020002: NTGI STRUCTURED	32.5300 32.5300	251,953.68 251,953.68	490,194.57 490,194.57	0.00	238,240.89 238,240.89
2,011.000 ARROW FINANCIAL CORP 042744102 KR2F10020002: NTGI STRUCTURED	25.9400 25.9400	25,448.85 25,448.85	52,165.34 52,165.34	0.00	26,716.49 26,716.49
2,600.000 ARROW RESOURCES DEVELOPMENT IN 04276R109 KR2F10020002: NTGI STRUCTURED	0.0095 0.0095	8,151.00 8,151.00	24.70 24.70	0.00	-8,126.30 -8,126.30
3,800.000 ARROWHEAD RESEARCH CORP 042797209 KR2F10020002: NTGI STRUCTURED	14.3100 14.3100	46,893.79 46,893.79	54,378.00 54,378.00	0.00	7,484.21 7,484.21
3,743.000 ARTESIAN RESOURCES CORP 043113208 KR2F10020002: NTGI STRUCTURED	22.4800 22.4800	70,552.46 70,552.46	84,142.64 84,142.64	0.00	13,590.18 13,590.18
13,099.000 ARUBA NETWORKS INC 043176106 KR2F10020002: NTGI STRUCTURED	17.5200 17.5200	161,694.45 161,694.45	229,494.48 229,494.48	0.00	67,800.03 67,800.03
6,374.000 ASBURY AUTOMOTIVE GROUP INC 043436104 KR2F10020002: NTGI STRUCTURED	68.7400 68.7400	75,465.08 75,465.08	438,148.76 438,148.76	0.00	362,683.68 362,683.68



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,285.000 ASCENT CAPITAL GROUP INC 043632108 KR2F10020002: NTGI STRUCTURED	66.0100 66.0100	35,409.11 35,409.11	84,822.85 84,822.85	0.00	49,413.74 49,413.74
5,209.000 ASHFORD HOSPITALITY PRIME INC 044102101 KR2F10020002: NTGI STRUCTURED	17.1600 17.1600	90,649.97 90,649.97	89,386.44 89,386.44	0.00	-1,263.53 -1,263.53
9,048.000 ASHFORD HOSPITALITY TRUST INC 044103109 KR2F10020002: NTGI STRUCTURED	11.5400 11.5400	110,189.32 110,189.32	104,413.92 104,413.92	0.00	-5,775.40 -5,775.40
11,391.000 ASPEN TECHNOLOGY INC 045327103 KR2F10020002: NTGI STRUCTURED	46.4000 46.4000	245,764.98 245,764.98	528,542.40 528,542.40	0.00	282,777.42 282,777.42
6,237.000 ASSOCIATED ESTATES REALTY CORP 045604105 KR2F10020002: NTGI STRUCTURED	18.0200 18.0200	75,387.11 75,387.11	112,390.74 112,390.74	0.00	37,003.63 37,003.63
5,574.000 ASSURANT INC 04621X108 KR2F19020002: S&P 500 INDEX	65.5500 65.5500	196,223.33 196,223.33	365,375.70 365,375.70	0.00	169,152.37 169,152.37
2,400.000 ASSURANT INC 04621X108 KR2F10090002: INVESCO	65.5500 65.5500	131,388.00 131,388.00	157,320.00 157,320.00	0.00	25,932.00 25,932.00
1,335.000 ASTA FUNDING INC 046220109 KR2F10020002: NTGI STRUCTURED	8.2500 8.2500	49,162.50 49,162.50	11,013.75 11,013.75	0.00	-38,148.75 -38,148.75
1,837.000 ASTEC INDUSTRIES INC 046224101 KR2F10020002: NTGI STRUCTURED	43.8800 43.8800	46,513.04 46,513.04	80,607.56 80,607.56	0.00	34,094.52 34,094.52
1,380.000 ASTEA INTERNATIONAL INC 04622E208 KR2F10020002: NTGI STRUCTURED	2.4000 2.4000	37,563.13 37,563.13	3,312.00 3,312.00	0.00	-34,251.13 -34,251.13

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,144.000 ASTORIA FINANCIAL CORP 046265104 KR2F10020002: NTGI STRUCTURED	13.4500 13.4500	126,846.72 126,846.72	176,786.80 176,786.80	0.00	49,940.08 49,940.08
978.000 ASTRO-MED INC 04638F108 KR2F10020002: NTGI STRUCTURED	13.5900 13.5900	3,751.96 3,751.96	13,291.02 13,291.02	0.00	9,539.06 9,539.06
1,437.000 ASTRONICS CORP 046433108 KR2F10020002: NTGI STRUCTURED	56.4500 56.4500	3,557.39 3,557.39	81,118.65 81,118.65	0.00	77,561.26 77,561.26
2,445.000 ASTRONICS CORP 046433207 KR2F10020002: NTGI STRUCTURED	56.0500 56.0500	15,178.99 15,178.99	137,042.25 137,042.25	0.00	121,863.26 121,863.26
337.000 ASTROTECH CORP 046484101 KR2F10020002: NTGI STRUCTURED	3.1800 3.1800	17,936.82 17,936.82	1,071.66 1,071.66	0.00	-16,865.16 -16,865.16
30,700.000 AT&T LATIN AMER CORP COM 04649A106 KR2F10020002: NTGI STRUCTURED	0.0011 0.0011	97,764.97 97,764.97	33.77 33.77	0.00	-97,731.20 -97,731.20
1,108.000 ASURE SOFTWARE INC 04649U102 KR2F10020002: NTGI STRUCTURED	6.0400 6.0400	27,940.97 27,940.97	6,692.32 6,692.32	0.00	-21,248.65 -21,248.65
5,277.000 ATHENAHEALTH INC 04685W103 KR2F10020002: NTGI STRUCTURED	125.1300 125.1300	165,248.03 165,248.03	660,311.01 660,311.01	0.01	495,062.98 495,062.98
8,249.000 ATLANTIC AMERICAN CORP 048209100 KR2F10020002: NTGI STRUCTURED	3.8200 3.8200	24,844.52 24,844.52	31,511.18 31,511.18	0.00	6,666.66 6,666.66
48.000 ATLANTIC COAST FINANCIAL CORP 048426100 KR2F10020002: NTGI STRUCTURED	4.0600 4.0600	480.00 480.00	194.88 194.88	0.00	-285.12 -285.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,850.000 ATLANTIC PREMIUM BRANDS LTD 04878P105 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	10,905.12 10,905.12	3,850.00 3,850.00	0.00	-7,055.12 -7,055.12
1,445.000 ATLANTIC TELE-NETWORK INC 049079205 KR2F10020002: NTGI STRUCTURED	58.0000 58.0000	40,581.95 40,581.95	83,810.00 83,810.00	0.00	43,228.05 43,228.05
3,470.000 ATLANTIC TELE-NETWORK INC 049079205 KR2F10070002: RIVER ROAD	58.0000 58.0000	124,266.05 124,266.05	201,260.00 201,260.00	0.00	76,993.95 76,993.95
1,512.000 ATLANTICUS HLDGS CORP COM 04914Y102 KR2F10020002: NTGI STRUCTURED	2.8000 2.8000	25,949.03 25,949.03	4,233.60 4,233.60	0.00	-21,715.43 -21,715.43
994.000 ATLANTIS PLASTICS INC 049156102 KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	6,459.35 6,459.35	29.82 29.82	0.00	-6,429.53 -6,429.53
3,556.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205 KR2F10020002: NTGI STRUCTURED	36.8500 36.8500	162,435.84 162,435.84	131,038.60 131,038.60	0.00	-31,397.24 -31,397.24
106,205.000 ATMOS ENERGY CORP 049560105 KR2F10030002: SYSTEMATIC	53.4000 53.4000	4,693,699.16 4,693,699.16	5,671,347.00 5,671,347.00	0.05	977,647.84 977,647.84
1,122.000 ATNA RESOURCES LTD 04957F101 KR2F10020002: NTGI STRUCTURED	0.1223 0.1223	7,703.31 7,703.31	137.22 137.22	0.00	-7,566.09 -7,566.09
1,431.000 ATRICURE INC 04963C209 KR2F10020002: NTGI STRUCTURED	18.3800 18.3800	20,856.49 20,856.49	26,301.78 26,301.78	0.00	5,445.29 5,445.29
1,092.000 ATRINSIC INC 04964C208 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	9,326.71 9,326.71	1.09 1.09	0.00	-9,325.62 -9,325.62

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
478.000 ATRION CORP 049904105 KR2F10020002: NTGI STRUCTURED	326.0000 326.0000	55,695.42 55,695.42	155,828.00 155,828.00	0.00	100,132.58 100,132.58
783.000 AUTOBYTEL INC 05275N205 KR2F10020002: NTGI STRUCTURED	13.1100 13.1100	77,011.06 77,011.06	10,265.13 10,265.13	0.00	-66,745.93 -66,745.93
17,729.000 AUTODESK INC 052769106 KR2F19020002: S&P 500 INDEX	56.3800 56.3800	669,643.44 669,643.44	999,561.02 999,561.02	0.01	329,917.58 329,917.58
24,540.000 AUTODESK INC 052769106 KR2F10060002: WESTFIELD CAPITAL	56.3800 56.3800	1,213,484.20 1,213,484.20	1,383,565.20 1,383,565.20	0.01	170,081.00 170,081.00
37,510.000 AUTOMATIC DATA PROCESSING INC 053015103 KR2F19020002: S&P 500 INDEX	79.2800 79.2800	1,554,078.05 1,554,078.05	2,973,792.80 2,973,792.80	0.02	1,419,714.75 1,419,714.75
4,923.000 AUTONATION INC 05329W102 KR2F19020002: S&P 500 INDEX	59.6800 59.6800	190,556.78 190,556.78	293,804.64 293,804.64	0.00	103,247.86 103,247.86
2,585.000 AUTOZONE INC 053332102 KR2F19020002: S&P 500 INDEX	536.2400 536.2400	810,054.29 810,054.29	1,386,180.40 1,386,180.40	0.01	576,126.11 576,126.11
4,438.000 AUXILIUM PHARMACEUTICALS INC 05334D107 KR2F10020002: NTGI STRUCTURED	20.0600 20.0600	102,839.29 102,839.29	89,026.28 89,026.28	0.00	-13,813.01 -13,813.01
40,600.000 AVADO BRANDS INC COM 05336P108 KR2F10020002: NTGI STRUCTURED	0.0090 0.0090	287,558.39 287,558.39	365.40 365.40	0.00	-287,192.99 -287,192.99
9,479.000 AVALONBAY COMMUNITIES INC 053484101 KR2F19020002: S&P 500 INDEX	142.1900 142.1900	1,144,780.22 1,144,780.22	1,347,819.01 1,347,819.01	0.01	203,038.79 203,038.79



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,003.000 AVANIR PHARMACEUTICALS INC 05348P401 KR2F10020002: NTGI STRUCTURED	5.6400 5.6400	41,329.96 41,329.96	11,296.92 11,296.92	0.00	-30,033.04 -30,033.04
1,769.000 AVAX TECHNOLOGIES INC 053495305 KR2F10020002: NTGI STRUCTURED	0.0126 0.0126	11,866.31 11,866.31	22.29 22.29	0.00	-11,844.02 -11,844.02
7,408.000 AVERY DENNISON CORP 053611109 KR2F19020002: S&P 500 INDEX	51.2500 51.2500	268,440.31 268,440.31	379,660.00 379,660.00	0.00	111,219.69 111,219.69
9,819.000 AVIAT NETWORKS INC 05366Y102 KR2F10020002: NTGI STRUCTURED	1.2800 1.2800	234,733.75 234,733.75	12,568.32 12,568.32	0.00	-222,165.43 -222,165.43
3,835.000 AVID TECHNOLOGY INC 05367P100 KR2F10020002: NTGI STRUCTURED	7.4000 7.4000	146,152.55 146,152.55	28,379.00 28,379.00	0.00	-117,773.55 -117,773.55
4,481.000 AVINCI MEDIA CORP 053728101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	39,827.45 39,827.45	0.00 0.00	0.00	-39,827.45 -39,827.45
8,403.000 AVISTA CORP 05379B107 KR2F10020002: NTGI STRUCTURED	33.5200 33.5200	159,382.10 159,382.10	281,668.56 281,668.56	0.00	122,286.46 122,286.46
1,900.000 AVIV REIT INC 05381L101 KR2F10020002: NTGI STRUCTURED	28.1700 28.1700	53,792.99 53,792.99	53,523.00 53,523.00	0.00	-269.99 -269.99
39,310.000 AVON PRODUCTS INC 054303102 KR2F10050002: SASCO CAPITAL	14.6100 14.6100	690,665.59 690,665.59	574,319.10 574,319.10	0.00	-116,346.49 -116,346.49
33,803.000 AVON PRODUCTS INC 054303102 KR2F19020002: S&P 500 INDEX	14.6100 14.6100	854,349.73 854,349.73	493,861.83 493,861.83	0.00	-360,487.90 -360,487.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,606.000 AWARE INC 05453N100 KR2F10020002: NTGI STRUCTURED	6.5600 6.5600	158,112.48 158,112.48	30,215.36 30,215.36	0.00	-127,897.12 -127,897.12
8,971.000 AXCELIS TECHNOLOGIES INC 054540109 KR2F10020002: NTGI STRUCTURED	2.0000 2.0000	86,513.28 86,513.28	17,942.00 17,942.00	0.00	-68,571.28 -68,571.28
2,512.000 AXCESS INTERNATIONAL INC 054546106 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	4,809.79 4,809.79	125.60 125.60	0.00	-4,684.19 -4,684.19
122.000 AXION INTERNATIONAL HOLDINGS I 05462D101 KR2F10020002: NTGI STRUCTURED	0.1600 0.1600	50,671.17 50,671.17	19.52 19.52	0.00	-50,651.65 -50,651.65
9,223.000 AXIALL CORP 05463D100 KR2F10020002: NTGI STRUCTURED	47.2700 47.2700	422,138.18 422,138.18	435,971.21 435,971.21	0.00	13,833.03 13,833.03
25,960.000 AXIALL CORP 05463D100 KR2F10060002: WESTFIELD CAPITAL	47.2700 47.2700	1,235,836.50 1,235,836.50	1,227,129.20 1,227,129.20	0.01	-8,707.30 -8,707.30
269.000 AXOGEN INC COM 05463X106 KR2F10020002: NTGI STRUCTURED	2.7800 2.7800	975.12 975.12	747.82 747.82	0.00	-227.30 -227.30
55,903.000 BB&T CORP 054937107 KR2F19020002: S&P 500 INDEX	39.4300 39.4300	1,579,993.54 1,579,993.54	2,204,255.29 2,204,255.29	0.02	624,261.75 624,261.75
5,849.000 B&G FOODS INC 05508R106 KR2F10020002: NTGI STRUCTURED	32.6900 32.6900	107,060.73 107,060.73	191,203.81 191,203.81	0.00	84,143.08 84,143.08
47,560.000 B&G FOODS INC 05508R106 KR2F10060002: WESTFIELD CAPITAL	32.6900 32.6900	1,356,506.71 1,356,506.71	1,554,736.40 1,554,736.40	0.01	198,229.69 198,229.69



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,087.000 BCB BANCORP INC 055298103 KR2F10020002: NTGI STRUCTURED	13.5200 13.5200	8,779.90 8,779.90	14,696.24 14,696.24	0.00	5,916.34 5,916.34
30,021.000 BB LIQUIDATING INC CLA 05532D107 KR2F10020002: NTGI STRUCTURED	0.0260 0.0260	264,804.88 264,804.88	780.55 780.55	0.00	-264,024.33 -264,024.33
792.000 BFC FINANCIAL CORP 055384200 KR2F10020002: NTGI STRUCTURED	3.6900 3.6900	6,872.67 6,872.67	2,922.48 2,922.48	0.00	-3,950.19 -3,950.19
131.000 BBX CAP CORP 05540P100 KR2F10020002: NTGI STRUCTURED	18.0000 18.0000	17,289.81 17,289.81	2,358.00 2,358.00	0.00	-14,931.81 -14,931.81
4,606.000 BGC PARTNERS INC 05541T101 KR2F10020002: NTGI STRUCTURED	7.4400 7.4400	63,637.95 63,637.95	34,268.64 34,268.64	0.00	-29,369.31 -29,369.31
75.000 BKF CAPITAL GROUP INC 05548G102 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	2,122.34 2,122.34	105.75 105.75	0.00	-2,016.59 -2,016.59
26,300.000 BMC INDS INC MINN COM 055607105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	743,503.50 743,503.50	0.00 0.00	0.00	-743,503.50 -743,503.50
4,892.000 BPZ RESOURCES INC 055639108 KR2F10020002: NTGI STRUCTURED	3.0800 3.0800	123,855.74 123,855.74	15,067.36 15,067.36	0.00	-108,788.38 -108,788.38
813.000 BRT REALTY TRUST 055645303 KR2F10020002: NTGI STRUCTURED	7.3800 7.3800	12,776.93 12,776.93	5,999.94 5,999.94	0.00	-6,776.99 -6,776.99
8,250.000 BSD MEDICAL CORP 055662100 KR2F10020002: NTGI STRUCTURED	0.9900 0.9900	30,291.48 30,291.48	8,167.50 8,167.50	0.00	-22,123.98 -22,123.98



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
385.000 BNC BANCORP 05566T101 KR2F10020002: NTGI STRUCTURED	17.0700 17.0700	5,514.59 5,514.59	6,571.95 6,571.95	0.00	1,057.36 1,057.36
2,275.000 BPO MANAGEMENT SERVICES INC 05570D100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	110,832.20 110,832.20	0.00 0.00	0.00	-110,832.20 -110,832.20
1,459.000 BSML INC 055710107 KR2F10020002: NTGI STRUCTURED	0.0007 0.0007	55,208.87 55,208.87	1.02 1.02	0.00	-55,207.85 -55,207.85
606.000 BNCCORP INC 055936108 KR2F10020002: NTGI STRUCTURED	17.5000 17.5000	4,887.45 4,887.45	10,605.00 10,605.00	0.00	5,717.55 5,717.55
94.000 BNS HOLDING INC 055966402 KR2F10020002: NTGI STRUCTURED	0.1500 0.1500	34,071.52 34,071.52	14.10 14.10	0.00	-34,057.42 -34,057.42
1,206.000 BTU INTERNATIONAL INC 056032105 KR2F10020002: NTGI STRUCTURED	3.2700 3.2700	5,721.18 5,721.18	3,943.62 3,943.62	0.00	-1,777.56 -1,777.56
3,331.000 BADGER METER INC 056525108 KR2F10020002: NTGI STRUCTURED	52.6500 52.6500	90,886.09 90,886.09	175,377.15 175,377.15	0.00	84,491.06 84,491.06
2,800.000 BADGER PAPER MILLS INC 056543101 KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	14,698.00 14,698.00	11.20 11.20	0.00	-14,686.80 -14,686.80
33,922.000 BAKER HUGHES INC 057224107 KR2F19020002: S&P 500 INDEX	74.4500 74.4500	1,433,466.17 1,433,466.17	2,525,492.90 2,525,492.90	0.02	1,092,026.73 1,092,026.73
6,000.000 BAKER HUGHES INC 057224107 KR2F10090002: INVESCO	74.4500 74.4500	343,004.63 343,004.63	446,700.00 446,700.00	0.00	103,695.37 103,695.37



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,427.000 BALCHEM CORP 057665200 KR2F10020002: NTGI STRUCTURED	53.5600 53.5600	17,286.42 17,286.42	183,550.12 183,550.12	0.00	166,263.70 166,263.70
2,434.000 BALDWIN & LYONS INC 057755209 KR2F10020002: NTGI STRUCTURED	25.9400 25.9400	42,656.77 42,656.77	63,137.96 63,137.96	0.00	20,481.19 20,481.19
18,850.000 BALL CORP 058498106 KR2F10050002: SASCO CAPITAL	62.6800 62.6800	805,204.84 805,204.84	1,181,518.00 1,181,518.00	0.01	376,313.16 376,313.16
10,847.000 BALL CORP 058498106 KR2F19020002: S&P 500 INDEX	62.6800 62.6800	427,365.28 427,365.28	679,889.96 679,889.96	0.01	252,524.68 252,524.68
925.000 BALLANTYNE STRONG INC 058516105 KR2F10020002: NTGI STRUCTURED	4.1800 4.1800	5,999.87 5,999.87	3,866.50 3,866.50	0.00	-2,133.37 -2,133.37
2,031.000 BANCFIRST CORP 05945F103 KR2F10020002: NTGI STRUCTURED	61.9000 61.9000	35,687.20 35,687.20	125,718.90 125,718.90	0.00	90,031.70 90,031.70
13,000.000 BANCORPSOUTH INC 059692103 KR2F10020002: NTGI STRUCTURED	24.5700 24.5700	197,562.52 197,562.52	319,410.00 319,410.00	0.00	121,847.48 121,847.48
1,749.000 BANCORP INC/DE 05969A105 KR2F10020002: NTGI STRUCTURED	11.9100 11.9100	27,341.89 27,341.89	20,830.59 20,830.59	0.00	-6,511.30 -6,511.30
74,800.000 BANK OF AMERICA CORP 060505104 KR2F10090002: INVESCO	15.3700 15.3700	1,298,160.80 1,298,160.80	1,149,676.00 1,149,676.00	0.01	-148,484.80 -148,484.80
818,181.000 BANK OF AMERICA CORP 060505104 KR2F19020002: S&P 500 INDEX	15.3700 15.3700	15,324,296.64 15,324,296.64	12,575,441.97 12,575,441.97	0.11	-2,748,854.67 -2,748,854.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,663.000 BANK OF FLORIDA CORP 062128103 KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	17,492.15 17,492.15	6.65 6.65	0.00	-17,485.50 -17,485.50
5,100.000 BANK OF HAWAII CORP 062540109 KR2F10020002: NTGI STRUCTURED	58.6900 58.6900	275,166.98 275,166.98	299,319.00 299,319.00	0.00	24,152.02 24,152.02
512.000 BANK OF MARIN BANCORP 063425102 KR2F10020002: NTGI STRUCTURED	45.5900 45.5900	16,308.11 16,308.11	23,342.08 23,342.08	0.00	7,033.97 7,033.97
8,237.000 BANK MUTUAL CORP 063750103 KR2F10020002: NTGI STRUCTURED	5.8000 5.8000	29,882.08 29,882.08	47,774.60 47,774.60	0.00	17,892.52 17,892.52
9,724.000 BANK OF THE OZARKS INC 063904106 KR2F10020002: NTGI STRUCTURED	33.4500 33.4500	23,251.39 23,251.39	325,267.80 325,267.80	0.00	302,016.41 302,016.41
88,728.000 BANK OF NEW YORK MELLON CORP/T 064058100 KR2F19020002: S&P 500 INDEX	37.4800 37.4800	2,708,707.00 2,708,707.00	3,325,525.44 3,325,525.44	0.03	616,818.44 616,818.44
1,304.000 BANK OF SOUTH CAROLINA CORP 065066102 KR2F10020002: NTGI STRUCTURED	15.0200 15.0200	11,404.68 11,404.68	19,586.08 19,586.08	0.00	8,181.40 8,181.40
2,344.000 BANKFINANCIAL CORP 06643P104 KR2F10020002: NTGI STRUCTURED	11.1600 11.1600	39,921.48 39,921.48	26,159.04 26,159.04	0.00	-13,762.44 -13,762.44
4,479.000 BANKRATE INC 06647F102 KR2F10020002: NTGI STRUCTURED	17.5400 17.5400	86,186.52 86,186.52	78,561.66 78,561.66	0.00	-7,624.86 -7,624.86
4,641.000 BANKUNITED FINANCIAL CORP 06652B103 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	76,752.33 76,752.33	23.21 23.21	0.00	-76,729.12 -76,729.12



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69,100.000 BANKUNITED INC 06652K103 KR2F10080002: WESTWOOD MGMT	33.4800 33.4800	2,018,255.86 2,018,255.86	2,313,468.00 2,313,468.00	0.02	295,212.14 295,212.14
1,083.000 BANNER CORP 06652V208 KR2F10020002: NTGI STRUCTURED	39.6300 39.6300	56,056.31 56,056.31	42,919.29 42,919.29	0.00	-13,137.02 -13,137.02
1,344.000 BAR HARBOR BANKSHARES 066849100 KR2F10020002: NTGI STRUCTURED	27.8800 27.8800	21,159.67 21,159.67	37,470.72 37,470.72	0.00	16,311.05 16,311.05
20,930.000 CR BARD INC 067383109 KR2F10040002: GENEVA CAPITAL	143.0100 143.0100	2,436,871.71 2,436,871.71	2,993,199.30 2,993,199.30	0.03	556,327.59 556,327.59
5,933.000 CR BARD INC 067383109 KR2F19020002: S&P 500 INDEX	143.0100 143.0100	446,840.08 446,840.08	848,478.33 848,478.33	0.01	401,638.25 401,638.25
2,800.000 CR BARD INC 067383109 KR2F10090002: INVESCO	143.0100 143.0100	393,647.80 393,647.80	400,428.00 400,428.00	0.00	6,780.20 6,780.20
2,096.000 BARNES & NOBLE INC 067774109 KR2F10020002: NTGI STRUCTURED	22.7900 22.7900	51,856.23 51,856.23	47,767.84 47,767.84	0.00	-4,088.39 -4,088.39
6,297.000 BARNES GROUP INC 067806109 KR2F10020002: NTGI STRUCTURED	38.5400 38.5400	97,465.96 97,465.96	242,686.38 242,686.38	0.00	145,220.42 145,220.42
2,100.000 BARNWELL INDUSTRIES INC 068221100 KR2F10020002: NTGI STRUCTURED	3.0400 3.0400	8,472.35 8,472.35	6,384.00 6,384.00	0.00	-2,088.35 -2,088.35
3,690.000 BARRETT BUSINESS SERVICES INC 068463108 KR2F10020002: NTGI STRUCTURED	47.0000 47.0000	15,086.01 15,086.01	173,430.00 173,430.00	0.00	158,343.99 158,343.99



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,531.000 BILL BARRETT CORP 06846N104 KR2F10020002: NTGI STRUCTURED	26.7800 26.7800	218,556.84 218,556.84	148,120.18 148,120.18	0.00	-70,436.66 -70,436.66
1,537.000 RG BARRY CORP 068798107 KR2F10020002: NTGI STRUCTURED	18.9500 18.9500	9,274.11 9,274.11	29,126.15 29,126.15	0.00	19,852.04 19,852.04
6,076.000 BASIC ENERGY SERVICES INC 06985P100 KR2F10020002: NTGI STRUCTURED	29.2200 29.2200	127,652.52 127,652.52	177,540.72 177,540.72	0.00	49,888.20 49,888.20
1,850.000 BASSETT FURNITURE INDUSTRIES 070203104 INC KR2F10020002: NTGI STRUCTURED	13.1600 13.1600	41,785.58 41,785.58	24,346.00 24,346.00	0.00	-17,439.58 -17,439.58
1,875.000 BAXANO SURGICAL INC 071773105 KR2F10020002: NTGI STRUCTURED	0.5700 0.5700	25,416.33 25,416.33	1,068.75 1,068.75	0.00	-24,347.58 -24,347.58
42,218.000 BAXTER INTERNATIONAL INC 071813109 KR2F19020002: S&P 500 INDEX	72.3000 72.3000	1,495,582.13 1,495,582.13	3,052,361.40 3,052,361.40	0.03	1,556,779.27 1,556,779.27
751.000 BAY BANCORP INC 07203T106 KR2F10020002: NTGI STRUCTURED	4.8000 4.8000	8,900.29 8,900.29	3,604.80 3,604.80	0.00	-5,295.49 -5,295.49
7,575.000 BBCN BANCORP INC 073295107 KR2F10020002: NTGI STRUCTURED	15.9500 15.9500	79,911.83 79,911.83	120,821.25 120,821.25	0.00	40,909.42 40,909.42
12,890.000 B/E AEROSPACE INC 073302101 KR2F10060002: WESTFIELD CAPITAL	92.4900 92.4900	500,169.30 500,169.30	1,192,196.10 1,192,196.10	0.01	692,026.80 692,026.80
1,567.000 BEACON POWER CORPORATION 073677205 KR2F10020002: NTGI STRUCTURED	0.0310 0.0310	144,940.83 144,940.83	48.58 48.58	0.00	-144,892.25 -144,892.25



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59,116.000 BEACON ROOFING SUPPLY INC 073685109 KR2F10040002: GENEVA CAPITAL	33.1200 33.1200	2,445,464.19 2,445,464.19	1,957,921.92 1,957,921.92	0.02	-487,542.27 -487,542.27
5,331.000 BEACON ROOFING SUPPLY INC 073685109 KR2F10020002: NTGI STRUCTURED	33.1200 33.1200	128,546.62 128,546.62	176,562.72 176,562.72	0.00	48,016.10 48,016.10
1,081.000 BEARD CO 07384R408 KR2F10020002: NTGI STRUCTURED	0.0022 0.0022	1,396.29 1,396.29	2.38 2.38	0.00	-1,393.91 -1,393.91
445.000 BEASLEY BROADCASTING GROUP INC 074014101 KR2F10020002: NTGI STRUCTURED	6.3500 6.3500	6,439.00 6,439.00	2,825.75 2,825.75	0.00	-3,613.25 -3,613.25
626.000 BEAZER HOMES USA INC 07556Q881 KR2F10020002: NTGI STRUCTURED	20.9800 20.9800	114,871.74 114,871.74	13,133.48 13,133.48	0.00	-101,738.26 -101,738.26
3,768.000 BEBE STORES INC 075571109 KR2F10020002: NTGI STRUCTURED	3.0500 3.0500	34,889.97 34,889.97	11,492.40 11,492.40	0.00	-23,397.57 -23,397.57
3,893.000 BECTON DICKINSON AND CO 075887109 KR2F10070002: RIVER ROAD	118.3000 118.3000	319,371.26 319,371.26	460,541.90 460,541.90	0.00	141,170.64 141,170.64
19,400.000 BECTON DICKINSON AND CO 075887109 KR2F10080002: WESTWOOD MGMT	118.3000 118.3000	2,126,977.24 2,126,977.24	2,295,020.00 2,295,020.00	0.02	168,042.76 168,042.76
15,032.000 BECTON DICKINSON AND CO 075887109 KR2F19020002: S&P 500 INDEX	118.3000 118.3000	1,282,642.63 1,282,642.63	1,778,285.60 1,778,285.60	0.01	495,642.97 495,642.97
15,874.000 BED BATH & BEYOND INC 075896100 KR2F19020002: S&P 500 INDEX	57.3800 57.3800	872,631.37 872,631.37	910,850.12 910,850.12	0.01	38,218.75 38,218.75



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1,581.000 BEL FUSE INC 077347201 KR2F10020002: NTGI STRUCTURED	24.1600 24.1600	45,621.16 45,621.16	38,196.96 38,196.96	0.00	-7,424.20 -7,424.20
4,946.000 BEL FUSE INC 077347300 KR2F10020002: NTGI STRUCTURED	25.6700 25.6700	101,802.89 101,802.89	126,963.82 126,963.82	0.00	25,160.93 25,160.93
5,722.000 BELDEN INC 077454106 KR2F10020002: NTGI STRUCTURED	78.1600 78.1600	204,293.65 204,293.65	447,231.52 447,231.52	0.00	242,937.87 242,937.87
3,700.000 BELIEVING TODAY INC 07784V108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	8,209.99 8,209.99	0.00 0.00	0.00	-8,209.99 -8,209.99
7,847.000 BEMIS CO INC 081437105 KR2F19020002: S&P 500 INDEX	40.6600 40.6600	258,456.07 258,456.07	319,059.02 319,059.02	0.00	60,602.95 60,602.95
8,969.000 BEMIS CO INC 081437105 KR2F10070002: RIVER ROAD	40.6600 40.6600	290,264.14 290,264.14	364,679.54 364,679.54	0.00	74,415.40 74,415.40
7,349.000 BENCHMARK ELECTRONICS INC 08160H101 KR2F10020002: NTGI STRUCTURED	25.4800 25.4800	171,153.72 171,153.72	187,252.52 187,252.52	0.00	16,098.80 16,098.80
7,182.000 BENEFICIAL MUTUAL BANCORP INC 08173R104 KR2F10020002: NTGI STRUCTURED	13.5600 13.5600	72,260.92 72,260.92	97,387.92 97,387.92	0.00	25,127.00 25,127.00
1,937.000 BERKSHIRE BANCORP INC/NY 084597202 KR2F10020002: NTGI STRUCTURED	7.6500 7.6500	18,554.82 18,554.82	14,818.05 14,818.05	0.00	-3,736.77 -3,736.77
140,090.000 BERKSHIRE HATHAWAY INC 084670702 KR2F19020002: S&P 500 INDEX	126.5600 126.5600	11,388,162.92 11,388,162.92	17,729,790.40 17,729,790.40	0.15	6,341,627.48 6,341,627.48



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23,200.000 BERKSHIRE HATHAWAY INC 084670702 KR2F10090002: INVESCO	126.5600 126.5600	1,901,867.23 1,901,867.23	2,936,192.00 2,936,192.00	0.02	1,034,324.77 1,034,324.77
2,361.000 BERKSHIRE HILLS BANCORP INC 084680107 KR2F10020002: NTGI STRUCTURED	23.2200 23.2200	58,880.01 58,880.01	54,822.42 54,822.42	0.00	-4,057.59 -4,057.59
7,200.000 BERRY PLASTICS GROUP INC 08579W103 KR2F10020002: NTGI STRUCTURED	25.8000 25.8000	142,464.96 142,464.96	185,760.00 185,760.00	0.00	43,295.04 43,295.04
21,440.000 BEST BUY CO INC 086516101 KR2F19020002: S&P 500 INDEX	31.0100 31.0100	649,854.85 649,854.85	664,854.40 664,854.40	0.01	14,999.55 14,999.55
132,300.000 BEST BUY CO INC 086516101 KR2F10090002: INVESCO	31.0100 31.0100	3,987,057.76 3,987,057.76	4,102,623.00 4,102,623.00	0.03	115,565.24 115,565.24
42.000 BETTER ENVIRONMENT CONCEPTS IN 08771W109 KR2F10020002: NTGI STRUCTURED	0.7000 0.7000	10,362.50 10,362.50	29.40 29.40	0.00	-10,333.10 -10,333.10
16.000 BICOASTAL COMMUNICATIONS INC 088772108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	37,986.32 37,986.32	0.00 0.00	0.00	-37,986.32 -37,986.32
1,034.000 BIG 5 SPORTING GOODS CORP 08915P101 KR2F10020002: NTGI STRUCTURED	12.2700 12.2700	22,206.75 22,206.75	12,687.18 12,687.18	0.00	-9,519.57 -9,519.57
7,004.000 BIG LOTS INC 089302103 KR2F10020002: NTGI STRUCTURED	45.7000 45.7000	268,241.62 268,241.62	320,082.80 320,082.80	0.00	51,841.18 51,841.18
29,280.000 BIG LOTS INC 089302103 KR2F10050002: SASCO CAPITAL	45.7000 45.7000	1,112,798.01 1,112,798.01	1,338,096.00 1,338,096.00	0.01	225,297.99 225,297.99

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393.000 BIGLARI HOLDINGS INC 08986R101 KR2F10020002: NTGI STRUCTURED	422.9700 422.9700	124,941.85 124,941.85	166,227.21 166,227.21	0.00	41,285.36 41,285.36
3,562.000 BIO-REFERENCE LABS INC 09057G602 KR2F10020002: NTGI STRUCTURED	30.2200 30.2200	45,627.35 45,627.35	107,643.64 107,643.64	0.00	62,016.29 62,016.29
662.000 BIOANALYTICAL SYSTEMS INC 09058M103 KR2F10020002: NTGI STRUCTURED	2.5300 2.5300	2,040.81 2,040.81	1,674.86 1,674.86	0.00	-365.95 -365.95
3,006.000 BIOCRYST PHARMACEUTICALS INC 09058V103 KR2F10020002: NTGI STRUCTURED	12.7500 12.7500	59,984.68 59,984.68	38,326.50 38,326.50	0.00	-21,658.18 -21,658.18
3,593.000 BIOJECT MEDICAL TECHNOLOGIES I 09059T206 KR2F10020002: NTGI STRUCTURED	0.1800 0.1800	13,370.44 13,370.44	646.74 646.74	0.00	-12,723.70 -12,723.70
18,456.000 BIOGEN IDEC INC 09062X103 KR2F19020002: S&P 500 INDEX	315.3100 315.3100	1,503,799.26 1,503,799.26	5,819,361.36 5,819,361.36	0.05	4,315,562.10 4,315,562.10
211,675.000 BIOMED REALTY TRUST INC 09063H107 KR2F10030002: SYSTEMATIC	21.8300 21.8300	4,041,576.73 4,041,576.73	4,620,865.25 4,620,865.25	0.04	579,288.52 579,288.52
509.000 BIODEL INC 09064M204 KR2F10020002: NTGI STRUCTURED	2.1600 2.1600	29,048.53 29,048.53	1,099.44 1,099.44	0.00	-27,949.09 -27,949.09
180.000 BIOFUEL ENERGY CORP COM NEW 09064Y307 KR2F10020002: NTGI STRUCTURED	6.8700 6.8700	4,036.48 4,036.48	1,236.60 1,236.60	0.00	-2,799.88 -2,799.88
374.000 BIOPURE CORP 09065H402 KR2F10020002: NTGI STRUCTURED	0.0120 0.0120	213,957.60 213,957.60	4.49 4.49	0.00	-213,953.11 -213,953.11



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2,275.000 BIOTIME INC 09066L105 KR2F10020002: NTGI STRUCTURED	3.0300 3.0300	13,669.14 13,669.14	6,893.25 6,893.25	0.00	-6,775.89 -6,775.89
2,406.000 BIOTELEMETRY INC 090672106 KR2F10020002: NTGI STRUCTURED	7.1700 7.1700	66,190.09 66,190.09	17,251.02 17,251.02	0.00	-48,939.07 -48,939.07
888.000 BIOTA PHARMACEUTICALS INC 090694100 KR2F10020002: NTGI STRUCTURED	2.8500 2.8500	35,999.74 35,999.74	2,530.80 2,530.80	0.00	-33,468.94 -33,468.94
13,564.000 BIOSCRIP INC 09069N108 KR2F10020002: NTGI STRUCTURED	8.3400 8.3400	87,838.58 87,838.58	113,123.76 113,123.76	0.00	25,285.18 25,285.18
273.000 BIRKS GROUP INC 09088U109 KR2F10020002: NTGI STRUCTURED	1.1400 1.1400	9,493.87 9,493.87	311.22 311.22	0.00	-9,182.65 -9,182.65
11.000 BIOLASE INC 090911108 KR2F19010002: TRANSITION ACCT	2.2000 2.2000	4.65 4.65	24.20 24.20	0.00	19.55 19.55
3,470.000 BIOLASE INC 090911108 KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	14,921.07 14,921.07	7,634.00 7,634.00	0.00	-7,287.07 -7,287.07
3,363.000 BIOSPECIFICS TECHNOLOGIES CORP 090931106 KR2F10020002: NTGI STRUCTURED	26.9600 26.9600	48,295.96 48,295.96	90,666.48 90,666.48	0.00	42,370.52 42,370.52
3,616.000 BJ'S RESTAURANTS INC 09180C106 KR2F10020002: NTGI STRUCTURED	34.9100 34.9100	61,171.82 61,171.82	126,234.56 126,234.56	0.00	65,062.74 65,062.74
5,065.000 BLACK BOX CORP 091826107 KR2F10020002: NTGI STRUCTURED	23.4400 23.4400	164,011.55 164,011.55	118,723.60 118,723.60	0.00	-45,287.95 -45,287.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,981.000 BLACK DIAMOND INC 09202G101 KR2F10020002: NTGI STRUCTURED	11.2200 11.2200	21,719.35 21,719.35	22,226.82 22,226.82	0.00	507.47 507.47
5,625.000 BLACK HILLS CORP 092113109 KR2F10020002: NTGI STRUCTURED	61.3900 61.3900	214,086.89 214,086.89	345,318.75 345,318.75	0.00	131,231.86 131,231.86
5,484.000 BLACKBAUD INC 09227Q100 KR2F10020002: NTGI STRUCTURED	35.7400 35.7400	125,872.88 125,872.88	195,998.16 195,998.16	0.00	70,125.28 70,125.28
1,694.000 BLACKROCK INC 09247X101 KR2F10070002: RIVER ROAD	319.6000 319.6000	264,884.61 264,884.61	541,402.40 541,402.40	0.00	276,517.79 276,517.79
9,735.000 BLACKROCK INC 09247X101 KR2F19020002: S&P 500 INDEX	319.6000 319.6000	1,798,380.51 1,798,380.51	3,111,306.00 3,111,306.00	0.03	1,312,925.49 1,312,925.49
2,407.000 BLACKSTONE MORTGAGE TRUST INC 09257W100 KR2F10020002: NTGI STRUCTURED	29.0000 29.0000	116,567.28 116,567.28	69,803.00 69,803.00	0.00	-46,764.28 -46,764.28
21,336.000 H&R BLOCK INC 093671105 KR2F19020002: S&P 500 INDEX	33.5200 33.5200	348,109.90 348,109.90	715,182.72 715,182.72	0.01	367,072.82 367,072.82
1,956.000 BLONDER TONGUE LABORATORIES 093698108 KR2F10020002: NTGI STRUCTURED	0.9200 0.9200	11,450.88 11,450.88	1,799.52 1,799.52	0.00	-9,651.36 -9,651.36
7,125.000 BLOUNT INTERNATIONAL INC 095180105 KR2F10020002: NTGI STRUCTURED	14.1100 14.1100	192,319.63 192,319.63	100,533.75 100,533.75	0.00	-91,785.88 -91,785.88
547.000 BLUCORA INC COM 095229100 KR2F10020002: NTGI STRUCTURED	18.8700 18.8700	9,045.47 9,045.47	10,321.89 10,321.89	0.00	1,276.42 1,276.42



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,319.000 BLUE NILE INC 09578R103 KR2F10020002: NTGI STRUCTURED	28.0000 28.0000	50,672.63 50,672.63	36,932.00 36,932.00	0.00	-13,740.63 -13,740.63
862.000 BLUE RIVER BANCSHARES INC 09602P107 KR2F10020002: NTGI STRUCTURED	0.0111 0.0111	3,842.36 3,842.36	9.57 9.57	0.00	-3,832.79 -3,832.79
1,162.000 BLYTH INC 09643P207 KR2F10020002: NTGI STRUCTURED	7.7800 7.7800	56,406.49 56,406.49	9,040.36 9,040.36	0.00	-47,366.13 -47,366.13
7,068.000 BMB MUNAI INC 09656A105 KR2F10020002: NTGI STRUCTURED	0.0090 0.0090	40,263.78 40,263.78	63.61 63.61	0.00	-40,200.17 -40,200.17
2,673.000 BOB EVANS FARMS INC/DE 096761101 KR2F10020002: NTGI STRUCTURED	50.0500 50.0500	66,190.95 66,190.95	133,783.65 133,783.65	0.00	67,592.70 67,592.70
13,192.000 BOB EVANS FARMS INC/DE 096761101 KR2F10070002: RIVER ROAD	50.0500 50.0500	491,570.36 491,570.36	660,259.60 660,259.60	0.01	168,689.24 168,689.24
52,199.000 BOEING CO/THE 097023105 KR2F19020002: S&P 500 INDEX	127.2300 127.2300	3,084,432.57 3,084,432.57	6,641,278.77 6,641,278.77	0.06	3,556,846.20 3,556,846.20
34,800.000 BOEING CO/THE 097023105 KR2F10090002: INVESCO	127.2300 127.2300	4,177,380.29 4,177,380.29	4,427,604.00 4,427,604.00	0.04	250,223.71 250,223.71
7,700.000 BOEING CO/THE 097023105 KR2F10080002: WESTWOOD MGMT	127.2300 127.2300	546,017.20 546,017.20	979,671.00 979,671.00	0.01	433,653.80 433,653.80
81,201.000 BOISE CASCADE CO 09739D100 KR2F10080002: WESTWOOD MGMT	28.6400 28.6400	2,114,747.87 2,114,747.87	2,325,596.64 2,325,596.64	0.02	210,848.77 210,848.77



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,845.000 BOLT TECHNOLOGY CORP 097698104 KR2F10020002: NTGI STRUCTURED	18.3500 18.3500	20,288.98 20,288.98	33,855.75 33,855.75	0.00	13,566.77 13,566.77
1,775.000 BON-TON STORES INC/THE 09776J101 KR2F10020002: NTGI STRUCTURED	10.3100 10.3100	9,808.11 9,808.11	18,300.25 18,300.25	0.00	8,492.14 8,492.14
3,500.000 BONANZA CREEK ENERGY INC 097793103 KR2F10020002: NTGI STRUCTURED	57.1900 57.1900	171,597.30 171,597.30	200,165.00 200,165.00	0.00	28,567.70 28,567.70
19,700.000 BONANZA CREEK ENERGY INC 097793103 KR2F10080002: WESTWOOD MGMT	57.1900 57.1900	977,896.18 977,896.18	1,126,643.00 1,126,643.00	0.01	148,746.82 148,746.82
200.000 BONDED MTRS INC 097894109 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	750.00 750.00	0.00 0.00	0.00	-750.00 -750.00
19,600.000 BOMBAY CO 097924104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	114,320.21 114,320.21	0.00 0.00	0.00	-114,320.21 -114,320.21
350.000 BONTEX INC 09852W109 KR2F10020002: NTGI STRUCTURED	0.0450 0.0450	831.25 831.25	15.75 15.75	0.00	-815.50 -815.50
2,625.000 BOOKS-A-MILLION INC 098570104 KR2F10020002: NTGI STRUCTURED	2.1800 2.1800	21,372.15 21,372.15	5,722.50 5,722.50	0.00	-15,649.65 -15,649.65
7,155.000 BORDERS GROUP INC 099709107 KR2F10020002: NTGI STRUCTURED	0.0072 0.0072	149,204.69 149,204.69	51.52 51.52	0.00	-149,153.17 -149,153.17
33,300.000 BORGWARNER INC 099724106 KR2F10080002: WESTWOOD MGMT	65.1900 65.1900	1,110,423.00 1,110,423.00	2,170,827.00 2,170,827.00	0.02	1,060,404.00 1,060,404.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,788.000 BORGWARNER INC 099724106 KR2F19020002: S&P 500 INDEX	65.1900 65.1900	582,644.52 582,644.52	1,159,599.72 1,159,599.72	0.01	576,955.20 576,955.20
1,503.000 BOSTON BEER CO INC 100557107 KR2F10020002: NTGI STRUCTURED	223.5200 223.5200	23,045.86 23,045.86	335,950.56 335,950.56	0.00	312,904.70 312,904.70
5,467.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105 KR2F10020002: NTGI STRUCTURED	13.4400 13.4400	86,769.26 86,769.26	73,476.48 73,476.48	0.00	-13,292.78 -13,292.78
11,908.000 BOSTON PROPERTIES INC 101121101 KR2F19020002: S&P 500 INDEX	118.1800 118.1800	1,361,664.54 1,361,664.54	1,407,287.44 1,407,287.44	0.01	45,622.90 45,622.90
102,912.000 BOSTON SCIENTIFIC CORP 101137107 KR2F19020002: S&P 500 INDEX	12.7700 12.7700	1,364,865.69 1,364,865.69	1,314,186.24 1,314,186.24	0.01	-50,679.45 -50,679.45
3,325.000 BOTTOMLINE TECHNOLOGIES INC 101388106 KR2F10020002: NTGI STRUCTURED	29.9200 29.9200	83,076.83 83,076.83	99,484.00 99,484.00	0.00	16,407.17 16,407.17
6,012.000 BOULDER BRANDS INC 101405108 KR2F10020002: NTGI STRUCTURED	14.1800 14.1800	40,052.13 40,052.13	85,250.16 85,250.16	0.00	45,198.03 45,198.03
1,031.000 BOVIE MEDICAL CORP 10211F100 KR2F10020002: NTGI STRUCTURED	3.6300 3.6300	7,372.40 7,372.40	3,742.53 3,742.53	0.00	-3,629.87 -3,629.87
3,572.000 BOWL AMERICA INC 102565108 KR2F10020002: NTGI STRUCTURED	14.7200 14.7200	23,518.14 23,518.14	52,579.84 52,579.84	0.00	29,061.70 29,061.70
52,800.000 BOYDS COLLECTION LTD COM 103354106 KR2F10020002: NTGI STRUCTURED	7.0000 7.0000	753,161.09 753,161.09	369,600.00 369,600.00	0.00	-383,561.09 -383,561.09



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
833.000 BOYDS COLLECTION LTD 103355103 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	12,070.16 12,070.16	0.08 0.08	0.00	-12,070.08 -12,070.08
6,374.000 BRADY CORP 104674106 KR2F10020002: NTGI STRUCTURED	29.8700 29.8700	98,640.39 98,640.39	190,391.38 190,391.38	0.00	91,750.99 91,750.99
21,685.000 BRANDYWINE REALTY TRUST 105368203 KR2F10020002: NTGI STRUCTURED	15.6000 15.6000	264,986.31 264,986.31	338,286.00 338,286.00	0.00	73,299.69 73,299.69
66,350.000 BRANDYWINE REALTY TRUST 105368203 KR2F10030002: SYSTEMATIC	15.6000 15.6000	790,841.75 790,841.75	1,035,060.00 1,035,060.00	0.01	244,218.25 244,218.25
1,444.000 BREEZE-EASTERN CORP 106764103 KR2F10020002: NTGI STRUCTURED	12.7500 12.7500	16,989.17 16,989.17	18,411.00 18,411.00	0.00	1,421.83 1,421.83
3,037.000 BRIDGFORD FOODS CORP 108763103 KR2F10020002: NTGI STRUCTURED	8.0000 8.0000	31,549.61 31,549.61	24,296.00 24,296.00	0.00	-7,253.61 -7,253.61
5,676.000 BRIGGS & STRATTON CORP 109043109 KR2F10020002: NTGI STRUCTURED	20.4600 20.4600	180,231.71 180,231.71	116,130.96 116,130.96	0.00	-64,100.75 -64,100.75
4,156.000 BRIGHTSTAR INFORMATION TECHNOL 10947N104 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	16,487.84 16,487.84	0.42 0.42	0.00	-16,487.42 -16,487.42
7,386.000 BRINK'S CO/THE 109696104 KR2F10020002: NTGI STRUCTURED	28.2200 28.2200	174,868.92 174,868.92	208,432.92 208,432.92	0.00	33,564.00 33,564.00
128,938.000 BRISTOL-MYERS SQUIBB CO 110122108 KR2F19020002: S&P 500 INDEX	48.5100 48.5100	3,496,980.92 3,496,980.92	6,254,782.38 6,254,782.38	0.05	2,757,801.46 2,757,801.46



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,368.000 BRISTOW GROUP INC 110394103 KR2F10020002: NTGI STRUCTURED	80.6200 80.6200	79,371.63 79,371.63	352,148.16 352,148.16	0.00	272,776.53 272,776.53
43,241.000 BROADCOM CORP 111320107 KR2F19020002: S&P 500 INDEX	37.1200 37.1200	1,577,428.26 1,577,428.26	1,605,105.92 1,605,105.92	0.01	27,677.66 27,677.66
3,259.000 BROADSOFT INC 11133B409 KR2F10020002: NTGI STRUCTURED	26.3900 26.3900	106,107.73 106,107.73	86,005.01 86,005.01	0.00	-20,102.72 -20,102.72
9,896.000 BROOKFIELD RESIDENTIAL 11283W104 PROPERTIES INC KR2F10020002: NTGI STRUCTURED	20.7500 20.7500	206,058.47 206,058.47	205,342.00 205,342.00	0.00	-716.47 -716.47
14,217.000 BROOKLINE BANCORP INC 11373M107 KR2F10020002: NTGI STRUCTURED	9.3700 9.3700	104,241.81 104,241.81	133,213.29 133,213.29	0.00	28,971.48 28,971.48
7,003.000 BROOKS AUTOMATION INC 114340102 KR2F10020002: NTGI STRUCTURED	10.7700 10.7700	194,205.31 194,205.31	75,422.31 75,422.31	0.00	-118,783.00 -118,783.00
687.000 BROOKLYN FEDERAL BANC ESCROW 114ESC999 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
89,246.000 BROWN & BROWN INC 115236101 KR2F10040002: GENEVA CAPITAL	30.7100 30.7100	2,779,799.94 2,779,799.94	2,740,744.66 2,740,744.66	0.02	-39,055.28 -39,055.28
12,612.000 BROWN-FORMAN CORP 115637209 KR2F19020002: S&P 500 INDEX	94.1700 94.1700	567,733.45 567,733.45	1,187,672.04 1,187,672.04	0.01	619,938.59 619,938.59
10,327.000 BROWN SHOE CO INC 115736100 KR2F10020002: NTGI STRUCTURED	28.6100 28.6100	140,301.28 140,301.28	295,455.47 295,455.47	0.00	155,154.19 155,154.19



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,646.000 BRUKER CORP 116794108 KR2F10020002: NTGI STRUCTURED	24.2700 24.2700	295,840.98 295,840.98	403,998.42 403,998.42	0.00	108,157.44 108,157.44
15,847.000 BRUNSWICK CORP/DE 117043109 KR2F10020002: NTGI STRUCTURED	42.1300 42.1300	94,869.29 94,869.29	667,634.11 667,634.11	0.01	572,764.82 572,764.82
896.000 BRYN MAWR BANK CORP 117665109 KR2F10020002: NTGI STRUCTURED	29.1200 29.1200	17,556.64 17,556.64	26,091.52 26,091.52	0.00	8,534.88 8,534.88
1,579.000 BSQUARE CORP 11776U300 KR2F10020002: NTGI STRUCTURED	3.2000 3.2000	19,073.14 19,073.14	5,052.80 5,052.80	0.00	-14,020.34 -14,020.34
77,543.000 BUCKEYE PARTNERS LP 118230101 KR2F35020002: TORTOISE CAP	83.0600 83.0600	4,602,175.00 4,602,175.00	6,440,721.58 6,440,721.58	0.05	1,838,546.58 1,838,546.58
4,444.000 BUCKLE INC/THE 118440106 KR2F10020002: NTGI STRUCTURED	44.3600 44.3600	52,687.80 52,687.80	197,135.84 197,135.84	0.00	144,448.04 144,448.04
2,512.000 BUFFALO WILD WINGS INC 119848109 KR2F10020002: NTGI STRUCTURED	165.7100 165.7100	155,183.63 155,183.63	416,263.52 416,263.52	0.00	261,079.89 261,079.89
3,775.000 BUILDERS FIRSTSOURCE INC 12008R107 KR2F10020002: NTGI STRUCTURED	7.4800 7.4800	24,732.49 24,732.49	28,237.00 28,237.00	0.00	3,504.51 3,504.51
12,400.000 BUILDING MATLS HLDG CORP 120113105 COM KR2F10020002: NTGI STRUCTURED	0.0041 0.0041	68,811.73 68,811.73	50.84 50.84	0.00	-68,760.89 -68,760.89
3,724.000 BUTLER INTERNATIONAL INC 123649105 KR2F10020002: NTGI STRUCTURED	0.0055 0.0055	39,829.35 39,829.35	20.48 20.48	0.00	-39,808.87 -39,808.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,617.000 C&J ENERGY SERVICES INC 12467B304 KR2F10020002: NTGI STRUCTURED	33.7800 33.7800	144,095.00 144,095.00	189,742.26 189,742.26	0.00	45,647.26 45,647.26
1,775.000 CAI INTERNATIONAL INC 12477X106 KR2F10020002: NTGI STRUCTURED	22.0100 22.0100	32,664.76 32,664.76	39,067.75 39,067.75	0.00	6,402.99 6,402.99
14,029.000 CBIZ INC 124805102 KR2F10020002: NTGI STRUCTURED	9.0300 9.0300	153,256.10 153,256.10	126,681.87 126,681.87	0.00	-26,574.23 -26,574.23
54,275.000 CBL & ASSOCIATES PROPERTIES IN 124830100 KR2F10030002: SYSTEMATIC	19.0000 19.0000	1,074,921.50 1,074,921.50	1,031,225.00 1,031,225.00	0.01	-43,696.50 -43,696.50
41,122.000 CBS CORP 124857202 KR2F19020002: S&P 500 INDEX	62.1400 62.1400	843,474.22 843,474.22	2,555,321.08 2,555,321.08	0.02	1,711,846.86 1,711,846.86
74,850.000 CBRE GROUP INC 12504L109 KR2F10060002: WESTFIELD CAPITAL	32.0400 32.0400	1,429,791.20 1,429,791.20	2,398,194.00 2,398,194.00	0.02	968,402.80 968,402.80
21,701.000 CBRE GROUP INC 12504L109 KR2F19020002: S&P 500 INDEX	32.0400 32.0400	503,330.67 503,330.67	695,300.04 695,300.04	0.01	191,969.37 191,969.37
110,775.000 CBRE GROUP INC 12504L109 KR2F10030002: SYSTEMATIC	32.0400 32.0400	3,260,791.60 3,260,791.60	3,549,231.00 3,549,231.00	0.03	288,439.40 288,439.40
2,331.000 CDI CORP 125071100 KR2F10020002: NTGI STRUCTURED	14.4100 14.4100	77,181.25 77,181.25	33,589.71 33,589.71	0.00	-43,591.54 -43,591.54
596.000 CECO ENVIRONMENTAL CORP 125141101 KR2F10020002: NTGI STRUCTURED	15.5900 15.5900	7,590.59 7,590.59	9,291.64 9,291.64	0.00	1,701.05 1,701.05



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,052.000 CF INDUSTRIES HOLDINGS INC 125269100 KR2F19020002: S&P 500 INDEX	240.5300 240.5300	651,909.52 651,909.52	974,627.56 974,627.56	0.01	322,718.04 322,718.04
11,549.000 CH ROBINSON WORLDWIDE INC 12541W209 KR2F19020002: S&P 500 INDEX	63.7900 63.7900	584,830.30 584,830.30	736,710.71 736,710.71	0.01	151,880.41 151,880.41
485.000 CIFC CORP 12547R105 KR2F10020002: NTGI STRUCTURED	9.0100 9.0100	52,384.26 52,384.26	4,369.85 4,369.85	0.00	-48,014.41 -48,014.41
20,903.000 CIGNA CORPORATION COM 125509109 KR2F19020002: S&P 500 INDEX	91.9700 91.9700	776,883.99 776,883.99	1,922,448.91 1,922,448.91	0.02	1,145,564.92 1,145,564.92
202.000 CIM COMMERCIAL TRUST CORP 125525105 KR2F10020002: NTGI STRUCTURED	21.6600 21.6600	16,354.66 16,354.66	4,375.32 4,375.32	0.00	-11,979.34 -11,979.34
50,200.000 CIT GROUP INC 125581801 KR2F10080002: WESTWOOD MGMT	45.7600 45.7600	2,092,767.64 2,092,767.64	2,297,152.00 2,297,152.00	0.02	204,384.36 204,384.36
8,491.000 CLECO CORP 12561W105 KR2F10020002: NTGI STRUCTURED	58.9500 58.9500	197,099.14 197,099.14	500,544.45 500,544.45	0.00	303,445.31 303,445.31
3,620.000 CLST HOLDINGS INC 12564R103 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	104,018.52 104,018.52	36.20 36.20	0.00	-103,982.32 -103,982.32
24,559.000 CME GROUP INC 12572Q105 KR2F19020002: S&P 500 INDEX	70.9500 70.9500	1,330,042.99 1,330,042.99	1,742,461.05 1,742,461.05	0.01	412,418.06 412,418.06
8,144.000 CME GROUP INC 12572Q105 KR2F10070002: RIVER ROAD	70.9500 70.9500	472,699.67 472,699.67	577,816.80 577,816.80	0.00	105,117.13 105,117.13



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,968.000 CMS ENERGY CORP 125896100 KR2F19020002: S&P 500 INDEX	31.1500 31.1500	571,867.62 571,867.62	653,153.20 653,153.20	0.01	81,285.58 81,285.58
82,400.000 CMS ENERGY CORP 125896100 KR2F10030002: SYSTEMATIC	31.1500 31.1500	2,036,508.68 2,036,508.68	2,566,760.00 2,566,760.00	0.02	530,251.32 530,251.32
1,063.000 CPI CORP 125902106 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	23,033.19 23,033.19	5.32 5.32	0.00	-23,027.87 -23,027.87
1,968.000 CSS INDUSTRIES INC 125906107 KR2F10020002: NTGI STRUCTURED	26.3700 26.3700	30,978.29 30,978.29	51,896.16 51,896.16	0.00	20,917.87 20,917.87
1,100.000 CPI AEROSTRUCTURES INC 125919308 KR2F10020002: NTGI STRUCTURED	12.6700 12.6700	4,142.99 4,142.99	13,937.00 13,937.00	0.00	9,794.01 9,794.01
94.000 CTI INDUSTRIES CORP 125961300 KR2F10020002: NTGI STRUCTURED	4.5800 4.5800	326.02 326.02	430.52 430.52	0.00	104.50 104.50
3,443.000 CRA INTERNATIONAL INC 12618T105 KR2F10020002: NTGI STRUCTURED	23.0500 23.0500	94,165.29 94,165.29	79,361.15 79,361.15	0.00	-14,804.14 -14,804.14
34,557.000 CNO FINANCIAL GROUP INC 12621E103 KR2F10020002: NTGI STRUCTURED	17.8000 17.8000	92,416.06 92,416.06	615,114.60 615,114.60	0.01	522,698.54 522,698.54
4,717.000 CSG SYSTEMS INTERNATIONAL INC 126349109 KR2F10020002: NTGI STRUCTURED	26.1100 26.1100	103,288.60 103,288.60	123,160.87 123,160.87	0.00	19,872.27 19,872.27
60.000 CSG SYSTEMS INTERNATIONAL INC 126349109 KR2F10070002: RIVER ROAD	26.1100 26.1100	1,542.28 1,542.28	1,566.60 1,566.60	0.00	24.32 24.32



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
737.000 CSP INC 126389105 KR2F10020002: NTGI STRUCTURED	6.9200 6.9200	4,786.40 4,786.40	5,100.04 5,100.04	0.00	313.64 313.64
78,145.000 CSX CORP 126408103 KR2F19020002: S&P 500 INDEX	30.8100 30.8100	918,209.82 918,209.82	2,407,647.45 2,407,647.45	0.02	1,489,437.63 1,489,437.63
5.000 CTI BIOPHARMA CORP 12648L106 KR2F10020002: NTGI STRUCTURED	2.8100 2.8100	63,135.24 63,135.24	14.05 14.05	0.00	-63,121.19 -63,121.19
3,756.000 CTS CORP 126501105 KR2F10020002: NTGI STRUCTURED	18.7000 18.7000	100,008.23 100,008.23	70,237.20 70,237.20	0.00	-29,771.03 -29,771.03
13,174.000 CVB FINANCIAL CORP 126600105 KR2F10020002: NTGI STRUCTURED	16.0300 16.0300	89,006.12 89,006.12	211,179.22 211,179.22	0.00	122,173.10 122,173.10
5,199.000 CV HOLDINGS INC 12661F101 KR2F10020002: NTGI STRUCTURED	0.2350 0.2350	29,827.76 29,827.76	1,221.77 1,221.77	0.00	-28,605.99 -28,605.99
90,973.000 CVS HEALTH CORPORATION 126650100 KR2F19020002: S&P 500 INDEX	75.3700 75.3700	3,250,904.94 3,250,904.94	6,856,635.01 6,856,635.01	0.06	3,605,730.07 3,605,730.07
14,200.000 CYS INVTS INC 12673A108 KR2F10020002: NTGI STRUCTURED	9.0200 9.0200	193,667.97 193,667.97	128,084.00 128,084.00	0.00	-65,583.97 -65,583.97
19,900.000 CA INC 12673P105 KR2F10090002: INVESCO	28.7400 28.7400	641,825.89 641,825.89	571,926.00 571,926.00	0.00	-69,899.89 -69,899.89
24,814.000 CA INC 12673P105 KR2F19020002: S&P 500 INDEX	28.7400 28.7400	486,102.21 486,102.21	713,154.36 713,154.36	0.01	227,052.15 227,052.15



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,969.000 CA INC 12673P105 KR2F10070002: RIVER ROAD	28.7400 28.7400	386,500.87 386,500.87	430,209.06 430,209.06	0.00	43,708.19 43,708.19
16,843.000 CABLEVISION SYSTEMS CORP 12686C109 KR2F19020002: S&P 500 INDEX	17.6500 17.6500	390,997.93 390,997.93	297,278.95 297,278.95	0.00	-93,718.98 -93,718.98
13,000.000 CABLEVISION SYSTEMS CORP 12686C109 KR2F10090002: INVESCO	17.6500 17.6500	227,045.00 227,045.00	229,450.00 229,450.00	0.00	2,405.00 2,405.00
400.000 CABOT CORP 127055101 KR2F10020002: NTGI STRUCTURED	57.9900 57.9900	11,530.48 11,530.48	23,196.00 23,196.00	0.00	11,665.52 11,665.52
32,468.000 CABOT OIL & GAS CORP 127097103 KR2F19020002: S&P 500 INDEX	34.1400 34.1400	535,098.57 535,098.57	1,108,457.52 1,108,457.52	0.01	573,358.95 573,358.95
2,247.000 CACHE INC 127150308 KR2F10020002: NTGI STRUCTURED	1.6100 1.6100	5,882.21 5,882.21	3,617.67 3,617.67	0.00	-2,264.54 -2,264.54
3,187.000 CACI INTERNATIONAL INC 127190304 KR2F10020002: NTGI STRUCTURED	70.2100 70.2100	170,249.63 170,249.63	223,759.27 223,759.27	0.00	53,509.64 53,509.64
178.000 CADIZ INC 127537207 KR2F10020002: NTGI STRUCTURED	8.3300 8.3300	42,494.50 42,494.50	1,482.74 1,482.74	0.00	-41,011.76 -41,011.76
1,843.000 CADUS CORP 127639102 KR2F10020002: NTGI STRUCTURED	1.6600 1.6600	1,314.29 1,314.29	3,059.38 3,059.38	0.00	1,745.09 1,745.09
1,437.000 CAGY INDUSTRIES INC 127ESC770 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,501.000 CAL DIVE INTERNATIONAL INC 12802T101 KR2F10020002: NTGI STRUCTURED	1.3200 1.3200	71,293.01 71,293.01	8,581.32 8,581.32	0.00	-62,711.69 -62,711.69
5,574.000 CALAMOS ASSET MANAGEMENT INC 12811R104 KR2F10020002: NTGI STRUCTURED	13.3900 13.3900	87,216.11 87,216.11	74,635.86 74,635.86	0.00	-12,580.25 -12,580.25
4,459.000 CALAMP CORP 128126109 KR2F10020002: NTGI STRUCTURED	21.6600 21.6600	57,296.61 57,296.61	96,581.94 96,581.94	0.00	39,285.33 39,285.33
7,394.000 CALGON CARBON CORP 129603106 KR2F10020002: NTGI STRUCTURED	22.3300 22.3300	43,186.08 43,186.08	165,108.02 165,108.02	0.00	121,921.94 121,921.94
3,300.000 CALIFORNIA COASTAL COMMUNITIES 129915203 KR2F10020002: NTGI STRUCTURED	0.0025 0.0025	20,264.28 20,264.28	8.25 8.25	0.00	-20,256.03 -20,256.03
2,537.000 CALIFORNIA FIRST NATIONAL BANC 130222102 KR2F10020002: NTGI STRUCTURED	14.6800 14.6800	30,700.65 30,700.65	37,243.16 37,243.16	0.00	6,542.51 6,542.51
4,560.000 CALIFORNIA WATER SERVICE GROUP 130788102 KR2F10020002: NTGI STRUCTURED	24.2000 24.2000	64,993.20 64,993.20	110,352.00 110,352.00	0.00	45,358.80 45,358.80
3,900.000 CALIX INC 13100M509 KR2F10020002: NTGI STRUCTURED	8.1800 8.1800	49,720.24 49,720.24	31,902.00 31,902.00	0.00	-17,818.24 -17,818.24
11,074.000 CALLAWAY GOLF CO 131193104 KR2F10020002: NTGI STRUCTURED	8.3200 8.3200	100,614.92 100,614.92	92,135.68 92,135.68	0.00	-8,479.24 -8,479.24
4,000.000 CALLIDUS SOFTWARE INC 13123E500 KR2F10020002: NTGI STRUCTURED	11.9400 11.9400	42,632.99 42,632.99	47,760.00 47,760.00	0.00	5,127.01 5,127.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,637.000 CALLON PETROLEUM CO 13123X102 KR2F10020002: NTGI STRUCTURED	11.6500 11.6500	84,463.07 84,463.07	88,971.05 88,971.05	0.00	4,507.98 4,507.98
4,893.000 CAMBRIDGE HEART INC 131910101 KR2F10020002: NTGI STRUCTURED	0.0014 0.0014	19,630.19 19,630.19	6.85 6.85	0.00	-19,623.34 -19,623.34
4,937.000 CAMBEX CORP 132008103 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	34,771.59 34,771.59	49.37 49.37	0.00	-34,722.22 -34,722.22
10,078.000 CAMBREX CORP 132011107 KR2F10020002: NTGI STRUCTURED	20.7000 20.7000	156,133.15 156,133.15	208,614.60 208,614.60	0.00	52,481.45 52,481.45
1,543.000 CAMBIUM LEARNING GROUP INC 13201A107 KR2F10020002: NTGI STRUCTURED	2.1800 2.1800	5,901.98 5,901.98	3,363.74 3,363.74	0.00	-2,538.24 -2,538.24
1,131.000 CAMDEN NATIONAL CORP 133034108 KR2F10020002: NTGI STRUCTURED	38.7600 38.7600	37,120.76 37,120.76	43,837.56 43,837.56	0.00	6,716.80 6,716.80
15,887.000 CAMERON INTERNATIONAL CORP 13342B105 KR2F19020002: S&P 500 INDEX	67.7100 67.7100	673,068.92 673,068.92	1,075,708.77 1,075,708.77	0.01	402,639.85 402,639.85
13,922.000 CAMPBELL SOUP CO 134429109 KR2F19020002: S&P 500 INDEX	45.8100 45.8100	388,406.06 388,406.06	637,766.82 637,766.82	0.01	249,360.76 249,360.76
36,200.000 CANADIAN NATURAL RESOURCES LTD 136385101 KR2F10090002: INVESCO	45.9100 45.9100	1,427,934.74 1,427,934.74	1,661,942.00 1,661,942.00	0.01	234,007.26 234,007.26
2,818.000 CANO PETROLEUM INC 137801106 KR2F10020002: NTGI STRUCTURED	0.0070 0.0070	15,725.34 15,725.34	19.73 19.73	0.00	-15,705.61 -15,705.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,033.000 CANTEL MEDICAL CORP 138098108 KR2F10020002: NTGI STRUCTURED	36.6200 36.6200	29,275.25 29,275.25	184,308.46 184,308.46	0.00	155,033.21 155,033.21
662.000 CANTERBURY PARK HOLDING CORP 13811E101 KR2F10020002: NTGI STRUCTURED	9.8600 9.8600	8,522.72 8,522.72	6,527.32 6,527.32	0.00	-1,995.40 -1,995.40
1,419.000 CAPELLA EDUCATION CO 139594105 KR2F10020002: NTGI STRUCTURED	54.3900 54.3900	65,504.98 65,504.98	77,179.41 77,179.41	0.00	11,674.43 11,674.43
1,713.000 CAPITAL CITY BANK GROUP INC 139674105 KR2F10020002: NTGI STRUCTURED	14.5300 14.5300	26,330.03 26,330.03	24,889.89 24,889.89	0.00	-1,440.14 -1,440.14
324.000 CAPITAL BANK FINANCIAL CORP 139794101 KR2F10020002: NTGI STRUCTURED	23.6100 23.6100	25,438.40 25,438.40	7,649.64 7,649.64	0.00	-17,788.76 -17,788.76
12,000.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR2F10090002: INVESCO	82.6000 82.6000	869,196.00 869,196.00	991,200.00 991,200.00	0.01	122,004.00 122,004.00
44,472.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR2F19020002: S&P 500 INDEX	82.6000 82.6000	2,023,779.41 2,023,779.41	3,673,387.20 3,673,387.20	0.03	1,649,607.79 1,649,607.79
27,200.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR2F10080002: WESTWOOD MGMT	82.6000 82.6000	1,506,616.73 1,506,616.73	2,246,720.00 2,246,720.00	0.02	740,103.27 740,103.27
2,875.000 CAPITAL SENIOR LIVING CORP 140475104 KR2F10020002: NTGI STRUCTURED	23.8400 23.8400	23,239.60 23,239.60	68,540.00 68,540.00	0.00	45,300.40 45,300.40
1,256.000 CAPITOL BANCORP LTD 14056D105 KR2F10020002: NTGI STRUCTURED	0.0030 0.0030	21,543.01 21,543.01	3.77 3.77	0.00	-21,539.24 -21,539.24



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,833.000 CAPITOL FEDERAL FINANCIAL INC 14057J101 KR2F10020002: NTGI STRUCTURED	12.1600 12.1600	206,347.69 206,347.69	204,689.28 204,689.28	0.00	-1,658.41 -1,658.41
14,985.000 CAPSTONE TURBINE CORP 14067D102 KR2F10020002: NTGI STRUCTURED	1.5100 1.5100	43,333.49 43,333.49	22,627.35 22,627.35	0.00	-20,706.14 -20,706.14
13,063.000 CAPSTEAD MORTGAGE CORP 14067E506 KR2F10020002: NTGI STRUCTURED	13.1500 13.1500	187,699.72 187,699.72	171,778.45 171,778.45	0.00	-15,921.27 -15,921.27
5,899.000 CAPSTONE THERAPEUTICS CORP 14068E109 KR2F10020002: NTGI STRUCTURED	0.3000 0.3000	18,598.65 18,598.65	1,769.70 1,769.70	0.00	-16,828.95 -16,828.95
58.000 CAPRICOR THERAPEUTICS INC 14070B101 KR2F10020002: NTGI STRUCTURED	4.1600 4.1600	12,672.08 12,672.08	241.28 241.28	0.00	-12,430.80 -12,430.80
2,400.000 CARBO CERAMICS INC 140781105 KR2F10020002: NTGI STRUCTURED	154.1200 154.1200	237,517.91 237,517.91	369,888.00 369,888.00	0.00	132,370.09 132,370.09
1,165.000 CARDICA INC 14141R101 KR2F10020002: NTGI STRUCTURED	1.1400 1.1400	10,794.43 10,794.43	1,328.10 1,328.10	0.00	-9,466.33 -9,466.33
2,656.000 CARDINAL FINANCIAL CORP 14149F109 KR2F10020002: NTGI STRUCTURED	18.4600 18.4600	22,574.87 22,574.87	49,029.76 49,029.76	0.00	26,454.89 26,454.89
26,470.000 CARDINAL HEALTH INC 14149Y108 KR2F19020002: S&P 500 INDEX	68.5600 68.5600	861,539.15 861,539.15	1,814,783.20 1,814,783.20	0.02	953,244.05 953,244.05
55,200.000 CARDINAL HEALTH INC 14149Y108 KR2F10090002: INVESCO	68.5600 68.5600	3,660,302.89 3,660,302.89	3,784,512.00 3,784,512.00	0.03	124,209.11 124,209.11



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,325.000 CARDIOVASCULAR SYSTEMS INC 141619106 KR2F10020002: NTGI STRUCTURED	31.1600 31.1600	57,812.71 57,812.71	72,447.00 72,447.00	0.00	14,634.29 14,634.29
3,746.000 CARDTRONICS INC 14161H108 KR2F10020002: NTGI STRUCTURED	34.0800 34.0800	111,560.64 111,560.64	127,663.68 127,663.68	0.00	16,103.04 16,103.04
5,573.000 CAREER EDUCATION CORP 141665109 KR2F10020002: NTGI STRUCTURED	4.6800 4.6800	121,901.90 121,901.90	26,081.64 26,081.64	0.00	-95,820.26 -95,820.26
16,130.000 CAREFUSION CORP 14170T101 KR2F19020002: S&P 500 INDEX	44.3500 44.3500	382,697.04 382,697.04	715,365.50 715,365.50	0.01	332,668.46 332,668.46
2,573.000 CARETRUST REIT INC 14174T107 KR2F10020002: NTGI STRUCTURED	19.8000 19.8000	24,814.19 24,814.19	50,945.40 50,945.40	0.00	26,131.21 26,131.21
60.000 CARDIUM THERAPEUTICS INC 141916304 KR2F10020002: NTGI STRUCTURED	0.6780 0.6780	2,454.60 2,454.60	40.68 40.68	0.00	-2,413.92 -2,413.92
17,151.000 CARMAX INC 143130102 KR2F19020002: S&P 500 INDEX	52.0100 52.0100	226,678.56 226,678.56	892,023.51 892,023.51	0.01	665,344.95 665,344.95
1,076.000 CARMIKE CINEMAS INC 143436400 KR2F10020002: NTGI STRUCTURED	35.1300 35.1300	140,385.09 140,385.09	37,799.88 37,799.88	0.00	-102,585.21 -102,585.21
34,121.000 CARNIVAL CORP 143658300 KR2F19020002: S&P 500 INDEX	37.6500 37.6500	1,352,070.57 1,352,070.57	1,284,655.65 1,284,655.65	0.01	-67,414.92 -67,414.92
4,531.000 CARRIAGE SERVICES INC 143905107 KR2F10020002: NTGI STRUCTURED	17.1300 17.1300	46,456.38 46,456.38	77,616.03 77,616.03	0.00	31,159.65 31,159.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,543.000 CARPENTER TECHNOLOGY CORP 144285103 KR2F10020002: NTGI STRUCTURED	63.2500 63.2500	77,179.78 77,179.78	160,844.75 160,844.75	0.00	83,664.97 83,664.97
5,620.000 CARRIZO OIL & GAS INC 144577103 KR2F10020002: NTGI STRUCTURED	69.2600 69.2600	132,506.17 132,506.17	389,241.20 389,241.20	0.00	256,735.03 256,735.03
1,031.000 CARTESIAN INC 146534102 KR2F10020002: NTGI STRUCTURED	4.3100 4.3100	39,221.27 39,221.27	4,443.61 4,443.61	0.00	-34,777.66 -34,777.66
2,024.000 CASCADE BANCORP 147154207 KR2F10020002: NTGI STRUCTURED	5.2100 5.2100	17,096.16 17,096.16	10,545.04 10,545.04	0.00	-6,551.12 -6,551.12
429.000 CASCADE MICROTECH INC 147322101 KR2F10020002: NTGI STRUCTURED	13.6600 13.6600	5,078.78 5,078.78	5,860.14 5,860.14	0.00	781.36 781.36
3,827.000 CASELLA WASTE SYSTEMS INC 147448104 KR2F10020002: NTGI STRUCTURED	5.0100 5.0100	77,408.97 77,408.97	19,173.27 19,173.27	0.00	-58,235.70 -58,235.70
5,634.000 CASEY'S GENERAL STORES INC 147528103 KR2F10020002: NTGI STRUCTURED	70.2900 70.2900	74,500.01 74,500.01	396,013.86 396,013.86	0.00	321,513.85 321,513.85
3,568.000 CASH AMERICA INTERNATIONAL INC 14754D100 KR2F10020002: NTGI STRUCTURED	44.4300 44.4300	73,907.87 73,907.87	158,526.24 158,526.24	0.00	84,618.37 84,618.37
401.000 CASI PHARMACEUTICALS INC 14757U109 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	91,084.20 91,084.20	721.80 721.80	0.00	-90,362.40 -90,362.40
687.000 CASH TECHNOLOGIES INC 147910103 KR2F10020002: NTGI STRUCTURED	0.0020 0.0020	7,091.56 7,091.56	1.37 1.37	0.00	-7,090.19 -7,090.19



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,874.000 CASS INFORMATION SYSTEMS INC 14808P109 KR2F10020002: NTGI STRUCTURED	49.4800 49.4800	50,861.85 50,861.85	92,725.52 92,725.52	0.00	41,863.67 41,863.67
1,937.000 AM CASTLE & CO 148411101 KR2F10020002: NTGI STRUCTURED	11.0400 11.0400	28,921.69 28,921.69	21,384.48 21,384.48	0.00	-7,537.21 -7,537.21
810.000 CATALINA LIGHTING INC 148865207 KR2F10020002: NTGI STRUCTURED	0.0015 0.0015	15,487.65 15,487.65	1.22 1.22	0.00	-15,486.43 -15,486.43
66,107.000 CATAMARAN CORP 148887102 KR2F10040002: GENEVA CAPITAL	44.1600 44.1600	3,304,160.18 3,304,160.18	2,919,285.12 2,919,285.12	0.02	-384,875.06 -384,875.06
9.000 CATASYS INC 149049405 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	7,884.13 7,884.13	16.20 16.20	0.00	-7,867.93 -7,867.93
16,860.000 CATERPILLAR INC 149123101 KR2F10060002: WESTFIELD CAPITAL	108.6700 108.6700	1,460,582.89 1,460,582.89	1,832,176.20 1,832,176.20	0.02	371,593.31 371,593.31
25,100.000 CATERPILLAR INC 149123101 KR2F10090002: INVESCO	108.6700 108.6700	2,724,728.00 2,724,728.00	2,727,617.00 2,727,617.00	0.02	2,889.00 2,889.00
48,569.000 CATERPILLAR INC 149123101 KR2F19020002: S&P 500 INDEX	108.6700 108.6700	2,433,949.71 2,433,949.71	5,277,993.23 5,277,993.23	0.04	2,844,043.52 2,844,043.52
7,486.000 CATHAY GENERAL BANCORP 149150104 KR2F10020002: NTGI STRUCTURED	25.5600 25.5600	108,878.44 108,878.44	191,342.16 191,342.16	0.00	82,463.72 82,463.72
4,916.000 CATO CORP/THE 149205106 KR2F10020002: NTGI STRUCTURED	30.9000 30.9000	51,261.87 51,261.87	151,904.40 151,904.40	0.00	100,642.53 100,642.53



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3,760.000 CATSKILL LITIGATION TR UNITS 149353104 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,106.000 CAVCO INDUSTRIES INC 149568107 KR2F10020002: NTGI STRUCTURED	85.3000 85.3000	38,139.04 38,139.04	94,341.80 94,341.80	0.00	56,202.76 56,202.76
6,049.000 CAVIUM INC 14964U108 KR2F10020002: NTGI STRUCTURED	49.6600 49.6600	188,041.31 188,041.31	300,393.34 300,393.34	0.00	112,352.03 112,352.03
2,584.000 CBeyond INC 149847105 KR2F10020002: NTGI STRUCTURED	9.9500 9.9500	67,818.06 67,818.06	25,710.80 25,710.80	0.00	-42,107.26 -42,107.26
21,915.000 CEDAR REALTY TRUST INC 150602209 KR2F10020002: NTGI STRUCTURED	6.2500 6.2500	109,433.18 109,433.18	136,968.75 136,968.75	0.00	27,535.57 27,535.57
603.000 CEL-SCI CORP 150837508 KR2F10020002: NTGI STRUCTURED	1.2400 1.2400	36,290.42 36,290.42	747.72 747.72	0.00	-35,542.70 -35,542.70
3,070.000 CELADON GROUP INC 150838100 KR2F10020002: NTGI STRUCTURED	21.3200 21.3200	18,636.52 18,636.52	65,452.40 65,452.40	0.00	46,815.88 46,815.88
16,600.000 CELANESE CORP 150870103 KR2F10030002: SYSTEMATIC	64.2800 64.2800	1,008,889.39 1,008,889.39	1,067,048.00 1,067,048.00	0.01	58,158.61 58,158.61
58,500.000 CELGENE CORP 151020104 KR2F10090002: INVESCO	85.8800 85.8800	4,049,667.95 4,049,667.95	5,023,980.00 5,023,980.00	0.04	974,312.05 974,312.05
51,740.000 CELGENE CORP 151020104 KR2F10060002: WESTFIELD CAPITAL	85.8800 85.8800	1,592,422.57 1,592,422.57	4,443,431.20 4,443,431.20	0.04	2,851,008.63 2,851,008.63



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62,310.000 CELGENE CORP 151020104 KR2F19020002: S&P 500 INDEX	85.8800 85.8800	2,278,437.83 2,278,437.83	5,351,182.80 5,351,182.80	0.04	3,072,744.97 3,072,744.97
2,056.000 CELLDLEX THERAPEUTICS INC 15117B103 KR2F10020002: NTGI STRUCTURED	16.3200 16.3200	35,267.08 35,267.08	33,553.92 33,553.92	0.00	-1,713.16 -1,713.16
337,275.000 CEMEX SAB DE CV 151290889 ADR KR2F20050002: AMERICAN CENTURY	13.2300 13.2300	4,452,030.00 4,452,030.00	4,462,148.25 4,462,148.25	0.04	10,118.25 10,118.25
6,229.000 CENTENE CORP 15135B101 KR2F10020002: NTGI STRUCTURED	75.6100 75.6100	83,256.02 83,256.02	470,974.69 470,974.69	0.00	387,718.67 387,718.67
990.000 CENTER BANCORP INC 151408101 KR2F10020002: NTGI STRUCTURED	19.2300 19.2300	14,012.60 14,012.60	19,037.70 19,037.70	0.00	5,025.10 5,025.10
33,437.000 CENTERPOINT ENERGY INC 15189T107 KR2F19020002: S&P 500 INDEX	25.5400 25.5400	592,705.97 592,705.97	853,980.98 853,980.98	0.01	261,275.01 261,275.01
925.000 CENTERSTATE BANKS INC 15201P109 KR2F10020002: NTGI STRUCTURED	11.2000 11.2000	13,788.93 13,788.93	10,360.00 10,360.00	0.00	-3,428.93 -3,428.93
2,293.000 CENTRAL GARDEN AND PET CO 153527106 KR2F10020002: NTGI STRUCTURED	9.1000 9.1000	16,302.54 16,302.54	20,866.30 20,866.30	0.00	4,563.76 4,563.76
3,474.000 CENTRAL GARDEN AND PET CO 153527205 KR2F10020002: NTGI STRUCTURED	9.2000 9.2000	15,959.57 15,959.57	31,960.80 31,960.80	0.00	16,001.23 16,001.23
352.000 CENTRAL PACIFIC FINANCIAL CO 154760409 KR2F10020002: NTGI STRUCTURED	19.8500 19.8500	38,984.02 38,984.02	6,987.20 6,987.20	0.00	-31,996.82 -31,996.82



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420.000 CENTURY ALUMINUM CO 156431108 KR2F10020002: NTGI STRUCTURED	15.6800 15.6800	11,665.77 11,665.77	6,585.60 6,585.60	0.00	-5,080.17 -5,080.17
400.000 CENTURY BANCORP INC/MA 156432106 KR2F10020002: NTGI STRUCTURED	35.3400 35.3400	7,236.00 7,236.00	14,136.00 14,136.00	0.00	6,900.00 6,900.00
425.000 CENTRUE FINANCIAL CORP 15643B106 KR2F10020002: NTGI STRUCTURED	0.7200 0.7200	6,334.36 6,334.36	306.00 306.00	0.00	-6,028.36 -6,028.36
197.000 CENTURY CASINOS INC 156492100 KR2F10020002: NTGI STRUCTURED	5.7900 5.7900	247.99 247.99	1,140.63 1,140.63	0.00	892.64 892.64
44,563.000 CENTURYLINK INC 156700106 KR2F19020002: S&P 500 INDEX	36.2000 36.2000	1,686,032.32 1,686,032.32	1,613,180.60 1,613,180.60	0.01	-72,851.72 -72,851.72
7,627.000 CEPHEID INC 15670R107 KR2F10020002: NTGI STRUCTURED	47.9400 47.9400	128,796.89 128,796.89	365,638.38 365,638.38	0.00	236,841.49 236,841.49
7,286.000 CENVEO INC 15670S105 KR2F10020002: NTGI STRUCTURED	3.7100 3.7100	96,544.31 96,544.31	27,031.06 27,031.06	0.00	-69,513.25 -69,513.25
500.000 CERBCO INC CL A 156713109 KR2F10020002: NTGI STRUCTURED	0.3200 0.3200	2,771.25 2,771.25	160.00 160.00	0.00	-2,611.25 -2,611.25
22,976.000 CERNER CORP 156782104 KR2F19020002: S&P 500 INDEX	51.5800 51.5800	427,963.22 427,963.22	1,185,102.08 1,185,102.08	0.01	757,138.86 757,138.86
82,105.000 CERNER CORP 156782104 KR2F10040002: GENEVA CAPITAL	51.5800 51.5800	3,557,912.96 3,557,912.96	4,234,975.90 4,234,975.90	0.04	677,062.94 677,062.94



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7,449.000 CERUS CORP 157085101 KR2F10020002: NTGI STRUCTURED	4.1500 4.1500	93,545.47 93,545.47	30,913.35 30,913.35	0.00	-62,632.12 -62,632.12
1,742.000 CESCO THERAPEUTICS INC 157131103 KR2F10020002: NTGI STRUCTURED	1.3900 1.3900	19,392.01 19,392.01	2,421.38 2,421.38	0.00	-16,970.63 -16,970.63
1,029.000 CEVA INC 157210105 KR2F10020002: NTGI STRUCTURED	14.7700 14.7700	8,225.61 8,225.61	15,198.33 15,198.33	0.00	6,972.72 6,972.72
13,739.000 CHAMBERS STREET PROPERTIES 157842105 KR2F10020002: NTGI STRUCTURED	8.0400 8.0400	111,927.50 111,927.50	110,461.56 110,461.56	0.00	-1,465.94 -1,465.94
21,400.000 CHAMPION ENTERPRISES INC 158496109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	591,459.21 591,459.21	0.00 0.00	0.00	-591,459.21 -591,459.21
2,950.000 CHAMPION INDUSTRIES INC/WV 158520106 KR2F10020002: NTGI STRUCTURED	0.2900 0.2900	19,388.87 19,388.87	855.50 855.50	0.00	-18,533.37 -18,533.37
2,981.000 CHANNELL COMMERCIAL CORP 159186105 KR2F10020002: NTGI STRUCTURED	0.3850 0.3850	25,043.57 25,043.57	1,147.69 1,147.69	0.00	-23,895.88 -23,895.88
923.000 CHARLES & COLVARD LTD 159765106 KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	3,097.36 3,097.36	2,030.60 2,030.60	0.00	-1,066.76 -1,066.76
4,823.000 CHARLES RIVER LABORATORIES INT 159864107 KR2F10020002: NTGI STRUCTURED	53.5200 53.5200	187,392.92 187,392.92	258,126.96 258,126.96	0.00	70,734.04 70,734.04
5,593.000 CHART INDUSTRIES INC 16115Q308 KR2F10020002: NTGI STRUCTURED	82.7400 82.7400	150,682.72 150,682.72	462,764.82 462,764.82	0.00	312,082.10 312,082.10



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41,365.000 CHART INDUSTRIES INC 16115Q308 KR2F10040002: GENEVA CAPITAL	82.7400 82.7400	3,398,204.32 3,398,204.32	3,422,540.10 3,422,540.10	0.03	24,335.78 24,335.78
61,241.000 CHARTER COMMUNICATIONS INC DEL 16117M107 CL A KR2F10020002: NTGI STRUCTURED	0.0072 0.0072	150,672.99 150,672.99	440.94 440.94	0.00	-150,232.05 -150,232.05
2,279.000 CHARTER FINL CORP MD COM 16122W108 KR2F10020002: NTGI STRUCTURED	11.1000 11.1000	67,731.18 67,731.18	25,296.90 25,296.90	0.00	-42,434.28 -42,434.28
1,481.000 CHASE CORP 16150R104 KR2F10020002: NTGI STRUCTURED	34.1400 34.1400	9,524.98 9,524.98	50,561.34 50,561.34	0.00	41,036.36 41,036.36
6,100.000 CHATHAM LODGING TRUST 16208T102 KR2F10020002: NTGI STRUCTURED	21.9000 21.9000	62,652.31 62,652.31	133,590.00 133,590.00	0.00	70,937.69 70,937.69
216.000 CHAZAK VALUE CORP COM 16265R106 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	172,789.54 172,789.54	1.08 1.08	0.00	-172,788.46 -172,788.46
5,794.000 CHECKPOINT SYSTEMS INC 162825103 KR2F10020002: NTGI STRUCTURED	13.9900 13.9900	59,141.73 59,141.73	81,058.06 81,058.06	0.00	21,916.33 21,916.33
5,783.000 CHEESECAKE FACTORY INC/THE 163072101 KR2F10020002: NTGI STRUCTURED	46.4200 46.4200	148,457.81 148,457.81	268,446.86 268,446.86	0.00	119,989.05 119,989.05
3,056.000 CHEMED CORP 16359R103 KR2F10020002: NTGI STRUCTURED	93.7200 93.7200	95,828.40 95,828.40	286,408.32 286,408.32	0.00	190,579.92 190,579.92
3,015.000 CHEMICAL FINANCIAL CORP 163731102 KR2F10020002: NTGI STRUCTURED	28.0800 28.0800	81,119.64 81,119.64	84,661.20 84,661.20	0.00	3,541.56 3,541.56



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14,159.000 CHEMTURA CORP 163893209 KR2F10020002: NTGI STRUCTURED	26.1300 26.1300	215,297.37 215,297.37	369,974.67 369,974.67	0.00	154,677.30 154,677.30
869.000 CHEMTURA CORPORATION 163ESC908 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	5,210.28 5,210.28	869.00 869.00	0.00	-4,341.28 -4,341.28
3,081.000 CHEROKEE INC 16444H102 KR2F10020002: NTGI STRUCTURED	15.1900 15.1900	56,253.95 56,253.95	46,800.39 46,800.39	0.00	-9,453.56 -9,453.56
84.000 CHESTER BANCORP INC 164903106 KR2F10020002: NTGI STRUCTURED	18.0000 18.0000	1,744.12 1,744.12	1,512.00 1,512.00	0.00	-232.12 -232.12
23,775.000 CHESAPEAKE ENERGY CORP 165167107 KR2F10030002: SYSTEMATIC	31.0800 31.0800	540,992.13 540,992.13	738,927.00 738,927.00	0.01	197,934.87 197,934.87
135,600.000 CHESAPEAKE ENERGY CORP 165167107 KR2F10090002: INVESCO	31.0800 31.0800	3,576,799.97 3,576,799.97	4,214,448.00 4,214,448.00	0.04	637,648.03 637,648.03
39,395.000 CHESAPEAKE ENERGY CORP 165167107 KR2F19020002: S&P 500 INDEX	31.0800 31.0800	1,027,483.57 1,027,483.57	1,224,396.60 1,224,396.60	0.01	196,913.03 196,913.03
4,500.000 CHESAPEAKE LODGING TRUST 165240102 KR2F10020002: NTGI STRUCTURED	30.2300 30.2300	53,513.06 53,513.06	136,035.00 136,035.00	0.00	82,521.94 82,521.94
1,846.000 CHESAPEAKE UTILITIES CORP 165303108 KR2F10020002: NTGI STRUCTURED	71.3300 71.3300	39,157.06 39,157.06	131,675.18 131,675.18	0.00	92,518.12 92,518.12
148,115.000 CHEVRON CORP 166764100 KR2F19020002: S&P 500 INDEX	130.5500 130.5500	5,713,247.62 5,713,247.62	19,336,413.25 19,336,413.25	0.16	13,623,165.63 13,623,165.63



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4,378.000 CHEVRON CORP 166764100 KR2F10070002: RIVER ROAD	130.5500 130.5500	435,682.79 435,682.79	571,547.90 571,547.90	0.00	135,865.11 135,865.11
162.000 CHICAGO RIVET & MACHINE CO 168088102 KR2F10020002: NTGI STRUCTURED	37.0000 37.0000	3,932.25 3,932.25	5,994.00 5,994.00	0.00	2,061.75 2,061.75
1,300.000 CHIEF CONSOLIDATED MINING CO 168628105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	5,362.50 5,362.50	0.00 0.00	0.00	-5,362.50 -5,362.50
3,893.000 THE CHILDRENS PLACE INC 168905107 KR2F10020002: NTGI STRUCTURED	49.6300 49.6300	132,320.19 132,320.19	193,209.59 193,209.59	0.00	60,889.40 60,889.40
300.000 CHIMERIX INC 16934W106 KR2F10020002: NTGI STRUCTURED	21.9400 21.9400	6,285.00 6,285.00	6,582.00 6,582.00	0.00	297.00 297.00
481.000 CHINA SKY ONE MEDICAL INC 16941P102 KR2F10020002: NTGI STRUCTURED	0.1000 0.1000	6,460.46 6,460.46	48.10 48.10	0.00	-6,412.36 -6,412.36
1,982.000 CHINDEX INTERNATIONAL INC 169467107 KR2F10020002: NTGI STRUCTURED	23.6900 23.6900	38,623.87 38,623.87	46,953.58 46,953.58	0.00	8,329.71 8,329.71
1,163.000 CHINA CGAME INC 16946P107 KR2F10020002: NTGI STRUCTURED	0.0850 0.0850	36,951.73 36,951.73	98.86 98.86	0.00	-36,852.87 -36,852.87
6,977.000 CHIPOTLE MEXICAN GRILL INC 169656105 KR2F10040002: GENEVA CAPITAL	592.5100 592.5100	2,902,859.62 2,902,859.62	4,133,942.27 4,133,942.27	0.03	1,231,082.65 1,231,082.65
2,418.000 CHIPOTLE MEXICAN GRILL INC 169656105 KR2F19020002: S&P 500 INDEX	592.5100 592.5100	318,925.59 318,925.59	1,432,689.18 1,432,689.18	0.01	1,113,763.59 1,113,763.59



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3,929.000 CHIQUITA BRANDS INTERNATIONAL 170032809 KR2F10020002: NTGI STRUCTURED	10.8500 10.8500	124,572.70 124,572.70	42,629.65 42,629.65	0.00	-81,943.05 -81,943.05
3,722.000 CHRISTOPHER & BANKS CORP 171046105 KR2F10020002: NTGI STRUCTURED	8.7600 8.7600	15,590.78 15,590.78	32,604.72 32,604.72	0.00	17,013.94 17,013.94
19,022.000 CHUBB CORP 171232101 KR2F19020002: S&P 500 INDEX	92.1700 92.1700	643,557.90 643,557.90	1,753,257.74 1,753,257.74	0.01	1,109,699.84 1,109,699.84
53,697.000 CHURCH & DWIGHT CO INC 171340102 KR2F10040002: GENEVA CAPITAL	69.9500 69.9500	2,899,964.76 2,899,964.76	3,756,105.15 3,756,105.15	0.03	856,140.39 856,140.39
1,801.000 CHURCHILL DOWNS INC 171484108 KR2F10020002: NTGI STRUCTURED	90.1100 90.1100	54,906.34 54,906.34	162,288.11 162,288.11	0.00	107,381.77 107,381.77
906.000 CHYRONHEGO CORP 171607104 KR2F10020002: NTGI STRUCTURED	2.0500 2.0500	4,971.09 4,971.09	1,857.30 1,857.30	0.00	-3,113.79 -3,113.79
6,457.000 CIBER INC 17163B102 KR2F10020002: NTGI STRUCTURED	4.9400 4.9400	122,488.78 122,488.78	31,897.58 31,897.58	0.00	-90,591.20 -90,591.20
13,600.000 CIENA CORP 171779309 KR2F10020002: NTGI STRUCTURED	21.6600 21.6600	228,936.77 228,936.77	294,576.00 294,576.00	0.00	65,639.23 65,639.23
6,772.000 CIMAREX ENERGY CO 171798101 KR2F19020002: S&P 500 INDEX	143.4600 143.4600	957,019.04 957,019.04	971,511.12 971,511.12	0.01	14,492.08 14,492.08
32,580.000 CIMAREX ENERGY CO 171798101 KR2F10030002: SYSTEMATIC	143.4600 143.4600	3,147,810.20 3,147,810.20	4,673,926.80 4,673,926.80	0.04	1,526,116.60 1,526,116.60



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21,078.000 CINCINNATI BELL INC 171871106 KR2F10020002: NTGI STRUCTURED	3.9300 3.9300	95,678.06 95,678.06	82,836.54 82,836.54	0.00	-12,841.52 -12,841.52
1,456.000 ESCROW CHROMCRAFT REVINGTON 171ESC106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
11,451.000 CINCINNATI FINANCIAL CORP 172062101 KR2F19020002: S&P 500 INDEX	48.0400 48.0400	357,336.76 357,336.76	550,106.04 550,106.04	0.00	192,769.28 192,769.28
14,551.000 CINEMARK HOLDINGS INC 17243V102 KR2F10070002: RIVER ROAD	35.3600 35.3600	415,308.40 415,308.40	514,523.36 514,523.36	0.00	99,214.96 99,214.96
5,400.000 CIPRICO INC 172529109 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	62,574.61 62,574.61	5.40 5.40	0.00	-62,569.21 -62,569.21
7,746.000 CIRCLE ENTERTAINMENT INC 17256R105 KR2F10020002: NTGI STRUCTURED	0.0220 0.0220	20,652.55 20,652.55	170.41 170.41	0.00	-20,482.14 -20,482.14
21,085.000 CIRCUIT CITY STORES INC 172737108 KR2F10020002: NTGI STRUCTURED	0.0020 0.0020	47,800.21 47,800.21	42.17 42.17	0.00	-47,758.04 -47,758.04
1,825.000 CIRCOR INTERNATIONAL INC 17273K109 KR2F10020002: NTGI STRUCTURED	77.1300 77.1300	25,489.05 25,489.05	140,762.25 140,762.25	0.00	115,273.20 115,273.20
7,642.000 CIRRUS LOGIC INC 172755100 KR2F10020002: NTGI STRUCTURED	22.7400 22.7400	34,813.33 34,813.33	173,779.08 173,779.08	0.00	138,965.75 138,965.75
222,000.000 CISCO SYSTEMS INC 17275R102 KR2F10090002: INVESCO	24.8500 24.8500	4,010,610.10 4,010,610.10	5,516,700.00 5,516,700.00	0.05	1,506,089.90 1,506,089.90



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398,576.000 CISCO SYSTEMS INC 17275R102 KR2F19020002: S&P 500 INDEX	24.8500 24.8500	3,765,117.45 3,765,117.45	9,904,613.60 9,904,613.60	0.08	6,139,496.15 6,139,496.15
7,855.000 CINTAS CORP 172908105 KR2F19020002: S&P 500 INDEX	63.5400 63.5400	370,362.43 370,362.43	499,106.70 499,106.70	0.00	128,744.27 128,744.27
492.000 CITIZENS & NORTHERN CORP 172922106 KR2F10020002: NTGI STRUCTURED	19.4900 19.4900	10,685.42 10,685.42	9,589.08 9,589.08	0.00	-1,096.34 -1,096.34
236,358.000 CITIGROUP INC 172967424 KR2F19020002: S&P 500 INDEX	47.1000 47.1000	16,299,536.35 16,299,536.35	11,132,461.80 11,132,461.80	0.09	-5,167,074.55 -5,167,074.55
113,300.000 CITIGROUP INC 172967424 KR2F10090002: INVESCO	47.1000 47.1000	4,512,738.17 4,512,738.17	5,336,430.00 5,336,430.00	0.04	823,691.83 823,691.83
3,163.000 CITI TRENDS INC 17306X102 KR2F10020002: NTGI STRUCTURED	21.4600 21.4600	79,008.15 79,008.15	67,877.98 67,877.98	0.00	-11,130.17 -11,130.17
3,167.000 CITIZENS INC/TX 174740100 KR2F10020002: NTGI STRUCTURED	7.4000 7.4000	22,195.25 22,195.25	23,435.80 23,435.80	0.00	1,240.55 1,240.55
12,750.000 CITRIX SYSTEMS INC 177376100 KR2F19020002: S&P 500 INDEX	62.5500 62.5500	497,071.24 497,071.24	797,512.50 797,512.50	0.01	300,441.26 300,441.26
972.000 CITY BANK/LYNNWOOD WA 17770A109 KR2F10020002: NTGI STRUCTURED	0.0950 0.0950	23,851.24 23,851.24	92.34 92.34	0.00	-23,758.90 -23,758.90
2,075.000 CITY HOLDING CO 177835105 KR2F10020002: NTGI STRUCTURED	45.1200 45.1200	43,229.30 43,229.30	93,624.00 93,624.00	0.00	50,394.70 50,394.70

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5,979.000 CLARCOR INC 179895107 KR2F10020002: NTGI STRUCTURED	61.8500 61.8500	112,314.44 112,314.44	369,801.15 369,801.15	0.00	257,486.71 257,486.71
9,963.000 CLEAN ENERGY FUELS CORP 184499101 KR2F10020002: NTGI STRUCTURED	11.7200 11.7200	130,807.66 130,807.66	116,766.36 116,766.36	0.00	-14,041.30 -14,041.30
219.000 CLEARSTORY SYSTEMS INC 185066107 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	8,393.17 8,393.17	0.02 0.02	0.00	-8,393.15 -8,393.15
2,700.000 CLEARWATER PAPER CORP 18538R103 KR2F10020002: NTGI STRUCTURED	61.7200 61.7200	42,122.36 42,122.36	166,644.00 166,644.00	0.00	124,521.64 124,521.64
850.000 CLEVELAND BIOLABS INC 185860103 KR2F10020002: NTGI STRUCTURED	0.4805 0.4805	3,845.23 3,845.23	408.43 408.43	0.00	-3,436.80 -3,436.80
1,878.000 CLIFTON BANCORP INC 186873105 KR2F10020002: NTGI STRUCTURED	12.6700 12.6700	21,158.07 21,158.07	23,794.26 23,794.26	0.00	2,636.19 2,636.19
10,005.000 CLOROX CO 189054109 KR2F19020002: S&P 500 INDEX	91.4000 91.4000	552,349.89 552,349.89	914,457.00 914,457.00	0.01	362,107.11 362,107.11
5,327.000 CLOUD PEAK ENERGY INC 18911Q102 KR2F10020002: NTGI STRUCTURED	18.4200 18.4200	116,896.58 116,896.58	98,123.34 98,123.34	0.00	-18,773.24 -18,773.24
121,500.000 CLOUD PEAK ENERGY INC 18911Q102 KR2F10080002: WESTWOOD MGMT	18.4200 18.4200	2,271,083.67 2,271,083.67	2,238,030.00 2,238,030.00	0.02	-33,053.67 -33,053.67
482.000 CLOVIS ONCOLOGY INC 189464100 KR2F10020002: NTGI STRUCTURED	41.4100 41.4100	13,758.11 13,758.11	19,959.62 19,959.62	0.00	6,201.51 6,201.51

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1,128.000 COACH INC 189754104 KR2F10070002: RIVER ROAD	34.1900 34.1900	57,938.03 57,938.03	38,566.32 38,566.32	0.00	-19,371.71 -19,371.71
21,332.000 COACH INC 189754104 KR2F19020002: S&P 500 INDEX	34.1900 34.1900	1,265,965.43 1,265,965.43	729,341.08 729,341.08	0.01	-536,624.35 -536,624.35
987.000 COAST DISTRIBUTION SYSTEM/THE 190345108 KR2F10020002: NTGI STRUCTURED	3.0800 3.0800	2,355.65 2,355.65	3,039.96 3,039.96	0.00	684.31 684.31
1,957.000 COBIZ FINANCIAL INC 190897108 KR2F10020002: NTGI STRUCTURED	10.7700 10.7700	11,161.90 11,161.90	21,076.89 21,076.89	0.00	9,914.99 9,914.99
1,569.000 COBRA ELECTRONICS CORP 191042100 KR2F10020002: NTGI STRUCTURED	3.7000 3.7000	6,264.75 6,264.75	5,805.30 5,805.30	0.00	-459.45 -459.45
1,056.000 COCA-COLA BOTTLING CO 191098102 CONSOLIDATED KR2F10020002: NTGI STRUCTURED	73.6700 73.6700	62,595.64 62,595.64	77,795.52 77,795.52	0.00	15,199.88 15,199.88
294,095.000 COCA-COLA CO/THE 191216100 KR2F19020002: S&P 500 INDEX	42.3600 42.3600	3,925,694.32 3,925,694.32	12,457,864.20 12,457,864.20	0.10	8,532,169.88 8,532,169.88
18,193.000 COCA-COLA ENTERPRISES INC 19122T109 KR2F19020002: S&P 500 INDEX	47.7800 47.7800	535,445.14 535,445.14	869,261.54 869,261.54	0.01	333,816.40 333,816.40
10,700.000 COCA-COLA ENTERPRISES INC 19122T109 KR2F10090002: INVESCO	47.7800 47.7800	490,220.50 490,220.50	511,246.00 511,246.00	0.00	21,025.50 21,025.50
932.000 CODEXIS INC 192005106 KR2F10020002: NTGI STRUCTURED	1.4600 1.4600	9,194.18 9,194.18	1,360.72 1,360.72	0.00	-7,833.46 -7,833.46

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1,680.000 CODORUS VALLEY BANCORP INC 192025104 KR2F10020002: NTGI STRUCTURED	21.1300 21.1300	16,638.85 16,638.85	35,498.40 35,498.40	0.00	18,859.55 18,859.55
10,886.000 COEUR MINING INC 192108504 KR2F10020002: NTGI STRUCTURED	9.1800 9.1800	319,112.62 319,112.62	99,933.48 99,933.48	0.00	-219,179.14 -219,179.14
9,339.000 COGENT COMMUNICATIONS 19239V302 HOLDINGS INC KR2F10020002: NTGI STRUCTURED	34.5500 34.5500	149,804.21 149,804.21	322,662.45 322,662.45	0.00	172,858.24 172,858.24
10,802.000 COGNEX CORP 192422103 KR2F10020002: NTGI STRUCTURED	38.4000 38.4000	180,362.60 180,362.60	414,796.80 414,796.80	0.00	234,434.20 234,434.20
86,955.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102 KR2F10040002: GENEVA CAPITAL	48.9100 48.9100	2,614,957.60 2,614,957.60	4,252,969.05 4,252,969.05	0.04	1,638,011.45 1,638,011.45
47,341.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102 KR2F19020002: S&P 500 INDEX	48.9100 48.9100	1,328,198.51 1,328,198.51	2,315,448.31 2,315,448.31	0.02	987,249.80 987,249.80
2,904.000 COHERENT INC 192479103 KR2F10020002: NTGI STRUCTURED	66.1700 66.1700	74,399.70 74,399.70	192,157.68 192,157.68	0.00	117,757.98 117,757.98
3,696.000 COHEN & STEERS INC 19247A100 KR2F10020002: NTGI STRUCTURED	43.3800 43.3800	123,373.64 123,373.64	160,332.48 160,332.48	0.00	36,958.84 36,958.84
3,431.000 COHU INC 192576106 KR2F10020002: NTGI STRUCTURED	10.7000 10.7000	69,493.50 69,493.50	36,711.70 36,711.70	0.00	-32,781.80 -32,781.80
1,509.000 COLDWATER CREEK INC 193068202 KR2F10020002: NTGI STRUCTURED	0.0185 0.0185	62,020.71 62,020.71	27.92 27.92	0.00	-61,992.79 -61,992.79



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14,600.000 COLFAX CORP 194014106 KR2F10080002: WESTWOOD MGMT	74.5400 74.5400	508,087.37 508,087.37	1,088,284.00 1,088,284.00	0.01	580,196.63 580,196.63
31,700.000 COLGATE-PALMOLIVE CO 194162103 KR2F10080002: WESTWOOD MGMT	68.1800 68.1800	1,694,104.12 1,694,104.12	2,161,306.00 2,161,306.00	0.02	467,201.88 467,201.88
67,661.000 COLGATE-PALMOLIVE CO 194162103 KR2F19020002: S&P 500 INDEX	68.1800 68.1800	880,454.16 880,454.16	4,613,126.98 4,613,126.98	0.04	3,732,672.82 3,732,672.82
99.000 COLLABRX INC 19422J108 KR2F10020002: NTGI STRUCTURED	1.8700 1.8700	12,277.22 12,277.22	185.13 185.13	0.00	-12,092.09 -12,092.09
395.000 COLOMBO BANK 19533Q108 KR2F10020002: NTGI STRUCTURED	0.2500 0.2500	3,352.60 3,352.60	98.75 98.75	0.00	-3,253.85 -3,253.85
63,000.000 COLONIAL BANCGROUP INC/THE 195493309 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	452,601.42 452,601.42	0.00 0.00	0.00	-452,601.42 -452,601.42
7,325.000 COLONY FINANCIAL INC 19624R106 KR2F10020002: NTGI STRUCTURED	23.2200 23.2200	128,399.52 128,399.52	170,086.50 170,086.50	0.00	41,686.98 41,686.98
6,181.000 COLUMBIA BANKING SYSTEM INC 197236102 KR2F10020002: NTGI STRUCTURED	26.3100 26.3100	101,828.09 101,828.09	162,622.11 162,622.11	0.00	60,794.02 60,794.02
547.000 COLUMBIA LABORATORIES INC 197779200 KR2F10020002: NTGI STRUCTURED	6.8500 6.8500	30,811.36 30,811.36	3,746.95 3,746.95	0.00	-27,064.41 -27,064.41
2,219.000 COLUMBIA SPORTSWEAR CO 198516106 KR2F10020002: NTGI STRUCTURED	82.6500 82.6500	109,116.79 109,116.79	183,400.35 183,400.35	0.00	74,283.56 74,283.56



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3,106.000 COLUMBUS MCKINNON CORP/NY 199333105 KR2F10020002: NTGI STRUCTURED	27.0500 27.0500	51,743.67 51,743.67	84,017.30 84,017.30	0.00	32,273.63 32,273.63
5,205.000 COMFORT SYSTEMS USA INC 199908104 KR2F10020002: NTGI STRUCTURED	15.8000 15.8000	59,104.89 59,104.89	82,239.00 82,239.00	0.00	23,134.11 23,134.11
3,375.000 COMARCO INC 200080109 KR2F10020002: NTGI STRUCTURED	0.1900 0.1900	42,734.84 42,734.84	641.25 641.25	0.00	-42,093.59 -42,093.59
36.000 COMBIMATRIX CORP 20009T303 KR2F10020002: NTGI STRUCTURED	2.1450 2.1450	12,733.55 12,733.55	77.22 77.22	0.00	-12,656.33 -12,656.33
42,700.000 COMCAST CORP 20030N101 KR2F10080002: WESTWOOD MGMT	53.6800 53.6800	1,539,117.19 1,539,117.19	2,292,136.00 2,292,136.00	0.02	753,018.81 753,018.81
202,280.000 COMCAST CORP 20030N101 KR2F19020002: S&P 500 INDEX	53.6800 53.6800	3,961,040.42 3,961,040.42	10,858,390.40 10,858,390.40	0.09	6,897,349.98 6,897,349.98
33,820.000 COMCAST CORP 20030N101 KR2F10060002: WESTFIELD CAPITAL	53.6800 53.6800	1,807,158.14 1,807,158.14	1,815,457.60 1,815,457.60	0.02	8,299.46 8,299.46
222.000 COMDIAL CORP 200332401 KR2F10020002: NTGI STRUCTURED	0.0020 0.0020	12,186.57 12,186.57	0.44 0.44	0.00	-12,186.13 -12,186.13
14,135.000 COMERICA INC 200340107 KR2F19020002: S&P 500 INDEX	50.1600 50.1600	458,894.48 458,894.48	709,011.60 709,011.60	0.01	250,117.12 250,117.12
14,100.000 COMMERCIAL METALS CO 201723103 KR2F10020002: NTGI STRUCTURED	17.3100 17.3100	165,939.80 165,939.80	244,071.00 244,071.00	0.00	78,131.20 78,131.20



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9,454.000 COMMONWEALTH REIT 203233101 KR2F10020002: NTGI STRUCTURED	26.3200 26.3200	271,378.49 271,378.49	248,829.28 248,829.28	0.00	-22,549.21 -22,549.21
48,450.000 COMMSCOPE HOLDING CO INC 20337X109 KR2F10030002: SYSTEMATIC	23.1300 23.1300	1,065,900.00 1,065,900.00	1,120,648.50 1,120,648.50	0.01	54,748.50 54,748.50
2,643.000 COMMUNICATION INTELLIGENCE COR 20338K106 KR2F10020002: NTGI STRUCTURED	0.0213 0.0213	2,917.21 2,917.21	56.30 56.30	0.00	-2,860.91 -2,860.91
3,262.000 COMMUNITY BANK SYSTEM INC 203607106 KR2F10020002: NTGI STRUCTURED	36.2000 36.2000	59,093.21 59,093.21	118,084.40 118,084.40	0.00	58,991.19 58,991.19
33,046.000 COMMUNITY HEALTH SYS INC NEW 203668116 RTS KR2F10020002: NTGI STRUCTURED	0.0669 0.0669	0.00 0.00	2,210.78 2,210.78	0.00	2,210.78 2,210.78
1,850.000 COMMUNICATIONS SYSTEMS INC 203900105 KR2F10020002: NTGI STRUCTURED	12.4300 12.4300	23,846.91 23,846.91	22,995.50 22,995.50	0.00	-851.41 -851.41
3,752.000 COMMUNITY TRUST BANCORP INC 204149108 KR2F10020002: NTGI STRUCTURED	34.2200 34.2200	57,258.90 57,258.90	128,393.44 128,393.44	0.00	71,134.54 71,134.54
912.000 COMMUNITY WEST BANCSHARES 204157101 KR2F10020002: NTGI STRUCTURED	6.6100 6.6100	10,639.79 10,639.79	6,028.32 6,028.32	0.00	-4,611.47 -4,611.47
5,565.000 COMMVAULT SYSTEMS INC 204166102 KR2F10020002: NTGI STRUCTURED	49.1700 49.1700	194,842.25 194,842.25	273,631.05 273,631.05	0.00	78,788.80 78,788.80
30,966.000 COMMVAULT SYSTEMS INC 204166102 KR2F10040002: GENEVA CAPITAL	49.1700 49.1700	2,550,879.52 2,550,879.52	1,522,598.22 1,522,598.22	0.01	-1,028,281.30 -1,028,281.30



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19.000 COMMUNITYONE BANCORP 20416Q108 KR2F10020002: NTGI STRUCTURED	9.7000 9.7000	8,870.68 8,870.68	184.30 184.30	0.00	-8,686.38 -8,686.38
42,081.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR KR2F20010002: PYRAMIS NONUS GROWTH	23.4200 23.4200	1,095,501.82 1,095,501.82	985,537.02 985,537.02	0.01	-109,964.80 -109,964.80
969.000 COMPETITIVE TECHNOLOGIES INC 204512107 KR2F10020002: NTGI STRUCTURED	0.3599 0.3599	12,120.37 12,120.37	348.74 348.74	0.00	-11,771.63 -11,771.63
1,626.000 COMPASS MINERALS INTERNATIONAL 20451N101 KR2F10070002: RIVER ROAD	95.7400 95.7400	121,411.29 121,411.29	155,673.24 155,673.24	0.00	34,261.95 34,261.95
10,925.000 COMPASS DIVERSIFIED HOLDINGS 20451Q104 KR2F10070002: RIVER ROAD	18.1500 18.1500	158,095.59 158,095.59	198,288.75 198,288.75	0.00	40,193.16 40,193.16
1,762.000 COMPUTER PROGRAMS & SYSTEMS IN 205306103 KR2F10020002: NTGI STRUCTURED	63.6000 63.6000	43,356.05 43,356.05	112,063.20 112,063.20	0.00	68,707.15 68,707.15
11,272.000 COMPUTER SCIENCES CORP 205363104 KR2F19020002: S&P 500 INDEX	63.2000 63.2000	447,500.79 447,500.79	712,390.40 712,390.40	0.01	264,889.61 264,889.61
42,700.000 COMPUTER SCIENCES CORP 205363104 KR2F10090002: INVESCO	63.2000 63.2000	1,928,139.54 1,928,139.54	2,698,640.00 2,698,640.00	0.02	770,500.46 770,500.46
1,600.000 COMPUTER SERVICES INC 20539A105 KR2F10020002: NTGI STRUCTURED	33.9000 33.9000	55,701.37 55,701.37	54,240.00 54,240.00	0.00	-1,461.37 -1,461.37
5,012.000 COMPUTER TASK GROUP INC 205477102 KR2F10020002: NTGI STRUCTURED	16.4600 16.4600	163,836.28 163,836.28	82,497.52 82,497.52	0.00	-81,338.76 -81,338.76



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19,971.000 COMPUWARE CORP 205638109 KR2F10020002: NTGI STRUCTURED	9.9900 9.9900	199,435.09 199,435.09	199,510.29 199,510.29	0.00	75.20 75.20
1,056.000 COMPX INTERNATIONAL INC 20563P101 KR2F10020002: NTGI STRUCTURED	10.4500 10.4500	17,952.16 17,952.16	11,035.20 11,035.20	0.00	-6,916.96 -6,916.96
8,614.000 COMSCORE INC 20564W105 KR2F10020002: NTGI STRUCTURED	35.4800 35.4800	139,694.34 139,694.34	305,624.72 305,624.72	0.00	165,930.38 165,930.38
4,805.000 COMSTOCK RESOURCES INC 205768203 KR2F10020002: NTGI STRUCTURED	28.8400 28.8400	133,411.57 133,411.57	138,576.20 138,576.20	0.00	5,164.63 5,164.63
3,558.000 COMTECH TELECOMMUNICATIONS COR 205826209 KR2F10020002: NTGI STRUCTURED	37.3300 37.3300	64,960.81 64,960.81	132,820.14 132,820.14	0.00	67,859.33 67,859.33
2,338.000 COMVERSE INC 20585P105 KR2F10020002: NTGI STRUCTURED	26.6800 26.6800	65,001.86 65,001.86	62,377.84 62,377.84	0.00	-2,624.02 -2,624.02
32,768.000 CONAGRA FOODS INC 205887102 KR2F19020002: S&P 500 INDEX	29.6800 29.6800	781,401.22 781,401.22	972,554.24 972,554.24	0.01	191,153.02 191,153.02
35,690.000 CONAGRA FOODS INC 205887102 KR2F10050002: SASCO CAPITAL	29.6800 29.6800	1,148,011.52 1,148,011.52	1,059,279.20 1,059,279.20	0.01	-88,732.32 -88,732.32
367.000 COMTREX SYSTEMS CORP 205920200 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,375.00 1,375.00	0.00 0.00	0.00	-1,375.00 -1,375.00
19,750.000 CON-WAY INC 205944101 KR2F10050002: SASCO CAPITAL	50.4100 50.4100	732,358.05 732,358.05	995,597.50 995,597.50	0.01	263,239.45 263,239.45



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,450.000 CON-WAY INC 205944101 KR2F10030002: SYSTEMATIC	50.4100 50.4100	1,302,454.80 1,302,454.80	1,434,164.50 1,434,164.50	0.01	131,709.70 131,709.70
6,705.000 CON-WAY INC 205944101 KR2F10020002: NTGI STRUCTURED	50.4100 50.4100	234,504.02 234,504.02	337,999.05 337,999.05	0.00	103,495.03 103,495.03
437.000 CONCEPTS DIRECT INC 206013104 KR2F10020002: NTGI STRUCTURED	0.4000 0.4000	3,695.93 3,695.93	174.80 174.80	0.00	-3,521.13 -3,521.13
31,379.000 CONCHO RESOURCES INC/MIDLAND T 20605P101 KR2F10040002: GENEVA CAPITAL	144.5000 144.5000	2,766,997.61 2,766,997.61	4,534,265.50 4,534,265.50	0.04	1,767,267.89 1,767,267.89
1,022.000 CONCURRENT COMPUTER CORP 206710402 KR2F10020002: NTGI STRUCTURED	7.4600 7.4600	58,649.97 58,649.97	7,624.12 7,624.12	0.00	-51,025.85 -51,025.85
20,100.000 CONE MLS CORP N C 206814105 KR2F10020002: NTGI STRUCTURED	0.0035 0.0035	168,678.10 168,678.10	70.35 70.35	0.00	-168,607.75 -168,607.75
3,480.000 ESC CONCORD CAMERA CORP 206ESC998 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
4,800.000 CONGOLEUM CORP CL A 207195108 KR2F10020002: NTGI STRUCTURED	0.0065 0.0065	25,248.00 25,248.00	31.20 31.20	0.00	-25,216.80 -25,216.80
2,903.000 CONMED CORP 207410101 KR2F10020002: NTGI STRUCTURED	44.1500 44.1500	63,065.53 63,065.53	128,167.45 128,167.45	0.00	65,101.92 65,101.92
2,368.000 CONNECTICUT WATER SERVICE INC 207797101 KR2F10020002: NTGI STRUCTURED	33.8700 33.8700	51,857.01 51,857.01	80,204.16 80,204.16	0.00	28,347.15 28,347.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,829.000 CONN'S INC 208242107 KR2F10020002: NTGI STRUCTURED	49.3900 49.3900	30,060.74 30,060.74	90,334.31 90,334.31	0.00	60,273.57 60,273.57
95,523.000 CONOCOPHILLIPS 20825C104 KR2F19020002: S&P 500 INDEX	85.7300 85.7300	3,430,403.68 3,430,403.68	8,189,186.79 8,189,186.79	0.07	4,758,783.11 4,758,783.11
1,775.000 CONRAD INDUSTRIES INC 208305102 KR2F10020002: NTGI STRUCTURED	38.4500 38.4500	9,336.50 9,336.50	68,248.75 68,248.75	0.00	58,912.25 58,912.25
39,770.000 CONSOL ENERGY INC 20854P109 KR2F10050002: SASCO CAPITAL	46.0700 46.0700	1,161,059.39 1,161,059.39	1,832,203.90 1,832,203.90	0.02	671,144.51 671,144.51
48,980.000 CONSOL ENERGY INC 20854P109 KR2F10060002: WESTFIELD CAPITAL	46.0700 46.0700	1,685,076.15 1,685,076.15	2,256,508.60 2,256,508.60	0.02	571,432.45 571,432.45
17,888.000 CONSOL ENERGY INC 20854P109 KR2F19020002: S&P 500 INDEX	46.0700 46.0700	828,593.14 828,593.14	824,100.16 824,100.16	0.01	-4,492.98 -4,492.98
8,008.000 CONSOLIDATED COMMUNICATIONS HO 209034107 KR2F10020002: NTGI STRUCTURED	22.2400 22.2400	118,504.30 118,504.30	178,097.92 178,097.92	0.00	59,593.62 59,593.62
22,789.000 CONSOLIDATED EDISON INC 209115104 KR2F19020002: S&P 500 INDEX	57.7400 57.7400	911,659.10 911,659.10	1,315,836.86 1,315,836.86	0.01	404,177.76 404,177.76
15,004.000 CONSOLIDATED FREIGHTWAYS CORP 209232107 KR2F10020002: NTGI STRUCTURED	0.0007 0.0007	169,077.11 169,077.11	10.50 10.50	0.00	-169,066.61 -169,066.61
1,993.000 CONSOLIDATED-TOMOKA LAND CO 210226106 KR2F10020002: NTGI STRUCTURED	45.9000 45.9000	56,988.73 56,988.73	91,478.70 91,478.70	0.00	34,489.97 34,489.97



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Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,587.000 CONSTANT CONTACT INC 210313102 KR2F10020002: NTGI STRUCTURED	32.1100 32.1100	51,057.86 51,057.86	83,068.57 83,068.57	0.00	32,010.71 32,010.71
13,132.000 CONSTELLATION BRANDS INC 21036P108 KR2F19020002: S&P 500 INDEX	88.1300 88.1300	422,992.09 422,992.09	1,157,323.16 1,157,323.16	0.01	734,331.07 734,331.07
5,230.000 CONSUMER PORTFOLIO SERVICES IN 210502100 KR2F10020002: NTGI STRUCTURED	7.6200 7.6200	7,036.83 7,036.83	39,852.60 39,852.60	0.00	32,815.77 32,815.77
2,403.000 CONTANGO OIL & GAS CO 21075N204 KR2F10020002: NTGI STRUCTURED	42.3100 42.3100	140,253.22 140,253.22	101,670.93 101,670.93	0.00	-38,582.29 -38,582.29
1,312.000 CONTINENTAL INFORMATION SYSTEM 211497102 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	1,571.12 1,571.12	0.13 0.13	0.00	-1,570.99 -1,570.99
731.000 CONTINENTAL MATERIALS CORP 211615307 KR2F10020002: NTGI STRUCTURED	15.6500 15.6500	17,928.15 17,928.15	11,440.15 11,440.15	0.00	-6,488.00 -6,488.00
12,686.000 CONVERGYS CORP 212485106 KR2F10020002: NTGI STRUCTURED	21.4400 21.4400	192,458.58 192,458.58	271,987.84 271,987.84	0.00	79,529.26 79,529.26
8,942.000 CONVERSANT INC 21249J105 KR2F10020002: NTGI STRUCTURED	25.4000 25.4000	64,755.14 64,755.14	227,126.80 227,126.80	0.00	162,371.66 162,371.66
12,850.000 COOPER COS INC/THE 216648402 KR2F10030002: SYSTEMATIC	135.5300 135.5300	1,732,211.28 1,732,211.28	1,741,560.50 1,741,560.50	0.01	9,349.22 9,349.22
15,060.000 COOPER COS INC/THE 216648402 KR2F10060002: WESTFIELD CAPITAL	135.5300 135.5300	1,201,786.75 1,201,786.75	2,041,081.80 2,041,081.80	0.02	839,295.05 839,295.05



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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10,105.000 COOPER TIRE & RUBBER CO 216831107 KR2F10020002: NTGI STRUCTURED	30.0000 30.0000	199,000.48 199,000.48	303,150.00 303,150.00	0.00	104,149.52 104,149.52
50,030.000 COPART INC 217204106 KR2F10060002: WESTFIELD CAPITAL	35.9600 35.9600	1,824,382.63 1,824,382.63	1,799,078.80 1,799,078.80	0.02	-25,303.83 -25,303.83
115,011.000 COPART INC 217204106 KR2F10040002: GENEVA CAPITAL	35.9600 35.9600	3,222,604.33 3,222,604.33	4,135,795.56 4,135,795.56	0.03	913,191.23 913,191.23
40,082.000 COPYTELE INC 217721109 KR2F10020002: NTGI STRUCTURED	0.3000 0.3000	49,568.02 49,568.02	12,024.60 12,024.60	0.00	-37,543.42 -37,543.42
1,012.000 CORCEPT THERAPEUTICS INC 218352102 KR2F10020002: NTGI STRUCTURED	2.8000 2.8000	2,057.21 2,057.21	2,833.60 2,833.60	0.00	776.39 776.39
2,300.000 CORESITE REALTY CORP 21870Q105 KR2F10020002: NTGI STRUCTURED	33.0700 33.0700	62,500.43 62,500.43	76,061.00 76,061.00	0.00	13,560.57 13,560.57
6,262.000 CORELOGIC INC 21871D103 KR2F10020002: NTGI STRUCTURED	30.3600 30.3600	99,409.35 99,409.35	190,114.32 190,114.32	0.00	90,704.97 90,704.97
8,299.000 CORINTHIAN COLLEGES INC 218868107 KR2F10020002: NTGI STRUCTURED	0.2958 0.2958	148,390.01 148,390.01	2,454.84 2,454.84	0.00	-145,935.17 -145,935.17
4,796.000 CORNERSTONE ONDEMAND INC 21925Y103 KR2F10020002: NTGI STRUCTURED	46.0200 46.0200	203,360.75 203,360.75	220,711.92 220,711.92	0.00	17,351.17 17,351.17
26,714.000 CORNING INC 219350105 KR2F10070002: RIVER ROAD	21.9500 21.9500	378,845.76 378,845.76	586,372.30 586,372.30	0.00	207,526.54 207,526.54



TOTAL FUND - KR2G00000000

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101,807.000 CORNING INC 219350105 KR2F19020002: S&P 500 INDEX	21.9500 21.9500	1,486,120.01 1,486,120.01	2,234,663.65 2,234,663.65	0.02	748,543.64 748,543.64
100.000 CORNWALL RESOURCES INC 219623105 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	11,296.88 11,296.88	0.10 0.10	0.00	-11,296.78 -11,296.78
4,818.000 CORPORATE EXECUTIVE BOARD CO/T 21988R102 KR2F10020002: NTGI STRUCTURED	68.2200 68.2200	116,917.05 116,917.05	328,683.96 328,683.96	0.00	211,766.91 211,766.91
9,669.000 CORPORATE OFFICE PROPERTIES TR 22002T108 KR2F10020002: NTGI STRUCTURED	27.8100 27.8100	263,956.89 263,956.89	268,894.89 268,894.89	0.00	4,938.00 4,938.00
12,136.000 CORTEX PHARMACEUTICALS INC 220524300 KR2F10020002: NTGI STRUCTURED	0.0295 0.0295	70,404.58 70,404.58	358.01 358.01	0.00	-70,046.57 -70,046.57
10,586.000 CORUS BANKSHARES INC 220873103 KR2F10020002: NTGI STRUCTURED	0.0180 0.0180	82,172.23 82,172.23	190.55 190.55	0.00	-81,981.68 -81,981.68
5,546.000 CORVEL CORP 221006109 KR2F10020002: NTGI STRUCTURED	45.1800 45.1800	33,949.02 33,949.02	250,568.28 250,568.28	0.00	216,619.26 216,619.26
1,905.000 COSINE COMMUNICATIONS INC 221222706 KR2F10020002: NTGI STRUCTURED	1.8700 1.8700	44,088.01 44,088.01	3,562.35 3,562.35	0.00	-40,525.66 -40,525.66
34,102.000 COSTCO WHOLESALE CORP 22160K105 KR2F19020002: S&P 500 INDEX	115.1600 115.1600	1,241,491.13 1,241,491.13	3,927,186.32 3,927,186.32	0.03	2,685,695.19 2,685,695.19
18,500.000 COSTAR GROUP INC 22160N109 KR2F10040002: GENEVA CAPITAL	158.1700 158.1700	2,512,347.93 2,512,347.93	2,926,145.00 2,926,145.00	0.02	413,797.07 413,797.07



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3,468.000 COSTAR GROUP INC 22160N109 KR2F10020002: NTGI STRUCTURED	158.1700 158.1700	329,867.29 329,867.29	548,533.56 548,533.56	0.00	218,666.27 218,666.27
1,437.000 COURIER CORP 222660102 KR2F10020002: NTGI STRUCTURED	14.9200 14.9200	11,738.61 11,738.61	21,440.04 21,440.04	0.00	9,701.43 9,701.43
20,895.000 COUSINS PROPERTIES INC 222795106 KR2F10020002: NTGI STRUCTURED	12.4500 12.4500	276,708.84 276,708.84	260,142.75 260,142.75	0.00	-16,566.09 -16,566.09
1,937.000 COVENANT TRANSPORTATION GROUP 22284P105 KR2F10020002: NTGI STRUCTURED	12.8800 12.8800	31,672.43 31,672.43	24,948.56 24,948.56	0.00	-6,723.87 -6,723.87
850.000 COVER-ALL TECHNOLOGIES INC 222892101 KR2F10020002: NTGI STRUCTURED	1.1800 1.1800	1,434.37 1,434.37	1,003.00 1,003.00	0.00	-431.37 -431.37
1,307.000 COWEN GROUP INC 223622101 KR2F10020002: NTGI STRUCTURED	4.2200 4.2200	15,705.19 15,705.19	5,515.54 5,515.54	0.00	-10,189.65 -10,189.65
3,422.000 CRACKER BARREL OLD COUNTRY STO 22410J106 KR2F10020002: NTGI STRUCTURED	99.5700 99.5700	139,401.91 139,401.91	340,728.54 340,728.54	0.00	201,326.63 201,326.63
1,862.000 CRAFT BREW ALLIANCE INC 224122101 KR2F10020002: NTGI STRUCTURED	11.0600 11.0600	6,147.16 6,147.16	20,593.72 20,593.72	0.00	14,446.56 14,446.56
6,993.000 CRAWFORD & CO 224633107 KR2F10020002: NTGI STRUCTURED	10.0800 10.0800	87,501.46 87,501.46	70,489.44 70,489.44	0.00	-17,012.02 -17,012.02
4,569.000 CRAY INC 225223304 KR2F10020002: NTGI STRUCTURED	26.6000 26.6000	96,262.61 96,262.61	121,535.40 121,535.40	0.00	25,272.79 25,272.79

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237.000 CRAZY WOMAN CREEK BANCORP INC 225233105 KR2F10020002: NTGI STRUCTURED	10.9200 10.9200	2,582.11 2,582.11	2,588.04 2,588.04	0.00	5.93 5.93
2,648.000 CREDIT ACCEPTANCE CORP 225310101 KR2F10020002: NTGI STRUCTURED	123.1000 123.1000	99,743.10 99,743.10	325,968.80 325,968.80	0.00	226,225.70 226,225.70
1,481.000 CREXENDO INC 226552107 KR2F10020002: NTGI STRUCTURED	3.1800 3.1800	30,869.17 30,869.17	4,709.58 4,709.58	0.00	-26,159.59 -26,159.59
7,925.000 CROCS INC 227046109 KR2F10020002: NTGI STRUCTURED	15.0300 15.0300	124,990.12 124,990.12	119,112.75 119,112.75	0.00	-5,877.37 -5,877.37
2,612.000 CROSS COUNTRY HEALTHCARE INC 227483104 KR2F10020002: NTGI STRUCTURED	6.5200 6.5200	27,042.85 27,042.85	17,030.24 17,030.24	0.00	-10,012.61 -10,012.61
1,450.000 CROSSROADS SYSTEMS INC 22765D209 KR2F10020002: NTGI STRUCTURED	3.3400 3.3400	17,091.39 17,091.39	4,843.00 4,843.00	0.00	-12,248.39 -12,248.39
25,971.000 CROWN CASTLE INTERNATIONAL COR 228227104 KR2F19020002: S&P 500 INDEX	74.2600 74.2600	1,545,682.20 1,545,682.20	1,928,606.46 1,928,606.46	0.02	382,924.26 382,924.26
3,431.000 CROWN CRAFTS INC 228309100 KR2F10020002: NTGI STRUCTURED	7.7900 7.7900	9,671.73 9,671.73	26,727.49 26,727.49	0.00	17,055.76 17,055.76
41,930.000 CROWN HOLDINGS INC 228368106 KR2F10050002: SASCO CAPITAL	49.7600 49.7600	1,512,258.08 1,512,258.08	2,086,436.80 2,086,436.80	0.02	574,178.72 574,178.72
8,031.000 CROWN MEDIA HOLDINGS INC 228411104 KR2F10020002: NTGI STRUCTURED	3.6300 3.6300	50,153.80 50,153.80	29,152.53 29,152.53	0.00	-21,001.27 -21,001.27



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,962.000 CRYOLIFE INC 228903100 KR2F10020002: NTGI STRUCTURED	8.9500 8.9500	55,125.97 55,125.97	26,509.90 26,509.90	0.00	-28,616.07 -28,616.07
16,975.000 CUBESMART 229663109 KR2F10020002: NTGI STRUCTURED	18.3200 18.3200	184,668.97 184,668.97	310,982.00 310,982.00	0.00	126,313.03 126,313.03
3,099.000 CUBIC CORP 229669106 KR2F10020002: NTGI STRUCTURED	44.5100 44.5100	37,155.39 37,155.39	137,936.49 137,936.49	0.00	100,781.10 100,781.10
40,650.000 CUBIST PHARMACEUTICALS INC 229678107 KR2F10060002: WESTFIELD CAPITAL	69.8200 69.8200	2,482,401.10 2,482,401.10	2,838,183.00 2,838,183.00	0.02	355,781.90 355,781.90
1,319.000 CUBIST PHARMACEUTIC CVR W I 229678123 KR2F10020002: NTGI STRUCTURED	0.1159 0.1159	2,835.85 2,835.85	152.87 152.87	0.00	-2,682.98 -2,682.98
1,968.000 CULP INC 230215105 KR2F10020002: NTGI STRUCTURED	17.4100 17.4100	15,858.69 15,858.69	34,262.88 34,262.88	0.00	18,404.19 18,404.19
13,306.000 CUMMINS INC 231021106 KR2F19020002: S&P 500 INDEX	154.2900 154.2900	596,224.56 596,224.56	2,052,982.74 2,052,982.74	0.02	1,456,758.18 1,456,758.18
4,987.000 CUMULUS MEDIA INC 231082108 KR2F10020002: NTGI STRUCTURED	6.5900 6.5900	104,015.62 104,015.62	32,864.33 32,864.33	0.00	-71,151.29 -71,151.29
8,277.000 CURIS INC 231269101 KR2F10020002: NTGI STRUCTURED	1.8600 1.8600	54,662.01 54,662.01	15,395.22 15,395.22	0.00	-39,266.79 -39,266.79
5,687.000 CURTISS-WRIGHT CORP 231561101 KR2F10020002: NTGI STRUCTURED	65.5600 65.5600	114,355.59 114,355.59	372,839.72 372,839.72	0.00	258,484.13 258,484.13

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1,437.000 CUTERA INC 232109108 KR2F10020002: NTGI STRUCTURED	10.3900 10.3900	39,459.65 39,459.65	14,930.43 14,930.43	0.00	-24,529.22 -24,529.22
5,500.000 CYBERCARE INC COM 23243T105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	19,093.50 19,093.50	0.00 0.00	0.00	-19,093.50 -19,093.50
1,709.000 CYBEROPTICS CORP 232517102 KR2F10020002: NTGI STRUCTURED	7.9900 7.9900	20,741.80 20,741.80	13,654.91 13,654.91	0.00	-7,086.89 -7,086.89
5,840.000 CYBERONICS INC 23251P102 KR2F10020002: NTGI STRUCTURED	62.4600 62.4600	108,211.08 108,211.08	364,766.40 364,766.40	0.00	256,555.32 256,555.32
3,521.000 CYNOSURE INC 232577205 KR2F10020002: NTGI STRUCTURED	21.2500 21.2500	81,413.92 81,413.92	74,821.25 74,821.25	0.00	-6,592.67 -6,592.67
191.000 CYTOKINETICS INC 23282W605 KR2F10020002: NTGI STRUCTURED	4.7800 4.7800	5,061.74 5,061.74	912.98 912.98	0.00	-4,148.76 -4,148.76
825.000 CYTORI THERAPEUTICS INC 23283K105 KR2F10020002: NTGI STRUCTURED	2.3900 2.3900	5,533.43 5,533.43	1,971.75 1,971.75	0.00	-3,561.68 -3,561.68
4,165.000 CYRUSONE INC 23283R100 KR2F10020002: NTGI STRUCTURED	24.9000 24.9000	92,878.76 92,878.76	103,708.50 103,708.50	0.00	10,829.74 10,829.74
59,195.000 DCP MIDSTREAM PARTNERS LP 23311P100 KR2F35020002: TORTOISE CAP	57.0000 57.0000	2,463,912.33 2,463,912.33	3,374,115.00 3,374,115.00	0.03	910,202.67 910,202.67
34,040.000 DCT INDUSTRIAL TRUST INC 233153105 KR2F10020002: NTGI STRUCTURED	8.2100 8.2100	233,384.53 233,384.53	279,468.40 279,468.40	0.00	46,083.87 46,083.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
687.000 DRI CORP 23330F109 KR2F10020002: NTGI STRUCTURED	0.0007 0.0007	1,870.08 1,870.08	0.48 0.48	0.00	-1,869.60 -1,869.60
22,271.000 DR HORTON INC 23331A109 KR2F19020002: S&P 500 INDEX	24.5800 24.5800	737,062.65 737,062.65	547,421.18 547,421.18	0.00	-189,641.47 -189,641.47
64,450.000 DR HORTON INC 23331A109 KR2F10030002: SYSTEMATIC	24.5800 24.5800	1,525,732.26 1,525,732.26	1,584,181.00 1,584,181.00	0.01	58,448.74 58,448.74
2,700.000 DSP GROUP INC 23332B106 KR2F10020002: NTGI STRUCTURED	8.4900 8.4900	43,291.71 43,291.71	22,923.00 22,923.00	0.00	-20,368.71 -20,368.71
8,825.000 DTE ENERGY CO 233331107 KR2F10030002: SYSTEMATIC	77.8700 77.8700	669,929.80 669,929.80	687,202.75 687,202.75	0.01	17,272.95 17,272.95
13,773.000 DTE ENERGY CO 233331107 KR2F19020002: S&P 500 INDEX	77.8700 77.8700	627,000.47 627,000.47	1,072,503.51 1,072,503.51	0.01	445,503.04 445,503.04
89,459.000 DSW INC 23334L102 KR2F10040002: GENEVA CAPITAL	27.9400 27.9400	3,721,357.99 3,721,357.99	2,499,484.46 2,499,484.46	0.02	-1,221,873.53 -1,221,873.53
2,289.000 DTS INC/CA 23335C101 KR2F10020002: NTGI STRUCTURED	18.4100 18.4100	50,075.42 50,075.42	42,140.49 42,140.49	0.00	-7,934.93 -7,934.93
6,274.000 DAKTRONICS INC 234264109 KR2F10020002: NTGI STRUCTURED	11.9200 11.9200	20,810.72 20,810.72	74,786.08 74,786.08	0.00	53,975.36 53,975.36
18,700.000 DAN RIV INC GA CLA 235774106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	118,024.00 118,024.00	0.00 0.00	0.00	-118,024.00 -118,024.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,094.000 DANA HOLDING CORP 235825205 KR2F10020002: NTGI STRUCTURED	24.4200 24.4200	175,717.33 175,717.33	417,435.48 417,435.48	0.00	241,718.15 241,718.15
46,808.000 DANAHER CORP 235851102 KR2F19020002: S&P 500 INDEX	78.7300 78.7300	1,238,978.45 1,238,978.45	3,685,193.84 3,685,193.84	0.03	2,446,215.39 2,446,215.39
25,680.000 DANAHER CORP 235851102 KR2F10060002: WESTFIELD CAPITAL	78.7300 78.7300	1,348,639.04 1,348,639.04	2,021,786.40 2,021,786.40	0.02	673,147.36 673,147.36
8,639.000 DARDEN RESTAURANTS INC 237194105 KR2F10070002: RIVER ROAD	46.2700 46.2700	414,477.78 414,477.78	399,726.53 399,726.53	0.00	-14,751.25 -14,751.25
10,267.000 DARDEN RESTAURANTS INC 237194105 KR2F19020002: S&P 500 INDEX	46.2700 46.2700	489,496.09 489,496.09	475,054.09 475,054.09	0.00	-14,442.00 -14,442.00
14,449.000 DARLING INGREDIENTS INC 237266101 KR2F10020002: NTGI STRUCTURED	20.9000 20.9000	151,690.42 151,690.42	301,984.10 301,984.10	0.00	150,293.68 150,293.68
3,387.000 DATA I/O CORP 237690102 KR2F10020002: NTGI STRUCTURED	3.0100 3.0100	12,030.05 12,030.05	10,194.87 10,194.87	0.00	-1,835.18 -1,835.18
1,865.000 DATAWATCH CORP 237917208 KR2F10020002: NTGI STRUCTURED	14.9600 14.9600	21,900.26 21,900.26	27,900.40 27,900.40	0.00	6,000.14 6,000.14
1,947.000 DATALINK CORP 237934104 KR2F10020002: NTGI STRUCTURED	10.0000 10.0000	17,501.31 17,501.31	19,470.00 19,470.00	0.00	1,968.69 1,968.69
1,837.000 DATA TRANSLATION INC 238016109 KR2F10020002: NTGI STRUCTURED	0.2600 0.2600	14,484.74 14,484.74	477.62 477.62	0.00	-14,007.12 -14,007.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
268.000 DATARAM CORP 238108302 KR2F10020002: NTGI STRUCTURED	2.8700 2.8700	16,936.73 16,936.73	769.16 769.16	0.00	-16,167.57 -16,167.57
25,900.000 DATATEC SYS INC COM 238128102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	45,931.48 45,931.48	0.00 0.00	0.00	-45,931.48 -45,931.48
51.000 DATATRAK INTERNATIONAL INC 238134209 KR2F10020002: NTGI STRUCTURED	7.1000 7.1000	2,130.79 2,130.79	362.10 362.10	0.00	-1,768.69 -1,768.69
13,833.000 DAVITA HEALTHCARE PARTNERS INC 23918K108 KR2F19020002: S&P 500 INDEX	72.3200 72.3200	616,207.09 616,207.09	1,000,402.56 1,000,402.56	0.01	384,195.47 384,195.47
2,937.000 DAWSON GEOPHYSICAL CO 239359102 KR2F10020002: NTGI STRUCTURED	28.6500 28.6500	54,297.14 54,297.14	84,145.05 84,145.05	0.00	29,847.91 29,847.91
1,837.000 DAXOR CORP 239467103 KR2F10020002: NTGI STRUCTURED	6.9000 6.9000	29,830.76 29,830.76	12,675.30 12,675.30	0.00	-17,155.46 -17,155.46
4,342.000 DEALERTRACK TECHNOLOGY INC 242309102 KR2F10020002: NTGI STRUCTURED	45.3400 45.3400	117,762.01 117,762.01	196,866.28 196,866.28	0.00	79,104.27 79,104.27
8,930.000 DECKERS OUTDOOR CORP 243537107 KR2F10030002: SYSTEMATIC	86.3300 86.3300	706,889.20 706,889.20	770,926.90 770,926.90	0.01	64,037.70 64,037.70
4,141.000 DECKERS OUTDOOR CORP 243537107 KR2F10020002: NTGI STRUCTURED	86.3300 86.3300	240,339.77 240,339.77	357,492.53 357,492.53	0.00	117,152.76 117,152.76
731.000 DECORATOR INDUSTRIES INC 243631207 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	5,117.00 5,117.00	7.31 7.31	0.00	-5,109.69 -5,109.69



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,305.000 DEERE & CO 244199105 KR2F19020002: S&P 500 INDEX	90.5500 90.5500	890,523.65 890,523.65	2,563,017.75 2,563,017.75	0.02	1,672,494.10 1,672,494.10
136.000 DELCATH SYSTEMS INC 24661P401 KR2F10020002: NTGI STRUCTURED	2.6250 2.6250	4,531.79 4,531.79	357.00 357.00	0.00	-4,174.79 -4,174.79
7,531.000 DELEK US HOLDINGS INC 246647101 KR2F10020002: NTGI STRUCTURED	28.2300 28.2300	101,303.76 101,303.76	212,600.13 212,600.13	0.00	111,296.37 111,296.37
2,337.000 DELIA*S INC 246911101 KR2F10020002: NTGI STRUCTURED	0.7702 0.7702	23,341.29 23,341.29	1,799.96 1,799.96	0.00	-21,541.33 -21,541.33
6,674.000 DELPHAX TECHNOLOGIES INC 24712X106 KR2F10020002: NTGI STRUCTURED	0.4000 0.4000	30,654.67 30,654.67	2,669.60 2,669.60	0.00	-27,985.07 -27,985.07
65,974.000 DELTA AIR LINES INC 247361702 KR2F19020002: S&P 500 INDEX	38.7200 38.7200	1,508,140.40 1,508,140.40	2,554,513.28 2,554,513.28	0.02	1,046,372.88 1,046,372.88
3,325.000 DELTA APPAREL INC 247368103 KR2F10020002: NTGI STRUCTURED	14.3200 14.3200	19,111.24 19,111.24	47,614.00 47,614.00	0.00	28,502.76 28,502.76
1,688.000 DELTA NATURAL GAS CO INC 247748106 KR2F10020002: NTGI STRUCTURED	21.9600 21.9600	16,286.42 16,286.42	37,068.48 37,068.48	0.00	20,782.06 20,782.06
12,880.000 DELTAGEN INC 24783R103 KR2F10020002: NTGI STRUCTURED	0.0034 0.0034	117,464.85 117,464.85	43.79 43.79	0.00	-117,421.06 -117,421.06
1,107.000 DELTIC TIMBER CORP 247850100 KR2F10020002: NTGI STRUCTURED	60.4200 60.4200	42,623.99 42,623.99	66,884.94 66,884.94	0.00	24,260.95 24,260.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,363.000 DENBURY RESOURCES INC 247916208 KR2F19020002: S&P 500 INDEX	18.4600 18.4600	534,274.09 534,274.09	505,120.98 505,120.98	0.00	-29,153.11 -29,153.11
5,516.000 DELUXE CORP 248019101 KR2F10020002: NTGI STRUCTURED	58.5800 58.5800	134,504.40 134,504.40	323,127.28 323,127.28	0.00	188,622.88 188,622.88
2,200.000 DEMANDWARE INC 24802Y105 KR2F10020002: NTGI STRUCTURED	69.3700 69.3700	56,569.92 56,569.92	152,614.00 152,614.00	0.00	96,044.08 96,044.08
9,561.000 DENNY'S CORP 24869P104 KR2F10020002: NTGI STRUCTURED	6.5200 6.5200	28,585.28 28,585.28	62,337.72 62,337.72	0.00	33,752.44 33,752.44
11,032.000 DENTSPLY INTERNATIONAL INC 249030107 KR2F19020002: S&P 500 INDEX	47.3500 47.3500	414,835.35 414,835.35	522,365.20 522,365.20	0.00	107,529.85 107,529.85
5,674.000 DEPOMED INC 249908104 KR2F10020002: NTGI STRUCTURED	13.9000 13.9000	19,256.46 19,256.46	78,868.60 78,868.60	0.00	59,612.14 59,612.14
2,868.000 DESTINATION MATERNITY CORP 25065D100 KR2F10020002: NTGI STRUCTURED	22.7700 22.7700	31,973.63 31,973.63	65,304.36 65,304.36	0.00	33,330.73 33,330.73
4,251.000 DESTINATION XL GROUP INC 25065K104 KR2F10020002: NTGI STRUCTURED	5.5100 5.5100	17,918.06 17,918.06	23,423.01 23,423.01	0.00	5,504.95 5,504.95
706.000 DETREX CORP 250685104 KR2F10020002: NTGI STRUCTURED	34.0000 34.0000	2,944.94 2,944.94	24,004.00 24,004.00	0.00	21,059.06 21,059.06
29,833.000 DEVON ENERGY CORP 25179M103 KR2F19020002: S&P 500 INDEX	79.4000 79.4000	947,049.90 947,049.90	2,368,740.20 2,368,740.20	0.02	1,421,690.30 1,421,690.30



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
27,400.000 DEVON ENERGY CORP 25179M103 KR2F10050002: SASCO CAPITAL	79.4000 79.4000	1,538,302.44 1,538,302.44	2,175,560.00 2,175,560.00	0.02	637,257.56 637,257.56
6,778.000 DEVRY EDUCATION GROUP 251893103 KR2F10020002: NTGI STRUCTURED	42.3400 42.3400	217,061.77 217,061.77	286,980.52 286,980.52	0.00	69,918.75 69,918.75
1,025.000 DEXCOM INC 252131107 KR2F10020002: NTGI STRUCTURED	39.6600 39.6600	7,490.82 7,490.82	40,651.50 40,651.50	0.00	33,160.68 33,160.68
220.000 DEX MEDIA INC 25213A107 KR2F10020002: NTGI STRUCTURED	11.1400 11.1400	19,435.47 19,435.47	2,450.80 2,450.80	0.00	-16,984.67 -16,984.67
2,031.000 DIADEXUS INC 25245P106 KR2F10020002: NTGI STRUCTURED	0.7400 0.7400	32,316.15 32,316.15	1,502.94 1,502.94	0.00	-30,813.21 -30,813.21
3,316.000 DIAMOND FOODS INC 252603105 KR2F10020002: NTGI STRUCTURED	28.2000 28.2000	88,302.91 88,302.91	93,511.20 93,511.20	0.00	5,208.29 5,208.29
737.000 DIAMOND HILL INVESTMENT GROUP 25264R207 KR2F10020002: NTGI STRUCTURED	127.7200 127.7200	41,451.99 41,451.99	94,129.64 94,129.64	0.00	52,677.65 52,677.65
5,335.000 DIAMOND OFFSHORE DRILLING INC 25271C102 KR2F19020002: S&P 500 INDEX	49.6300 49.6300	387,599.27 387,599.27	264,776.05 264,776.05	0.00	-122,823.22 -122,823.22
24,184.000 DIAMONDROCK HOSPITALITY CO 252784301 KR2F10020002: NTGI STRUCTURED	12.8200 12.8200	258,067.61 258,067.61	310,038.88 310,038.88	0.00	51,971.27 51,971.27
1,673.000 DIAMONDBACK ENERGY INC 25278X109 KR2F10020002: NTGI STRUCTURED	88.8000 88.8000	56,001.32 56,001.32	148,562.40 148,562.40	0.00	92,561.08 92,561.08



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,063.000 DICE HOLDINGS INC 253017107 KR2F10020002: NTGI STRUCTURED	7.6100 7.6100	93,202.40 93,202.40	114,629.43 114,629.43	0.00	21,427.03 21,427.03
7,622.000 DIEBOLD INC 253651103 KR2F10020002: NTGI STRUCTURED	40.1700 40.1700	238,388.88 238,388.88	306,175.74 306,175.74	0.00	67,786.86 67,786.86
3,343.000 DIGI INTERNATIONAL INC 253798102 KR2F10020002: NTGI STRUCTURED	9.4200 9.4200	38,604.46 38,604.46	31,491.06 31,491.06	0.00	-7,113.40 -7,113.40
1,268.000 DIGIMARC CORP 25381B101 KR2F10020002: NTGI STRUCTURED	32.6000 32.6000	14,639.08 14,639.08	41,336.80 41,336.80	0.00	26,697.72 26,697.72
219.000 DIGITAL VIDEO SYSTEMS INC 25387R506 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	25,748.53 25,748.53	0.00 0.00	0.00	-25,748.53 -25,748.53
4,849.000 DIGITAL RIVER INC 25388B104 KR2F10020002: NTGI STRUCTURED	15.4300 15.4300	137,493.16 137,493.16	74,820.07 74,820.07	0.00	-62,673.09 -62,673.09
709.000 DIGITAL INFO SECURITY CO 25389H100 KR2F10020002: NTGI STRUCTURED	0.0013 0.0013	6,053.09 6,053.09	0.92 0.92	0.00	-6,052.17 -6,052.17
5,281.000 DIGITALGLOBE INC 25389M877 KR2F10020002: NTGI STRUCTURED	27.8000 27.8000	149,241.06 149,241.06	146,811.80 146,811.80	0.00	-2,429.26 -2,429.26
5,584.000 DIME COMMUNITY BANCSHARES INC 253922108 KR2F10020002: NTGI STRUCTURED	15.7900 15.7900	42,031.43 42,031.43	88,171.36 88,171.36	0.00	46,139.93 46,139.93
2,065.000 DINEEQUITY INC 254423106 KR2F10020002: NTGI STRUCTURED	79.4900 79.4900	48,356.12 48,356.12	164,146.85 164,146.85	0.00	115,790.73 115,790.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,843.000 DIODES INC 254543101 KR2F10020002: NTGI STRUCTURED	28.9600 28.9600	15,383.75 15,383.75	111,293.28 111,293.28	0.00	95,909.53 95,909.53
261.000 DISCOVERY LABORATORIES INC 254668403 KR2F10020002: NTGI STRUCTURED	1.7800 1.7800	6,820.26 6,820.26	464.58 464.58	0.00	-6,355.68 -6,355.68
14,800.000 WALT DISNEY CO/THE 254687106 KR2F10090002: INVESCO	85.7400 85.7400	1,196,455.22 1,196,455.22	1,268,952.00 1,268,952.00	0.01	72,496.78 72,496.78
125,315.000 WALT DISNEY CO/THE 254687106 KR2F19020002: S&P 500 INDEX	85.7400 85.7400	2,380,659.68 2,380,659.68	10,744,508.10 10,744,508.10	0.09	8,363,848.42 8,363,848.42
25,390.000 WALT DISNEY CO/THE 254687106 KR2F10060002: WESTFIELD CAPITAL	85.7400 85.7400	1,167,586.18 1,167,586.18	2,176,938.60 2,176,938.60	0.02	1,009,352.42 1,009,352.42
36,279.000 DISCOVER FINANCIAL SERVICES 254709108 KR2F19020002: S&P 500 INDEX	61.9800 61.9800	436,236.76 436,236.76	2,248,572.42 2,248,572.42	0.02	1,812,335.66 1,812,335.66
54,300.000 DISCOVER FINANCIAL SERVICES 254709108 KR2F10090002: INVESCO	61.9800 61.9800	1,358,102.92 1,358,102.92	3,365,514.00 3,365,514.00	0.03	2,007,411.08 2,007,411.08
16,965.000 DISCOVERY COMMUNICATIONS INC 25470F104 KR2F19020002: S&P 500 INDEX	74.2800 74.2800	752,767.79 752,767.79	1,260,160.20 1,260,160.20	0.01	507,392.41 507,392.41
36,456.000 DIRECTV 25490A309 KR2F19020002: S&P 500 INDEX	85.0100 85.0100	1,516,717.17 1,516,717.17	3,099,124.56 3,099,124.56	0.03	1,582,407.39 1,582,407.39
2,056.000 DIVERSICARE HEALTHCARE SEVICE 255104101 KR2F10020002: NTGI STRUCTURED	7.6100 7.6100	4,160.77 4,160.77	15,646.16 15,646.16	0.00	11,485.39 11,485.39



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,229.000 DIVINE INC 255402406 KR2F10020002: NTGI STRUCTURED	0.0006 0.0006	801,696.87 801,696.87	3.74 3.74	0.00	-801,693.13 -801,693.13
1,394.000 DIXIE GROUP INC/THE 255519100 KR2F10020002: NTGI STRUCTURED	10.5900 10.5900	11,462.75 11,462.75	14,762.46 14,762.46	0.00	3,299.71 3,299.71
1.000 DOLL TECHNOLOGY GROUP INC 256647108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	268.75 268.75	0.00 0.00	0.00	-268.75 -268.75
23,599.000 DOLLAR GENERAL CORP 256677105 KR2F19020002: S&P 500 INDEX	57.3600 57.3600	1,191,131.87 1,191,131.87	1,353,638.64 1,353,638.64	0.01	162,506.77 162,506.77
16,091.000 DOLLAR TREE INC 256746108 KR2F19020002: S&P 500 INDEX	54.4600 54.4600	686,654.31 686,654.31	876,315.86 876,315.86	0.01	189,661.55 189,661.55
5,289.000 DOLAN COMPANY ESCROW 256ESC401 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	80,658.85 80,658.85	0.00 0.00	0.00	-80,658.85 -80,658.85
36,140.000 DOMINION RESOURCES INC/VA 25746U109 KR2F10050002: SASCO CAPITAL	71.5200 71.5200	2,059,622.16 2,059,622.16	2,584,732.80 2,584,732.80	0.02	525,110.64 525,110.64
45,253.000 DOMINION RESOURCES INC/VA 25746U109 KR2F19020002: S&P 500 INDEX	71.5200 71.5200	1,300,760.09 1,300,760.09	3,236,494.56 3,236,494.56	0.03	1,935,734.47 1,935,734.47
8,800.000 DOMTAR CORP 257559203 KR2F10020002: NTGI STRUCTURED	42.8500 42.8500	348,737.40 348,737.40	377,080.00 377,080.00	0.00	28,342.60 28,342.60
4,829.000 DONEGAL GROUP INC 257701201 KR2F10020002: NTGI STRUCTURED	15.3000 15.3000	85,322.48 85,322.48	73,883.70 73,883.70	0.00	-11,438.78 -11,438.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,331.000 DONEGAL GROUP INC 257701300 KR2F10020002: NTGI STRUCTURED	21.0000 21.0000	13,355.56 13,355.56	27,951.00 27,951.00	0.00	14,595.44 14,595.44
3,972.000 RR DONNELLEY & SONS CO 257867101 KR2F10020002: NTGI STRUCTURED	16.9600 16.9600	73,005.36 73,005.36	67,365.12 67,365.12	0.00	-5,640.24 -5,640.24
90,350.000 RR DONNELLEY & SONS CO 257867101 KR2F10030002: SYSTEMATIC	16.9600 16.9600	1,719,444.54 1,719,444.54	1,532,336.00 1,532,336.00	0.01	-187,108.54 -187,108.54
153.000 DORAL FINANCIAL CORP 25811P852 KR2F10020002: NTGI STRUCTURED	4.3200 4.3200	166,528.36 166,528.36	660.96 660.96	0.00	-165,867.40 -165,867.40
6,186.000 DORMAN PRODUCTS INC 258278100 KR2F10020002: NTGI STRUCTURED	49.3200 49.3200	16,373.10 16,373.10	305,093.52 305,093.52	0.00	288,720.42 288,720.42
5,630.000 DOT HILL SYSTEMS CORP 25848T109 KR2F10020002: NTGI STRUCTURED	4.7000 4.7000	25,763.55 25,763.55	26,461.00 26,461.00	0.00	697.45 697.45
12,954.000 DOVER CORP 260003108 KR2F19020002: S&P 500 INDEX	90.9500 90.9500	392,256.38 392,256.38	1,178,166.30 1,178,166.30	0.01	785,909.92 785,909.92
4,197.000 DOVER DOWNS GAMING & ENTERTAIN 260095104 KR2F10020002: NTGI STRUCTURED	1.3700 1.3700	29,919.26 29,919.26	5,749.89 5,749.89	0.00	-24,169.37 -24,169.37
6,674.000 DOVER MOTORSPORTS INC 260174107 KR2F10020002: NTGI STRUCTURED	2.8900 2.8900	36,140.96 36,140.96	19,287.86 19,287.86	0.00	-16,853.10 -16,853.10
45,710.000 DOW CHEMICAL CO/THE 260543103 KR2F10050002: SASCO CAPITAL	51.4600 51.4600	1,530,325.62 1,530,325.62	2,352,236.60 2,352,236.60	0.02	821,910.98 821,910.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
93,683.000 DOW CHEMICAL CO/THE 260543103 KR2F19020002: S&P 500 INDEX	51.4600 51.4600	2,976,885.01 2,976,885.01	4,820,927.18 4,820,927.18	0.04	1,844,042.17 1,844,042.17
76,200.000 DOW CHEMICAL CO/THE 260543103 KR2F10090002: INVESCO	51.4600 51.4600	3,881,156.50 3,881,156.50	3,921,252.00 3,921,252.00	0.03	40,095.50 40,095.50
21,800.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR2F10090002: INVESCO	58.5800 58.5800	1,277,371.00 1,277,371.00	1,277,044.00 1,277,044.00	0.01	-327.00 -327.00
14,765.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR2F10070002: RIVER ROAD	58.5800 58.5800	613,402.40 613,402.40	864,933.70 864,933.70	0.01	251,531.30 251,531.30
15,279.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR2F19020002: S&P 500 INDEX	58.5800 58.5800	302,976.26 302,976.26	895,043.82 895,043.82	0.01	592,067.56 592,067.56
6,569.000 DREAMWORKS ANIMATION SKG INC 26153C103 KR2F10020002: NTGI STRUCTURED	23.2600 23.2600	139,814.36 139,814.36	152,794.94 152,794.94	0.00	12,980.58 12,980.58
2,600.000 DREW INDUSTRIES INC 26168L205 KR2F10020002: NTGI STRUCTURED	50.0100 50.0100	17,933.39 17,933.39	130,026.00 130,026.00	0.00	112,092.61 112,092.61
100.000 DRIVER HARRIS CO COM PAR \$0.83 262093206 1/3 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	387.50 387.50	0.00 0.00	0.00	-387.50 -387.50
71,453.000 EI DU PONT DE NEMOURS & CO 263534109 KR2F19020002: S&P 500 INDEX	65.4400 65.4400	2,805,849.64 2,805,849.64	4,675,884.32 4,675,884.32	0.04	1,870,034.68 1,870,034.68
3,937.000 DUALSTAR TECHNOLOGIES CORP 263572109 KR2F10020002: NTGI STRUCTURED	0.0025 0.0025	18,268.52 18,268.52	9.84 9.84	0.00	-18,258.68 -18,258.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,056.000 DUCOMMUN INC 264147109 KR2F10020002: NTGI STRUCTURED	26.1300 26.1300	21,720.30 21,720.30	53,723.28 53,723.28	0.00	32,002.98 32,002.98
55,027.000 DUKE ENERGY CORP NEW COM 26441C204 KR2F19020002: S&P 500 INDEX	74.1900 74.1900	2,840,402.33 2,840,402.33	4,082,453.13 4,082,453.13	0.03	1,242,050.80 1,242,050.80
2,880.000 DUN & BRADSTREET CORP 26483E100 KR2F19020002: S&P 500 INDEX	110.2000 110.2000	219,246.16 219,246.16	317,376.00 317,376.00	0.00	98,129.84 98,129.84
10,311.000 DUPONT FABROS TECHNOLOGY INC 26613Q106 KR2F10020002: NTGI STRUCTURED	26.9600 26.9600	133,916.69 133,916.69	277,984.56 277,984.56	0.00	144,067.87 144,067.87
88,600.000 DUPONT FABROS TECHNOLOGY INC 26613Q106 KR2F10030002: SYSTEMATIC	26.9600 26.9600	2,262,614.91 2,262,614.91	2,388,656.00 2,388,656.00	0.02	126,041.09 126,041.09
3,400.000 DURATA THERAPEUTICS INC 26658A107 KR2F10020002: NTGI STRUCTURED	17.0300 17.0300	52,949.90 52,949.90	57,902.00 57,902.00	0.00	4,952.10 4,952.10
6,511.000 DURECT CORP 266605104 KR2F10020002: NTGI STRUCTURED	1.8200 1.8200	42,766.21 42,766.21	11,850.02 11,850.02	0.00	-30,916.19 -30,916.19
2,500.000 DYAX CORP 26746E103 KR2F10020002: NTGI STRUCTURED	9.6000 9.6000	68,891.80 68,891.80	24,000.00 24,000.00	0.00	-44,891.80 -44,891.80
3,838.000 DYCOM INDUSTRIES INC 267475101 KR2F10020002: NTGI STRUCTURED	31.3100 31.3100	90,295.63 90,295.63	120,167.78 120,167.78	0.00	29,872.15 29,872.15
4,688.000 DYNACQ HEALTHCARE INC 26779V105 KR2F10020002: NTGI STRUCTURED	0.0700 0.0700	50,098.10 50,098.10	328.16 328.16	0.00	-49,769.94 -49,769.94



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1,775.000 DYNAMIC MATERIALS CORP 267888105 KR2F10020002: NTGI STRUCTURED	22.1300 22.1300	3,767.56 3,767.56	39,280.75 39,280.75	0.00	35,513.19 35,513.19
6,109.000 DYNAVAX TECHNOLOGIES CORP 268158102 KR2F10020002: NTGI STRUCTURED	1.6000 1.6000	18,947.99 18,947.99	9,774.40 9,774.40	0.00	-9,173.59 -9,173.59
6,025.000 DYNEX CAPITAL INC 26817Q506 KR2F10020002: NTGI STRUCTURED	8.8500 8.8500	64,645.42 64,645.42	53,321.25 53,321.25	0.00	-11,324.17 -11,324.17
13,000.000 DYNEGY INC/NEW 26817R108 KR2F10020002: NTGI STRUCTURED	34.8000 34.8000	250,397.98 250,397.98	452,400.00 452,400.00	0.00	202,002.02 202,002.02
69.000 EBT INTL INC 268248200 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	17,020.84 17,020.84	0.00 0.00	0.00	-17,020.84 -17,020.84
16.000 EACO CORP 26824A205 KR2F10020002: NTGI STRUCTURED	3.1000 3.1000	475.00 475.00	49.60 49.60	0.00	-425.40 -425.40
789.000 EDCI HOLDINGS INC 268315207 KR2F10020002: NTGI STRUCTURED	0.6006 0.6006	15,992.52 15,992.52	473.87 473.87	0.00	-15,518.65 -15,518.65
2,825.000 ELXSI CORP 268613205 KR2F10020002: NTGI STRUCTURED	9.3000 9.3000	41,270.09 41,270.09	26,272.50 26,272.50	0.00	-14,997.59 -14,997.59
1,137.000 EMAK WORLDWIDE INC 26861V104 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	14,793.45 14,793.45	11.37 11.37	0.00	-14,782.08 -14,782.08
159,292.000 EMC CORP/MA 268648102 KR2F19020002: S&P 500 INDEX	26.3400 26.3400	3,027,018.48 3,027,018.48	4,195,751.28 4,195,751.28	0.04	1,168,732.80 1,168,732.80



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1,625.000 EMC INSURANCE GROUP INC 268664109 KR2F10020002: NTGI STRUCTURED	30.7800 30.7800	19,512.04 19,512.04	50,017.50 50,017.50	0.00	30,505.46 30,505.46
10,100.000 EOG RESOURCES INC 26875P101 KR2F10080002: WESTWOOD MGMT	116.8600 116.8600	954,858.54 954,858.54	1,180,286.00 1,180,286.00	0.01	225,427.46 225,427.46
42,521.000 EOG RESOURCES INC 26875P101 KR2F19020002: S&P 500 INDEX	116.8600 116.8600	1,766,726.66 1,766,726.66	4,969,004.06 4,969,004.06	0.04	3,202,277.40 3,202,277.40
45,500.000 EOG RESOURCES INC 26875P101 KR2F10090002: INVESCO	116.8600 116.8600	3,967,021.61 3,967,021.61	5,317,130.00 5,317,130.00	0.04	1,350,108.39 1,350,108.39
6,052.000 EPIX PHARMACEUTICALS INC 26881Q309 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	47,224.95 47,224.95	0.00 0.00	0.00	-47,224.95 -47,224.95
5,447.000 EPIQ SYSTEMS INC 26882D109 KR2F10020002: NTGI STRUCTURED	14.0500 14.0500	64,130.12 64,130.12	76,530.35 76,530.35	0.00	12,400.23 12,400.23
2,521.000 ESB FINANCIAL CORP 26884F102 KR2F10020002: NTGI STRUCTURED	12.9400 12.9400	13,518.85 13,518.85	32,621.74 32,621.74	0.00	19,102.89 19,102.89
11,807.000 EQT CORP 26884L109 KR2F19020002: S&P 500 INDEX	106.9000 106.9000	561,199.98 561,199.98	1,262,168.30 1,262,168.30	0.01	700,968.32 700,968.32
20,400.000 EQT CORP 26884L109 KR2F10080002: WESTWOOD MGMT	106.9000 106.9000	1,098,719.53 1,098,719.53	2,180,760.00 2,180,760.00	0.02	1,082,040.47 1,082,040.47
5,818.000 EPR PPTYS COM SH BEN INT 26884U109 KR2F10020002: NTGI STRUCTURED	55.8700 55.8700	193,184.33 193,184.33	325,051.66 325,051.66	0.00	131,867.33 131,867.33



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1,900.000 ERA GROUP INC 26885G109 KR2F10020002: NTGI STRUCTURED	28.6800 28.6800	54,489.34 54,489.34	54,492.00 54,492.00	0.00	2.66 2.66
19,700.000 EPL TECHNOLOGIES INC 268920204 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	45,190.77 45,190.77	0.00 0.00	0.00	-45,190.77 -45,190.77
22,437.000 E*TRADE FINANCIAL CORP 269246401 KR2F19020002: S&P 500 INDEX	21.2600 21.2600	1,439,221.42 1,439,221.42	477,010.62 477,010.62	0.00	-962,210.80 -962,210.80
12,400.000 EARTH CARE CO COM 27031N105 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	112,199.00 112,199.00	1.24 1.24	0.00	-112,197.76 -112,197.76
1,800.000 EARTH SHELL CORP 27032B209 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	83,753.96 83,753.96	0.00 0.00	0.00	-83,753.96 -83,753.96
16,716.000 EARTHLINK HOLDINGS CORP 27033X101 KR2F10020002: NTGI STRUCTURED	3.7200 3.7200	120,613.95 120,613.95	62,183.52 62,183.52	0.00	-58,430.43 -58,430.43
123,461.000 EAST WEST BANCORP INC 27579R104 KR2F10040002: GENEVA CAPITAL	34.9900 34.9900	2,847,633.26 2,847,633.26	4,319,900.39 4,319,900.39	0.04	1,472,267.13 1,472,267.13
837.000 EASTERN CO/THE 276317104 KR2F10020002: NTGI STRUCTURED	15.4400 15.4400	9,767.53 9,767.53	12,923.28 12,923.28	0.00	3,155.75 3,155.75
88.000 EASTERN VIRGINIA BANKSHARES IN 277196101 KR2F10020002: NTGI STRUCTURED	6.4000 6.4000	1,692.49 1,692.49	563.20 563.20	0.00	-1,129.29 -1,129.29
3,624.000 EASTGROUP PROPERTIES INC 277276101 KR2F10020002: NTGI STRUCTURED	64.2300 64.2300	105,290.30 105,290.30	232,769.52 232,769.52	0.00	127,479.22 127,479.22

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11,690.000 EASTMAN CHEMICAL CO 277432100 KR2F19020002: S&P 500 INDEX	87.3500 87.3500	611,660.11 611,660.11	1,021,121.50 1,021,121.50	0.01	409,461.39 409,461.39
20,470.000 EASTMAN CHEMICAL CO 277432100 KR2F10060002: WESTFIELD CAPITAL	87.3500 87.3500	1,356,932.56 1,356,932.56	1,788,054.50 1,788,054.50	0.02	431,121.94 431,121.94
1,517.000 EASTMAN KODAK CO 277461406 KR2F10020002: NTGI STRUCTURED	24.4700 24.4700	44,140.39 44,140.39	37,120.99 37,120.99	0.00	-7,019.40 -7,019.40
88,746.000 EBAY INC 278642103 KR2F19020002: S&P 500 INDEX	50.0600 50.0600	2,451,360.83 2,451,360.83	4,442,624.76 4,442,624.76	0.04	1,991,263.93 1,991,263.93
4,379.000 EBIX INC 278715206 KR2F10020002: NTGI STRUCTURED	14.3100 14.3100	34,555.37 34,555.37	62,663.49 62,663.49	0.00	28,108.12 28,108.12
7,250.000 ECHELON CORP 27874N105 KR2F10020002: NTGI STRUCTURED	2.4300 2.4300	55,561.41 55,561.41	17,617.50 17,617.50	0.00	-37,943.91 -37,943.91
21,022.000 ECOLAB INC 278865100 KR2F19020002: S&P 500 INDEX	111.3400 111.3400	1,160,616.13 1,160,616.13	2,340,589.48 2,340,589.48	0.02	1,179,973.35 1,179,973.35
268.000 ECOLOGY AND ENVIRONMENT INC 278878103 KR2F10020002: NTGI STRUCTURED	10.4600 10.4600	2,085.62 2,085.62	2,803.28 2,803.28	0.00	717.66 717.66
6,527.000 EDGEWATER TECHNOLOGY INC 280358102 KR2F10020002: NTGI STRUCTURED	7.4400 7.4400	55,181.65 55,181.65	48,560.88 48,560.88	0.00	-6,620.77 -6,620.77
25,350.000 EDISON INTERNATIONAL 281020107 KR2F19020002: S&P 500 INDEX	58.1100 58.1100	473,252.01 473,252.01	1,473,088.50 1,473,088.50	0.01	999,836.49 999,836.49



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11,600.000 EDISON INTERNATIONAL 281020107 KR2F10090002: INVESCO	58.1100 58.1100	623,319.69 623,319.69	674,076.00 674,076.00	0.01	50,756.31 50,756.31
11,876.000 EDUCATION REALTY TRUST INC 28140H104 KR2F10020002: NTGI STRUCTURED	10.7400 10.7400	134,552.80 134,552.80	127,548.24 127,548.24	0.00	-7,004.56 -7,004.56
4,113.000 EDUCATION HOLDINGS 1 INC 28141C104 KR2F10020002: NTGI STRUCTURED	0.0045 0.0045	23,255.88 23,255.88	18.51 18.51	0.00	-23,237.37 -23,237.37
725.000 EDUCATIONAL DEVELOPMENT CORP 281479105 KR2F10020002: NTGI STRUCTURED	3.9300 3.9300	2,382.29 2,382.29	2,849.25 2,849.25	0.00	466.96 466.96
8,208.000 EDWARDS LIFESCIENCES CORP 28176E108 KR2F19020002: S&P 500 INDEX	85.8400 85.8400	362,777.93 362,777.93	704,574.72 704,574.72	0.01	341,796.79 341,796.79
312.000 EGAIN CORP 28225C806 KR2F10020002: NTGI STRUCTURED	6.7700 6.7700	14,682.86 14,682.86	2,112.24 2,112.24	0.00	-12,570.62 -12,570.62
3,649.000 EHEALTH INC 28238P109 KR2F10020002: NTGI STRUCTURED	37.9700 37.9700	71,499.34 71,499.34	138,552.53 138,552.53	0.00	67,053.19 67,053.19
7,722.000 8X8 INC 282914100 KR2F10020002: NTGI STRUCTURED	8.0800 8.0800	57,524.02 57,524.02	62,393.76 62,393.76	0.00	4,869.74 4,869.74
7,517.000 EL PASO ELECTRIC CO 283677854 KR2F10020002: NTGI STRUCTURED	40.2100 40.2100	80,668.83 80,668.83	302,258.57 302,258.57	0.00	221,589.74 221,589.74
225.000 ELECSYS CORP 28473M100 KR2F10020002: NTGI STRUCTURED	12.0900 12.0900	362.10 362.10	2,720.25 2,720.25	0.00	2,358.15 2,358.15



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3,299.000 ELECTRO RENT CORP 285218103 KR2F10020002: NTGI STRUCTURED	16.7300 16.7300	41,796.80 41,796.80	55,192.27 55,192.27	0.00	13,395.47 13,395.47
2,993.000 ELECTRO SCIENTIFIC INDUSTRIES 285229100 KR2F10020002: NTGI STRUCTURED	6.8100 6.8100	56,140.24 56,140.24	20,382.33 20,382.33	0.00	-35,757.91 -35,757.91
50.000 ELECTRO-SENSORS INC 285233102 KR2F10020002: NTGI STRUCTURED	4.2500 4.2500	89.58 89.58	212.50 212.50	0.00	122.92 122.92
17,645.000 ELECTRONIC ARTS INC 285512109 KR2F10030002: SYSTEMATIC	35.8700 35.8700	412,758.37 412,758.37	632,926.15 632,926.15	0.01	220,167.78 220,167.78
24,473.000 ELECTRONIC ARTS INC 285512109 KR2F19020002: S&P 500 INDEX	35.8700 35.8700	921,587.71 921,587.71	877,846.51 877,846.51	0.01	-43,741.20 -43,741.20
30,000.000 ELECTRONIC ARTS INC 285512109 KR2F10090002: INVESCO	35.8700 35.8700	941,038.47 941,038.47	1,076,100.00 1,076,100.00	0.01	135,061.53 135,061.53
1,662.000 ELECTRONIC TELE-COMMUNICATIONS 285861100 KR2F10020002: NTGI STRUCTURED	0.1001 0.1001	8,654.86 8,654.86	166.37 166.37	0.00	-8,488.49 -8,488.49
5,095.000 ELECTRONICS FOR IMAGING INC 286082102 KR2F10020002: NTGI STRUCTURED	45.2000 45.2000	105,686.50 105,686.50	230,294.00 230,294.00	0.00	124,607.50 124,607.50
2,175.000 ELIZABETH ARDEN INC 28660G106 KR2F10020002: NTGI STRUCTURED	21.4200 21.4200	18,579.26 18,579.26	46,588.50 46,588.50	0.00	28,009.24 28,009.24
1,700.000 ELLIE MAE INC 28849P100 KR2F10020002: NTGI STRUCTURED	31.1300 31.1300	52,514.36 52,514.36	52,921.00 52,921.00	0.00	406.64 406.64



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3,200.000 ELLINGTON RESIDENTIAL MORTGAGE 288578107 KR2F10020002: NTGI STRUCTURED	17.0300 17.0300	52,691.50 52,691.50	54,496.00 54,496.00	0.00	1,804.50 1,804.50
1,131.000 PERRY ELLIS INTERNATIONAL INC 288853104 KR2F10020002: NTGI STRUCTURED	17.4400 17.4400	11,249.54 11,249.54	19,724.64 19,724.64	0.00	8,475.10 8,475.10
356.000 EMAGIN CORP 29076N206 KR2F10020002: NTGI STRUCTURED	2.2500 2.2500	14,179.57 14,179.57	801.00 801.00	0.00	-13,378.57 -13,378.57
20,800.000 EMBOTELLADORA ANDINA SA 29081P303 ADR KR2F20010002: PYRAMIS NONUS GROWTH	22.6400 22.6400	654,276.94 654,276.94	470,912.00 470,912.00	0.00	-183,364.94 -183,364.94
1,110.000 EMCORE CORP 290846203 KR2F10020002: NTGI STRUCTURED	4.1200 4.1200	29,400.51 29,400.51	4,573.20 4,573.20	0.00	-24,827.31 -24,827.31
7,772.000 EMCOR GROUP INC 29084Q100 KR2F10020002: NTGI STRUCTURED	44.5300 44.5300	118,698.98 118,698.98	346,087.16 346,087.16	0.00	227,388.18 227,388.18
7,128.000 EMERGENT BIOSOLUTIONS INC 29089Q105 KR2F10020002: NTGI STRUCTURED	22.4600 22.4600	94,464.02 94,464.02	160,094.88 160,094.88	0.00	65,630.86 65,630.86
5,302.000 EMERITUS CORP 291005106 KR2F10020002: NTGI STRUCTURED	31.6500 31.6500	73,778.13 73,778.13	167,808.30 167,808.30	0.00	94,030.17 94,030.17
7,771.000 EMERSON ELECTRIC CO 291011104 KR2F10070002: RIVER ROAD	66.3600 66.3600	397,018.42 397,018.42	515,683.56 515,683.56	0.00	118,665.14 118,665.14
54,600.000 EMERSON ELECTRIC CO 291011104 KR2F19020002: S&P 500 INDEX	66.3600 66.3600	948,474.08 948,474.08	3,623,256.00 3,623,256.00	0.03	2,674,781.92 2,674,781.92



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4,987.000 EMERSON RADIO CORP 291087203 KR2F10020002: NTGI STRUCTURED	1.7800 1.7800	29,191.32 29,191.32	8,876.86 8,876.86	0.00	-20,314.46 -20,314.46
4,812.000 EMISPHERE TECHNOLOGIES INC 291345106 KR2F10020002: NTGI STRUCTURED	0.3101 0.3101	62,261.78 62,261.78	1,492.20 1,492.20	0.00	-60,769.58 -60,769.58
5,342.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108 KR2F10020002: NTGI STRUCTURED	25.6800 25.6800	120,002.63 120,002.63	137,182.56 137,182.56	0.00	17,179.93 17,179.93
149.000 EMPIRE RESOURTS INC 292052206 KR2F10020002: NTGI STRUCTURED	7.1600 7.1600	5,980.07 5,980.07	1,066.84 1,066.84	0.00	-4,913.23 -4,913.23
487.000 EMPIRE RESOURCES INC 29206E100 KR2F10020002: NTGI STRUCTURED	4.1100 4.1100	856.77 856.77	2,001.57 2,001.57	0.00	1,144.80 1,144.80
4,151.000 EMPIRE STATE REALTY TRUST INC 292104106 KR2F10020002: NTGI STRUCTURED	16.5000 16.5000	68,782.46 68,782.46	68,491.50 68,491.50	0.00	-290.96 -290.96
103,100.000 EMPLOYERS HOLDINGS INC 292218104 KR2F10080002: WESTWOOD MGMT	21.1800 21.1800	2,071,946.91 2,071,946.91	2,183,658.00 2,183,658.00	0.02	111,711.09 111,711.09
5,330.000 EMPLOYERS HOLDINGS INC 292218104 KR2F10020002: NTGI STRUCTURED	21.1800 21.1800	98,719.80 98,719.80	112,889.40 112,889.40	0.00	14,169.60 14,169.60
7,699.000 EMULEX CORP 292475209 KR2F10020002: NTGI STRUCTURED	5.7000 5.7000	137,488.49 137,488.49	43,884.30 43,884.30	0.00	-93,604.19 -93,604.19
104,725.000 ENCANA CORP 292505104 KR2F10030002: SYSTEMATIC	23.7100 23.7100	2,421,797.18 2,421,797.18	2,483,029.75 2,483,029.75	0.02	61,232.57 61,232.57



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107,300.000 ENCANA CORP 292505104 KR2F10090002: INVESCO	23.7100 23.7100	2,424,875.42 2,424,875.42	2,544,083.00 2,544,083.00	0.02	119,207.58 119,207.58
56.000 ENBRIDGE ENERGY MANAGEMENT LLC 29250X103 KR2F10020002: NTGI STRUCTURED	35.2500 35.2500	476.35 476.35	1,974.00 1,974.00	0.00	1,497.65 1,497.65
1,400.000 ENANTA PHARMACEUTICALS INC 29251M106 KR2F10020002: NTGI STRUCTURED	43.0700 43.0700	54,817.98 54,817.98	60,298.00 60,298.00	0.00	5,480.02 5,480.02
3,065.000 ENCORE CAPITAL GROUP INC 292554102 KR2F10020002: NTGI STRUCTURED	45.4200 45.4200	78,959.98 78,959.98	139,212.30 139,212.30	0.00	60,252.32 60,252.32
3,687.000 ENCORE WIRE CORP 292562105 KR2F10020002: NTGI STRUCTURED	49.0400 49.0400	29,710.03 29,710.03	180,810.48 180,810.48	0.00	151,100.45 151,100.45
737.000 ENDEAVOR INTERNATIONAL CORP 29259G200 KR2F10020002: NTGI STRUCTURED	1.3700 1.3700	6,248.47 6,248.47	1,009.69 1,009.69	0.00	-5,238.78 -5,238.78
2,668.000 ENERGY CONVERSION DEVICES INC 292659109 KR2F10020002: NTGI STRUCTURED	0.0190 0.0190	69,739.78 69,739.78	50.69 50.69	0.00	-69,689.09 -69,689.09
4,174.000 ENERGIZER HOLDINGS INC 29266R108 KR2F10070002: RIVER ROAD	122.0300 122.0300	403,594.68 403,594.68	509,353.22 509,353.22	0.00	105,758.54 105,758.54
4,268.000 ENDOLOGIX INC 29266S106 KR2F10020002: NTGI STRUCTURED	15.2100 15.2100	28,612.66 28,612.66	64,916.28 64,916.28	0.00	36,303.62 36,303.62
6,565.000 ENER1 INC 29267A203 KR2F10020002: NTGI STRUCTURED	0.0070 0.0070	51,687.57 51,687.57	45.96 45.96	0.00	-51,641.61 -51,641.61

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994.000 ENERGY FOCUS INC 29268T102 KR2F10020002: NTGI STRUCTURED	0.5500 0.5500	6,743.48 6,743.48	546.70 546.70	0.00	-6,196.78 -6,196.78
2,972.000 ENDOCYTE INC 29269A102 KR2F10020002: NTGI STRUCTURED	6.5900 6.5900	42,439.97 42,439.97	19,585.48 19,585.48	0.00	-22,854.49 -22,854.49
5,868.000 ENERGY RECOVERY INC 29270J100 KR2F10020002: NTGI STRUCTURED	4.9200 4.9200	40,874.22 40,874.22	28,870.56 28,870.56	0.00	-12,003.66 -12,003.66
140,885.000 ENERGY TRANSFER EQUITY LP 29273V100 KR2F35020002: TORTOISE CAP	58.9400 58.9400	3,006,112.04 3,006,112.04	8,303,761.90 8,303,761.90	0.07	5,297,649.86 5,297,649.86
6,854.000 ENERSYS 29275Y102 KR2F10020002: NTGI STRUCTURED	68.7900 68.7900	144,635.56 144,635.56	471,486.66 471,486.66	0.00	326,851.10 326,851.10
4,067.000 ENERNOC INC 292764107 KR2F10020002: NTGI STRUCTURED	18.9500 18.9500	76,834.85 76,834.85	77,069.65 77,069.65	0.00	234.80 234.80
3,962.000 ENGLOBAL CORP 293306106 KR2F10020002: NTGI STRUCTURED	3.1200 3.1200	6,095.59 6,095.59	12,361.44 12,361.44	0.00	6,265.85 6,265.85
8,718.000 ENHERENT CORP 293313102 KR2F10020002: NTGI STRUCTURED	0.0016 0.0016	21,260.53 21,260.53	13.95 13.95	0.00	-21,246.58 -21,246.58
28,125.000 ENLINK MIDSTREAM PARTNERS LP 29336U107 KR2F35020002: TORTOISE CAP	31.4300 31.4300	792,679.18 792,679.18	883,968.75 883,968.75	0.01	91,289.57 91,289.57
3,724.000 ENNIS INC 293389102 KR2F10020002: NTGI STRUCTURED	15.2600 15.2600	35,149.63 35,149.63	56,828.24 56,828.24	0.00	21,678.61 21,678.61



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2,206.000 ENPRO INDUSTRIES INC 29355X107 KR2F10020002: NTGI STRUCTURED	73.1600 73.1600	24,121.93 24,121.93	161,390.96 161,390.96	0.00	137,269.03 137,269.03
2,573.000 ENSIGN GROUP INC/THE 29358P101 KR2F10020002: NTGI STRUCTURED	31.0800 31.0800	31,375.26 31,375.26	79,968.84 79,968.84	0.00	48,593.58 48,593.58
22,441.000 ENTEGRIS INC 29362U104 KR2F10020002: NTGI STRUCTURED	13.7450 13.7450	130,758.54 130,758.54	308,451.55 308,451.55	0.00	177,693.01 177,693.01
4,237.000 ENTERCOM COMMUNICATIONS CORP 293639100 KR2F10020002: NTGI STRUCTURED	10.7300 10.7300	130,093.04 130,093.04	45,463.01 45,463.01	0.00	-84,630.03 -84,630.03
13,957.000 ENTERGY CORP 29364G103 KR2F19020002: S&P 500 INDEX	82.0900 82.0900	717,024.82 717,024.82	1,145,730.13 1,145,730.13	0.01	428,705.31 428,705.31
21,300.000 ENTERGY CORP 29364G103 KR2F10090002: INVESCO	82.0900 82.0900	1,677,268.50 1,677,268.50	1,748,517.00 1,748,517.00	0.01	71,248.50 71,248.50
400.000 ENTERPRISE BANCORP INC/MA 293668109 KR2F10020002: NTGI STRUCTURED	20.6300 20.6300	5,530.14 5,530.14	8,252.00 8,252.00	0.00	2,721.86 2,721.86
455.000 ENTERPRISE FINANCIAL SERVICES 293712105 KR2F10020002: NTGI STRUCTURED	18.0600 18.0600	14,080.09 14,080.09	8,217.30 8,217.30	0.00	-5,862.79 -5,862.79
122,654.000 ENTERPRISE PRODUCTS PARTNERS L 293792107 KR2F35020002: TORTOISE CAP	78.2900 78.2900	5,239,477.16 5,239,477.16	9,602,581.66 9,602,581.66	0.08	4,363,104.50 4,363,104.50
13,100.000 ENTRADE INC COM 29382L100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	139,129.57 139,129.57	0.00 0.00	0.00	-139,129.57 -139,129.57

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7,961.000 ENTRAVISION COMMUNICATIONS COR 29382R107 KR2F10020002: NTGI STRUCTURED	6.2200 6.2200	110,865.28 110,865.28	49,517.42 49,517.42	0.00	-61,347.86 -61,347.86
862.000 ENTRPRIZE CORP 293847109 KR2F10020002: NTGI STRUCTURED	0.4900 0.4900	112.06 112.06	422.38 422.38	0.00	310.32 310.32
2,875.000 ENTROPIC COMMUNICATIONS INC 29384R105 KR2F10020002: NTGI STRUCTURED	3.3300 3.3300	12,588.46 12,588.46	9,573.75 9,573.75	0.00	-3,014.71 -3,014.71
6,283.000 ENZON PHARMACEUTICALS INC 293904108 KR2F10020002: NTGI STRUCTURED	1.0400 1.0400	98,024.89 98,024.89	6,534.32 6,534.32	0.00	-91,490.57 -91,490.57
831.000 ENVIRONMENTAL ELEMENTS CORP 293940102 KR2F10020002: NTGI STRUCTURED	0.0009 0.0009	2,261.41 2,261.41	0.75 0.75	0.00	-2,260.66 -2,260.66
6,500.000 ENVIRONMENTAL TECHNOLOGIES INC 293961108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	59,442.50 59,442.50	0.00 0.00	0.00	-59,442.50 -59,442.50
3,311.000 ENVENTIS CORP 29402J101 KR2F10020002: NTGI STRUCTURED	15.8400 15.8400	48,950.80 48,950.80	52,446.24 52,446.24	0.00	3,495.44 3,495.44
868.000 ENVESTNET INC 29404K106 KR2F10020002: NTGI STRUCTURED	48.9200 48.9200	41,376.41 41,376.41	42,462.56 42,462.56	0.00	1,086.15 1,086.15
1,643.000 ENVIRONMENTAL TECTONICS CORP 294092101 KR2F10020002: NTGI STRUCTURED	2.0000 2.0000	13,320.54 13,320.54	3,286.00 3,286.00	0.00	-10,034.54 -10,034.54
3,163.000 ENZO BIOCHEM INC 294100102 KR2F10020002: NTGI STRUCTURED	5.2500 5.2500	59,578.60 59,578.60	16,605.75 16,605.75	0.00	-42,972.85 -42,972.85

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290.000 ENVIT CAPITAL GROUP INC 29413N109 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	20,457.81 20,457.81	0.03 0.03	0.00	-20,457.78 -20,457.78
1,500.000 EPAM SYSTEMS INC 29414B104 KR2F10020002: NTGI STRUCTURED	43.7500 43.7500	52,285.99 52,285.99	65,625.00 65,625.00	0.00	13,339.01 13,339.01
2,706.000 EPLUS INC 294268107 KR2F10020002: NTGI STRUCTURED	58.2000 58.2000	25,730.88 25,730.88	157,489.20 157,489.20	0.00	131,758.32 131,758.32
9,495.000 EQUIFAX INC 294429105 KR2F19020002: S&P 500 INDEX	72.5400 72.5400	352,945.46 352,945.46	688,767.30 688,767.30	0.01	335,821.84 335,821.84
394.000 EQUIFIN INC 29442V106 KR2F10020002: NTGI STRUCTURED	0.0046 0.0046	344.75 344.75	1.81 1.81	0.00	-342.94 -342.94
10,624.000 EQUITY ONE INC 294752100 KR2F10020002: NTGI STRUCTURED	23.5900 23.5900	153,575.35 153,575.35	250,620.16 250,620.16	0.00	97,044.81 97,044.81
26,133.000 EQUITY RESIDENTIAL 29476L107 KR2F19020002: S&P 500 INDEX	63.0000 63.0000	915,914.95 915,914.95	1,646,379.00 1,646,379.00	0.01	730,464.05 730,464.05
3,481.000 ERBA DIAGNOSTICS INC 29490B101 KR2F10020002: NTGI STRUCTURED	1.9700 1.9700	13,759.29 13,759.29	6,857.57 6,857.57	0.00	-6,901.72 -6,901.72
3,025.000 EROOM SYSTEM TECHNOLOGIES INC 296016108 KR2F10020002: NTGI STRUCTURED	0.0650 0.0650	5,037.93 5,037.93	196.63 196.63	0.00	-4,841.30 -4,841.30
1,968.000 ESCALADE INC 296056104 KR2F10020002: NTGI STRUCTURED	16.1400 16.1400	5,831.05 5,831.05	31,763.52 31,763.52	0.00	25,932.47 25,932.47



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6,849.000 ESCALERA RESOURCES CO 296064108 KR2F10020002: NTGI STRUCTURED	2.6350 2.6350	24,134.80 24,134.80	18,047.12 18,047.12	0.00	-6,087.68 -6,087.68
3,796.000 ESCO TECHNOLOGIES INC 296315104 KR2F10020002: NTGI STRUCTURED	34.6400 34.6400	34,515.66 34,515.66	131,493.44 131,493.44	0.00	96,977.78 96,977.78
294.000 ESPEY MANUFACTURING & ELECTRON 296650104 KR2F10020002: NTGI STRUCTURED	25.1200 25.1200	1,874.25 1,874.25	7,385.28 7,385.28	0.00	5,511.03 5,511.03
4,864.000 ESSEX PROPERTY TRUST INC 297178105 KR2F19020002: S&P 500 INDEX	184.9100 184.9100	847,323.52 847,323.52	899,402.24 899,402.24	0.01	52,078.72 52,078.72
3,624.000 ESTERLINE TECHNOLOGIES CORP 297425100 KR2F10020002: NTGI STRUCTURED	115.1200 115.1200	128,103.28 128,103.28	417,194.88 417,194.88	0.00	289,091.60 289,091.60
2,537.000 ETHAN ALLEN INTERIORS INC 297602104 KR2F10020002: NTGI STRUCTURED	24.7400 24.7400	88,232.54 88,232.54	62,765.38 62,765.38	0.00	-25,467.16 -25,467.16
3,146.000 EUROBANCSHARES INC 298716101 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	12,049.45 12,049.45	0.31 0.31	0.00	-12,049.14 -12,049.14
4,981.000 EURONET WORLDWIDE INC 298736109 KR2F10020002: NTGI STRUCTURED	48.2400 48.2400	115,347.88 115,347.88	240,283.44 240,283.44	0.00	124,935.56 124,935.56
3,856.000 EVANS & SUTHERLAND COMPUTER CO 299096107 KR2F10020002: NTGI STRUCTURED	0.4500 0.4500	48,786.09 48,786.09	1,735.20 1,735.20	0.00	-47,050.89 -47,050.89
2,462.000 EVERCEL INC 299759100 KR2F10020002: NTGI STRUCTURED	0.9500 0.9500	41,167.13 41,167.13	2,338.90 2,338.90	0.00	-38,828.23 -38,828.23



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3,684.000 EVERCORE PARTNERS INC 29977A105 KR2F10020002: NTGI STRUCTURED	57.6400 57.6400	158,211.77 158,211.77	212,345.76 212,345.76	0.00	54,133.99 54,133.99
7,247.000 EVERBANK FINANCIAL CORP 29977G102 KR2F10020002: NTGI STRUCTURED	20.1600 20.1600	143,691.37 143,691.37	146,099.52 146,099.52	0.00	2,408.15 2,408.15
1,152.000 EVERGREEN ENERGY INC 30024B203 KR2F10020002: NTGI STRUCTURED	0.0061 0.0061	65,997.14 65,997.14	7.03 7.03	0.00	-65,990.11 -65,990.11
8,073.000 EVERGREEN SOLAR INC 30033R306 KR2F10020002: NTGI STRUCTURED	0.0220 0.0220	184,226.36 184,226.36	177.61 177.61	0.00	-184,048.75 -184,048.75
969.000 EVOLUTION PETROLEUM CORP 30049A107 KR2F10020002: NTGI STRUCTURED	10.9500 10.9500	5,190.72 5,190.72	10,610.55 10,610.55	0.00	5,419.83 5,419.83
7,153.000 EVOLVING SYSTEMS INC 30049R209 KR2F10020002: NTGI STRUCTURED	8.5600 8.5600	77,999.03 77,999.03	61,229.68 61,229.68	0.00	-16,769.35 -16,769.35
723.000 EVOQ PROPERTIES INC 300504107 KR2F10020002: NTGI STRUCTURED	8.3000 8.3000	2,241.30 2,241.30	6,000.90 6,000.90	0.00	3,759.60 3,759.60
6,655.000 EXACT SCIENCES CORP 30063P105 KR2F10020002: NTGI STRUCTURED	17.0300 17.0300	66,056.16 66,056.16	113,334.65 113,334.65	0.00	47,278.49 47,278.49
15,659.000 EXAR CORP 300645108 KR2F10020002: NTGI STRUCTURED	11.3000 11.3000	181,319.30 181,319.30	176,946.70 176,946.70	0.00	-4,372.60 -4,372.60
3,784.000 EXACTECH INC 30064E109 KR2F10020002: NTGI STRUCTURED	25.2300 25.2300	47,621.01 47,621.01	95,470.32 95,470.32	0.00	47,849.31 47,849.31

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2,630.000 EXAMWORKS GROUP INC 30066A105 KR2F10020002: NTGI STRUCTURED	31.7300 31.7300	48,489.91 48,489.91	83,449.90 83,449.90	0.00	34,959.99 34,959.99
4,200.000 EXCEL TRUST INC 30068C109 KR2F10020002: NTGI STRUCTURED	13.3300 13.3300	53,166.54 53,166.54	55,986.00 55,986.00	0.00	2,819.46 2,819.46
101,700.000 EXELON CORP 30161N101 KR2F10090002: INVESCO	36.4800 36.4800	3,795,444.00 3,795,444.00	3,710,016.00 3,710,016.00	0.03	-85,428.00 -85,428.00
66,814.000 EXELON CORP 30161N101 KR2F19020002: S&P 500 INDEX	36.4800 36.4800	2,538,778.90 2,538,778.90	2,437,374.72 2,437,374.72	0.02	-101,404.18 -101,404.18
14,914.000 EXELIXIS INC 30161Q104 KR2F10020002: NTGI STRUCTURED	3.3900 3.3900	214,486.47 214,486.47	50,558.46 50,558.46	0.00	-163,928.01 -163,928.01
206.000 EXIDE TECHNOLOGIES 302051206 KR2F10020002: NTGI STRUCTURED	0.2490 0.2490	636.54 636.54	51.29 51.29	0.00	-585.25 -585.25
2,005.000 EXLSERVICE HOLDINGS INC 302081104 KR2F10020002: NTGI STRUCTURED	29.4500 29.4500	41,820.14 41,820.14	59,047.25 59,047.25	0.00	17,227.11 17,227.11
7,981.000 EXPEDIA INC 30212P303 KR2F19020002: S&P 500 INDEX	78.7600 78.7600	272,423.19 272,423.19	628,583.56 628,583.56	0.01	356,160.37 356,160.37
15,357.000 EXPEDITORS INTERNATIONAL OF WA 302130109 KR2F19020002: S&P 500 INDEX	44.1600 44.1600	510,980.67 510,980.67	678,165.12 678,165.12	0.01	167,184.45 167,184.45
3,862.000 EXPONENT INC 30214U102 KR2F10020002: NTGI STRUCTURED	74.1100 74.1100	71,193.33 71,193.33	286,212.82 286,212.82	0.00	215,019.49 215,019.49

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10,800.000 EXPRESS INC 30219E103 KR2F10020002: NTGI STRUCTURED	17.0300 17.0300	190,834.49 190,834.49	183,924.00 183,924.00	0.00	-6,910.49 -6,910.49
60,142.000 EXPRESS SCRIPTS HOLDING CO 30219G108 KR2F19020002: S&P 500 INDEX	69.3300 69.3300	2,266,837.42 2,266,837.42	4,169,644.86 4,169,644.86	0.04	1,902,807.44 1,902,807.44
6,549.000 EXTERRAN HOLDINGS INC 30225X103 KR2F10020002: NTGI STRUCTURED	44.9900 44.9900	153,468.72 153,468.72	294,639.51 294,639.51	0.00	141,170.79 141,170.79
11,343.000 EXTREME NETWORKS 30226D106 KR2F10020002: NTGI STRUCTURED	4.4400 4.4400	45,877.21 45,877.21	50,362.92 50,362.92	0.00	4,485.71 4,485.71
4,756.000 EZCORP INC 302301106 KR2F10020002: NTGI STRUCTURED	11.5500 11.5500	37,446.19 37,446.19	54,931.80 54,931.80	0.00	17,485.61 17,485.61
5,156.000 EZENIA! INC 302311105 KR2F10020002: NTGI STRUCTURED	0.0200 0.0200	36,616.51 36,616.51	103.12 103.12	0.00	-36,513.39 -36,513.39
22,700.000 EXXON MOBIL CORP 30231G102 KR2F10090002: INVESCO	100.6800 100.6800	1,684,353.11 1,684,353.11	2,285,436.00 2,285,436.00	0.02	601,082.89 601,082.89
334,128.000 EXXON MOBIL CORP 30231G102 KR2F19020002: S&P 500 INDEX	100.6800 100.6800	13,227,553.74 13,227,553.74	33,640,007.04 33,640,007.04	0.28	20,412,453.30 20,412,453.30
3,624.000 FBL FINANCIAL GROUP INC 30239F106 KR2F10020002: NTGI STRUCTURED	46.0000 46.0000	74,628.02 74,628.02	166,704.00 166,704.00	0.00	92,075.98 92,075.98
21,450.000 FEI CO 30241L109 KR2F10060002: WESTFIELD CAPITAL	90.7300 90.7300	1,866,325.85 1,866,325.85	1,946,158.50 1,946,158.50	0.02	79,832.65 79,832.65



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,049.000 FEI CO 30241L109 KR2F10020002: NTGI STRUCTURED	90.7300 90.7300	138,179.16 138,179.16	458,095.77 458,095.77	0.00	319,916.61 319,916.61
456.000 FFD FINANCIAL CORP 30243C107 KR2F10020002: NTGI STRUCTURED	22.2000 22.2000	6,659.31 6,659.31	10,123.20 10,123.20	0.00	3,463.89 3,463.89
11,019.000 FLIR SYSTEMS INC 302445101 KR2F19020002: S&P 500 INDEX	34.7300 34.7300	347,593.34 347,593.34	382,689.87 382,689.87	0.00	35,096.53 35,096.53
1,554.000 FBR & CO 30247C400 KR2F10020002: NTGI STRUCTURED	27.1300 27.1300	31,623.08 31,623.08	42,160.02 42,160.02	0.00	10,536.94 10,536.94
10,361.000 FMC CORP 302491303 KR2F19020002: S&P 500 INDEX	71.1900 71.1900	445,746.89 445,746.89	737,599.59 737,599.59	0.01	291,852.70 291,852.70
23,690.000 FMC CORP 302491303 KR2F10060002: WESTFIELD CAPITAL	71.1900 71.1900	1,852,617.45 1,852,617.45	1,686,491.10 1,686,491.10	0.01	-166,126.35 -166,126.35
14,800.000 FMC CORP 302491303 KR2F10050002: SASCO CAPITAL	71.1900 71.1900	757,583.77 757,583.77	1,053,612.00 1,053,612.00	0.01	296,028.23 296,028.23
18,299.000 FMC TECHNOLOGIES INC 30249U101 KR2F19020002: S&P 500 INDEX	61.0700 61.0700	448,216.89 448,216.89	1,117,519.93 1,117,519.93	0.01	669,303.04 669,303.04
24,553.000 FNB CORP/PA 302520101 KR2F10020002: NTGI STRUCTURED	12.8200 12.8200	281,024.13 281,024.13	314,769.46 314,769.46	0.00	33,745.33 33,745.33
3,600.000 FVNB CORP COM 302674106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	127,872.00 127,872.00	0.00 0.00	0.00	-127,872.00 -127,872.00



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Asset Detail - By Asset type

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5,468.000 FX ENERGY INC 302695101 KR2F10020002: NTGI STRUCTURED	3.6100 3.6100	37,668.88 37,668.88	19,739.48 19,739.48	0.00	-17,929.40 -17,929.40
4,400.000 FAB INDS INC COM 302747100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	64,523.50 64,523.50	0.00 0.00	0.00	-64,523.50 -64,523.50
2,166.000 FTD COS INC 30281V108 KR2F10020002: NTGI STRUCTURED	31.7900 31.7900	112,368.51 112,368.51	68,857.14 68,857.14	0.00	-43,511.37 -43,511.37
4,499.000 FTI CONSULTING INC 302941109 KR2F10020002: NTGI STRUCTURED	37.8200 37.8200	145,710.48 145,710.48	170,152.18 170,152.18	0.00	24,441.70 24,441.70
133,784.000 FACEBOOK INC 30303M102 KR2F19020002: S&P 500 INDEX	67.2900 67.2900	7,452,132.15 7,452,132.15	9,002,325.36 9,002,325.36	0.08	1,550,193.21 1,550,193.21
27,860.000 FACEBOOK INC 30303M102 KR2F10060002: WESTFIELD CAPITAL	67.2900 67.2900	1,413,995.41 1,413,995.41	1,874,699.40 1,874,699.40	0.02	460,703.99 460,703.99
5,731.000 FACTORY 2-U STORES INC 303072102 KR2F10020002: NTGI STRUCTURED	0.0009 0.0009	156,965.08 156,965.08	5.16 5.16	0.00	-156,959.92 -156,959.92
5,712.000 FAIR ISAAC CORP 303250104 KR2F10020002: NTGI STRUCTURED	63.7600 63.7600	161,031.11 161,031.11	364,197.12 364,197.12	0.00	203,166.01 203,166.01
14,760.000 FAIRCHILD SEMICONDUCTOR INTERN 303726103 KR2F10020002: NTGI STRUCTURED	15.6000 15.6000	133,786.58 133,786.58	230,256.00 230,256.00	0.00	96,469.42 96,469.42
32,600.000 FAIRPOINT COMMUNICATIONS INC 305560104 KR2F10020002: NTGI STRUCTURED	0.0045 0.0045	354,682.69 354,682.69	146.70 146.70	0.00	-354,535.99 -354,535.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,000.000 FALCON PRODS INC 306075102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	64,219.22 64,219.22	0.00 0.00	0.00	-64,219.22 -64,219.22
5,630.000 FALCONSTOR SOFTWARE INC 306137100 KR2F10020002: NTGI STRUCTURED	1.7000 1.7000	54,891.36 54,891.36	9,571.00 9,571.00	0.00	-45,320.36 -45,320.36
7,439.000 FAMILY DOLLAR STORES INC 307000109 KR2F19020002: S&P 500 INDEX	66.1400 66.1400	397,784.41 397,784.41	492,015.46 492,015.46	0.00	94,231.05 94,231.05
2,143.000 FAMOUS DAVE'S OF AMERICA INC 307068106 KR2F10020002: NTGI STRUCTURED	28.7000 28.7000	6,315.22 6,315.22	61,504.10 61,504.10	0.00	55,188.88 55,188.88
1,981.000 FARMER BROS CO 307675108 KR2F10020002: NTGI STRUCTURED	21.6100 21.6100	36,486.87 36,486.87	42,809.41 42,809.41	0.00	6,322.54 6,322.54
2,187.000 FARMERS CAPITAL BANK CORP 309562106 KR2F10020002: NTGI STRUCTURED	22.5900 22.5900	73,932.25 73,932.25	49,404.33 49,404.33	0.00	-24,527.92 -24,527.92
2,100.000 FARO TECHNOLOGIES INC 311642102 KR2F10020002: NTGI STRUCTURED	49.1200 49.1200	23,546.60 23,546.60	103,152.00 103,152.00	0.00	79,605.40 79,605.40
21,244.000 FASTENAL CO 311900104 KR2F19020002: S&P 500 INDEX	49.4900 49.4900	600,306.23 600,306.23	1,051,365.56 1,051,365.56	0.01	451,059.33 451,059.33
55,298.000 FASTENAL CO 311900104 KR2F10040002: GENEVA CAPITAL	49.4900 49.4900	2,212,953.78 2,212,953.78	2,736,698.02 2,736,698.02	0.02	523,744.24 523,744.24
23,100.000 FEDDERS CORP 313135501 COM NEW KR2F10020002: NTGI STRUCTURED	0.0004 0.0004	140,550.14 140,550.14	9.24 9.24	0.00	-140,540.90 -140,540.90

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194.000 FEDERAL AGRICULTURAL MORTGAGE 313148306 KR2F10020002: NTGI STRUCTURED	31.0800 31.0800	6,757.59 6,757.59	6,029.52 6,029.52	0.00	-728.07 -728.07
2,400.000 FEDERAL MOGUL CORP COM 313549107 KR2F10020002: NTGI STRUCTURED	0.4500 0.4500	8,002.00 8,002.00	1,080.00 1,080.00	0.00	-6,922.00 -6,922.00
181.000 FEDERAL-MOGUL CORP 313549115 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	0.00 0.00	0.91 0.91	0.00	0.91 0.91
515.000 FEDERAL SCREW WORKS 313819104 KR2F10020002: NTGI STRUCTURED	2.5500 2.5500	15,919.13 15,919.13	1,313.25 1,313.25	0.00	-14,605.88 -14,605.88
10,110.000 FEDERAL SIGNAL CORP 313855108 KR2F10020002: NTGI STRUCTURED	14.6500 14.6500	104,480.70 104,480.70	148,111.50 148,111.50	0.00	43,630.80 43,630.80
872.000 FEDERATED NATIONAL HOLDING CO 31422T101 KR2F10020002: NTGI STRUCTURED	25.5000 25.5000	16,891.60 16,891.60	22,236.00 22,236.00	0.00	5,344.40 5,344.40
21,613.000 FEDEX CORP 31428X106 KR2F19020002: S&P 500 INDEX	151.3800 151.3800	1,471,320.70 1,471,320.70	3,271,775.94 3,271,775.94	0.03	1,800,455.24 1,800,455.24
5,749.000 FELCOR LODGING TRUST INC 31430F101 KR2F10020002: NTGI STRUCTURED	10.5100 10.5100	105,907.28 105,907.28	60,421.99 60,421.99	0.00	-45,485.29 -45,485.29
10,108.000 FERRO CORP 315405100 KR2F10020002: NTGI STRUCTURED	12.5600 12.5600	133,975.13 133,975.13	126,956.48 126,956.48	0.00	-7,018.65 -7,018.65
5,892.000 F5 NETWORKS INC 315616102 KR2F19020002: S&P 500 INDEX	111.4400 111.4400	634,833.21 634,833.21	656,604.48 656,604.48	0.01	21,771.27 21,771.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,670.000 F5 NETWORKS INC 315616102 KR2F10030002: SYSTEMATIC	111.4400 111.4400	2,134,307.35 2,134,307.35	2,192,024.80 2,192,024.80	0.02	57,717.45 57,717.45
7,024.000 FIBERCORE INC 31563B109 KR2F10020002: NTGI STRUCTURED	0.0011 0.0011	11,984.28 11,984.28	7.73 7.73	0.00	-11,976.55 -11,976.55
6,800.000 FIBERMARK INC COM 315646109 KR2F10020002: NTGI STRUCTURED	0.0030 0.0030	79,665.13 79,665.13	20.40 20.40	0.00	-79,644.73 -79,644.73
22,392.000 FIDELITY NATIONAL INFORMATION 31620M106 KR2F19020002: S&P 500 INDEX	54.7400 54.7400	736,547.20 736,547.20	1,225,738.08 1,225,738.08	0.01	489,190.88 489,190.88
2,566.000 FIDELITY SOUTHERN CORP 316394105 KR2F10020002: NTGI STRUCTURED	12.9900 12.9900	19,059.38 19,059.38	33,332.34 33,332.34	0.00	14,272.96 14,272.96
66,175.000 FIFTH THIRD BANCORP 316773100 KR2F19020002: S&P 500 INDEX	21.3500 21.3500	944,716.92 944,716.92	1,412,836.25 1,412,836.25	0.01	468,119.33 468,119.33
4,734.000 FINANCIAL ENGINES INC 317485100 KR2F10020002: NTGI STRUCTURED	45.2800 45.2800	208,669.97 208,669.97	214,355.52 214,355.52	0.00	5,685.55 5,685.55
637.000 FINANCIAL INSTITUTIONS INC 317585404 KR2F10020002: NTGI STRUCTURED	23.4200 23.4200	13,601.88 13,601.88	14,918.54 14,918.54	0.00	1,316.66 1,316.66
12,067.000 FINISAR CORP 31787A507 KR2F10020002: NTGI STRUCTURED	19.7500 19.7500	242,182.72 242,182.72	238,323.25 238,323.25	0.00	-3,859.47 -3,859.47
4,800.000 FINLAY ENTERPRISES INC COM NEW 317884203 KR2F10020002: NTGI STRUCTURED	0.0090 0.0090	63,662.48 63,662.48	43.20 43.20	0.00	-63,619.28 -63,619.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,260.000 FINISH LINE INC/THE 317923100 KR2F10020002: NTGI STRUCTURED	29.7400 29.7400	42,620.99 42,620.99	186,172.40 186,172.40	0.00	143,551.41 143,551.41
50,900.000 FINOVA GROUP INC COM 317928109 KR2F10020002: NTGI STRUCTURED	0.0080 0.0080	136,412.00 136,412.00	407.20 407.20	0.00	-136,004.80 -136,004.80
5,831.000 FIRST ACCEPTANCE CORP 318457108 KR2F10020002: NTGI STRUCTURED	2.4400 2.4400	61,948.21 61,948.21	14,227.64 14,227.64	0.00	-47,720.57 -47,720.57
10,456.000 FIRST AMERICAN FINANCIAL CORP 31847R102 KR2F10020002: NTGI STRUCTURED	27.7900 27.7900	226,665.70 226,665.70	290,572.24 290,572.24	0.00	63,906.54 63,906.54
2,059.000 FIRST BANCORP INC/ME 31866P102 KR2F10020002: NTGI STRUCTURED	17.4600 17.4600	38,007.13 38,007.13	35,950.14 35,950.14	0.00	-2,056.99 -2,056.99
619.000 FIRST BANCORP/PUERTO RICO 318672706 KR2F10020002: NTGI STRUCTURED	5.4400 5.4400	66,075.19 66,075.19	3,367.36 3,367.36	0.00	-62,707.83 -62,707.83
2,171.000 FIRST BANCORP/TROY NC 318910106 KR2F10020002: NTGI STRUCTURED	18.3500 18.3500	22,553.36 22,553.36	39,837.85 39,837.85	0.00	17,284.49 17,284.49
3,703.000 FIRST BUSEY CORP 319383105 KR2F10020002: NTGI STRUCTURED	5.8100 5.8100	56,202.15 56,202.15	21,514.43 21,514.43	0.00	-34,687.72 -34,687.72
3,664.000 FIRST CASH FINANCIAL SERVICES 31942D107 KR2F10020002: NTGI STRUCTURED	57.5900 57.5900	46,052.16 46,052.16	211,009.76 211,009.76	0.00	164,957.60 164,957.60
1,328.000 FIRST CITIZENS BANCSHARES INC/ 31946M103 KR2F10020002: NTGI STRUCTURED	245.0000 245.0000	122,282.68 122,282.68	325,360.00 325,360.00	0.00	203,077.32 203,077.32

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13,122.000 FIRST COMMONWEALTH FINANCIAL C 319829107 KR2F10020002: NTGI STRUCTURED	9.2200 9.2200	132,037.38 132,037.38	120,984.84 120,984.84	0.00	-11,052.54 -11,052.54
536.000 FIRST COMMUNITY BANCSHARES INC 31983A103 KR2F10020002: NTGI STRUCTURED	14.3300 14.3300	17,803.41 17,803.41	7,680.88 7,680.88	0.00	-10,122.53 -10,122.53
3,692.000 FIRST DEFIANCE FINANCIAL CORP 32006W106 KR2F10020002: NTGI STRUCTURED	28.7000 28.7000	57,995.80 57,995.80	105,960.40 105,960.40	0.00	47,964.60 47,964.60
9,874.000 FIRST FINANCIAL BANCORP 320209109 KR2F10020002: NTGI STRUCTURED	17.2100 17.2100	173,983.00 173,983.00	169,931.54 169,931.54	0.00	-4,051.46 -4,051.46
9,562.000 FIRST FINANCIAL BANKSHARES INC 32020R109 KR2F10020002: NTGI STRUCTURED	31.3700 31.3700	86,734.95 86,734.95	299,959.94 299,959.94	0.00	213,224.99 213,224.99
2,687.000 FIRST FINANCIAL CORP/IN 320218100 KR2F10020002: NTGI STRUCTURED	32.1900 32.1900	51,279.50 51,279.50	86,494.53 86,494.53	0.00	35,215.03 35,215.03
20.000 FIRST FINANCIAL SERVICE CORP 32022D108 KR2F10020002: NTGI STRUCTURED	3.4000 3.4000	448.13 448.13	68.00 68.00	0.00	-380.13 -380.13
7.116 FIRST HORIZON NATIONAL CORP 320517105 KR2F19010002: TRANSITION ACCT	11.8600 11.8600	0.00 0.00	84.40 84.40	0.00	84.40 84.40
0.524 FIRST HORIZON NATIONAL CORP 320517105 KR2F10090002: INVESCO	11.8600 11.8600	0.00 0.00	6.21 6.21	0.00	6.21 6.21
0.827 FIRST HORIZON NATIONAL CORP 320517105 KR2F10020002: NTGI STRUCTURED	11.8600 11.8600	0.00 0.00	9.81 9.81	0.00	9.81 9.81



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1,200.000 FIRST INDEPENDENCE CORP/KS 32054B103 KR2F10020002: NTGI STRUCTURED	11.4000 11.4000	12,799.50 12,799.50	13,680.00 13,680.00	0.00	880.50 880.50
12,753.000 FIRST INDUSTRIAL REALTY TRUST 32054K103 KR2F10020002: NTGI STRUCTURED	18.8400 18.8400	252,787.58 252,787.58	240,266.52 240,266.52	0.00	-12,521.06 -12,521.06
1,893.000 FIRST OF LONG ISLAND CORP/THE 320734106 KR2F10020002: NTGI STRUCTURED	39.0800 39.0800	23,539.18 23,539.18	73,978.44 73,978.44	0.00	50,439.26 50,439.26
324.000 FIRST MARBLEHEAD CORP/THE 320771207 KR2F10020002: NTGI STRUCTURED	5.2500 5.2500	10,705.34 10,705.34	1,701.00 1,701.00	0.00	-9,004.34 -9,004.34
4,513.000 FIRST MARINER BANCORP 320795107 KR2F10020002: NTGI STRUCTURED	0.0800 0.0800	16,997.04 16,997.04	361.04 361.04	0.00	-16,636.00 -16,636.00
6,268.000 FIRST MERCHANTS CORP 320817109 KR2F10020002: NTGI STRUCTURED	21.1400 21.1400	112,049.73 112,049.73	132,505.52 132,505.52	0.00	20,455.79 20,455.79
11,901.000 FIRST MIDWEST BANCORP INC/IL 320867104 KR2F10020002: NTGI STRUCTURED	17.0300 17.0300	242,186.30 242,186.30	202,674.03 202,674.03	0.00	-39,512.27 -39,512.27
5,000.000 FIRST HUMANICS G/O IL 320ESC114 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
7,029.000 FIRST POTOMAC REALTY TRUST 33610F109 KR2F10020002: NTGI STRUCTURED	13.1200 13.1200	133,964.82 133,964.82	92,220.48 92,220.48	0.00	-41,744.34 -41,744.34
4,449.000 FIRST PLACE FINANCIAL CORP/OH 33610T109 KR2F10020002: NTGI STRUCTURED	0.0015 0.0015	55,796.42 55,796.42	6.67 6.67	0.00	-55,789.75 -55,789.75



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TOTAL FUND - KR2G00000000

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40.000 FIRST SECURITY GROUP INC/TN 336312202 KR2F10020002: NTGI STRUCTURED	2.1700 2.1700	4,691.93 4,691.93	86.80 86.80	0.00	-4,605.13 -4,605.13
27,355.000 FIRST SOLAR INC 336433107 KR2F10030002: SYSTEMATIC	71.0600 71.0600	1,677,877.99 1,677,877.99	1,943,846.30 1,943,846.30	0.02	265,968.31 265,968.31
5,531.000 FIRST SOLAR INC 336433107 KR2F19020002: S&P 500 INDEX	71.0600 71.0600	472,547.38 472,547.38	393,032.86 393,032.86	0.00	-79,514.52 -79,514.52
2,469.000 FIRST STATE BANCORPORATION/NM 336453105 KR2F10020002: NTGI STRUCTURED	0.0013 0.0013	20,048.83 20,048.83	3.21 3.21	0.00	-20,045.62 -20,045.62
591.000 FIRST SOUTH BANCORP INC/WASHIN 33646W100 KR2F10020002: NTGI STRUCTURED	7.9900 7.9900	7,516.61 7,516.61	4,722.09 4,722.09	0.00	-2,794.52 -2,794.52
2,586.000 1ST SOURCE CORP 336901103 KR2F10020002: NTGI STRUCTURED	30.6200 30.6200	63,102.60 63,102.60	79,183.32 79,183.32	0.00	16,080.72 16,080.72
1,437.000 FIRST UNITED CORP 33741H107 KR2F10020002: NTGI STRUCTURED	8.7700 8.7700	17,162.91 17,162.91	12,602.49 12,602.49	0.00	-4,560.42 -4,560.42
2,780.000 FIRST VIRTUAL COMMUNICATIONS 337484307 INC COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	104,794.67 104,794.67	0.00 0.00	0.00	-104,794.67 -104,794.67
5,800.000 FISCHER IMAGING CORP 337719108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	68,907.00 68,907.00	0.00 0.00	0.00	-68,907.00 -68,907.00
78,757.000 FISERV INC 337738108 KR2F10040002: GENEVA CAPITAL	60.3200 60.3200	2,784,751.55 2,784,751.55	4,750,622.24 4,750,622.24	0.04	1,965,870.69 1,965,870.69



Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : REVISED

TOTAL FUND - KR2G00000000

6/30/2014

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,391.000 FISERV INC 337738108 KR2F19020002: S&P 500 INDEX	60.3200 60.3200	631,136.83 631,136.83	1,169,665.12 1,169,665.12	0.01	538,528.29 538,528.29
18,272.000 FIRSTMERIT CORP 337915102 KR2F10020002: NTGI STRUCTURED	19.7500 19.7500	364,802.97 364,802.97	360,872.00 360,872.00	0.00	-3,930.97 -3,930.97
83.000 FLAGSTAR BANCORP INC 337930705 KR2F10020002: NTGI STRUCTURED	18.1000 18.1000	41,481.18 41,481.18	1,502.30 1,502.30	0.00	-39,978.88 -39,978.88
32,671.000 FIRSTENERGY CORP 337932107 KR2F19020002: S&P 500 INDEX	34.7200 34.7200	1,267,354.18 1,267,354.18	1,134,337.12 1,134,337.12	0.01	-133,017.06 -133,017.06
4,500.000 FIVE OAKS INVESTMENT CORP 33830W106 KR2F10020002: NTGI STRUCTURED	11.2900 11.2900	52,832.32 52,832.32	50,805.00 50,805.00	0.00	-2,027.32 -2,027.32
3,186.000 FIVE STAR QUALITY CARE INC 33832D106 KR2F10020002: NTGI STRUCTURED	5.0100 5.0100	10,204.84 10,204.84	15,961.86 15,961.86	0.00	5,757.02 5,757.02
19.000 FLANIGAN'S ENTERPRISES INC 338517105 KR2F10020002: NTGI STRUCTURED	14.6300 14.6300	90.25 90.25	277.97 277.97	0.00	187.72 187.72
17,000.000 FLEETWOOD ENTERPRISES INC COM 339099103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	246,882.38 246,882.38	0.00 0.00	0.00	-246,882.38 -246,882.38
531.000 FLEXSTEEL INDUSTRIES INC 339382103 KR2F10020002: NTGI STRUCTURED	33.3500 33.3500	7,226.83 7,226.83	17,708.85 17,708.85	0.00	10,482.02 10,482.02
6,363.000 FLOTEK INDUSTRIES INC 343389102 KR2F10020002: NTGI STRUCTURED	32.1600 32.1600	132,883.14 132,883.14	204,634.08 204,634.08	0.00	71,750.94 71,750.94



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,382.000 FLUOR CORP 343412102 KR2F19020002: S&P 500 INDEX	76.9000 76.9000	263,072.80 263,072.80	952,175.80 952,175.80	0.01	689,103.00 689,103.00
10,685.000 FLOWSERVE CORP 34354P105 KR2F19020002: S&P 500 INDEX	74.3500 74.3500	394,591.15 394,591.15	794,429.75 794,429.75	0.01	399,838.60 399,838.60
7,300.000 FLOUR CITY INTL INC COM NEW 343858205 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	12,554.28 12,554.28	7.30 7.30	0.00	-12,546.98 -12,546.98
2,365.000 FLUIDIGM CORP 34385P108 KR2F10020002: NTGI STRUCTURED	29.4000 29.4000	41,796.15 41,796.15	69,531.00 69,531.00	0.00	27,734.85 27,734.85
2,820.000 FLUSHING FINANCIAL CORP 343873105 KR2F10020002: NTGI STRUCTURED	20.5500 20.5500	22,163.56 22,163.56	57,951.00 57,951.00	0.00	35,787.44 35,787.44
29,300.000 FLYI INC 34407T104 COM KR2F10020002: NTGI STRUCTURED	0.0030 0.0030	294,023.18 294,023.18	87.90 87.90	0.00	-293,935.28 -293,935.28
9,459.000 FOAMEX INTL INC COM NEW 344123203 KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	80,869.95 80,869.95	37.84 37.84	0.00	-80,832.11 -80,832.11
19,974.000 FOCUS ENHANCEMENTS INC 344159108 KR2F10020002: NTGI STRUCTURED	0.0008 0.0008	27,265.31 27,265.31	15.98 15.98	0.00	-27,249.33 -27,249.33
1,295.000 FOOT LOCKER INC 344849104 KR2F10030002: SYSTEMATIC	50.7200 50.7200	64,901.53 64,901.53	65,682.40 65,682.40	0.00	780.87 780.87
5,500.000 FOOTBALL EQUITIES INC 344869102 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	11,772.16 11,772.16	0.55 0.55	0.00	-11,771.61 -11,771.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,000.000 FOOTSTAR INC 344912209 KR2F10020002: NTGI STRUCTURED	1.5000 1.5000	541,291.46 541,291.46	25,500.00 25,500.00	0.00	-515,791.46 -515,791.46
307,665.000 FORD MOTOR CO 345370860 KR2F19020002: S&P 500 INDEX	17.2400 17.2400	2,153,802.41 2,153,802.41	5,304,144.60 5,304,144.60	0.04	3,150,342.19 3,150,342.19
18,664.000 FOREST LABORATORIES INC 345838106 KR2F19020002: S&P 500 INDEX	99.0000 99.0000	728,587.11 728,587.11	1,847,736.00 1,847,736.00	0.02	1,119,148.89 1,119,148.89
11,570.000 FOREST OIL CORP 346091705 KR2F10020002: NTGI STRUCTURED	2.2800 2.2800	75,673.63 75,673.63	26,379.60 26,379.60	0.00	-49,294.03 -49,294.03
3,780.000 FORESTAR GROUP INC 346233109 KR2F10020002: NTGI STRUCTURED	19.0900 19.0900	67,687.54 67,687.54	72,160.20 72,160.20	0.00	4,472.66 4,472.66
5,576.000 FORMFACTOR INC 346375108 KR2F10020002: NTGI STRUCTURED	8.3200 8.3200	186,915.68 186,915.68	46,392.32 46,392.32	0.00	-140,523.36 -140,523.36
2,500.000 FORRESTER RESEARCH INC 346563109 KR2F10020002: NTGI STRUCTURED	37.8800 37.8800	42,134.17 42,134.17	94,700.00 94,700.00	0.00	52,565.83 52,565.83
4,662.000 FORUM ENERGY TECHNOLOGIES INC 34984V100 KR2F10020002: NTGI STRUCTURED	36.4300 36.4300	130,525.63 130,525.63	169,836.66 169,836.66	0.00	39,311.03 39,311.03
3,317.000 FORWARD AIR CORP 349853101 KR2F10020002: NTGI STRUCTURED	47.8500 47.8500	38,424.47 38,424.47	158,718.45 158,718.45	0.00	120,293.98 120,293.98
3,706.000 FOSSIL GROUP INC 34988V106 KR2F19020002: S&P 500 INDEX	104.5200 104.5200	460,340.72 460,340.72	387,351.12 387,351.12	0.00	-72,989.60 -72,989.60



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,381.000 LB FOSTER CO 350060109 KR2F10020002: NTGI STRUCTURED	54.1200 54.1200	17,317.47 17,317.47	128,859.72 128,859.72	0.00	111,542.25 111,542.25
3,800.000 FOUNTAIN PWR BOAT INDS INC COM 350755302 NEW KR2F10020002: NTGI STRUCTURED	0.0250 0.0250	14,644.25 14,644.25	95.00 95.00	0.00	-14,549.25 -14,549.25
1,812.000 4LICENSING CORP 35104T107 KR2F10020002: NTGI STRUCTURED	1.3600 1.3600	40,214.67 40,214.67	2,464.32 2,464.32	0.00	-37,750.35 -37,750.35
3,605.000 FRANCESCAS HOLDINGS CORP 351793104 KR2F10020002: NTGI STRUCTURED	14.7400 14.7400	101,682.64 101,682.64	53,137.70 53,137.70	0.00	-48,544.94 -48,544.94
61,300.000 FRANKFORT TOWER INDUSTRIES INC 35241ESC9 COM ESCROW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,662.000 FRANKLIN COVEY CO 353469109 KR2F10020002: NTGI STRUCTURED	20.1300 20.1300	79,892.84 79,892.84	113,976.06 113,976.06	0.00	34,083.22 34,083.22
5,634.000 FRANKLIN ELECTRIC CO INC 353514102 KR2F10020002: NTGI STRUCTURED	40.3300 40.3300	59,632.90 59,632.90	227,219.22 227,219.22	0.00	167,586.32 167,586.32
31,256.000 FRANKLIN RESOURCES INC 354613101 KR2F19020002: S&P 500 INDEX	57.8400 57.8400	875,728.82 875,728.82	1,807,847.04 1,807,847.04	0.02	932,118.22 932,118.22
9,007.000 FRANKLIN STREET PROPERTIES COR 35471R106 KR2F10020002: NTGI STRUCTURED	12.5800 12.5800	160,241.30 160,241.30	113,308.06 113,308.06	0.00	-46,933.24 -46,933.24
3,721.000 FRED'S INC 356108100 KR2F10020002: NTGI STRUCTURED	15.2900 15.2900	23,063.86 23,063.86	56,894.09 56,894.09	0.00	33,830.23 33,830.23



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,818.000 FREEPOR-T-MCMORAN INC 35671D857 KR2F19020002: S&P 500 INDEX	36.5000 36.5000	2,365,910.21 2,365,910.21	2,949,857.00 2,949,857.00	0.02	583,946.79 583,946.79
632.000 FREIGHTCAR AMERICA INC 357023100 KR2F10020002: NTGI STRUCTURED	25.0400 25.0400	30,693.65 30,693.65	15,825.28 15,825.28	0.00	-14,868.37 -14,868.37
1,412.000 FREQUENCY ELECTRONICS INC 358010106 KR2F10020002: NTGI STRUCTURED	12.3100 12.3100	15,591.27 15,591.27	17,381.72 17,381.72	0.00	1,790.45 1,790.45
6,600.000 FRESH CHOICE INC 358032100 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	16,031.00 16,031.00	0.00 0.00	0.00	-16,031.00 -16,031.00
2,178.000 FRIEDMAN INDUSTRIES INC 358435105 KR2F10020002: NTGI STRUCTURED	8.4500 8.4500	9,225.50 9,225.50	18,404.10 18,404.10	0.00	9,178.60 9,178.60
10,900.000 FRIEDMANS INC CL A 358438109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	93,022.92 93,022.92	0.00 0.00	0.00	-93,022.92 -93,022.92
2,754.000 FRISCH'S RESTAURANTS INC 358748101 KR2F10020002: NTGI STRUCTURED	23.5400 23.5400	55,629.03 55,629.03	64,829.16 64,829.16	0.00	9,200.13 9,200.13
77,984.000 FRONTIER COMMUNICATIONS CORP 35906A108 KR2F19020002: S&P 500 INDEX	5.8400 5.8400	474,963.16 474,963.16	455,426.56 455,426.56	0.00	-19,536.60 -19,536.60
507.000 FRONTIER FINANCIAL CORP 35907K204 KR2F10020002: NTGI STRUCTURED	0.0322 0.0322	53,671.69 53,671.69	16.33 16.33	0.00	-53,655.36 -53,655.36
46,400.000 FRONTIER INS GROUP INC NEW 359081106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	847,287.25 847,287.25	0.00 0.00	0.00	-847,287.25 -847,287.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,400.000 FRONTLINE CAP GROUP COM 35921N101 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	407,276.67 407,276.67	3.04 3.04	0.00	-407,273.63 -407,273.63
2,340.000 FUEL TECH INC 359523107 KR2F10020002: NTGI STRUCTURED	5.6400 5.6400	35,679.54 35,679.54	13,197.60 13,197.60	0.00	-22,481.94 -22,481.94
5,468.000 FUELCELL ENERGY INC 35952H106 KR2F10020002: NTGI STRUCTURED	2.4000 2.4000	111,919.11 111,919.11	13,123.20 13,123.20	0.00	-98,795.91 -98,795.91
4,266.000 FUEL SYSTEMS SOLUTIONS INC 35952W103 KR2F10020002: NTGI STRUCTURED	11.1400 11.1400	80,628.03 80,628.03	47,523.24 47,523.24	0.00	-33,104.79 -33,104.79
7,538.000 HB FULLER CO 359694106 KR2F10020002: NTGI STRUCTURED	48.1000 48.1000	97,156.38 97,156.38	362,577.80 362,577.80	0.00	265,421.42 265,421.42
21,537.000 FULTON FINANCIAL CORP 360271100 KR2F10020002: NTGI STRUCTURED	12.3900 12.3900	236,342.05 236,342.05	266,843.43 266,843.43	0.00	30,501.38 30,501.38
427.000 FURNITURE BRANDS INTL INC 360921209 KR2F10020002: NTGI STRUCTURED	0.0205 0.0205	57,136.66 57,136.66	8.75 8.75	0.00	-57,127.91 -57,127.91
1,793.000 FUQI INTERNATIONAL INC 36102A207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	30,704.18 30,704.18	0.00 0.00	0.00	-30,704.18 -30,704.18
1,568.000 FURIEX PHARMACEUTICALS INC 36106P101 KR2F10020002: NTGI STRUCTURED	106.1800 106.1800	57,806.67 57,806.67	166,490.24 166,490.24	0.00	108,683.57 108,683.57
12,867.000 FURMANITE CORP 361086101 KR2F10020002: NTGI STRUCTURED	11.6400 11.6400	59,723.68 59,723.68	149,771.88 149,771.88	0.00	90,048.20 90,048.20



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8,900.000 FUSION-IO INC 36112J107 KR2F10020002: NTGI STRUCTURED	11.3000 11.3000	121,490.34 121,490.34	100,570.00 100,570.00	0.00	-20,920.34 -20,920.34
3,000.000 FUTUREFUEL CORP 36116M106 KR2F10020002: NTGI STRUCTURED	16.5900 16.5900	50,148.80 50,148.80	49,770.00 49,770.00	0.00	-378.80 -378.80
2,737.000 G&K SERVICES INC 361268105 KR2F10020002: NTGI STRUCTURED	52.0700 52.0700	103,422.74 103,422.74	142,515.59 142,515.59	0.00	39,092.85 39,092.85
2,306.000 GAMCO INVESTORS INCORPORATED 361438104 CLASS A KR2F10020002: NTGI STRUCTURED	83.0500 83.0500	72,874.89 72,874.89	191,513.30 191,513.30	0.00	118,638.41 118,638.41
5,600.000 GATX CORP 361448103 KR2F10020002: NTGI STRUCTURED	66.9400 66.9400	206,812.73 206,812.73	374,864.00 374,864.00	0.00	168,051.27 168,051.27
39,575.000 GATX CORP 361448103 KR2F10030002: SYSTEMATIC	66.9400 66.9400	2,528,662.23 2,528,662.23	2,649,150.50 2,649,150.50	0.02	120,488.27 120,488.27
15,263.000 GEO GROUP INC/THE 36162J106 KR2F10020002: NTGI STRUCTURED	35.7300 35.7300	123,215.85 123,215.85	545,346.99 545,346.99	0.00	422,131.14 422,131.14
13,973.000 GEO GROUP INC/THE 36162J106 KR2F10070002: RIVER ROAD	35.7300 35.7300	469,084.98 469,084.98	499,255.29 499,255.29	0.00	30,170.31 30,170.31
9,926.000 GFI GROUP INC 361652209 KR2F10020002: NTGI STRUCTURED	3.3200 3.3200	127,216.75 127,216.75	32,954.32 32,954.32	0.00	-94,262.43 -94,262.43
7,912.000 GT ADVANCED TECHNOLOGIES INC 36191U106 KR2F10020002: NTGI STRUCTURED	18.6000 18.6000	103,981.67 103,981.67	147,163.20 147,163.20	0.00	43,181.53 43,181.53



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
161,875.000 GT ADVANCED TECHNOLOGIES INC 36191U106 KR2F10030002: SYSTEMATIC	18.6000 18.6000	2,826,463.21 2,826,463.21	3,010,875.00 3,010,875.00	0.03	184,411.79 184,411.79
1,775.000 GP STRATEGIES CORP 36225V104 KR2F10020002: NTGI STRUCTURED	25.8800 25.8800	11,988.72 11,988.72	45,937.00 45,937.00	0.00	33,948.28 33,948.28
2,546.000 GSE SYSTEMS INC 36227K106 KR2F10020002: NTGI STRUCTURED	1.6000 1.6000	13,297.26 13,297.26	4,073.60 4,073.60	0.00	-9,223.66 -9,223.66
670.000 GSV INC 36230D206 KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	23,843.97 23,843.97	6.70 6.70	0.00	-23,837.27 -23,837.27
1,722.000 G-III APPAREL GROUP LTD 36237H101 KR2F10020002: NTGI STRUCTURED	81.6600 81.6600	8,841.51 8,841.51	140,618.52 140,618.52	0.00	131,777.01 131,777.01
1,881.000 GA EXPRESS INC 362389108 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	1,410.75 1,410.75	0.19 0.19	0.00	-1,410.56 -1,410.56
1,031.000 GAIAM INC 36268Q103 KR2F10020002: NTGI STRUCTURED	7.6800 7.6800	15,503.51 15,503.51	7,918.08 7,918.08	0.00	-7,585.43 -7,585.43
335.000 GAINSCO INC 363127309 KR2F10020002: NTGI STRUCTURED	10.5000 10.5000	11,962.85 11,962.85	3,517.50 3,517.50	0.00	-8,445.35 -8,445.35
206.000 GALENA BIOPHARMA COM 363256108 KR2F10020002: NTGI STRUCTURED	3.0600 3.0600	1,422.09 1,422.09	630.36 630.36	0.00	-791.73 -791.73
4,118.000 GAMETECH INTERNATIONAL INC 36466D102 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	20,540.21 20,540.21	20.59 20.59	0.00	-20,519.62 -20,519.62



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150.000 GAMING PARTNERS INTERNATIONAL 36467A107 KR2F10020002: NTGI STRUCTURED	8.1600 8.1600	754.00 754.00	1,224.00 1,224.00	0.00	470.00 470.00
8,916.000 GAMESTOP CORP 36467W109 KR2F19020002: S&P 500 INDEX	40.4700 40.4700	201,725.15 201,725.15	360,830.52 360,830.52	0.00	159,105.37 159,105.37
89,600.000 GAMESTOP CORP 36467W109 KR2F10090002: INVESCO	40.4700 40.4700	2,304,034.50 2,304,034.50	3,626,112.00 3,626,112.00	0.03	1,322,077.50 1,322,077.50
101,275.000 GANNETT CO INC 364730101 KR2F10030002: SYSTEMATIC	31.3100 31.3100	2,424,125.54 2,424,125.54	3,170,920.25 3,170,920.25	0.03	746,794.71 746,794.71
17,646.000 GANNETT CO INC 364730101 KR2F19020002: S&P 500 INDEX	31.3100 31.3100	167,613.31 167,613.31	552,496.26 552,496.26	0.00	384,882.95 384,882.95
20,232.000 GAP INC/THE 364760108 KR2F19020002: S&P 500 INDEX	41.5700 41.5700	391,130.07 391,130.07	841,044.24 841,044.24	0.01	449,914.17 449,914.17
87.000 GARGOYLES INC 366033108 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	40.78 40.78	0.01 0.01	0.00	-40.77 -40.77
1,634.000 GAS NATURAL INC 367204104 KR2F10020002: NTGI STRUCTURED	10.5400 10.5400	9,790.11 9,790.11	17,222.36 17,222.36	0.00	7,432.25 7,432.25
16,135.000 GASCO ENERGY INC 367220100 KR2F10020002: NTGI STRUCTURED	0.0029 0.0029	57,468.48 57,468.48	46.79 46.79	0.00	-57,421.69 -57,421.69
2,852.000 GASTAR EXPL INC NEW COM 36729W202 KR2F10020002: NTGI STRUCTURED	8.7100 8.7100	27,768.92 27,768.92	24,840.92 24,840.92	0.00	-2,928.00 -2,928.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,590.000 GAZPROM OAO 368287207 ADR KR2F20020002: BOSTON CO NON-US VAL	8.7150 8.7150	923,523.83 923,523.83	920,216.85 920,216.85	0.01	-3,306.98 -3,306.98
937.000 GEEKNET INC 36846Q203 KR2F10020002: NTGI STRUCTURED	12.4700 12.4700	30,157.15 30,157.15	11,684.39 11,684.39	0.00	-18,472.76 -18,472.76
4,518.000 GENCORP INC 368682100 KR2F10020002: NTGI STRUCTURED	19.1000 19.1000	35,321.80 35,321.80	86,293.80 86,293.80	0.00	50,972.00 50,972.00
46,060.000 GENERAC HOLDINGS INC 368736104 KR2F10030002: SYSTEMATIC	48.7400 48.7400	1,858,147.29 1,858,147.29	2,244,964.40 2,244,964.40	0.02	386,817.11 386,817.11
5,300.000 GENERAC HOLDINGS INC 368736104 KR2F10020002: NTGI STRUCTURED	48.7400 48.7400	248,180.98 248,180.98	258,322.00 258,322.00	0.00	10,141.02 10,141.02
1,662.000 GENERAL BEARING CORP ESCROW 36914ESC3 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,800.000 GENERAL CABLE CORP 369300108 KR2F10020002: NTGI STRUCTURED	25.6600 25.6600	144,119.95 144,119.95	148,828.00 148,828.00	0.00	4,708.05 4,708.05
6,318.000 GENERAL COMMUNICATION INC 369385109 KR2F10020002: NTGI STRUCTURED	11.0800 11.0800	32,946.42 32,946.42	70,003.44 70,003.44	0.00	37,057.02 37,057.02
1,255.000 GENERAL DATACOMM INDUSTRIES IN 369487608 KR2F10020002: NTGI STRUCTURED	0.0240 0.0240	29,422.76 29,422.76	30.12 30.12	0.00	-29,392.64 -29,392.64
3,426.000 GENERAL DYNAMICS CORP 369550108 KR2F10070002: RIVER ROAD	116.5500 116.5500	254,758.30 254,758.30	399,300.30 399,300.30	0.00	144,542.00 144,542.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,100.000 GENERAL DYNAMICS CORP 369550108 KR2F10090002: INVESCO	116.5500 116.5500	451,215.43 451,215.43	594,405.00 594,405.00	0.00	143,189.57 143,189.57
25,343.000 GENERAL DYNAMICS CORP 369550108 KR2F19020002: S&P 500 INDEX	116.5500 116.5500	1,120,258.95 1,120,258.95	2,953,726.65 2,953,726.65	0.02	1,833,467.70 1,833,467.70
780,220.000 GENERAL ELECTRIC CO 369604103 KR2F19020002: S&P 500 INDEX	26.2800 26.2800	12,026,188.74 12,026,188.74	20,504,181.60 20,504,181.60	0.17	8,477,992.86 8,477,992.86
82,200.000 GENERAL ELECTRIC CO 369604103 KR2F10090002: INVESCO	26.2800 26.2800	1,640,912.99 1,640,912.99	2,160,216.00 2,160,216.00	0.02	519,303.01 519,303.01
40,568.000 GENERAL GROWTH PROPERTIES INC 370023103 KR2F19020002: S&P 500 INDEX	23.5600 23.5600	859,555.26 859,555.26	955,782.08 955,782.08	0.01	96,226.82 96,226.82
40,700.000 GENERAL MILLS INC 370334104 KR2F10080002: WESTWOOD MGMT	52.5400 52.5400	1,562,031.35 1,562,031.35	2,138,378.00 2,138,378.00	0.02	576,346.65 576,346.65
47,811.000 GENERAL MILLS INC 370334104 KR2F19020002: S&P 500 INDEX	52.5400 52.5400	1,586,828.00 1,586,828.00	2,511,989.94 2,511,989.94	0.02	925,161.94 925,161.94
3,887.000 GENERAL MOLY INC 370373102 KR2F10020002: NTGI STRUCTURED	1.1500 1.1500	25,237.04 25,237.04	4,470.05 4,470.05	0.00	-20,766.99 -20,766.99
51,500.000 GENERAL MOTORS CO 37045V100 KR2F10080002: WESTWOOD MGMT	36.3000 36.3000	1,444,477.15 1,444,477.15	1,869,450.00 1,869,450.00	0.02	424,972.85 424,972.85
74,795.000 GENERAL MOTORS CO 37045V100 KR2F30060002: LOOMIS	36.3000 36.3000	2,136,689.15 2,136,689.15	2,715,058.50 2,715,058.50	0.02	578,369.35 578,369.35



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
102,319.000 GENERAL MOTORS CO 37045V100 KR2F19020002: S&P 500 INDEX	36.3000 36.3000	3,677,803.39 3,677,803.39	3,714,179.70 3,714,179.70	0.03	36,376.31 36,376.31
4,123.000 GENERAL STEEL HOLDINGS INC 370853103 KR2F10020002: NTGI STRUCTURED	0.9650 0.9650	58,923.97 58,923.97	3,978.70 3,978.70	0.00	-54,945.27 -54,945.27
2,756.000 GENESCO INC 371532102 KR2F10020002: NTGI STRUCTURED	82.1300 82.1300	91,008.89 91,008.89	226,350.28 226,350.28	0.00	135,341.39 135,341.39
40,959.000 GENESEE & WYOMING INC 371559105 KR2F10040002: GENEVA CAPITAL	105.0000 105.0000	2,597,450.20 2,597,450.20	4,300,695.00 4,300,695.00	0.04	1,703,244.80 1,703,244.80
6,900.000 GENESIS WORLDWIDE INC 37184G104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	32,237.00 32,237.00	0.00 0.00	0.00	-32,237.00 -32,237.00
44,636.000 GENESIS ENERGY LP 371927104 KR2F35020002: TORTOISE CAP	56.0400 56.0400	2,164,605.10 2,164,605.10	2,501,401.44 2,501,401.44	0.02	336,796.34 336,796.34
400.000 GENMARK DIAGNOSTICS INC 372309104 KR2F10020002: NTGI STRUCTURED	13.5300 13.5300	4,792.44 4,792.44	5,412.00 5,412.00	0.00	619.56 619.56
4,787.000 GENOMIC HEALTH INC 37244C101 KR2F10020002: NTGI STRUCTURED	27.4000 27.4000	114,936.02 114,936.02	131,163.80 131,163.80	0.00	16,227.78 16,227.78
11,951.000 GENUINE PARTS CO 372460105 KR2F19020002: S&P 500 INDEX	87.8000 87.8000	434,874.48 434,874.48	1,049,297.80 1,049,297.80	0.01	614,423.32 614,423.32
506.000 GENVEC INC 37246C307 KR2F10020002: NTGI STRUCTURED	2.5700 2.5700	17,621.99 17,621.99	1,300.42 1,300.42	0.00	-16,321.57 -16,321.57



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,701.000 GENTIVA HEALTH SERVICES INC 37247A102 KR2F10020002: NTGI STRUCTURED	15.0600 15.0600	108,079.87 108,079.87	115,977.06 115,977.06	0.00	7,897.19 7,897.19
38,614.000 GENWORTH FINANCIAL INC 37247D106 KR2F19020002: S&P 500 INDEX	17.4000 17.4000	1,054,196.78 1,054,196.78	671,883.60 671,883.60	0.01	-382,313.18 -382,313.18
105,125.000 GENWORTH FINANCIAL INC 37247D106 KR2F10030002: SYSTEMATIC	17.4000 17.4000	1,796,193.44 1,796,193.44	1,829,175.00 1,829,175.00	0.02	32,981.56 32,981.56
1,169.000 GEOPETRO RESOURCES CO 37248H304 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	2,775.32 2,775.32	58.45 58.45	0.00	-2,716.87 -2,716.87
1,856.000 GEOGLOBAL RESOURCES INC 37249T109 KR2F10020002: NTGI STRUCTURED	0.0128 0.0128	6,189.03 6,189.03	23.76 23.76	0.00	-6,165.27 -6,165.27
6,474.000 GEOMET INC 37250U201 KR2F10020002: NTGI STRUCTURED	0.0156 0.0156	46,630.81 46,630.81	100.99 100.99	0.00	-46,529.82 -46,529.82
1,731.000 GENTHERM INC COM 37253A103 KR2F10020002: NTGI STRUCTURED	44.4500 44.4500	5,841.39 5,841.39	76,942.95 76,942.95	0.00	71,101.56 71,101.56
2,162.000 GEOSPACE TECHNOLOGIES CORP 37364X109 KR2F10020002: NTGI STRUCTURED	55.0800 55.0800	20,212.43 20,212.43	119,082.96 119,082.96	0.00	98,870.53 98,870.53
4,768.000 GERBER SCIENTIFIC INC COM 37373ESC5 ESCROW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
761.000 GERMAN AMERICAN BANCORP INC 373865104 KR2F10020002: NTGI STRUCTURED	27.0800 27.0800	10,719.86 10,719.86	20,607.88 20,607.88	0.00	9,888.02 9,888.02



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7,286.000 GERON CORP 374163103 KR2F10020002: NTGI STRUCTURED	3.2100 3.2100	70,968.18 70,968.18	23,388.06 23,388.06	0.00	-47,580.12 -47,580.12
3,608.000 GETTY REALTY CORP 374297109 KR2F10020002: NTGI STRUCTURED	19.0800 19.0800	64,252.16 64,252.16	68,840.64 68,840.64	0.00	4,588.48 4,588.48
29,800.000 GIBRALTAR INDUSTRIES INC 374689107 KR2F10080002: WESTWOOD MGMT	15.5100 15.5100	532,117.44 532,117.44	462,198.00 462,198.00	0.00	-69,919.44 -69,919.44
2,993.000 GIBRALTAR INDUSTRIES INC 374689107 KR2F10020002: NTGI STRUCTURED	15.5100 15.5100	46,856.25 46,856.25	46,421.43 46,421.43	0.00	-434.82 -434.82
1,162.000 GIGA-TRONICS INC 375175106 KR2F10020002: NTGI STRUCTURED	2.5000 2.5000	2,975.83 2,975.83	2,905.00 2,905.00	0.00	-70.83 -70.83
119,485.000 GILEAD SCIENCES INC 375558103 KR2F19020002: S&P 500 INDEX	82.9100 82.9100	2,620,185.78 2,620,185.78	9,906,501.35 9,906,501.35	0.08	7,286,315.57 7,286,315.57
8,756.000 GLACIER BANCORP INC 37637Q105 KR2F10020002: NTGI STRUCTURED	28.3800 28.3800	96,943.56 96,943.56	248,495.28 248,495.28	0.00	151,551.72 151,551.72
306.000 GLACIER WATER SERVICES INC 376395109 KR2F10020002: NTGI STRUCTURED	18.6000 18.6000	5,029.49 5,029.49	5,691.60 5,691.60	0.00	662.11 662.11
3,812.000 GLADSTONE COMMERCIAL CORP 376536108 KR2F10020002: NTGI STRUCTURED	17.8700 17.8700	61,994.84 61,994.84	68,120.44 68,120.44	0.00	6,125.60 6,125.60
4,231.000 PH GLATFELTER CO 377316104 KR2F10020002: NTGI STRUCTURED	26.5300 26.5300	56,429.53 56,429.53	112,248.43 112,248.43	0.00	55,818.90 55,818.90



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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39,800.000 GLAXOSMITHKLINE PLC 37733W105 ADR KR2F10080002: WESTWOOD MGMT	53.4800 53.4800	2,138,462.52 2,138,462.52	2,128,504.00 2,128,504.00	0.02	-9,958.52 -9,958.52
437.000 GLEACHER & CO INC 377341201 KR2F10020002: NTGI STRUCTURED	10.5100 10.5100	53,449.57 53,449.57	4,592.87 4,592.87	0.00	-48,856.70 -48,856.70
3,768.000 GLOBAL TECHNOLOGIES LTD 378949101 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	8,149.88 8,149.88	0.38 0.38	0.00	-8,149.50 -8,149.50
12,545.000 GLOBAL CASH ACCESS HOLDINGS IN 378967103 KR2F10020002: NTGI STRUCTURED	8.9000 8.9000	117,832.06 117,832.06	111,650.50 111,650.50	0.00	-6,181.56 -6,181.56
12,709.000 GLOBALSTAR INC 378973408 KR2F10020002: NTGI STRUCTURED	4.2500 4.2500	98,375.22 98,375.22	54,013.25 54,013.25	0.00	-44,361.97 -44,361.97
18,322.000 GLIMCHER REALTY TRUST 379302102 KR2F10020002: NTGI STRUCTURED	10.8300 10.8300	202,109.33 202,109.33	198,427.26 198,427.26	0.00	-3,682.07 -3,682.07
8,301.000 GLOBE SPECIALTY METALS INC 37954N206 KR2F10020002: NTGI STRUCTURED	20.7800 20.7800	89,140.23 89,140.23	172,494.78 172,494.78	0.00	83,354.55 83,354.55
6,500.000 GLOBUS MEDICAL INC A 379577208 KR2F10020002: NTGI STRUCTURED	23.9200 23.9200	113,504.70 113,504.70	155,480.00 155,480.00	0.00	41,975.30 41,975.30
33,000.000 ESC GLOBIX CORPORATION 37957F895 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,143.000 GLOWPOINT INC 379887201 KR2F10020002: NTGI STRUCTURED	1.4500 1.4500	11,103.53 11,103.53	1,657.35 1,657.35	0.00	-9,446.18 -9,446.18



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8,555.000 GOLDEN ENTERPRISES INC 381010107 KR2F10020002: NTGI STRUCTURED	4.3000 4.3000	32,440.74 32,440.74	36,786.50 36,786.50	0.00	4,345.76 4,345.76
2,624.000 GOLDFIELD CORP 381370105 KR2F10020002: NTGI STRUCTURED	1.7200 1.7200	656.00 656.00	4,513.28 4,513.28	0.00	3,857.28 3,857.28
32,357.000 GOLDMAN SACHS GROUP INC/THE 38141G104 KR2F19020002: S&P 500 INDEX	167.4400 167.4400	2,858,680.71 2,858,680.71	5,417,856.08 5,417,856.08	0.05	2,559,175.37 2,559,175.37
1,906.000 GOODRICH PETROLEUM CORP 382410405 KR2F10020002: NTGI STRUCTURED	27.6000 27.6000	64,081.52 64,081.52	52,605.60 52,605.60	0.00	-11,475.92 -11,475.92
21,476.000 GOODYEAR TIRE & RUBBER CO/THE 382550101 KR2F19020002: S&P 500 INDEX	27.7800 27.7800	286,880.01 286,880.01	596,603.28 596,603.28	0.01	309,723.27 309,723.27
27,200.000 GOODYEAR TIRE & RUBBER CO/THE 382550101 KR2F10030002: SYSTEMATIC	27.7800 27.7800	715,960.31 715,960.31	755,616.00 755,616.00	0.01	39,655.69 39,655.69
640.000 GOOGLE INC 38259P508 KR2F10090002: INVESCO	584.6700 584.6700	324,227.76 324,227.76	374,188.80 374,188.80	0.00	49,961.04 49,961.04
4,074.000 GOOGLE INC 38259P508 KR2F10060002: WESTFIELD CAPITAL	584.6700 584.6700	1,140,688.12 1,140,688.12	2,381,945.58 2,381,945.58	0.02	1,241,257.46 1,241,257.46
22,041.000 GOOGLE INC 38259P508 KR2F19020002: S&P 500 INDEX	584.6700 584.6700	5,236,234.31 5,236,234.31	12,886,711.47 12,886,711.47	0.11	7,650,477.16 7,650,477.16
22,041.000 GOOGLE INC 38259P706 KR2F19020002: S&P 500 INDEX	575.2800 575.2800	5,223,165.25 5,223,165.25	12,679,746.48 12,679,746.48	0.11	7,456,581.23 7,456,581.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
640.000 GOOGLE INC 38259P706 KR2F10090002: INVESCO	575.2800 575.2800	323,504.67 323,504.67	368,179.20 368,179.20	0.00	44,674.53 44,674.53
4,074.000 GOOGLE INC 38259P706 KR2F10060002: WESTFIELD CAPITAL	575.2800 575.2800	1,138,144.17 1,138,144.17	2,343,690.72 2,343,690.72	0.02	1,205,546.55 1,205,546.55
5,861.000 GORMAN-RUPP CO/THE 383082104 KR2F10020002: NTGI STRUCTURED	35.3700 35.3700	38,559.68 38,559.68	207,303.57 207,303.57	0.00	168,743.89 168,743.89
1,000.000 GOVERNMENT PROPERTIES INCOME T 38376A103 KR2F10020002: NTGI STRUCTURED	25.3900 25.3900	23,775.98 23,775.98	25,390.00 25,390.00	0.00	1,614.02 1,614.02
14,095.000 GRAFTECH INTERNATIONAL LTD 384313102 KR2F10020002: NTGI STRUCTURED	10.4600 10.4600	137,292.58 137,292.58	147,433.70 147,433.70	0.00	10,141.12 10,141.12
2,903.000 GRAHAM CORP 384556106 KR2F10020002: NTGI STRUCTURED	34.8100 34.8100	8,351.76 8,351.76	101,053.43 101,053.43	0.00	92,701.67 92,701.67
340.000 GRAHAM HOLDINGS CO 384637104 KR2F19020002: S&P 500 INDEX	716.3300 716.3300	141,157.57 141,157.57	243,552.20 243,552.20	0.00	102,394.63 102,394.63
4,739.000 WW GRAINGER INC 384802104 KR2F19020002: S&P 500 INDEX	254.2700 254.2700	693,013.85 693,013.85	1,204,985.53 1,204,985.53	0.01	511,971.68 511,971.68
20,419.000 GRAMERCY PROPERTY TRUST INC 38489R100 KR2F10020002: NTGI STRUCTURED	6.0500 6.0500	138,156.32 138,156.32	123,534.95 123,534.95	0.00	-14,621.37 -14,621.37
35,550.000 GRAN TIERRA ENERGY INC 38500T101 KR2F10020002: NTGI STRUCTURED	8.1200 8.1200	205,787.35 205,787.35	288,666.00 288,666.00	0.00	82,878.65 82,878.65

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5,447.000 GRAND CANYON EDUCATION INC 38526M106 KR2F10020002: NTGI STRUCTURED	45.9700 45.9700	155,732.86 155,732.86	250,398.59 250,398.59	0.00	94,665.73 94,665.73
70.000 GRANITE BROADCASTING CORP 387241805 KR2F10020002: NTGI STRUCTURED	0.1000 0.1000	779.84 779.84	7.00 7.00	0.00	-772.84 -772.84
3,740.000 GRANITE CONSTRUCTION INC 387328107 KR2F10020002: NTGI STRUCTURED	35.9800 35.9800	116,619.10 116,619.10	134,565.20 134,565.20	0.00	17,946.10 17,946.10
27,442.000 GRAPHIC PACKAGING HOLDING CO 388689101 KR2F10020002: NTGI STRUCTURED	11.7000 11.7000	167,412.42 167,412.42	321,071.40 321,071.40	0.00	153,658.98 153,658.98
68,950.000 GRAPHIC PACKAGING HOLDING CO 388689101 KR2F10030002: SYSTEMATIC	11.7000 11.7000	588,653.15 588,653.15	806,715.00 806,715.00	0.01	218,061.85 218,061.85
3,812.000 GRAY TELEVISION INC 389375106 KR2F10020002: NTGI STRUCTURED	13.1300 13.1300	30,863.79 30,863.79	50,051.56 50,051.56	0.00	19,187.77 19,187.77
1,356.000 GRAY TELEVISION INC 389375205 KR2F10020002: NTGI STRUCTURED	10.6000 10.6000	20,438.83 20,438.83	14,373.60 14,373.60	0.00	-6,065.23 -6,065.23
44.000 GREAT AMERICAN BANCORP INC 38982K107 KR2F10020002: NTGI STRUCTURED	10.0000 10.0000	635.25 635.25	440.00 440.00	0.00	-195.25 -195.25
11,104.000 GREAT LAKES DREDGE & DOCK CORP 390607109 KR2F10020002: NTGI STRUCTURED	7.9900 7.9900	64,099.98 64,099.98	88,720.96 88,720.96	0.00	24,620.98 24,620.98
2,056.000 GREAT SOUTHERN BANCORP INC 390905107 KR2F10020002: NTGI STRUCTURED	32.0500 32.0500	24,503.36 24,503.36	65,894.80 65,894.80	0.00	41,391.44 41,391.44

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3,127.000 GREATBATCH INC 39153L106 KR2F10020002: NTGI STRUCTURED	49.0600 49.0600	73,989.68 73,989.68	153,410.62 153,410.62	0.00	79,420.94 79,420.94
1,312.000 GREATER ATLANTIC FINANCIAL COR 391601101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	5,917.12 5,917.12	0.00 0.00	0.00	-5,917.12 -5,917.12
2,973.000 GREEN PLAINS INC 393222104 KR2F10020002: NTGI STRUCTURED	32.8700 32.8700	36,184.38 36,184.38	97,722.51 97,722.51	0.00	61,538.13 61,538.13
4,524.000 GREENBRIER COS INC 393657101 KR2F10020002: NTGI STRUCTURED	57.6000 57.6000	50,730.70 50,730.70	260,582.40 260,582.40	0.00	209,851.70 209,851.70
3,100.000 GREENHILL & CO INC 395259104 KR2F10020002: NTGI STRUCTURED	49.2500 49.2500	148,493.85 148,493.85	152,675.00 152,675.00	0.00	4,181.15 4,181.15
1,131.000 GREENHUNTER RESOURCES INC 39530A104 KR2F10020002: NTGI STRUCTURED	1.9800 1.9800	15,189.42 15,189.42	2,239.38 2,239.38	0.00	-12,950.04 -12,950.04
2,900.000 GREIF INC 397624107 KR2F10020002: NTGI STRUCTURED	54.5600 54.5600	160,572.17 160,572.17	158,224.00 158,224.00	0.00	-2,348.17 -2,348.17
644.000 GRIFFIN LAND & NURSERIES INC 398231100 KR2F10020002: NTGI STRUCTURED	29.5000 29.5000	12,044.08 12,044.08	18,998.00 18,998.00	0.00	6,953.92 6,953.92
8,346.000 GRIFFON CORP 398433102 KR2F10020002: NTGI STRUCTURED	12.4000 12.4000	67,392.53 67,392.53	103,490.40 103,490.40	0.00	36,097.87 36,097.87
24,500.000 GRIFOLS SA 398438408 KR2F10030002: SYSTEMATIC	44.0500 44.0500	1,007,091.33 1,007,091.33	1,079,225.00 1,079,225.00	0.01	72,133.67 72,133.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,206.000 GROUP 1 AUTOMOTIVE INC 398905109 KR2F10020002: NTGI STRUCTURED	84.3100 84.3100	49,186.35 49,186.35	185,987.86 185,987.86	0.00	136,801.51 136,801.51
12,168.000 GTX INC 40052B108 KR2F10020002: NTGI STRUCTURED	1.3800 1.3800	134,301.35 134,301.35	16,791.84 16,791.84	0.00	-117,509.51 -117,509.51
948.000 GUARANTY BANCORP 40075T607 KR2F10020002: NTGI STRUCTURED	13.9000 13.9000	43,753.47 43,753.47	13,177.20 13,177.20	0.00	-30,576.27 -30,576.27
1,662.000 GUIDED THERAPEUTICS INC 40171F105 KR2F10020002: NTGI STRUCTURED	0.4750 0.4750	13,682.32 13,682.32	789.45 789.45	0.00	-12,892.87 -12,892.87
5,000.000 GUIDEWIRE SOFTWARE INC 40171V100 KR2F10020002: NTGI STRUCTURED	40.6600 40.6600	235,856.00 235,856.00	203,300.00 203,300.00	0.00	-32,556.00 -32,556.00
2,033.000 GULF ISLAND FABRICATION INC 402307102 KR2F10020002: NTGI STRUCTURED	21.5200 21.5200	30,070.71 30,070.71	43,750.16 43,750.16	0.00	13,679.45 13,679.45
6,296.000 GULFMARK OFFSHORE INC 402629208 KR2F10020002: NTGI STRUCTURED	45.1800 45.1800	141,840.09 141,840.09	284,453.28 284,453.28	0.00	142,613.19 142,613.19
982.000 GYRODYNE CO OF AMERICA INC 403820103 KR2F10020002: NTGI STRUCTURED	5.1300 5.1300	8,504.19 8,504.19	5,037.66 5,037.66	0.00	-3,466.53 -3,466.53
1,863.000 H&E EQUIPMENT SERVICES INC 404030108 KR2F10020002: NTGI STRUCTURED	36.3400 36.3400	27,696.82 27,696.82	67,701.42 67,701.42	0.00	40,004.60 40,004.60
29,925.000 HCC INSURANCE HOLDINGS INC 404132102 KR2F10030002: SYSTEMATIC	48.9400 48.9400	1,116,330.06 1,116,330.06	1,464,529.50 1,464,529.50	0.01	348,199.44 348,199.44



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
264.000 HC2 HLDGS INC 404139107 KR2F10020002: NTGI STRUCTURED	3.9800 3.9800	4,118.40 4,118.40	1,050.72 1,050.72	0.00	-3,067.68 -3,067.68
35,651.000 HCP INC 40414L109 KR2F19020002: S&P 500 INDEX	41.3800 41.3800	1,082,511.93 1,082,511.93	1,475,238.38 1,475,238.38	0.01	392,726.45 392,726.45
56,373.000 HDFC BANK LTD 40415F101 ADR KR2F20050002: AMERICAN CENTURY	46.8200 46.8200	2,606,123.79 2,606,123.79	2,639,383.86 2,639,383.86	0.02	33,260.07 33,260.07
1,344.000 HEI INC 404160103 KR2F10020002: NTGI STRUCTURED	0.5200 0.5200	8,481.63 8,481.63	698.88 698.88	0.00	-7,782.75 -7,782.75
1,590.000 HF FINANCIAL CORP 404172108 KR2F10020002: NTGI STRUCTURED	13.8500 13.8500	17,433.36 17,433.36	22,021.50 22,021.50	0.00	4,588.14 4,588.14
1,453.000 HFF INC 40418F108 KR2F10020002: NTGI STRUCTURED	37.1900 37.1900	48,436.27 48,436.27	54,037.07 54,037.07	0.00	5,600.80 5,600.80
32.000 HKN INC 40420K707 KR2F10020002: NTGI STRUCTURED	66.0100 66.0100	43,573.82 43,573.82	2,112.32 2,112.32	0.00	-41,461.50 -41,461.50
1,137.000 HMN FINANCIAL INC 40424G108 KR2F10020002: NTGI STRUCTURED	11.0000 11.0000	15,254.28 15,254.28	12,507.00 12,507.00	0.00	-2,747.28 -2,747.28
6,505.000 HNI CORP 404251100 KR2F10020002: NTGI STRUCTURED	39.1100 39.1100	134,268.19 134,268.19	254,410.55 254,410.55	0.00	120,142.36 120,142.36
10,311.000 HMS HOLDINGS CORP 40425J101 KR2F10020002: NTGI STRUCTURED	20.4100 20.4100	55,725.88 55,725.88	210,447.51 210,447.51	0.00	154,721.63 154,721.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,161.000 HSN INC 404303109 KR2F10020002: NTGI STRUCTURED	59.2400 59.2400	103,567.40 103,567.40	542,697.64 542,697.64	0.00	439,130.24 439,130.24
7,659.000 HACKETT GROUP INC/THE 404609109 KR2F10020002: NTGI STRUCTURED	5.9700 5.9700	127,103.53 127,103.53	45,724.23 45,724.23	0.00	-81,379.30 -81,379.30
31,500.000 HAEMONETICS CORP 405024100 KR2F10080002: WESTWOOD MGMT	35.2800 35.2800	1,045,883.95 1,045,883.95	1,111,320.00 1,111,320.00	0.01	65,436.05 65,436.05
5,524.000 HAEMONETICS CORP 405024100 KR2F10020002: NTGI STRUCTURED	35.2800 35.2800	64,838.36 64,838.36	194,886.72 194,886.72	0.00	130,048.36 130,048.36
4,933.000 HAIN CELESTIAL GROUP INC/THE 405217100 KR2F10020002: NTGI STRUCTURED	88.7400 88.7400	172,195.33 172,195.33	437,754.42 437,754.42	0.00	265,559.09 265,559.09
37,543.000 HAIN CELESTIAL GROUP INC/THE 405217100 KR2F10040002: GENEVA CAPITAL	88.7400 88.7400	3,146,499.87 3,146,499.87	3,331,565.82 3,331,565.82	0.03	185,065.95 185,065.95
27,582.000 HALCON RESOURCES CORP 40537Q209 KR2F10020002: NTGI STRUCTURED	7.2900 7.2900	167,163.80 167,163.80	201,072.78 201,072.78	0.00	33,908.98 33,908.98
1,897.000 HALLADOR ENERGY CO 40609P105 KR2F10020002: NTGI STRUCTURED	9.4300 9.4300	13,829.13 13,829.13	17,888.71 17,888.71	0.00	4,059.58 4,059.58
65,709.000 HALLIBURTON CO 406216101 KR2F19020002: S&P 500 INDEX	71.0100 71.0100	1,485,185.60 1,485,185.60	4,665,996.09 4,665,996.09	0.04	3,180,810.49 3,180,810.49
32,970.000 HALLIBURTON CO 406216101 KR2F10060002: WESTFIELD CAPITAL	71.0100 71.0100	1,191,884.99 1,191,884.99	2,341,199.70 2,341,199.70	0.02	1,149,314.71 1,149,314.71



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,044.000 HALLMARK FINANCIAL SERVICES 40624Q203 KR2F10020002: NTGI STRUCTURED	10.7500 10.7500	10,638.63 10,638.63	11,223.00 11,223.00	0.00	584.37 584.37
13,859.000 HALOZYME THERAPEUTICS INC 40637H109 KR2F10020002: NTGI STRUCTURED	9.8800 9.8800	97,487.77 97,487.77	136,926.92 136,926.92	0.00	39,439.15 39,439.15
2,075.000 HAMPSHIRE GROUP LTD 408859106 KR2F10020002: NTGI STRUCTURED	3.7500 3.7500	22,204.89 22,204.89	7,781.25 7,781.25	0.00	-14,423.64 -14,423.64
3,681.000 HANCOCK FABRICS INC/DE 409900107 KR2F10020002: NTGI STRUCTURED	0.9400 0.9400	18,355.21 18,355.21	3,460.14 3,460.14	0.00	-14,895.07 -14,895.07
9,383.000 HANCOCK HOLDING CO 410120109 KR2F10020002: NTGI STRUCTURED	35.3200 35.3200	243,054.94 243,054.94	331,407.56 331,407.56	0.00	88,352.62 88,352.62
472.000 HANDY & HARMAN LTD 410315105 KR2F10020002: NTGI STRUCTURED	26.7700 26.7700	7,090.10 7,090.10	12,635.44 12,635.44	0.00	5,545.34 5,545.34
14,255.000 HANESBRANDS INC 410345102 KR2F10030002: SYSTEMATIC	98.4400 98.4400	991,996.65 991,996.65	1,403,262.20 1,403,262.20	0.01	411,265.55 411,265.55
4,830.000 HANGER INC 41043F208 KR2F10020002: NTGI STRUCTURED	31.4500 31.4500	65,690.84 65,690.84	151,903.50 151,903.50	0.00	86,212.66 86,212.66
388.000 HANMI FINANCIAL CORP 410495204 KR2F10020002: NTGI STRUCTURED	21.0800 21.0800	21,450.54 21,450.54	8,179.04 8,179.04	0.00	-13,271.50 -13,271.50
5,000.000 HANOVER INSURANCE GROUP INC/TH 410867105 KR2F10020002: NTGI STRUCTURED	63.1500 63.1500	186,875.05 186,875.05	315,750.00 315,750.00	0.00	128,874.95 128,874.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,280.000 HANDLEMAN CO DEL 410ESC008 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,581.000 HANSEN MEDICAL INC 411307101 KR2F10020002: NTGI STRUCTURED	1.3100 1.3100	28,123.32 28,123.32	2,071.11 2,071.11	0.00	-26,052.21 -26,052.21
3,273.000 HARBINGER GROUP INC 41146A106 KR2F10020002: NTGI STRUCTURED	12.7000 12.7000	24,924.80 24,924.80	41,567.10 41,567.10	0.00	16,642.30 16,642.30
994.000 HARBOR DIVERSIFIED INC 41150R102 KR2F10020002: NTGI STRUCTURED	0.1510 0.1510	13,564.22 13,564.22	150.09 150.09	0.00	-13,414.13 -13,414.13
233.000 HARBOURTON CAPITAL GROUP INC 41162R207 KR2F10020002: NTGI STRUCTURED	0.0003 0.0003	1,398.02 1,398.02	0.07 0.07	0.00	-1,397.95 -1,397.95
2,537.000 HARDINGE INC 412324303 KR2F10020002: NTGI STRUCTURED	12.6500 12.6500	25,964.68 25,964.68	32,093.05 32,093.05	0.00	6,128.37 6,128.37
16,990.000 HARLEY-DAVIDSON INC 412822108 KR2F19020002: S&P 500 INDEX	69.8500 69.8500	377,828.36 377,828.36	1,186,751.50 1,186,751.50	0.01	808,923.14 808,923.14
5,299.000 HARMAN INTERNATIONAL INDUSTRIE 413086109 KR2F19020002: S&P 500 INDEX	107.4300 107.4300	235,828.19 235,828.19	569,271.57 569,271.57	0.00	333,443.38 333,443.38
17,500.000 HARMAN INTERNATIONAL INDUSTRIE 413086109 KR2F10090002: INVESCO	107.4300 107.4300	1,567,946.20 1,567,946.20	1,880,025.00 1,880,025.00	0.02	312,078.80 312,078.80
16,060.000 HARMAN INTERNATIONAL INDUSTRIE 413086109 KR2F10030002: SYSTEMATIC	107.4300 107.4300	1,697,756.16 1,697,756.16	1,725,325.80 1,725,325.80	0.01	27,569.64 27,569.64



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,430.000 HARMONIC INC 413160102 KR2F10020002: NTGI STRUCTURED	7.4600 7.4600	233,099.10 233,099.10	62,887.80 62,887.80	0.00	-170,211.30 -170,211.30
1,731.000 HARRIS & HARRIS GROUP INC 413833104 KR2F10020002: NTGI STRUCTURED	3.1800 3.1800	7,971.58 7,971.58	5,504.58 5,504.58	0.00	-2,467.00 -2,467.00
8,286.000 HARRIS CORP 413875105 KR2F19020002: S&P 500 INDEX	75.7500 75.7500	363,232.02 363,232.02	627,664.50 627,664.50	0.01	264,432.48 264,432.48
9,500.000 HARSCO CORP 415864107 KR2F10020002: NTGI STRUCTURED	26.6300 26.6300	186,760.69 186,760.69	252,985.00 252,985.00	0.00	66,224.31 66,224.31
6,174.000 HARTE-HANKS INC 416196103 KR2F10020002: NTGI STRUCTURED	7.1900 7.1900	118,755.24 118,755.24	44,391.06 44,391.06	0.00	-74,364.18 -74,364.18
41,725.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR2F10030002: SYSTEMATIC	35.8100 35.8100	1,483,409.79 1,483,409.79	1,494,172.25 1,494,172.25	0.01	10,762.46 10,762.46
60,000.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR2F10080002: WESTWOOD MGMT	35.8100 35.8100	1,583,987.91 1,583,987.91	2,148,600.00 2,148,600.00	0.02	564,612.09 564,612.09
34,989.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR2F19020002: S&P 500 INDEX	35.8100 35.8100	1,694,389.92 1,694,389.92	1,252,956.09 1,252,956.09	0.01	-441,433.83 -441,433.83
4,562.000 HARVARD BIOSCIENCE INC 416906105 KR2F10020002: NTGI STRUCTURED	4.5500 4.5500	23,853.66 23,853.66	20,757.10 20,757.10	0.00	-3,096.56 -3,096.56
1,115.000 HARVARD APPARATUS REGENERATIVE 41690A106 KR2F10020002: NTGI STRUCTURED	10.4500 10.4500	6,639.76 6,639.76	11,651.75 11,651.75	0.00	5,011.99 5,011.99



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,174.000 HARVEST NATURAL RESOURCES INC 41754V103 KR2F10020002: NTGI STRUCTURED	4.9900 4.9900	121,163.54 121,163.54	25,818.26 25,818.26	0.00	-95,345.28 -95,345.28
8,989.000 HASBRO INC 418056107 KR2F19020002: S&P 500 INDEX	53.0500 53.0500	377,426.09 377,426.09	476,866.45 476,866.45	0.00	99,440.36 99,440.36
12,581.000 HASBRO INC 418056107 KR2F10070002: RIVER ROAD	53.0500 53.0500	473,630.34 473,630.34	667,422.05 667,422.05	0.01	193,791.71 193,791.71
1,881.000 HASTINGS ENTERTAINMENT INC/UNI 418365102 KR2F10020002: NTGI STRUCTURED	2.9500 2.9500	17,533.45 17,533.45	5,548.95 5,548.95	0.00	-11,984.50 -11,984.50
162.000 HASTINGS MANUFACTURING CO 418398103 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	1,894.32 1,894.32	8.10 8.10	0.00	-1,886.22 -1,886.22
2,500.000 HAUPPAUGE DIGITAL INC 419131107 KR2F10020002: NTGI STRUCTURED	0.1470 0.1470	29,659.20 29,659.20	367.50 367.50	0.00	-29,291.70 -29,291.70
2,331.000 HAVERTY FURNITURE COS INC 419596101 KR2F10020002: NTGI STRUCTURED	25.1300 25.1300	35,477.52 35,477.52	58,578.03 58,578.03	0.00	23,100.51 23,100.51
6,849.000 HAWAIIAN HOLDINGS INC 419879101 KR2F10020002: NTGI STRUCTURED	13.7100 13.7100	16,914.27 16,914.27	93,899.79 93,899.79	0.00	76,985.52 76,985.52
2,551.000 HAWKINS INC 420261109 KR2F10020002: NTGI STRUCTURED	37.1400 37.1400	40,324.13 40,324.13	94,744.14 94,744.14	0.00	54,420.01 54,420.01
1.000 HAYDEN HALL INC 420677106 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	1,900.00 1,900.00	0.00 0.00	0.00	-1,900.00 -1,900.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,330.000 HAYNES INTERNATIONAL INC 420877201 KR2F10020002: NTGI STRUCTURED	56.5900 56.5900	113,210.71 113,210.71	131,854.70 131,854.70	0.00	18,643.99 18,643.99
9,415.000 HEALTHCARE SERVICES GROUP INC 421906108 KR2F10020002: NTGI STRUCTURED	29.4400 29.4400	28,895.45 28,895.45	277,177.60 277,177.60	0.00	248,282.15 248,282.15
12,096.000 HEALTHSOUTH CORP 421924309 KR2F10020002: NTGI STRUCTURED	35.8700 35.8700	202,662.69 202,662.69	433,883.52 433,883.52	0.00	231,220.83 231,220.83
10,971.000 HEALTHCARE REALTY TRUST INC 421946104 KR2F10020002: NTGI STRUCTURED	25.4200 25.4200	301,775.56 301,775.56	278,882.82 278,882.82	0.00	-22,892.74 -22,892.74
6,793.000 HEADWATERS INC 42210P102 KR2F10020002: NTGI STRUCTURED	13.8900 13.8900	79,677.90 79,677.90	94,354.77 94,354.77	0.00	14,676.87 14,676.87
23,766.000 HEALTH CARE REIT INC 42217K106 KR2F19020002: S&P 500 INDEX	62.6700 62.6700	1,321,201.75 1,321,201.75	1,489,415.22 1,489,415.22	0.01	168,213.47 168,213.47
2,100.000 HEALTHWATCH INC COM PAR \$0.05 422214809 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	11,111.63 11,111.63	0.00 0.00	0.00	-11,111.63 -11,111.63
3,489.000 HEALTHSTREAM INC 42222N103 KR2F10020002: NTGI STRUCTURED	24.3000 24.3000	65,262.30 65,262.30	84,782.70 84,782.70	0.00	19,520.40 19,520.40
5,513.000 HEALTHWAYS INC 422245100 KR2F10020002: NTGI STRUCTURED	17.5400 17.5400	43,247.75 43,247.75	96,698.02 96,698.02	0.00	53,450.27 53,450.27
309.000 HEALTHWAREHOUSE.COM INC 42227G202 KR2F10020002: NTGI STRUCTURED	0.1601 0.1601	22,717.63 22,717.63	49.47 49.47	0.00	-22,668.16 -22,668.16



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,171.000 HEARTLAND EXPRESS INC 422347104 KR2F10020002: NTGI STRUCTURED	21.3400 21.3400	107,854.02 107,854.02	238,389.14 238,389.14	0.00	130,535.12 130,535.12
745.000 HEARTLAND FINANCIAL USA INC 42234Q102 KR2F10020002: NTGI STRUCTURED	24.7300 24.7300	20,276.11 20,276.11	18,423.85 18,423.85	0.00	-1,852.26 -1,852.26
6,749.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108 KR2F10020002: NTGI STRUCTURED	41.2100 41.2100	125,129.88 125,129.88	278,126.29 278,126.29	0.00	152,996.41 152,996.41
1,900.000 HEARTWARE INTERNATIONAL INC 422368100 KR2F10020002: NTGI STRUCTURED	88.5000 88.5000	169,668.14 169,668.14	168,150.00 168,150.00	0.00	-1,518.14 -1,518.14
29,488.000 HECLA MINING CO 422704106 KR2F10020002: NTGI STRUCTURED	3.4500 3.4500	189,159.78 189,159.78	101,733.60 101,733.60	0.00	-87,426.18 -87,426.18
1,125.000 HEDGEPTH PHARMACEUTICALS INC 42278K102 COM KR2F10020002: NTGI STRUCTURED	0.1050 0.1050	21,116.25 21,116.25	118.13 118.13	0.00	-20,998.12 -20,998.12
8,188.000 HEICO CORP 422806109 KR2F10020002: NTGI STRUCTURED	51.9400 51.9400	193,728.35 193,728.35	425,284.72 425,284.72	0.00	231,556.37 231,556.37
1,481.000 HEIDRICK & STRUGGLES INTERNATI 422819102 KR2F10020002: NTGI STRUCTURED	18.5000 18.5000	24,814.89 24,814.89	27,398.50 27,398.50	0.00	2,583.61 2,583.61
407.000 HEARUSA INC ESCROW 422ESC301 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
197.000 HELICOS BIOSCIENCES CORP 42326R109 KR2F10020002: NTGI STRUCTURED	0.0030 0.0030	948.75 948.75	0.59 0.59	0.00	-948.16 -948.16



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75.000 HELIOS AND MATHESON INFORMATIO 42327L200 KR2F10020002: NTGI STRUCTURED	3.8600 3.8600	3,061.87 3,061.87	289.50 289.50	0.00	-2,772.37 -2,772.37
12,967.000 HELIX ENERGY SOLUTIONS GROUP I 42330P107 KR2F10020002: NTGI STRUCTURED	26.3100 26.3100	161,477.75 161,477.75	341,161.77 341,161.77	0.00	179,684.02 179,684.02
600.000 HELM CAP GROUP INC COM 423418102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	187.50 187.50	0.00 0.00	0.00	-187.50 -187.50
22,300.000 HELMERICH & PAYNE INC 423452101 KR2F10090002: INVESCO	116.1100 116.1100	1,847,136.19 1,847,136.19	2,589,253.00 2,589,253.00	0.02	742,116.81 742,116.81
8,414.000 HELMERICH & PAYNE INC 423452101 KR2F19020002: S&P 500 INDEX	116.1100 116.1100	312,276.53 312,276.53	976,949.54 976,949.54	0.01	664,673.01 664,673.01
337.000 HEMACARE CORP 423498104 KR2F10020002: NTGI STRUCTURED	0.1300 0.1300	315.94 315.94	43.81 43.81	0.00	-272.13 -272.13
5,855.000 HEMISPHERX BIOPHARMA INC 42366C103 KR2F10020002: NTGI STRUCTURED	0.3100 0.3100	40,379.09 40,379.09	1,815.05 1,815.05	0.00	-38,564.04 -38,564.04
1,713.000 HERITAGE COMMERCE CORP 426927109 KR2F10020002: NTGI STRUCTURED	8.1700 8.1700	17,094.31 17,094.31	13,995.21 13,995.21	0.00	-3,099.10 -3,099.10
14,230.000 HERCULES OFFSHORE INC 427093109 KR2F10020002: NTGI STRUCTURED	4.0200 4.0200	114,196.93 114,196.93	57,204.60 57,204.60	0.00	-56,992.33 -56,992.33
3,534.000 HERITAGE FINANCIAL CORP/WA 42722X106 KR2F10020002: NTGI STRUCTURED	16.0900 16.0900	25,511.76 25,511.76	56,862.06 56,862.06	0.00	31,350.30 31,350.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84.000 HERON THERAPEUTICS INC 427746102 KR2F10020002: NTGI STRUCTURED	12.3200 12.3200	34,319.23 34,319.23	1,034.88 1,034.88	0.00	-33,284.35 -33,284.35
20,056.000 HERSHA HOSPITALITY TRUST 427825104 KR2F10020002: NTGI STRUCTURED	6.7100 6.7100	88,567.81 88,567.81	134,575.76 134,575.76	0.00	46,007.95 46,007.95
22,550.000 HERSHEY CO/THE 427866108 KR2F10060002: WESTFIELD CAPITAL	97.3700 97.3700	1,260,365.18 1,260,365.18	2,195,693.50 2,195,693.50	0.02	935,328.32 935,328.32
11,609.000 HERSHEY CO/THE 427866108 KR2F19020002: S&P 500 INDEX	97.3700 97.3700	646,318.66 646,318.66	1,130,368.33 1,130,368.33	0.01	484,049.67 484,049.67
864.000 HESKA CORP 42805E306 KR2F10020002: NTGI STRUCTURED	10.7500 10.7500	6,396.06 6,396.06	9,288.00 9,288.00	0.00	2,891.94 2,891.94
20,536.000 HESS CORP 42809H107 KR2F19020002: S&P 500 INDEX	98.8900 98.8900	1,535,031.43 1,535,031.43	2,030,805.04 2,030,805.04	0.02	495,773.61 495,773.61
145,602.000 HEWLETT-PACKARD CO 428236103 KR2F19020002: S&P 500 INDEX	33.6800 33.6800	1,771,892.60 1,771,892.60	4,903,875.36 4,903,875.36	0.04	3,131,982.76 3,131,982.76
155,100.000 HEWLETT-PACKARD CO 428236103 KR2F10090002: INVESCO	33.6800 33.6800	3,598,236.89 3,598,236.89	5,223,768.00 5,223,768.00	0.04	1,625,531.11 1,625,531.11
5,175.000 HHGREGG INC 42833L108 KR2F10020002: NTGI STRUCTURED	10.1700 10.1700	79,533.34 79,533.34	52,629.75 52,629.75	0.00	-26,903.59 -26,903.59
3,010.000 HIBBETT SPORTS INC 428567101 KR2F10020002: NTGI STRUCTURED	54.1700 54.1700	24,760.76 24,760.76	163,051.70 163,051.70	0.00	138,290.94 138,290.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,998.000 HIGHWOODS PROPERTIES INC 431284108 KR2F10020002: NTGI STRUCTURED	41.9500 41.9500	302,167.44 302,167.44	419,416.10 419,416.10	0.00	117,248.66 117,248.66
4,181.000 HILL INTERNATIONAL INC 431466101 KR2F10020002: NTGI STRUCTURED	6.2300 6.2300	62,428.11 62,428.11	26,047.63 26,047.63	0.00	-36,380.48 -36,380.48
7,300.000 HILL-ROM HOLDINGS INC 431475102 KR2F10020002: NTGI STRUCTURED	41.5100 41.5100	261,467.02 261,467.02	303,023.00 303,023.00	0.00	41,555.98 41,555.98
5,045.000 HILLENBRAND INC 431571108 KR2F10020002: NTGI STRUCTURED	32.6200 32.6200	111,791.27 111,791.27	164,567.90 164,567.90	0.00	52,776.63 52,776.63
6,999.000 HILLTOP HOLDINGS INC 432748101 KR2F10020002: NTGI STRUCTURED	21.2600 21.2600	106,996.80 106,996.80	148,798.74 148,798.74	0.00	41,801.94 41,801.94
21,200.000 HINES HORTICULTURE INC COM 433245107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	154,300.74 154,300.74	0.00 0.00	0.00	-154,300.74 -154,300.74
106.000 HINGHAM INSTITUTION FOR SAVING 433323102 KR2F10020002: NTGI STRUCTURED	79.4000 79.4000	3,442.97 3,442.97	8,416.40 8,416.40	0.00	4,973.43 4,973.43
200.000 HISPANIC EXPRESS INC 43358F104 KR2F10020002: NTGI STRUCTURED	9.6000 9.6000	381.25 381.25	1,920.00 1,920.00	0.00	1,538.75 1,538.75
3,876.000 HITTITE MICROWAVE CORP 43365Y104 KR2F10020002: NTGI STRUCTURED	77.9500 77.9500	193,723.17 193,723.17	302,134.20 302,134.20	0.00	108,411.03 108,411.03
2,639.000 HOLLYWOOD MEDIA CORP 436233100 KR2F10020002: NTGI STRUCTURED	1.4000 1.4000	26,759.80 26,759.80	3,694.60 3,694.60	0.00	-23,065.20 -23,065.20



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
94,150.000 HOLOGIC INC 436440101 KR2F10030002: SYSTEMATIC	25.3500 25.3500	2,270,519.95 2,270,519.95	2,386,702.50 2,386,702.50	0.02	116,182.55 116,182.55
43.000 HOLOGRAPHIC STORAGE LTD 43644Q104 KR2F10020002: NTGI STRUCTURED	0.1500 0.1500	162,196.98 162,196.98	6.45 6.45	0.00	-162,190.53 -162,190.53
6,820.000 HOME BANCSHARES INC/AR 436893200 KR2F10020002: NTGI STRUCTURED	32.8200 32.8200	65,751.12 65,751.12	223,832.40 223,832.40	0.00	158,081.28 158,081.28
106,446.000 HOME DEPOT INC/THE 437076102 KR2F19020002: S&P 500 INDEX	80.9600 80.9600	3,299,071.79 3,299,071.79	8,617,868.16 8,617,868.16	0.07	5,318,796.37 5,318,796.37
27,600.000 HOME DEPOT INC/THE 437076102 KR2F10080002: WESTWOOD MGMT	80.9600 80.9600	2,221,684.47 2,221,684.47	2,234,496.00 2,234,496.00	0.02	12,811.53 12,811.53
46,900.000 HOME DEPOT INC/THE 437076102 KR2F10090002: INVESCO	80.9600 80.9600	3,675,771.23 3,675,771.23	3,797,024.00 3,797,024.00	0.03	121,252.77 121,252.77
24,440.000 HOME DEPOT INC/THE 437076102 KR2F10060002: WESTFIELD CAPITAL	80.9600 80.9600	1,150,336.22 1,150,336.22	1,978,662.40 1,978,662.40	0.02	828,326.18 828,326.18
25,900.000 HOMEBANC CORP GA 43738R109 COM KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	173,258.77 173,258.77	129.50 129.50	0.00	-173,129.27 -173,129.27
60,931.000 HONEYWELL INTERNATIONAL INC 438516106 KR2F19020002: S&P 500 INDEX	92.9500 92.9500	2,735,882.10 2,735,882.10	5,663,536.45 5,663,536.45	0.05	2,927,654.35 2,927,654.35
11,623.000 HOOPER HOLMES INC 439104100 KR2F10020002: NTGI STRUCTURED	0.7475 0.7475	113,308.12 113,308.12	8,688.19 8,688.19	0.00	-104,619.93 -104,619.93



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Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,363.000 HOPFED BANCORP INC 439734104 KR2F10020002: NTGI STRUCTURED	11.6200 11.6200	19,813.95 19,813.95	15,838.06 15,838.06	0.00	-3,975.89 -3,975.89
7,280.000 HORACE MANN EDUCATORS CORP 440327104 KR2F10020002: NTGI STRUCTURED	31.2700 31.2700	97,152.79 97,152.79	227,645.60 227,645.60	0.00	130,492.81 130,492.81
10,476.000 HORMEL FOODS CORP 440452100 KR2F19020002: S&P 500 INDEX	49.3500 49.3500	166,344.70 166,344.70	516,990.60 516,990.60	0.00	350,645.90 350,645.90
4,194.000 HORNBECK OFFSHORE SERVICES INC 440543106 KR2F10020002: NTGI STRUCTURED	46.9200 46.9200	176,936.10 176,936.10	196,782.48 196,782.48	0.00	19,846.38 19,846.38
3,962.000 HORSEHEAD HOLDING CORP 440694305 KR2F10020002: NTGI STRUCTURED	18.2600 18.2600	41,925.82 41,925.82	72,346.12 72,346.12	0.00	30,420.30 30,420.30
13,005.000 HOSPIRA INC 441060100 KR2F19020002: S&P 500 INDEX	51.3700 51.3700	191,679.97 191,679.97	668,066.85 668,066.85	0.01	476,386.88 476,386.88
58,894.000 HOST HOTELS & RESORTS INC 44107P104 KR2F19020002: S&P 500 INDEX	22.0100 22.0100	1,100,586.15 1,100,586.15	1,296,256.94 1,296,256.94	0.01	195,670.79 195,670.79
2,112.000 HOUSTON AMERICAN ENERGY CORP 44183U100 KR2F10020002: NTGI STRUCTURED	0.4600 0.4600	19,878.57 19,878.57	971.52 971.52	0.00	-18,907.05 -18,907.05
662.000 HOUSTON WIRE & CABLE CO 44244K109 KR2F10020002: NTGI STRUCTURED	12.4100 12.4100	13,540.42 13,540.42	8,215.42 8,215.42	0.00	-5,325.00 -5,325.00
6,099.000 HOVNANIAN ENTERPRISES INC 442487203 KR2F10020002: NTGI STRUCTURED	5.1500 5.1500	141,192.82 141,192.82	31,409.85 31,409.85	0.00	-109,782.97 -109,782.97

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37,025.000 HUDSON CITY BANCORP INC 443683107 KR2F19020002: S&P 500 INDEX	9.8300 9.8300	510,342.91 510,342.91	363,955.75 363,955.75	0.00	-146,387.16 -146,387.16
487.000 HUDSON GLOBAL INC 443787106 KR2F10020002: NTGI STRUCTURED	3.9300 3.9300	4,311.81 4,311.81	1,913.91 1,913.91	0.00	-2,397.90 -2,397.90
2,504.000 HUDSON PACIFIC PROPERTIES INC 444097109 KR2F10020002: NTGI STRUCTURED	25.3400 25.3400	62,137.02 62,137.02	63,451.36 63,451.36	0.00	1,314.34 1,314.34
5,000.000 HUFFY CORP COM 444356109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	49,941.34 49,941.34	0.00 0.00	0.00	-49,941.34 -49,941.34
5,600.000 HUMANA INC 444859102 KR2F10090002: INVESCO	127.7200 127.7200	704,088.00 704,088.00	715,232.00 715,232.00	0.01	11,144.00 11,144.00
12,043.000 HUMANA INC 444859102 KR2F19020002: S&P 500 INDEX	127.7200 127.7200	551,564.67 551,564.67	1,538,131.96 1,538,131.96	0.01	986,567.29 986,567.29
33,396.000 JB HUNT TRANSPORT SERVICES INC 445658107 KR2F10040002: GENEVA CAPITAL	73.7800 73.7800	2,234,333.37 2,234,333.37	2,463,956.88 2,463,956.88	0.02	229,623.51 229,623.51
64,406.000 HUNTINGTON BANCSHARES INC/OH 446150104 KR2F19020002: S&P 500 INDEX	9.5400 9.5400	1,442,409.41 1,442,409.41	614,433.24 614,433.24	0.01	-827,976.17 -827,976.17
10,020.000 HUNTINGTON INGALLS INDUSTRIES 446413106 KR2F10030002: SYSTEMATIC	94.5900 94.5900	881,589.42 881,589.42	947,791.80 947,791.80	0.01	66,202.38 66,202.38
112,550.000 HUNTSMAN CORP 447011107 KR2F10030002: SYSTEMATIC	28.1000 28.1000	2,618,101.29 2,618,101.29	3,162,655.00 3,162,655.00	0.03	544,553.71 544,553.71

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89,720.000 HUNTSMAN CORP 447011107 KR2F10060002: WESTFIELD CAPITAL	28.1000 28.1000	2,452,233.03 2,452,233.03	2,521,132.00 2,521,132.00	0.02	68,898.97 68,898.97
1,306.000 HURCO COS INC 447324104 KR2F10020002: NTGI STRUCTURED	28.2000 28.2000	6,757.28 6,757.28	36,829.20 36,829.20	0.00	30,071.92 30,071.92
2,761.000 HURON CONSULTING GROUP INC 447462102 KR2F10020002: NTGI STRUCTURED	70.8200 70.8200	161,749.58 161,749.58	195,534.02 195,534.02	0.00	33,784.44 33,784.44
2,787.000 HUTCHINSON TECHNOLOGY INC 448407106 KR2F10020002: NTGI STRUCTURED	2.5000 2.5000	85,943.63 85,943.63	6,967.50 6,967.50	0.00	-78,976.13 -78,976.13
2,343.000 HUTTIG BUILDING PRODUCTS INC 448451104 KR2F10020002: NTGI STRUCTURED	4.7200 4.7200	9,978.71 9,978.71	11,058.96 11,058.96	0.00	1,080.25 1,080.25
41.000 HYBRID ENERGY HOLDINGS INC 44861A103 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	12.30 12.30	0.00 0.00	0.00	-12.30 -12.30
59.000 HYBRID ENERGY HOLDINGS INC 44861A103 KR2F19010002: TRANSITION ACCT	0.0001 0.0001	17.70 17.70	0.01 0.01	0.00	-17.69 -17.69
4,641.000 IDT CORP 448947507 KR2F10020002: NTGI STRUCTURED	17.4200 17.4200	61,323.63 61,323.63	80,846.22 80,846.22	0.00	19,522.59 19,522.59
397.000 HYPERDYNAMICS CORP 448954206 KR2F10020002: NTGI STRUCTURED	3.2500 3.2500	5,626.87 5,626.87	1,290.25 1,290.25	0.00	-4,336.62 -4,336.62
206.000 HYPERFEED TECHNOLOGIES INC 44913S508 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	11,575.92 11,575.92	0.02 0.02	0.00	-11,575.90 -11,575.90



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400.000 HYPERION THERAPEUTICS INC 44915N101 KR2F10020002: NTGI STRUCTURED	26.1000 26.1000	34,668.62 34,668.62	36,540.00 36,540.00	0.00	1,871.38 1,871.38
1,224.000 HYSTER-YALE MATERIALS HANDLING 449172105 KR2F10020002: NTGI STRUCTURED	88.5400 88.5400	26,344.60 26,344.60	108,372.96 108,372.96	0.00	82,028.36 82,028.36
1,356.000 ICF INTERNATIONAL INC 44925C103 KR2F10020002: NTGI STRUCTURED	35.3600 35.3600	36,622.81 36,622.81	47,948.16 47,948.16	0.00	11,325.35 11,325.35
3,768.000 ICG GROUP INC 44928D108 KR2F10020002: NTGI STRUCTURED	20.8800 20.8800	46,621.05 46,621.05	78,675.84 78,675.84	0.00	32,054.79 32,054.79
1,415.000 ICU MEDICAL INC 44930G107 KR2F10020002: NTGI STRUCTURED	60.8100 60.8100	21,937.15 21,937.15	86,046.15 86,046.15	0.00	64,109.00 64,109.00
1.000 ICTC GROUP INC 44931F108 KR2F10020002: NTGI STRUCTURED	22.0000 22.0000	7,469.77 7,469.77	22.00 22.00	0.00	-7,447.77 -7,447.77
1,107.000 ICAD INC 44934S206 KR2F10020002: NTGI STRUCTURED	6.4100 6.4100	12,361.62 12,361.62	7,095.87 7,095.87	0.00	-5,265.75 -5,265.75
1,818.000 ID SYSTEMS INC 449489103 KR2F10020002: NTGI STRUCTURED	5.4400 5.4400	19,784.94 19,784.94	9,889.92 9,889.92	0.00	-9,895.02 -9,895.02
2,700.000 IEC ELECTRONICS CORP 44949L105 KR2F10020002: NTGI STRUCTURED	4.3500 4.3500	4,625.47 4,625.47	11,745.00 11,745.00	0.00	7,119.53 7,119.53
531.000 IGI LABORATORIES INC 449575109 KR2F10020002: NTGI STRUCTURED	5.3100 5.3100	929.25 929.25	2,819.61 2,819.61	0.00	1,890.36 1,890.36



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,400.000 IGO CORPORATIONS 449592997 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
245.000 IGO INC 449593201 KR2F10020002: NTGI STRUCTURED	3.2000 3.2000	13,189.23 13,189.23	784.00 784.00	0.00	-12,405.23 -12,405.23
3,735.000 IPC THE HOSPITALIST CO INC 44984A105 KR2F10020002: NTGI STRUCTURED	44.2200 44.2200	96,211.83 96,211.83	165,161.70 165,161.70	0.00	68,949.87 68,949.87
3,424.000 ISTAR FINANCIAL INC 45031U101 KR2F10020002: NTGI STRUCTURED	14.9800 14.9800	42,059.30 42,059.30	51,291.52 51,291.52	0.00	9,232.22 9,232.22
3,000.000 ITT EDUCATIONAL SERVICES INC 45068B109 KR2F10020002: NTGI STRUCTURED	16.6900 16.6900	167,293.75 167,293.75	50,070.00 50,070.00	0.00	-117,223.75 -117,223.75
17,938.000 IXIA 45071R109 KR2F10020002: NTGI STRUCTURED	11.4300 11.4300	147,918.40 147,918.40	205,031.34 205,031.34	0.00	57,112.94 57,112.94
3,460.000 IBERIABANK CORP 450828108 KR2F10020002: NTGI STRUCTURED	69.1900 69.1900	118,615.96 118,615.96	239,397.40 239,397.40	0.00	120,781.44 120,781.44
58,975.000 ITT CORP 450911201 KR2F10030002: SYSTEMATIC	48.1000 48.1000	2,456,426.06 2,456,426.06	2,836,697.50 2,836,697.50	0.02	380,271.44 380,271.44
7,726.000 ICONIX BRAND GROUP INC 451055107 KR2F10020002: NTGI STRUCTURED	42.9400 42.9400	68,403.68 68,403.68	331,754.44 331,754.44	0.00	263,350.76 263,350.76
6,374.000 IDACORP INC 451107106 KR2F10020002: NTGI STRUCTURED	57.8300 57.8300	251,800.48 251,800.48	368,608.42 368,608.42	0.00	116,807.94 116,807.94

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10,999.000 IDENIX PHARMACEUTICALS INC 45166R204 KR2F10020002: NTGI STRUCTURED	24.1000 24.1000	71,856.34 71,856.34	265,075.90 265,075.90	0.00	193,219.56 193,219.56
52,864.000 IDEX CORP 45167R104 KR2F10040002: GENEVA CAPITAL	80.7400 80.7400	2,471,758.21 2,471,758.21	4,268,239.36 4,268,239.36	0.04	1,796,481.15 1,796,481.15
17,562.000 IDEXX LABORATORIES INC 45168D104 KR2F10040002: GENEVA CAPITAL	133.5700 133.5700	2,177,981.22 2,177,981.22	2,345,756.34 2,345,756.34	0.02	167,775.12 167,775.12
1,840.000 IDERA PHARMACEUTICALS INC 45168K306 KR2F10020002: NTGI STRUCTURED	2.9000 2.9000	27,699.15 27,699.15	5,336.00 5,336.00	0.00	-22,363.15 -22,363.15
2,687.000 IDNA INC 45169P106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	2,418.30 2,418.30	0.00 0.00	0.00	-2,418.30 -2,418.30
831.000 IENTERTAINMENT NETWORK INC 45169Q104 KR2F10020002: NTGI STRUCTURED	0.0155 0.0155	2,535.63 2,535.63	12.88 12.88	0.00	-2,522.75 -2,522.75
7,770.000 IGATE CORP 45169U105 KR2F10020002: NTGI STRUCTURED	36.3900 36.3900	120,356.98 120,356.98	282,750.30 282,750.30	0.00	162,393.32 162,393.32
336.000 IDENTIV INC 45170X205 KR2F10020002: NTGI STRUCTURED	11.0700 11.0700	138,107.46 138,107.46	3,719.52 3,719.52	0.00	-134,387.94 -134,387.94
34,439.000 IHS INC 451734107 KR2F10040002: GENEVA CAPITAL	135.6700 135.6700	3,523,768.00 3,523,768.00	4,672,339.13 4,672,339.13	0.04	1,148,571.13 1,148,571.13
15,490.000 IHS INC 451734107 KR2F10060002: WESTFIELD CAPITAL	135.6700 135.6700	1,807,219.78 1,807,219.78	2,101,528.30 2,101,528.30	0.02	294,308.52 294,308.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,439.000 IKANOS COMMUNICATIONS INC 45173E105 KR2F10020002: NTGI STRUCTURED	0.4250 0.4250	19,469.68 19,469.68	1,461.58 1,461.58	0.00	-18,008.10 -18,008.10
29,534.000 ILLINOIS TOOL WORKS INC 452308109 KR2F19020002: S&P 500 INDEX	87.5600 87.5600	1,044,105.94 1,044,105.94	2,585,997.04 2,585,997.04	0.02	1,541,891.10 1,541,891.10
7,430.000 IMATION CORP 45245A107 KR2F10020002: NTGI STRUCTURED	3.4400 3.4400	166,880.64 166,880.64	25,559.20 25,559.20	0.00	-141,321.44 -141,321.44
969.000 IMAGEWARE SYSTEMS INC 45245S108 KR2F10020002: NTGI STRUCTURED	2.2300 2.2300	1,910.40 1,910.40	2,160.87 2,160.87	0.00	250.47 250.47
667.000 IMAGINON INC 45246K203 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	4,113.76 4,113.76	0.07 0.07	0.00	-4,113.69 -4,113.69
3,006.000 IMMERSION CORP 452521107 KR2F10020002: NTGI STRUCTURED	12.7200 12.7200	19,113.30 19,113.30	38,236.32 38,236.32	0.00	19,123.02 19,123.02
11,223.000 IMMUNOGEN INC 45253H101 KR2F10020002: NTGI STRUCTURED	11.8500 11.8500	192,984.93 192,984.93	132,992.55 132,992.55	0.00	-59,992.38 -59,992.38
7.000 IMMUNE PHARMACEUTICALS INC 45254C101 KR2F10020002: NTGI STRUCTURED	2.5300 2.5300	30,902.02 30,902.02	17.71 17.71	0.00	-30,884.31 -30,884.31
558.000 IMPAC MORTGAGE HOLDINGS INC 45254P508 KR2F10020002: NTGI STRUCTURED	4.7600 4.7600	83,965.82 83,965.82	2,656.08 2,656.08	0.00	-81,309.74 -81,309.74
18,800.000 IMPATH INC COM 45255G101 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	276,241.48 276,241.48	18,800.00 18,800.00	0.00	-257,441.48 -257,441.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,073.000 IMPAX LABORATORIES INC 45256B101 KR2F10020002: NTGI STRUCTURED	29.9900 29.9900	113,694.96 113,694.96	362,069.27 362,069.27	0.00	248,374.31 248,374.31
7,874.000 IMMUNOMEDICS INC 452907108 KR2F10020002: NTGI STRUCTURED	3.6500 3.6500	39,254.11 39,254.11	28,740.10 28,740.10	0.00	-10,514.01 -10,514.01
4,900.000 IMPERVA INC 45321L100 KR2F10020002: NTGI STRUCTURED	26.1800 26.1800	157,275.97 157,275.97	128,282.00 128,282.00	0.00	-28,993.97 -28,993.97
300.000 INCOMNET INC 453365207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	310.20 310.20	0.00 0.00	0.00	-310.20 -310.20
2,705.000 INDEPENDENCE HOLDING CO 453440307 KR2F10020002: NTGI STRUCTURED	14.1300 14.1300	25,648.59 25,648.59	38,221.65 38,221.65	0.00	12,573.06 12,573.06
5,118.000 INDEPENDENT BANK CORP/ROCKLAND 453836108 KR2F10020002: NTGI STRUCTURED	38.3800 38.3800	95,805.30 95,805.30	196,428.84 196,428.84	0.00	100,623.54 100,623.54
107.000 INDEPENDENT BANK CORPORATION 453838609 KR2F10020002: NTGI STRUCTURED	12.8700 12.8700	9,544.01 9,544.01	1,377.09 1,377.09	0.00	-8,166.92 -8,166.92
205,390.000 INDIA CEMENTS LTD 45408P503 GDR KR2F20020002: BOSTON CO NON-US VAL	3.9687 3.9687	572,421.08 572,421.08	815,131.29 815,131.29	0.01	242,710.21 242,710.21
25,800.000 INDYMAC BANCORP INC 456607100 KR2F10020002: NTGI STRUCTURED	0.0101 0.0101	627,880.05 627,880.05	260.58 260.58	0.00	-627,619.47 -627,619.47
1,437.000 INFINITY ENERGY RESOURCES INC 45663L403 KR2F10020002: NTGI STRUCTURED	1.1300 1.1300	13,386.45 13,386.45	1,623.81 1,623.81	0.00	-11,762.64 -11,762.64



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,578.000 INFINITY PHARMACEUTICALS INC 45665G303 KR2F10020002: NTGI STRUCTURED	12.7400 12.7400	138,245.71 138,245.71	109,283.72 109,283.72	0.00	-28,961.99 -28,961.99
1,838.000 INFINITY PROPERTY & CASUALTY C 45665Q103 KR2F10020002: NTGI STRUCTURED	67.2300 67.2300	68,156.92 68,156.92	123,568.74 123,568.74	0.00	55,411.82 55,411.82
11,041.000 INFINERA CORP 45667G103 KR2F10020002: NTGI STRUCTURED	9.2000 9.2000	137,444.17 137,444.17	101,577.20 101,577.20	0.00	-35,866.97 -35,866.97
68,594.000 INFOSYS LTD 456788108 ADR KR2F20050002: AMERICAN CENTURY	53.7700 53.7700	3,611,474.10 3,611,474.10	3,688,299.38 3,688,299.38	0.03	76,825.28 76,825.28
7,259.000 INGLES MARKETS INC 457030104 KR2F10020002: NTGI STRUCTURED	26.3500 26.3500	106,962.68 106,962.68	191,274.65 191,274.65	0.00	84,311.97 84,311.97
4,200.000 INGREDION INC 457187102 KR2F10090002: INVESCO	75.0400 75.0400	324,471.00 324,471.00	315,168.00 315,168.00	0.00	-9,303.00 -9,303.00
7,199.000 INLAND REAL ESTATE CORP 457461200 KR2F10020002: NTGI STRUCTURED	10.6300 10.6300	103,756.77 103,756.77	76,525.37 76,525.37	0.00	-27,231.40 -27,231.40
4,006.000 INNODATA INC 457642205 KR2F10020002: NTGI STRUCTURED	3.2200 3.2200	9,083.76 9,083.76	12,899.32 12,899.32	0.00	3,815.56 3,815.56
7,843.000 INNOVEX INC/MN 457647105 KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	101,035.89 101,035.89	31.37 31.37	0.00	-101,004.52 -101,004.52
4,437.000 INSIGHT ENTERPRISES INC 45765U103 KR2F10020002: NTGI STRUCTURED	30.7400 30.7400	80,396.72 80,396.72	136,393.38 136,393.38	0.00	55,996.66 55,996.66



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,956.000 INSIGNIA SYSTEMS INC 45765Y105 KR2F10020002: NTGI STRUCTURED	3.2600 3.2600	11,476.75 11,476.75	6,376.56 6,376.56	0.00	-5,100.19 -5,100.19
6,062.000 INSITE VISION INC 457660108 KR2F10020002: NTGI STRUCTURED	0.1550 0.1550	30,325.15 30,325.15	939.61 939.61	0.00	-29,385.54 -29,385.54
8,324.000 INSMED INC 457669307 KR2F10020002: NTGI STRUCTURED	19.9800 19.9800	134,080.01 134,080.01	166,313.52 166,313.52	0.00	32,233.51 32,233.51
2,718.000 INNOSPEC INC 45768S105 KR2F10020002: NTGI STRUCTURED	43.1700 43.1700	65,104.62 65,104.62	117,336.06 117,336.06	0.00	52,231.44 52,231.44
2,678.000 INNOVATIVE SOLUTIONS & SUPPORT 45769N105 KR2F10020002: NTGI STRUCTURED	7.4400 7.4400	16,678.82 16,678.82	19,924.32 19,924.32	0.00	3,245.50 3,245.50
3,451.000 INOVIO PHARMACEUTICALS INC 45773H201 KR2F10020002: NTGI STRUCTURED	10.8100 10.8100	30,304.68 30,304.68	37,305.31 37,305.31	0.00	7,000.63 7,000.63
6,200.000 INPLAY TECHNOLOGIES INC 45773L103 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	40,924.91 40,924.91	0.00 0.00	0.00	-40,924.91 -40,924.91
676.000 INNERWORKINGS INC 45773Y105 KR2F10020002: NTGI STRUCTURED	8.5000 8.5000	4,541.89 4,541.89	5,746.00 5,746.00	0.00	1,204.11 1,204.11
2,087.000 INNOPHOS HOLDINGS INC 45774N108 KR2F10020002: NTGI STRUCTURED	57.5700 57.5700	66,888.93 66,888.93	120,148.59 120,148.59	0.00	53,259.66 53,259.66
4,495.000 INNOPHOS HOLDINGS INC 45774N108 KR2F10070002: RIVER ROAD	57.5700 57.5700	237,519.01 237,519.01	258,777.15 258,777.15	0.00	21,258.14 21,258.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,562.000 INSTEEL INDUSTRIES INC 45774W108 KR2F10020002: NTGI STRUCTURED	19.6500 19.6500	10,617.00 10,617.00	69,993.30 69,993.30	0.00	59,376.30 59,376.30
3,631.000 INSPERITY INC 45778Q107 KR2F10020002: NTGI STRUCTURED	33.0000 33.0000	33,729.89 33,729.89	119,823.00 119,823.00	0.00	86,093.11 86,093.11
276.000 INSTITUTIONAL FINANCIAL MARKET 45779L107 KR2F10020002: NTGI STRUCTURED	2.0100 2.0100	26,138.76 26,138.76	554.76 554.76	0.00	-25,584.00 -25,584.00
2,637.000 INSULET CORP 45784P101 KR2F10020002: NTGI STRUCTURED	39.6700 39.6700	58,571.73 58,571.73	104,609.79 104,609.79	0.00	46,038.06 46,038.06
2,731.000 INTEGRA LIFESCIENCES HOLDINGS 457985208 KR2F10020002: NTGI STRUCTURED	47.0600 47.0600	29,362.63 29,362.63	128,520.86 128,520.86	0.00	99,158.23 99,158.23
15,714.000 INTEGRATED DEVICE TECHNOLOGY I 458118106 KR2F10020002: NTGI STRUCTURED	15.4600 15.4600	134,736.34 134,736.34	242,938.44 242,938.44	0.00	108,202.10 108,202.10
41,500.000 INTEGRATED DEVICE TECHNOLOGY I 458118106 KR2F10030002: SYSTEMATIC	15.4600 15.4600	635,652.80 635,652.80	641,590.00 641,590.00	0.01	5,937.20 5,937.20
198.000 INTEGRATED ELECTRICAL SERVICES 45811E301 KR2F10020002: NTGI STRUCTURED	6.5400 6.5400	48,110.43 48,110.43	1,294.92 1,294.92	0.00	-46,815.51 -46,815.51
3,989.000 INTEGRAL VISION INC 45811H106 KR2F10020002: NTGI STRUCTURED	0.0033 0.0033	13,292.25 13,292.25	13.16 13.16	0.00	-13,279.09 -13,279.09
3,606.000 INTEGRATED SILICON SOLUTION IN 45812P107 KR2F10020002: NTGI STRUCTURED	14.7700 14.7700	40,230.23 40,230.23	53,260.62 53,260.62	0.00	13,030.39 13,030.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
387,318.000 INTEL CORP 458140100 KR2F19020002: S&P 500 INDEX	30.9000 30.9000	4,717,819.28 4,717,819.28	11,968,126.20 11,968,126.20	0.10	7,250,306.92 7,250,306.92
39,076.000 INTEL CORP 458140100 KR2F10070002: RIVER ROAD	30.9000 30.9000	868,369.88 868,369.88	1,207,448.40 1,207,448.40	0.01	339,078.52 339,078.52
2,471.000 INTEGRA BANK CORP 45814P105 KR2F10020002: NTGI STRUCTURED	0.0015 0.0015	57,678.76 57,678.76	3.71 3.71	0.00	-57,675.05 -57,675.05
1,012.000 INTELLICHECK MOBILISA INC 45817G102 KR2F10020002: NTGI STRUCTURED	0.7300 0.7300	7,749.77 7,749.77	738.76 738.76	0.00	-7,011.01 -7,011.01
6,222.000 INTEGRYS ENERGY GROUP INC 45822P105 KR2F19020002: S&P 500 INDEX	71.1300 71.1300	320,813.11 320,813.11	442,570.86 442,570.86	0.00	121,757.75 121,757.75
3,312.000 INTELIGENT INC 45825N107 KR2F10020002: NTGI STRUCTURED	13.8700 13.8700	58,117.07 58,117.07	45,937.44 45,937.44	0.00	-12,179.63 -12,179.63
3,136.000 INTER PARFUMS INC 458334109 KR2F10020002: NTGI STRUCTURED	29.5500 29.5500	12,101.65 12,101.65	92,668.80 92,668.80	0.00	80,567.15 80,567.15
4,762.000 INTERACTIVE BROKERS GROUP INC 45841N107 KR2F10020002: NTGI STRUCTURED	23.2900 23.2900	125,839.91 125,839.91	110,906.98 110,906.98	0.00	-14,932.93 -14,932.93
2,981.000 INTERACTIVE INTELLIGENCE GROUP 45841V109 INC KR2F10020002: NTGI STRUCTURED	56.1300 56.1300	102,574.18 102,574.18	167,323.53 167,323.53	0.00	64,749.35 64,749.35
7,049.000 INTERFACE INC 458665304 KR2F10020002: NTGI STRUCTURED	18.8400 18.8400	87,886.52 87,886.52	132,803.16 132,803.16	0.00	44,916.64 44,916.64



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,550.000 INTERCONTINENTAL EXCHANGE INC 45866F104 KR2F10040002: GENEVA CAPITAL	188.9000 188.9000	2,792,428.80 2,792,428.80	3,881,895.00 3,881,895.00	0.03	1,089,466.20 1,089,466.20
8,955.000 INTERCONTINENTAL EXCHANGE INC 45866F104 KR2F19020002: S&P 500 INDEX	188.9000 188.9000	1,321,906.29 1,321,906.29	1,691,599.50 1,691,599.50	0.01	369,693.21 369,693.21
3,193.000 INTEREP NATIONAL RADIO SALES I 45866V109 KR2F10020002: NTGI STRUCTURED	0.0025 0.0025	33,989.48 33,989.48	7.98 7.98	0.00	-33,981.50 -33,981.50
5,330.000 INTERDIGITAL INC/PA 45867G101 KR2F10020002: NTGI STRUCTURED	47.8000 47.8000	17,856.81 17,856.81	254,774.00 254,774.00	0.00	236,917.19 236,917.19
324.000 INTERLINK ELECTRONICS INC 458751302 KR2F10020002: NTGI STRUCTURED	7.5000 7.5000	8,556.81 8,556.81	2,430.00 2,430.00	0.00	-6,126.81 -6,126.81
20,500.000 INTERMET CORP 45881K104 KR2F10020002: NTGI STRUCTURED	0.0210 0.0210	352,765.25 352,765.25	430.50 430.50	0.00	-352,334.75 -352,334.75
9,038.000 INTERMUNE INC 45884X103 KR2F10020002: NTGI STRUCTURED	44.1500 44.1500	232,385.86 232,385.86	399,027.70 399,027.70	0.00	166,641.84 166,641.84
5,174.000 INTERNAP NETWORK SERVICES CORP 45885A300 KR2F10020002: NTGI STRUCTURED	7.0500 7.0500	81,789.56 81,789.56	36,476.70 36,476.70	0.00	-45,312.86 -45,312.86
6,560.000 INTERNATIONAL BANCSHARES CORP 459044103 KR2F10020002: NTGI STRUCTURED	27.0000 27.0000	172,254.56 172,254.56	177,120.00 177,120.00	0.00	4,865.44 4,865.44
15,100.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR2F10090002: INVESCO	181.2700 181.2700	2,815,032.60 2,815,032.60	2,737,177.00 2,737,177.00	0.02	-77,855.60 -77,855.60



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,700.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR2F10060002: WESTFIELD CAPITAL	181.2700 181.2700	2,473,297.18 2,473,297.18	2,302,129.00 2,302,129.00	0.02	-171,168.18 -171,168.18
74,029.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR2F19020002: S&P 500 INDEX	181.2700 181.2700	4,723,394.37 4,723,394.37	13,419,236.83 13,419,236.83	0.11	8,695,842.46 8,695,842.46
6,325.000 INTERNATIONAL FLAVORS & FRAGRA 459506101 KR2F19020002: S&P 500 INDEX	104.2800 104.2800	214,867.54 214,867.54	659,571.00 659,571.00	0.01	444,703.46 444,703.46
731.000 INTERNATIONAL ISOTOPES INC 45972C102 KR2F10020002: NTGI STRUCTURED	0.0450 0.0450	5,028.37 5,028.37	32.90 32.90	0.00	-4,995.47 -4,995.47
381.000 INTERNATIONAL LOTTERY & TOTALI 459824207 KR2F10020002: NTGI STRUCTURED	1.2400 1.2400	369.09 369.09	472.44 472.44	0.00	103.35 103.35
33,705.000 INTERNATIONAL PAPER CO 460146103 KR2F19020002: S&P 500 INDEX	50.4700 50.4700	899,404.07 899,404.07	1,701,091.35 1,701,091.35	0.01	801,687.28 801,687.28
35,990.000 INTERNATIONAL PAPER CO 460146103 KR2F10050002: SASCO CAPITAL	50.4700 50.4700	1,102,629.13 1,102,629.13	1,816,415.30 1,816,415.30	0.02	713,786.17 713,786.17
8,188.000 INTERNATIONAL RECTIFIER CORP 460254105 KR2F10020002: NTGI STRUCTURED	27.9000 27.9000	187,202.14 187,202.14	228,445.20 228,445.20	0.00	41,243.06 41,243.06
1,656.000 INTERNATIONAL SHIPHOLDING CORP 460321201 KR2F10020002: NTGI STRUCTURED	22.9200 22.9200	23,538.01 23,538.01	37,955.52 37,955.52	0.00	14,417.51 14,417.51
3,257.000 INTERNATIONAL SPEEDWAY CORP 460335201 KR2F10020002: NTGI STRUCTURED	33.2800 33.2800	102,887.72 102,887.72	108,392.96 108,392.96	0.00	5,505.24 5,505.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,381.000 INTERNET AMERICA INC 46058Y109 KR2F10020002: NTGI STRUCTURED	0.6200 0.6200	24,801.09 24,801.09	1,476.22 1,476.22	0.00	-23,324.87 -23,324.87
1,131.000 INTERPHASE CORP 460593106 KR2F10020002: NTGI STRUCTURED	4.3300 4.3300	20,046.74 20,046.74	4,897.23 4,897.23	0.00	-15,149.51 -15,149.51
12,223.000 INTERPLAY ENTERTAINMENT CORP 460615107 KR2F10020002: NTGI STRUCTURED	0.0095 0.0095	53,338.73 53,338.73	116.12 116.12	0.00	-53,222.61 -53,222.61
194.000 INTERNET PATENTS CORP 46063G101 KR2F10020002: NTGI STRUCTURED	3.1000 3.1000	888.03 888.03	601.40 601.40	0.00	-286.63 -286.63
32,963.000 INTERPUBLIC GROUP OF COS INC/T 460690100 KR2F19020002: S&P 500 INDEX	19.5100 19.5100	528,719.26 528,719.26	643,108.13 643,108.13	0.01	114,388.87 114,388.87
14,709.000 INTERSIL CORP 46069S109 KR2F10020002: NTGI STRUCTURED	14.9500 14.9500	154,430.05 154,430.05	219,899.55 219,899.55	0.00	65,469.50 65,469.50
5,600.000 INTERVISUAL BOOKS INC 460918105 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	10,253.90 10,253.90	0.56 0.56	0.00	-10,253.34 -10,253.34
1,482.000 INTERVEST BANCSHARES CORP 460927106 KR2F10020002: NTGI STRUCTURED	7.7400 7.7400	27,375.73 27,375.73	11,470.68 11,470.68	0.00	-15,905.05 -15,905.05
8,518.000 INTERVAL LEISURE GROUP INC 46113M108 KR2F10020002: NTGI STRUCTURED	21.9400 21.9400	78,676.46 78,676.46	186,884.92 186,884.92	0.00	108,208.46 108,208.46
1,250.000 INTEST CORP 461147100 KR2F10020002: NTGI STRUCTURED	3.8900 3.8900	8,674.41 8,674.41	4,862.50 4,862.50	0.00	-3,811.91 -3,811.91



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,925.000 INTEVAC INC 461148108 KR2F10020002: NTGI STRUCTURED	8.0100 8.0100	13,735.48 13,735.48	15,419.25 15,419.25	0.00	1,683.77 1,683.77
2,862.000 INTL. FCSTONE INC 46116V105 KR2F10020002: NTGI STRUCTURED	19.9200 19.9200	118,045.02 118,045.02	57,011.04 57,011.04	0.00	-61,033.98 -61,033.98
54,791.000 INTUIT INC 461202103 KR2F10040002: GENEVA CAPITAL	80.5300 80.5300	3,219,529.46 3,219,529.46	4,412,319.23 4,412,319.23	0.04	1,192,789.77 1,192,789.77
22,088.000 INTUIT INC 461202103 KR2F19020002: S&P 500 INDEX	80.5300 80.5300	1,178,349.09 1,178,349.09	1,778,746.64 1,778,746.64	0.01	600,397.55 600,397.55
7,548.000 INVACARE CORP 461203101 KR2F10020002: NTGI STRUCTURED	18.3700 18.3700	195,717.49 195,717.49	138,656.76 138,656.76	0.00	-57,060.73 -57,060.73
2,988.000 INTUITIVE SURGICAL INC 46120E602 KR2F19020002: S&P 500 INDEX	411.8000 411.8000	1,123,737.34 1,123,737.34	1,230,458.40 1,230,458.40	0.01	106,721.06 106,721.06
1,812.000 INTRUSION INC 46121E205 KR2F10020002: NTGI STRUCTURED	1.8200 1.8200	44,444.33 44,444.33	3,297.84 3,297.84	0.00	-41,146.49 -41,146.49
2,100.000 INTRICON CORP 46121H109 KR2F10020002: NTGI STRUCTURED	8.5500 8.5500	12,204.95 12,204.95	17,955.00 17,955.00	0.00	5,750.05 5,750.05
6,400.000 INTREPID POTASH INC 46121Y102 KR2F10020002: NTGI STRUCTURED	16.7600 16.7600	132,958.92 132,958.92	107,264.00 107,264.00	0.00	-25,694.92 -25,694.92
765.000 INUVO INC 46122W204 KR2F10020002: NTGI STRUCTURED	0.8894 0.8894	680.85 680.85	680.39 680.39	0.00	-0.46 -0.46



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,600.000 INVENSENSE INC 46123D205 KR2F10020002: NTGI STRUCTURED	22.6900 22.6900	118,437.66 118,437.66	149,754.00 149,754.00	0.00	31,316.34 31,316.34
16,418.000 INVESCO MORTGAGE CAPITAL INC 46131B100 KR2F10020002: NTGI STRUCTURED	17.3600 17.3600	320,660.24 320,660.24	285,016.48 285,016.48	0.00	-35,643.76 -35,643.76
4,822.000 INVESTMENT TECHNOLOGY GROUP IN 46145F105 KR2F10020002: NTGI STRUCTURED	16.8800 16.8800	139,718.18 139,718.18	81,395.36 81,395.36	0.00	-58,322.82 -58,322.82
44,665.000 INVESTORS BANCORP INC NEW COM 46146L101 KR2F10020002: NTGI STRUCTURED	11.0500 11.0500	259,761.60 259,761.60	493,548.25 493,548.25	0.00	233,786.65 233,786.65
11,771.000 INVESTORS REAL ESTATE TRUST 461730103 KR2F10020002: NTGI STRUCTURED	9.2100 9.2100	103,823.56 103,823.56	108,410.91 108,410.91	0.00	4,587.35 4,587.35
794.000 INVESTORS TITLE CO 461804106 KR2F10020002: NTGI STRUCTURED	66.9000 66.9000	16,232.84 16,232.84	53,118.60 53,118.60	0.00	36,885.76 36,885.76
20,903.000 ION GEOPHYSICAL CORP 462044108 KR2F10020002: NTGI STRUCTURED	4.2200 4.2200	142,607.25 142,607.25	88,210.66 88,210.66	0.00	-54,396.59 -54,396.59
5,205.000 IPASS INC 46261V108 KR2F10020002: NTGI STRUCTURED	1.2000 1.2000	27,275.04 27,275.04	6,246.00 6,246.00	0.00	-21,029.04 -21,029.04
2,056.000 IRIDEX CORP 462684101 KR2F10020002: NTGI STRUCTURED	8.3100 8.3100	22,460.55 22,460.55	17,085.36 17,085.36	0.00	-5,375.19 -5,375.19
4,824.000 IRIDIUM COMMUNICATIONS INC 46269C102 KR2F10020002: NTGI STRUCTURED	8.4600 8.4600	48,140.55 48,140.55	40,811.04 40,811.04	0.00	-7,329.51 -7,329.51



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,375.000 IROBOT CORP 462726100 KR2F10020002: NTGI STRUCTURED	40.9500 40.9500	124,108.98 124,108.98	138,206.25 138,206.25	0.00	14,097.27 14,097.27
13,292.000 IRON MOUNTAIN INC 462846106 KR2F19020002: S&P 500 INDEX	35.4500 35.4500	429,364.11 429,364.11	471,201.40 471,201.40	0.00	41,837.29 41,837.29
18,653.000 IRON MOUNTAIN INC 462846106 KR2F10070002: RIVER ROAD	35.4500 35.4500	618,074.12 618,074.12	661,248.85 661,248.85	0.01	43,174.73 43,174.73
14,680.000 ISHARES MSCI ACWI EX US ETF 464288240 KR2F20020002: BOSTON CO NON-US VAL	48.0300 48.0300	716,730.47 716,730.47	705,080.40 705,080.40	0.01	-11,650.07 -11,650.07
12,660.000 ISIS PHARMACEUTICALS INC 464330109 KR2F10020002: NTGI STRUCTURED	34.4500 34.4500	166,032.32 166,032.32	436,137.00 436,137.00	0.00	270,104.68 270,104.68
6,472.000 ISLE OF CAPRI CASINOS INC 464592104 KR2F10020002: NTGI STRUCTURED	8.5600 8.5600	73,161.05 73,161.05	55,400.32 55,400.32	0.00	-17,760.73 -17,760.73
2,543.000 ITERIS INC 46564T107 KR2F10020002: NTGI STRUCTURED	1.7000 1.7000	24,658.48 24,658.48	4,323.10 4,323.10	0.00	-20,335.38 -20,335.38
5,700.000 ITRON INC 465741106 KR2F10020002: NTGI STRUCTURED	40.5500 40.5500	251,486.69 251,486.69	231,135.00 231,135.00	0.00	-20,351.69 -20,351.69
17.000 ITZYOURMALL INC 46575M109 KR2F10020002: NTGI STRUCTURED	0.0011 0.0011	2,443.75 2,443.75	0.02 0.02	0.00	-2,443.73 -2,443.73
4,969.000 IXYS CORP 46600W106 KR2F10020002: NTGI STRUCTURED	12.3200 12.3200	38,560.31 38,560.31	61,218.08 61,218.08	0.00	22,657.77 22,657.77



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,034.000 J&J SNACK FOODS CORP 466032109 KR2F10020002: NTGI STRUCTURED	94.1200 94.1200	44,914.69 44,914.69	285,560.08 285,560.08	0.00	240,645.39 240,645.39
686.000 JER INVESTORS TRUST INC 46614H400 KR2F10020002: NTGI STRUCTURED	0.0675 0.0675	61,858.02 61,858.02	46.31 46.31	0.00	-61,811.71 -61,811.71
294,473.000 JPMORGAN CHASE & CO 46625H100 KR2F19020002: S&P 500 INDEX	57.6200 57.6200	7,504,865.70 7,504,865.70	16,967,534.26 16,967,534.26	0.14	9,462,668.56 9,462,668.56
55,400.000 JPMORGAN CHASE & CO 46625H100 KR2F10080002: WESTWOOD MGMT	57.6200 57.6200	2,306,774.97 2,306,774.97	3,192,148.00 3,192,148.00	0.03	885,373.03 885,373.03
1,900.000 JPMORGAN CHASE & CO 46625H100 KR2F10090002: INVESCO	57.6200 57.6200	103,391.60 103,391.60	109,478.00 109,478.00	0.00	6,086.40 6,086.40
14,392.000 JABIL CIRCUIT INC 466313103 KR2F19020002: S&P 500 INDEX	20.9000 20.9000	286,785.84 286,785.84	300,792.80 300,792.80	0.00	14,006.96 14,006.96
8,767.000 JACK IN THE BOX INC 466367109 KR2F10020002: NTGI STRUCTURED	59.8400 59.8400	51,313.97 51,313.97	524,617.28 524,617.28	0.00	473,303.31 473,303.31
237.000 JACLYN INC 469772206 KR2F10020002: NTGI STRUCTURED	5.7500 5.7500	651.75 651.75	1,362.75 1,362.75	0.00	711.00 711.00
1,462.000 JACO ELECTRONICS INC 469783104 KR2F10020002: NTGI STRUCTURED	0.1300 0.1300	3,669.13 3,669.13	190.06 190.06	0.00	-3,479.07 -3,479.07
10,291.000 JACOBS ENGINEERING GROUP INC 469814107 KR2F19020002: S&P 500 INDEX	53.2800 53.2800	433,083.87 433,083.87	548,304.48 548,304.48	0.00	115,220.61 115,220.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,155.000 JAKKS PACIFIC INC 47012E106 KR2F10020002: NTGI STRUCTURED	7.7400 7.7400	111,354.66 111,354.66	55,379.70 55,379.70	0.00	-55,974.96 -55,974.96
3,752.000 JAMES RIVER COAL CO 470355207 KR2F10020002: NTGI STRUCTURED	0.3900 0.3900	95,139.45 95,139.45	1,463.28 1,463.28	0.00	-93,676.17 -93,676.17
15,011.000 JANUS CAPITAL GROUP INC 47102X105 KR2F10020002: NTGI STRUCTURED	12.4800 12.4800	137,332.84 137,332.84	187,337.28 187,337.28	0.00	50,004.44 50,004.44
4,000.000 JAVELIN MORTGAGE INVESTMENT CO 47200B104 KR2F10020002: NTGI STRUCTURED	14.1000 14.1000	53,022.33 53,022.33	56,400.00 56,400.00	0.00	3,377.67 3,377.67
26,405.000 JETBLUE AIRWAYS CORP 477143101 KR2F10020002: NTGI STRUCTURED	10.8500 10.8500	101,085.20 101,085.20	286,494.25 286,494.25	0.00	185,409.05 185,409.05
1,237.000 JOE'S JEANS INC 47777N101 KR2F10020002: NTGI STRUCTURED	1.0600 1.0600	3,304.26 3,304.26	1,311.22 1,311.22	0.00	-1,993.04 -1,993.04
3,790.000 JOHN BEAN TECHNOLOGIES CORP 477839104 KR2F10020002: NTGI STRUCTURED	30.9900 30.9900	51,238.42 51,238.42	117,452.10 117,452.10	0.00	66,213.68 66,213.68
220,121.000 JOHNSON & JOHNSON 478160104 KR2F19020002: S&P 500 INDEX	104.6200 104.6200	10,780,021.32 10,780,021.32	23,029,059.02 23,029,059.02	0.19	12,249,037.70 12,249,037.70
4,600.000 JOHNSON & JOHNSON 478160104 KR2F10090002: INVESCO	104.6200 104.6200	398,427.80 398,427.80	481,252.00 481,252.00	0.00	82,824.20 82,824.20
21,900.000 JOHNSON & JOHNSON 478160104 KR2F10080002: WESTWOOD MGMT	104.6200 104.6200	1,436,814.51 1,436,814.51	2,291,178.00 2,291,178.00	0.02	854,363.49 854,363.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,675.000 JOHNSON CONTROLS INC 478366107 KR2F19020002: S&P 500 INDEX	49.9300	1,078,577.71	2,580,132.75	0.02	1,501,555.04
1,700.000 JOHNSON OUTDOORS INC 479167108 KR2F10020002: NTGI STRUCTURED	25.8000	16,955.52	43,860.00	0.00	26,904.48
6,468.000 JOURNAL COMMUNICATIONS INC 481130102 KR2F10020002: NTGI STRUCTURED	8.8700	76,784.10	57,371.16	0.00	-19,412.94
18,400.000 JOURNAL REGISTER CO COM 481138105 KR2F10020002: NTGI STRUCTURED	0.0020	314,757.41	36.80	0.00	-314,720.61
7,774.000 JOY GLOBAL INC 481165108 KR2F19020002: S&P 500 INDEX	61.5800	283,897.66	478,722.92	0.00	194,825.26
6,141.000 J2 GLOBAL INC 48123V102 KR2F10020002: NTGI STRUCTURED	50.8600	51,842.10	312,331.26	0.00	260,489.16
9,198.000 J2 GLOBAL INC 48123V102 KR2F10070002: RIVER ROAD	50.8600	284,118.34	467,810.28	0.00	183,691.94
78,300.000 JUNIPER NETWORKS INC 48203R104 KR2F10030002: SYSTEMATIC	24.5400	2,123,805.55	1,921,482.00	0.02	-202,323.55
142,100.000 JUNIPER NETWORKS INC 48203R104 KR2F10090002: INVESCO	24.5400	3,563,748.79	3,487,134.00	0.03	-76,614.79
36,862.000 JUNIPER NETWORKS INC 48203R104 KR2F19020002: S&P 500 INDEX	24.5400	614,839.19	904,593.48	0.01	289,754.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,902.000 KLA-TENCOR CORP 482480100 KR2F19020002: S&P 500 INDEX	72.6400 72.6400	682,954.86 682,954.86	937,201.28 937,201.28	0.01	254,246.42 254,246.42
412.000 KMG CHEMICALS INC 482564101 KR2F10020002: NTGI STRUCTURED	17.9800 17.9800	1,809.99 1,809.99	7,407.76 7,407.76	0.00	5,597.77 5,597.77
1,925.000 KVH INDUSTRIES INC 482738101 KR2F10020002: NTGI STRUCTURED	13.0300 13.0300	29,294.86 29,294.86	25,082.75 25,082.75	0.00	-4,212.11 -4,212.11
2,339.000 K12 INC 48273U102 KR2F10020002: NTGI STRUCTURED	24.0700 24.0700	52,659.03 52,659.03	56,299.73 56,299.73	0.00	3,640.70 3,640.70
2.000 KA WANG HOLDING INC 482805108 KR2F10020002: NTGI STRUCTURED	0.2100 0.2100	1,392.00 1,392.00	0.42 0.42	0.00	-1,391.58 -1,391.58
1,876.000 KADANT INC 48282T104 KR2F10020002: NTGI STRUCTURED	38.4500 38.4500	63,641.78 63,641.78	72,132.20 72,132.20	0.00	8,490.42 8,490.42
1,923.000 KAISER ALUMINUM CORP 483007704 KR2F10020002: NTGI STRUCTURED	72.8700 72.8700	113,843.81 113,843.81	140,129.01 140,129.01	0.00	26,285.20 26,285.20
3,143.000 KAMAN CORP 483548103 KR2F10020002: NTGI STRUCTURED	42.7300 42.7300	65,649.42 65,649.42	134,300.39 134,300.39	0.00	68,650.97 68,650.97
1,394.000 KANSAS CITY LIFE INSURANCE CO 484836101 KR2F10020002: NTGI STRUCTURED	45.4800 45.4800	55,979.04 55,979.04	63,399.12 63,399.12	0.00	7,420.08 7,420.08
8,584.000 KANSAS CITY SOUTHERN 485170302 KR2F19020002: S&P 500 INDEX	107.5100 107.5100	960,680.02 960,680.02	922,865.84 922,865.84	0.01	-37,814.18 -37,814.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,900.000 KAPSTONE PAPER AND PACKAGING C 48562P103 KR2F10020002: NTGI STRUCTURED	33.1300 33.1300	156,807.57 156,807.57	327,987.00 327,987.00	0.00	171,179.43 171,179.43
444.000 KATE SPADE & CO 485865109 KR2F10020002: NTGI STRUCTURED	38.1400 38.1400	1,133.93 1,133.93	16,934.16 16,934.16	0.00	15,800.23 15,800.23
5,199.000 KATY INDUSTRIES INC 486026107 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	58,614.91 58,614.91	5,199.00 5,199.00	0.00	-53,415.91 -53,415.91
7,735.000 KB HOME 48666K109 KR2F10020002: NTGI STRUCTURED	18.6800 18.6800	99,012.35 99,012.35	144,489.80 144,489.80	0.00	45,477.45 45,477.45
6,399.000 KEARNY FINANCIAL CORP 487169104 KR2F10020002: NTGI STRUCTURED	15.1400 15.1400	97,169.28 97,169.28	96,880.86 96,880.86	0.00	-288.42 -288.42
19,834.000 KELLOGG CO 487836108 KR2F19020002: S&P 500 INDEX	65.7000 65.7000	704,137.58 704,137.58	1,303,093.80 1,303,093.80	0.01	598,956.22 598,956.22
3,611.000 KELLY SERVICES INC 488152208 KR2F10020002: NTGI STRUCTURED	17.1700 17.1700	76,524.26 76,524.26	62,000.87 62,000.87	0.00	-14,523.39 -14,523.39
2,700.000 KEMET CORP 488360207 KR2F10020002: NTGI STRUCTURED	5.7500 5.7500	64,218.94 64,218.94	15,525.00 15,525.00	0.00	-48,693.94 -48,693.94
4,949.000 KEMPER CORPORATION 488401100 KR2F10020002: NTGI STRUCTURED	36.8600 36.8600	140,964.29 140,964.29	182,420.14 182,420.14	0.00	41,455.85 41,455.85
7,051.000 KENNEDY-WILSON HOLDINGS INC 489398107 KR2F10020002: NTGI STRUCTURED	26.8200 26.8200	22,632.09 22,632.09	189,107.82 189,107.82	0.00	166,475.73 166,475.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,499.000 KERYX BIOPHARMACEUTICALS INC 492515101 KR2F10020002: NTGI STRUCTURED	15.3800 15.3800	46,697.56 46,697.56	84,574.62 84,574.62	0.00	37,877.06 37,877.06
9,876.000 KEURIG GREEN MOUNTAIN INC 49271M100 KR2F19020002: S&P 500 INDEX	124.6100 124.6100	1,106,161.38 1,106,161.38	1,230,648.36 1,230,648.36	0.01	124,486.98 124,486.98
400.000 KEWAUNEE SCIENTIFIC CORP 492854104 KR2F10020002: NTGI STRUCTURED	17.6000 17.6000	4,173.89 4,173.89	7,040.00 7,040.00	0.00	2,866.11 2,866.11
16,220.000 KEY ENERGY SERVICES INC 492914106 KR2F10020002: NTGI STRUCTURED	9.1400 9.1400	95,063.35 95,063.35	148,250.80 148,250.80	0.00	53,187.45 53,187.45
969.000 KEY TECHNOLOGY INC 493143101 KR2F10020002: NTGI STRUCTURED	12.3200 12.3200	9,836.93 9,836.93	11,938.08 11,938.08	0.00	2,101.15 2,101.15
5,824.000 KEY TRONIC CORP 493144109 KR2F10020002: NTGI STRUCTURED	10.4800 10.4800	27,041.75 27,041.75	61,035.52 61,035.52	0.00	33,993.77 33,993.77
159,375.000 KEYCORP 493267108 KR2F10030002: SYSTEMATIC	14.3300 14.3300	2,165,601.48 2,165,601.48	2,283,843.75 2,283,843.75	0.02	118,242.27 118,242.27
68,726.000 KEYCORP 493267108 KR2F19020002: S&P 500 INDEX	14.3300 14.3300	674,278.89 674,278.89	984,843.58 984,843.58	0.01	310,564.69 310,564.69
5,800.000 KEYSTONE CONS INDS INC 493422109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	25,765.80 25,765.80	0.00 0.00	0.00	-25,765.80 -25,765.80
5,998.000 KFORCE INC 493732101 KR2F10020002: NTGI STRUCTURED	21.6500 21.6500	55,091.14 55,091.14	129,856.70 129,856.70	0.00	74,765.56 74,765.56



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,868.000 KID BRANDS INC 49375T100 KR2F10020002: NTGI STRUCTURED	0.0065 0.0065	39,040.79 39,040.79	12.14 12.14	0.00	-39,028.65 -39,028.65
5,630.000 KIMBALL INTERNATIONAL INC 494274103 KR2F10020002: NTGI STRUCTURED	16.7200 16.7200	106,757.52 106,757.52	94,133.60 94,133.60	0.00	-12,623.92 -12,623.92
5,849.000 KIMBERLY-CLARK CORP 494368103 KR2F10070002: RIVER ROAD	111.2200 111.2200	386,682.23 386,682.23	650,525.78 650,525.78	0.01	263,843.55 263,843.55
29,317.000 KIMBERLY-CLARK CORP 494368103 KR2F19020002: S&P 500 INDEX	111.2200 111.2200	1,021,537.03 1,021,537.03	3,260,636.74 3,260,636.74	0.03	2,239,099.71 2,239,099.71
31,947.000 KIMCO REALTY CORP 49446R109 KR2F19020002: S&P 500 INDEX	22.9800 22.9800	1,306,162.90 1,306,162.90	734,142.06 734,142.06	0.01	-572,020.84 -572,020.84
18,810.000 CITY OF MONTGOMERY ALABAMA 494521982 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
300.000 KINDER HOLDING CORP 494526106 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	562.50 562.50	0.03 0.03	0.00	-562.47 -562.47
29,660.000 KINDER MORGAN INC/DELAWARE 49456B101 KR2F10050002: SASCO CAPITAL	36.2600 36.2600	964,635.77 964,635.77	1,075,471.60 1,075,471.60	0.01	110,835.83 110,835.83
51,985.000 KINDER MORGAN INC/DELAWARE 49456B101 KR2F19020002: S&P 500 INDEX	36.2600 36.2600	1,752,271.12 1,752,271.12	1,884,976.10 1,884,976.10	0.02	132,704.98 132,704.98
12,128.000 KINDRED HEALTHCARE INC 494580103 KR2F10020002: NTGI STRUCTURED	23.1000 23.1000	130,883.94 130,883.94	280,156.80 280,156.80	0.00	149,272.86 149,272.86



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,000.000 KINGS ROAD ENTERTAINMENT INC 496162207 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	6,290.00 6,290.00	0.40 0.40	0.00	-6,289.60 -6,289.60
356.000 KIRKLAND'S INC 497498105 KR2F10020002: NTGI STRUCTURED	18.5500 18.5500	5,265.79 5,265.79	6,603.80 6,603.80	0.00	1,338.01 1,338.01
11,200.000 KITE REALTY GROUP TRUST 49803T102 KR2F10020002: NTGI STRUCTURED	6.1400 6.1400	95,372.50 95,372.50	68,768.00 68,768.00	0.00	-26,604.50 -26,604.50
9,192.000 KNOLL INC 498904200 KR2F10020002: NTGI STRUCTURED	17.3300 17.3300	106,047.63 106,047.63	159,297.36 159,297.36	0.00	53,249.73 53,249.73
8,335.000 KNIGHT TRANSPORTATION INC 499064103 KR2F10020002: NTGI STRUCTURED	23.7700 23.7700	52,020.03 52,020.03	198,122.95 198,122.95	0.00	146,102.92 146,102.92
31,592.000 KODIAK OIL & GAS CORP 50015Q100 KR2F10020002: NTGI STRUCTURED	14.5500 14.5500	212,531.38 212,531.38	459,663.60 459,663.60	0.00	247,132.22 247,132.22
15,162.000 KOHL'S CORP 500255104 KR2F19020002: S&P 500 INDEX	52.6800 52.6800	783,992.07 783,992.07	798,734.16 798,734.16	0.01	14,742.09 14,742.09
12,207.000 KOHL'S CORP 500255104 KR2F10070002: RIVER ROAD	52.6800 52.6800	599,250.20 599,250.20	643,064.76 643,064.76	0.01	43,814.56 43,814.56
68,723.000 KONINKLIJKE AHOLD SP ADR 500467105 KR2F10050002: SASCO CAPITAL	18.7800 18.7800	895,781.68 895,781.68	1,290,617.94 1,290,617.94	0.01	394,836.26 394,836.26
9,486.000 KOPIN CORP 500600101 KR2F10020002: NTGI STRUCTURED	3.2600 3.2600	69,836.50 69,836.50	30,924.36 30,924.36	0.00	-38,912.14 -38,912.14



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,763.000 KOPPERS HOLDINGS INC 50060P106 KR2F10020002: NTGI STRUCTURED	38.2500 38.2500	111,734.75 111,734.75	143,934.75 143,934.75	0.00	32,200.00 32,200.00
5,862.000 KORN/FERRY INTERNATIONAL 500643200 KR2F10020002: NTGI STRUCTURED	29.3700 29.3700	152,794.46 152,794.46	172,166.94 172,166.94	0.00	19,372.48 19,372.48
6,137.000 KOSS CORP 500692108 KR2F10020002: NTGI STRUCTURED	3.1600 3.1600	22,540.66 22,540.66	19,392.92 19,392.92	0.00	-3,147.74 -3,147.74
46,318.000 KRAFT FOODS GROUP INC 50076Q106 KR2F19020002: S&P 500 INDEX	59.9500 59.9500	1,544,690.30 1,544,690.30	2,776,764.10 2,776,764.10	0.02	1,232,073.80 1,232,073.80
237.000 KREISLER MANUFACTURING CORP 500773106 KR2F10020002: NTGI STRUCTURED	13.0000 13.0000	2,444.06 2,444.06	3,081.00 3,081.00	0.00	636.94 636.94
2,822.000 KRATOS DEFENSE & SECURITY SOLU 50077B207 KR2F10020002: NTGI STRUCTURED	7.8000 7.8000	214,376.57 214,376.57	22,011.60 22,011.60	0.00	-192,364.97 -192,364.97
2,700.000 KRATON PERFORMANCE POLYMERS IN 50077C106 KR2F10020002: NTGI STRUCTURED	22.3900 22.3900	64,968.48 64,968.48	60,453.00 60,453.00	0.00	-4,515.48 -4,515.48
7,800.000 KRISPY KREME DOUGHNUTS INC 501014104 KR2F10020002: NTGI STRUCTURED	15.9800 15.9800	155,224.68 155,224.68	124,644.00 124,644.00	0.00	-30,580.68 -30,580.68
39,646.000 KROGER CO/THE 501044101 KR2F19020002: S&P 500 INDEX	49.4300 49.4300	977,865.32 977,865.32	1,959,701.78 1,959,701.78	0.02	981,836.46 981,836.46
3,000.000 KRONOS WORLDWIDE INC 50105F105 KR2F10020002: NTGI STRUCTURED	15.6700 15.6700	44,931.30 44,931.30	47,010.00 47,010.00	0.00	2,078.70 2,078.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,380.000 KULICKE & SOFFA INDUSTRIES INC 501242101 KR2F10020002: NTGI STRUCTURED	14.2600 14.2600	126,058.33 126,058.33	76,718.80 76,718.80	0.00	-49,339.53 -49,339.53
19,081.000 L BRANDS INC 501797104 KR2F19020002: S&P 500 INDEX	58.6600 58.6600	521,389.36 521,389.36	1,119,291.46 1,119,291.46	0.01	597,902.10 597,902.10
356.000 LGL GROUP INC/THE 50186A108 KR2F10020002: NTGI STRUCTURED	4.6500 4.6500	0.01 0.01	1,655.40 1,655.40	0.00	1,655.39 1,655.39
2,280.000 LGL GROUP INC/THE-CW16-W/I 50186A116 WT EXP 08/06/2018 KR2F10020002: NTGI STRUCTURED	0.0350 0.0350	319.20 319.20	79.80 79.80	0.00	-239.40 -239.40
3,863.000 LHC GROUP INC 50187A107 KR2F10020002: NTGI STRUCTURED	21.3700 21.3700	88,522.48 88,522.48	82,552.31 82,552.31	0.00	-5,970.17 -5,970.17
10.000 LICT CORP 50187G104 KR2F10020002: NTGI STRUCTURED	3,570.0000 3,570.0000	24,770.70 24,770.70	35,700.00 35,700.00	0.00	10,929.30 10,929.30
22.000 CIBL INC 50187G997 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
155,067.000 LKQ CORP 501889208 KR2F10040002: GENEVA CAPITAL	26.6900 26.6900	2,868,487.99 2,868,487.99	4,138,738.23 4,138,738.23	0.03	1,270,250.24 1,270,250.24
50,656.000 LTV CORP 501921100 KR2F10020002: NTGI STRUCTURED	0.0015 0.0015	327,606.20 327,606.20	75.98 75.98	0.00	-327,530.22 -327,530.22
312.000 LSB FINANCIAL CORP/IN 501925101 KR2F10020002: NTGI STRUCTURED	41.7800 41.7800	3,483.40 3,483.40	13,035.36 13,035.36	0.00	9,551.96 9,551.96

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1,968.000 LMI AEROSPACE INC 502079106 KR2F10020002: NTGI STRUCTURED	13.0800 13.0800	11,489.43 11,489.43	25,741.44 25,741.44	0.00	14,252.01 14,252.01
1,806.000 LRAD CORP 50213V109 KR2F10020002: NTGI STRUCTURED	2.0600 2.0600	4,260.36 4,260.36	3,720.36 3,720.36	0.00	-540.00 -540.00
2,830.000 LSB INDUSTRIES INC 502160104 KR2F10020002: NTGI STRUCTURED	41.6700 41.6700	61,616.79 61,616.79	117,926.10 117,926.10	0.00	56,309.31 56,309.31
2,639.000 LSI INDUSTRIES INC 50216C108 KR2F10020002: NTGI STRUCTURED	7.9800 7.9800	31,925.76 31,925.76	21,059.22 21,059.22	0.00	-10,866.54 -10,866.54
3,274.000 LTC PROPERTIES INC 502175102 KR2F10020002: NTGI STRUCTURED	39.0400 39.0400	33,092.54 33,092.54	127,816.96 127,816.96	0.00	94,724.42 94,724.42
6,510.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104 KR2F10030002: SYSTEMATIC	120.7500 120.7500	771,164.58 771,164.58	786,082.50 786,082.50	0.01	14,917.92 14,917.92
4,600.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104 KR2F10090002: INVESCO	120.7500 120.7500	511,196.17 511,196.17	555,450.00 555,450.00	0.00	44,253.83 44,253.83
6,709.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104 KR2F19020002: S&P 500 INDEX	120.7500 120.7500	493,384.64 493,384.64	810,111.75 810,111.75	0.01	316,727.11 316,727.11
5,841.000 LA-Z-BOY INC 505336107 KR2F10020002: NTGI STRUCTURED	23.1700 23.1700	95,581.33 95,581.33	135,335.97 135,335.97	0.00	39,754.64 39,754.64
6,598.000 LABORATORY CORP OF AMERICA HOL 50540R409 KR2F19020002: S&P 500 INDEX	102.4000 102.4000	383,108.61 383,108.61	675,635.20 675,635.20	0.01	292,526.59 292,526.59



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,256.000 LACLEDE GROUP INC/THE 505597104 KR2F10020002: NTGI STRUCTURED	48.5500 48.5500	147,571.26 147,571.26	206,628.80 206,628.80	0.00	59,057.54 59,057.54
5,166.000 LADENBURG THALMANN FINANCIAL S 50575Q102 KR2F10020002: NTGI STRUCTURED	3.1500 3.1500	6,998.24 6,998.24	16,272.90 16,272.90	0.00	9,274.66 9,274.66
1,102.000 LAKELAND BANCORP INC 511637100 KR2F10020002: NTGI STRUCTURED	10.8000 10.8000	13,001.85 13,001.85	11,901.60 11,901.60	0.00	-1,100.25 -1,100.25
469.000 LAKELAND FINANCIAL CORP 511656100 KR2F10020002: NTGI STRUCTURED	38.1600 38.1600	11,608.72 11,608.72	17,897.04 17,897.04	0.00	6,288.32 6,288.32
395.000 LAKELAND INDUSTRIES INC 511795106 KR2F10020002: NTGI STRUCTURED	7.1500 7.1500	1,901.38 1,901.38	2,824.25 2,824.25	0.00	922.87 922.87
24,020.000 LAM RESEARCH CORP 512807108 KR2F10030002: SYSTEMATIC	67.5800 67.5800	1,138,277.06 1,138,277.06	1,623,271.60 1,623,271.60	0.01	484,994.54 484,994.54
12,615.000 LAM RESEARCH CORP 512807108 KR2F19020002: S&P 500 INDEX	67.5800 67.5800	463,449.59 463,449.59	852,521.70 852,521.70	0.01	389,072.11 389,072.11
2,974.000 LANCASTER COLONY CORP 513847103 KR2F10020002: NTGI STRUCTURED	95.1600 95.1600	132,737.71 132,737.71	283,005.84 283,005.84	0.00	150,268.13 150,268.13
3,398.000 LANDEC CORP 514766104 KR2F10020002: NTGI STRUCTURED	12.4900 12.4900	19,896.77 19,896.77	42,441.02 42,441.02	0.00	22,544.25 22,544.25
1,456.000 LANDAUER INC 51476K103 KR2F10020002: NTGI STRUCTURED	42.0000 42.0000	41,125.03 41,125.03	61,152.00 61,152.00	0.00	20,026.97 20,026.97



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10,600.000 LANDS' END INC 51509F105 KR2F10090002: INVESCO	33.5800 33.5800	288,934.80 288,934.80	355,948.00 355,948.00	0.00	67,013.20 67,013.20
4,189.000 LANNETT CO INC 516012101 KR2F10020002: NTGI STRUCTURED	49.6200 49.6200	38,111.22 38,111.22	207,858.18 207,858.18	0.00	169,746.96 169,746.96
1,129.000 LANTRONIX INC 516548203 KR2F10020002: NTGI STRUCTURED	1.9700 1.9700	33,144.14 33,144.14	2,224.13 2,224.13	0.00	-30,920.01 -30,920.01
4,040.000 LARGE SCALE BIOLOGY CORP COM 517053203 NEW KR2F10020002: NTGI STRUCTURED	0.0013 0.0013	147,673.73 147,673.73	5.25 5.25	0.00	-147,668.48 -147,668.48
413.000 LASERSIGHT INC 517924304 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	260,631.86 260,631.86	0.00 0.00	0.00	-260,631.86 -260,631.86
11,920.000 LASALLE HOTEL PROPERTIES 517942108 KR2F10020002: NTGI STRUCTURED	35.2900 35.2900	301,421.57 301,421.57	420,656.80 420,656.80	0.00	119,235.23 119,235.23
8,999.000 LATTICE SEMICONDUCTOR CORP 518415104 KR2F10020002: NTGI STRUCTURED	8.2500 8.2500	50,486.82 50,486.82	74,241.75 74,241.75	0.00	23,754.93 23,754.93
19,657.000 ESTEE LAUDER COS INC/THE 518439104 KR2F19020002: S&P 500 INDEX	74.2600 74.2600	1,024,183.33 1,024,183.33	1,459,728.82 1,459,728.82	0.01	435,545.49 435,545.49
1,437.000 LAWSON PRODUCTS INC/DE 520776105 KR2F10020002: NTGI STRUCTURED	16.2900 16.2900	30,958.55 30,958.55	23,408.73 23,408.73	0.00	-7,549.82 -7,549.82
2,143.000 LAYNE CHRISTENSEN CO 521050104 KR2F10020002: NTGI STRUCTURED	13.3000 13.3000	14,889.11 14,889.11	28,501.90 28,501.90	0.00	13,612.79 13,612.79



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3,360,905.958 LAZARD EMERGING MARKETS EQUITY 52106N889 KR2F20080002: LAZARD ASSET MGMT	20.3800 20.3800	68,260,000.00 68,260,000.00	68,495,263.42 68,495,263.42	0.58	235,263.42 235,263.42
2,818.000 LAZARE KAPLAN INTERNATIONAL IN 521078105 KR2F10020002: NTGI STRUCTURED	1.3600 1.3600	24,228.96 24,228.96	3,832.48 3,832.48	0.00	-20,396.48 -20,396.48
10,600.000 LEAR CORP COM 521865105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	174,448.71 174,448.71	0.00 0.00	0.00	-174,448.71 -174,448.71
8,400.000 LEAR CORP 521865204 KR2F10090002: INVESCO	89.3200 89.3200	516,463.12 516,463.12	750,288.00 750,288.00	0.01	233,824.88 233,824.88
4,193.000 LEAPFROG ENTERPRISES INC 52186N106 KR2F10020002: NTGI STRUCTURED	7.3500 7.3500	38,539.11 38,539.11	30,818.55 30,818.55	0.00	-7,720.56 -7,720.56
4,240.000 LEAP WIRELESS INTL CONTRA 521CNT998 KR2F10020002: NTGI STRUCTURED	1.6500 1.6500	0.00 0.00	6,996.00 6,996.00	0.00	6,996.00 6,996.00
2,325.000 LEARNING TREE INTERNATIONAL IN 522015106 KR2F10020002: NTGI STRUCTURED	2.5600 2.5600	30,427.84 30,427.84	5,952.00 5,952.00	0.00	-24,475.84 -24,475.84
559.000 LECG CORP 523234102 KR2F10020002: NTGI STRUCTURED	0.0017 0.0017	8,202.58 8,202.58	0.95 0.95	0.00	-8,201.63 -8,201.63
10,789.000 LEGGETT & PLATT INC 524660107 KR2F19020002: S&P 500 INDEX	34.2800 34.2800	180,169.02 180,169.02	369,846.92 369,846.92	0.00	189,677.90 189,677.90
7,997.000 LEGG MASON INC 524901105 KR2F19020002: S&P 500 INDEX	51.3100 51.3100	370,174.28 370,174.28	410,326.07 410,326.07	0.00	40,151.79 40,151.79



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,131.000 LEMAITRE VASCULAR INC 525558201 KR2F10020002: NTGI STRUCTURED	8.2700 8.2700	4,124.13 4,124.13	9,353.37 9,353.37	0.00	5,229.24 5,229.24
13,678.000 LENNAR CORP 526057104 KR2F19020002: S&P 500 INDEX	41.9800 41.9800	701,179.01 701,179.01	574,202.44 574,202.44	0.00	-126,976.57 -126,976.57
6,400.000 LENOX GROUP INC COM 526262100 KR2F10020002: NTGI STRUCTURED	0.0175 0.0175	160,238.65 160,238.65	112.00 112.00	0.00	-160,126.65 -160,126.65
24,662.000 LEUCADIA NATIONAL CORP 527288104 KR2F19020002: S&P 500 INDEX	26.2200 26.2200	719,613.79 719,613.79	646,637.64 646,637.64	0.01	-72,976.15 -72,976.15
116,325.000 LEVEL 3 COMMUNICATIONS INC 52729N308 KR2F10030002: SYSTEMATIC	43.9100 43.9100	4,548,363.91 4,548,363.91	5,107,830.75 5,107,830.75	0.04	559,466.84 559,466.84
7,874.000 LEXICON PHARMACEUTICALS INC 528872104 KR2F10020002: NTGI STRUCTURED	1.6100 1.6100	165,484.54 165,484.54	12,677.14 12,677.14	0.00	-152,807.40 -152,807.40
23,432.000 LEXINGTON REALTY TRUST 529043101 KR2F10020002: NTGI STRUCTURED	11.0100 11.0100	206,096.30 206,096.30	257,986.32 257,986.32	0.00	51,890.02 51,890.02
8,400.000 LEXMARK INTERNATIONAL INC 529771107 KR2F10020002: NTGI STRUCTURED	48.1600 48.1600	216,626.27 216,626.27	404,544.00 404,544.00	0.00	187,917.73 187,917.73
24,500.000 LEXMARK INTERNATIONAL INC 529771107 KR2F10090002: INVESCO	48.1600 48.1600	782,597.36 782,597.36	1,179,920.00 1,179,920.00	0.01	397,322.64 397,322.64
2,581.000 LIBBEY INC 529898108 KR2F10020002: NTGI STRUCTURED	26.6400 26.6400	76,250.67 76,250.67	68,757.84 68,757.84	0.00	-7,492.83 -7,492.83



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,312.000 LIBERTY HOMES INC 530582204 KR2F10020002: NTGI STRUCTURED	1.0000 1.0000	10,092.36 10,092.36	1,312.00 1,312.00	0.00	-8,780.36 -8,780.36
113,025.000 LIBERTY PROPERTY TRUST 531172104 KR2F10030002: SYSTEMATIC	37.9300 37.9300	4,355,517.73 4,355,517.73	4,287,038.25 4,287,038.25	0.04	-68,479.48 -68,479.48
1,268.000 LIFE PARTNERS HOLDINGS INC 53215T106 KR2F10020002: NTGI STRUCTURED	2.4900 2.4900	16,792.02 16,792.02	3,157.32 3,157.32	0.00	-13,634.70 -13,634.70
4,362.000 LIFE TIME FITNESS INC 53217R207 KR2F10020002: NTGI STRUCTURED	48.7400 48.7400	191,906.63 191,906.63	212,603.88 212,603.88	0.00	20,697.25 20,697.25
5,325.000 LIFEPOINT HOSPITALS INC 53219L109 KR2F10020002: NTGI STRUCTURED	62.1000 62.1000	171,445.08 171,445.08	330,682.50 330,682.50	0.00	159,237.42 159,237.42
5,703.000 LIGAND PHARMACEUTICALS INC 53220K504 KR2F10020002: NTGI STRUCTURED	62.2900 62.2900	125,301.85 125,301.85	355,239.87 355,239.87	0.00	229,938.02 229,938.02
1,893.000 LIFETIME BRANDS INC 53222Q103 KR2F10020002: NTGI STRUCTURED	15.7200 15.7200	18,057.60 18,057.60	29,757.96 29,757.96	0.00	11,700.36 11,700.36
491.000 LIGHTPATH TECHNOLOGIES INC 532257805 KR2F10020002: NTGI STRUCTURED	1.3600 1.3600	8,384.34 8,384.34	667.76 667.76	0.00	-7,716.58 -7,716.58
36,700.000 ELI LILLY & CO 532457108 KR2F10090002: INVESCO	62.1700 62.1700	2,090,536.52 2,090,536.52	2,281,639.00 2,281,639.00	0.02	191,102.48 191,102.48
76,648.000 ELI LILLY & CO 532457108 KR2F19020002: S&P 500 INDEX	62.1700 62.1700	2,917,831.17 2,917,831.17	4,765,206.16 4,765,206.16	0.04	1,847,374.99 1,847,374.99



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,055.000 LIMELIGHT NETWORKS INC 53261M104 KR2F10020002: NTGI STRUCTURED	3.0600 3.0600	40,597.03 40,597.03	18,528.30 18,528.30	0.00	-22,068.73 -22,068.73
3,478.000 LIN MEDIA LLC 532771102 SER D KR2F10020002: NTGI STRUCTURED	27.2500 27.2500	53,909.00 53,909.00	94,775.50 94,775.50	0.00	40,866.50 40,866.50
1,700.000 LINCOLN EDUCATIONAL SERVICES C 533535100 KR2F10020002: NTGI STRUCTURED	4.4900 4.4900	32,783.22 32,783.22	7,633.00 7,633.00	0.00	-25,150.22 -25,150.22
20,521.000 LINCOLN NATIONAL CORP 534187109 KR2F19020002: S&P 500 INDEX	51.4400 51.4400	1,291,547.49 1,291,547.49	1,055,600.24 1,055,600.24	0.01	-235,947.25 -235,947.25
71,500.000 LINCOLN NATIONAL CORP 534187109 KR2F10090002: INVESCO	51.4400 51.4400	2,186,753.53 2,186,753.53	3,677,960.00 3,677,960.00	0.03	1,491,206.47 1,491,206.47
45,475.000 LINCOLN NATIONAL CORP 534187109 KR2F10030002: SYSTEMATIC	51.4400 51.4400	1,070,663.56 1,070,663.56	2,339,234.00 2,339,234.00	0.02	1,268,570.44 1,268,570.44
1,837.000 LINDSAY CORP 535555106 KR2F10020002: NTGI STRUCTURED	84.4700 84.4700	40,509.83 40,509.83	155,171.39 155,171.39	0.00	114,661.56 114,661.56
18,405.000 LINEAR TECHNOLOGY CORP 535678106 KR2F19020002: S&P 500 INDEX	47.0700 47.0700	655,690.27 655,690.27	866,323.35 866,323.35	0.01	210,633.08 210,633.08
10,792.000 LINN CO LLC 535782106 KR2F10020002: NTGI STRUCTURED	31.2900 31.2900	64,301.57 64,301.57	337,681.68 337,681.68	0.00	273,380.11 273,380.11
3,810.000 LIONBRIDGE TECHNOLOGIES INC 536252109 KR2F10020002: NTGI STRUCTURED	5.9400 5.9400	17,083.24 17,083.24	22,631.40 22,631.40	0.00	5,548.16 5,548.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,718.000 LIPID SCIENCES INC 53630P101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,971.49 34,971.49	0.00 0.00	0.00	-34,971.49 -34,971.49
12,223.000 LIQUIDMETAL TECHNOLOGIES INC 53634X100 KR2F10020002: NTGI STRUCTURED	0.2580 0.2580	76,724.65 76,724.65	3,153.53 3,153.53	0.00	-73,571.12 -73,571.12
4,158.000 LIQUIDITY SERVICES INC 53635B107 KR2F10020002: NTGI STRUCTURED	15.7600 15.7600	104,239.39 104,239.39	65,530.08 65,530.08	0.00	-38,709.31 -38,709.31
1,850.000 LITHIA MOTORS INC 536797103 KR2F10020002: NTGI STRUCTURED	94.0700 94.0700	32,159.51 32,159.51	174,029.50 174,029.50	0.00	141,869.99 141,869.99
2,698.000 LITTELFUSE INC 537008104 KR2F10020002: NTGI STRUCTURED	92.9500 92.9500	79,087.09 79,087.09	250,779.10 250,779.10	0.00	171,692.01 171,692.01
16,338.000 LIVE NATION ENTERTAINMENT INC 538034109 KR2F10020002: NTGI STRUCTURED	24.6900 24.6900	181,481.21 181,481.21	403,385.22 403,385.22	0.00	221,904.01 221,904.01
1,265.000 LIVE MICROSYSTEMS INC 53803W107 KR2F10020002: NTGI STRUCTURED	0.4000 0.4000	46,761.21 46,761.21	506.00 506.00	0.00	-46,255.21 -46,255.21
8,293.000 LIVEPERSON INC 538146101 KR2F10020002: NTGI STRUCTURED	10.1500 10.1500	63,819.62 63,819.62	84,173.95 84,173.95	0.00	20,354.33 20,354.33
3,168.000 LOJACK CORP 539451104 KR2F10020002: NTGI STRUCTURED	5.4300 5.4300	33,750.73 33,750.73	17,202.24 17,202.24	0.00	-16,548.49 -16,548.49
20,743.000 LOCKHEED MARTIN CORP 539830109 KR2F19020002: S&P 500 INDEX	160.7300 160.7300	1,637,210.95 1,637,210.95	3,334,022.39 3,334,022.39	0.03	1,696,811.44 1,696,811.44



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,500.000 LOCKHEED MARTIN CORP 539830109 KR2F10090002: INVESCO	160.7300 160.7300	3,092,662.24 3,092,662.24	4,098,615.00 4,098,615.00	0.03	1,005,952.76 1,005,952.76
23,757.000 LOEWS CORP 540424108 KR2F19020002: S&P 500 INDEX	44.0100 44.0100	929,625.11 929,625.11	1,045,545.57 1,045,545.57	0.01	115,920.46 115,920.46
206.000 LOGIC DEVICES INC 541402103 KR2F10020002: NTGI STRUCTURED	0.0600 0.0600	242.63 242.63	12.36 12.36	0.00	-230.27 -230.27
1,100.000 LOGMEIN INC 54142L109 KR2F10020002: NTGI STRUCTURED	46.6200 46.6200	33,844.25 33,844.25	51,282.00 51,282.00	0.00	17,437.75 17,437.75
1,011.000 LOOKSMART LTD 543442602 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	90,751.35 90,751.35	1,819.80 1,819.80	0.00	-88,931.55 -88,931.55
1,983.000 LORAL SPACE & COMMUNICATIONS I 543881106 KR2F10020002: NTGI STRUCTURED	72.6900 72.6900	55,257.24 55,257.24	144,144.27 144,144.27	0.00	88,887.03 88,887.03
53,800.000 LORILLARD INC 544147101 KR2F10090002: INVESCO	60.9700 60.9700	2,594,041.60 2,594,041.60	3,280,186.00 3,280,186.00	0.03	686,144.40 686,144.40
28,208.000 LORILLARD INC 544147101 KR2F19020002: S&P 500 INDEX	60.9700 60.9700	994,283.52 994,283.52	1,719,841.76 1,719,841.76	0.01	725,558.24 725,558.24
19,855.000 LOUISIANA-PACIFIC CORP 546347105 KR2F10020002: NTGI STRUCTURED	15.0200 15.0200	213,479.76 213,479.76	298,222.10 298,222.10	0.00	84,742.34 84,742.34
77,597.000 LOWE'S COS INC 548661107 KR2F19020002: S&P 500 INDEX	47.9900 47.9900	1,820,082.01 1,820,082.01	3,723,880.03 3,723,880.03	0.03	1,903,798.02 1,903,798.02



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,899.000 LUBY'S INC 549282101 KR2F10020002: NTGI STRUCTURED	5.8800 5.8800	64,819.56 64,819.56	28,806.12 28,806.12	0.00	-36,013.44 -36,013.44
5,975.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107 KR2F10020002: NTGI STRUCTURED	75.9500 75.9500	97,786.73 97,786.73	453,801.25 453,801.25	0.00	356,014.52 356,014.52
17,500.000 LUMINENT MORTGAGE CAPITAL INC 550278303 KR2F10020002: NTGI STRUCTURED	0.0045 0.0045	155,852.60 155,852.60	78.75 78.75	0.00	-155,773.85 -155,773.85
5,755.000 LUMINEX CORP 55027E102 KR2F10020002: NTGI STRUCTURED	17.1500 17.1500	161,510.22 161,510.22	98,698.25 98,698.25	0.00	-62,811.97 -62,811.97
1,702.000 LUMOS NETWORKS CORP 550283105 KR2F10020002: NTGI STRUCTURED	14.4700 14.4700	24,548.76 24,548.76	24,627.94 24,627.94	0.00	79.18 79.18
837.000 LUNA INNOVATIONS INC 550351100 KR2F10020002: NTGI STRUCTURED	1.3300 1.3300	4,394.50 4,394.50	1,113.21 1,113.21	0.00	-3,281.29 -3,281.29
2,993.000 LYDALL INC 550819106 KR2F10020002: NTGI STRUCTURED	27.3700 27.3700	30,778.01 30,778.01	81,918.41 81,918.41	0.00	51,140.40 51,140.40
1,841.000 LYRIS INC 55235L203 KR2F10020002: NTGI STRUCTURED	1.2300 1.2300	36,520.84 36,520.84	2,264.43 2,264.43	0.00	-34,256.41 -34,256.41
10,231.000 M&T BANK CORP 55261F104 KR2F19020002: S&P 500 INDEX	124.0500 124.0500	901,182.96 901,182.96	1,269,155.55 1,269,155.55	0.01	367,972.59 367,972.59
16,008.000 MBIA INC 55262C100 KR2F10020002: NTGI STRUCTURED	11.0400 11.0400	213,104.53 213,104.53	176,728.32 176,728.32	0.00	-36,376.21 -36,376.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,181.000 MB FINANCIAL INC 55264U108 KR2F10020002: NTGI STRUCTURED	27.0500 27.0500	159,409.70 159,409.70	194,246.05 194,246.05	0.00	34,836.35 34,836.35
3,549.000 MDC HOLDINGS INC 552676108 KR2F10020002: NTGI STRUCTURED	30.2900 30.2900	126,103.02 126,103.02	107,499.21 107,499.21	0.00	-18,603.81 -18,603.81
2,668.000 MFRI INC 552721102 KR2F10020002: NTGI STRUCTURED	11.4100 11.4100	12,304.02 12,304.02	30,441.88 30,441.88	0.00	18,137.86 18,137.86
3,525.000 MGE ENERGY INC 55277P104 KR2F10020002: NTGI STRUCTURED	39.5100 39.5100	61,505.94 61,505.94	139,272.75 139,272.75	0.00	77,766.81 77,766.81
1,756.000 MELA SCIENCES INC 55277R100 KR2F10020002: NTGI STRUCTURED	0.3212 0.3212	10,935.01 10,935.01	564.03 564.03	0.00	-10,370.98 -10,370.98
78.000 MEI PHARMA INC 55279B202 KR2F10020002: NTGI STRUCTURED	6.3400 6.3400	9,209.49 9,209.49	494.52 494.52	0.00	-8,714.97 -8,714.97
11,817.000 MGIC INVESTMENT CORP 552848103 KR2F10020002: NTGI STRUCTURED	9.2400 9.2400	77,869.67 77,869.67	109,189.08 109,189.08	0.00	31,319.41 31,319.41
73,750.000 MGM RESORTS INTERNATIONAL 552953101 KR2F10030002: SYSTEMATIC	26.4000 26.4000	1,412,111.43 1,412,111.43	1,947,000.00 1,947,000.00	0.02	534,888.57 534,888.57
2,962.000 MGP INGREDIENTS INC NEW 55303J106 KR2F10020002: NTGI STRUCTURED	7.9600 7.9600	13,996.51 13,996.51	23,577.52 23,577.52	0.00	9,581.01 9,581.01
2,581.000 M/I HOMES INC 55305B101 KR2F10020002: NTGI STRUCTURED	24.2700 24.2700	29,333.52 29,333.52	62,640.87 62,640.87	0.00	33,307.35 33,307.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,734.000 MKS INSTRUMENTS INC 55306N104 KR2F10020002: NTGI STRUCTURED	31.2400 31.2400	120,630.59 120,630.59	179,130.16 179,130.16	0.00	58,499.57 58,499.57
40,717.000 MPLX LP 55336V100 KR2F35020002: TORTOISE CAP	64.5000 64.5000	1,192,001.57 1,192,001.57	2,626,246.50 2,626,246.50	0.02	1,434,244.93 1,434,244.93
908.000 MRV COMMUNICATIONS INC 553477407 KR2F10020002: NTGI STRUCTURED	13.6800 13.6800	157,809.17 157,809.17	12,421.44 12,421.44	0.00	-145,387.73 -145,387.73
4,969.000 MSA SAFETY INC 553498106 KR2F10020002: NTGI STRUCTURED	57.4800 57.4800	50,779.56 50,779.56	285,618.12 285,618.12	0.00	234,838.56 234,838.56
3,631.000 MTR GAMING GROUP INC 553769100 KR2F10020002: NTGI STRUCTURED	5.3500 5.3500	28,258.11 28,258.11	19,425.85 19,425.85	0.00	-8,832.26 -8,832.26
2,893.000 MTS SYSTEMS CORP 553777103 KR2F10020002: NTGI STRUCTURED	67.7600 67.7600	38,314.07 38,314.07	196,029.68 196,029.68	0.00	157,715.61 157,715.61
2,497.000 MWI VETERINARY SUPPLY INC 55402X105 KR2F10020002: NTGI STRUCTURED	141.9900 141.9900	99,960.30 99,960.30	354,549.03 354,549.03	0.00	254,588.73 254,588.73
3,169.000 MYR GROUP INC 55405W104 KR2F10020002: NTGI STRUCTURED	25.3300 25.3300	65,561.76 65,561.76	80,270.77 80,270.77	0.00	14,709.01 14,709.01
6,509.000 MACATAWA BANK CORP 554225102 KR2F10020002: NTGI STRUCTURED	5.0700 5.0700	72,256.46 72,256.46	33,000.63 33,000.63	0.00	-39,255.83 -39,255.83
10,947.000 MACERICH CO/THE 554382101 KR2F19020002: S&P 500 INDEX	66.7500 66.7500	768,274.37 768,274.37	730,712.25 730,712.25	0.01	-37,562.12 -37,562.12



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,900.000 MACK-CALI REALTY CORP 554489104 KR2F10020002: NTGI STRUCTURED	21.4800 21.4800	235,778.77 235,778.77	234,132.00 234,132.00	0.00	-1,646.77 -1,646.77
1,325.000 MACQUARIE INFRASTRUCTURE CO LL 55608B105 KR2F10020002: NTGI STRUCTURED	62.3700 62.3700	48,601.08 48,601.08	82,640.25 82,640.25	0.00	34,039.17 34,039.17
2,600.000 MACROGENICS INC 556099109 KR2F10020002: NTGI STRUCTURED	21.7300 21.7300	55,617.90 55,617.90	56,498.00 56,498.00	0.00	880.10 880.10
28,044.000 MACY'S INC 55616P104 KR2F19020002: S&P 500 INDEX	58.0200 58.0200	708,352.58 708,352.58	1,627,112.88 1,627,112.88	0.01	918,760.30 918,760.30
33,200.000 MACY'S INC 55616P104 KR2F10030002: SYSTEMATIC	58.0200 58.0200	1,814,637.91 1,814,637.91	1,926,264.00 1,926,264.00	0.02	111,626.09 111,626.09
7,584.000 STEVEN MADDEN LTD 556269108 KR2F10020002: NTGI STRUCTURED	34.3000 34.3000	32,907.03 32,907.03	260,131.20 260,131.20	0.00	227,224.17 227,224.17
4,081.000 MAGELLAN HEALTH INC 559079207 KR2F10020002: NTGI STRUCTURED	62.2400 62.2400	143,760.82 143,760.82	254,001.44 254,001.44	0.00	110,240.62 110,240.62
120,117.000 MAGELLAN MIDSTREAM PARTNERS LP 559080106 KR2F35020002: TORTOISE CAP	84.0400 84.0400	3,523,766.79 3,523,766.79	10,094,632.68 10,094,632.68	0.08	6,570,865.89 6,570,865.89
3,674.000 MAGELLAN PETROLEUM CORP 559091301 KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	6,984.79 6,984.79	8,082.80 8,082.80	0.00	1,098.01 1,098.01
225.000 MAGNA ENTERTAINMENT CORP 559211305 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	29,125.82 29,125.82	0.02 0.02	0.00	-29,125.80 -29,125.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,500.000 MAGNA INTERNATIONAL INC 559222401 KR2F10090002: INVESCO	107.7500 107.7500	455,705.66 455,705.66	592,625.00 592,625.00	0.00	136,919.34 136,919.34
18,920.000 MAGNA INTERNATIONAL INC 559222401 KR2F10030002: SYSTEMATIC	107.7500 107.7500	1,122,908.79 1,122,908.79	2,038,630.00 2,038,630.00	0.02	915,721.21 915,721.21
2,300.000 MAGNACHIP SEMICONDUCTOR CORP 55933J203 KR2F10020002: NTGI STRUCTURED	14.1000 14.1000	50,549.63 50,549.63	32,430.00 32,430.00	0.00	-18,119.63 -18,119.63
215.000 MAGNETEK INC 559424403 KR2F10020002: NTGI STRUCTURED	23.8500 23.8500	24,263.41 24,263.41	5,127.75 5,127.75	0.00	-19,135.66 -19,135.66
20,492.000 MAGNUM HUNTER RESOURCES CORP 55973B102 KR2F10020002: NTGI STRUCTURED	8.2000 8.2000	121,866.20 121,866.20	168,034.40 168,034.40	0.00	46,168.20 46,168.20
189.000 MAGNUM HUNTER RES CORP DEL 55973B110 WT EXP 04/15/2016 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.20 0.20	0.00 0.00	0.00	-0.20 -0.20
2,604.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102 KR2F10020002: NTGI STRUCTURED	17.2500 17.2500	23,496.78 23,496.78	44,919.00 44,919.00	0.00	21,422.22 21,422.22
11,048.000 MANHATTAN ASSOCIATES INC 562750109 KR2F10020002: NTGI STRUCTURED	34.4300 34.4300	60,626.47 60,626.47	380,382.64 380,382.64	0.00	319,756.17 319,756.17
101,806.000 MANHATTAN ASSOCIATES INC 562750109 KR2F10040002: GENEVA CAPITAL	34.4300 34.4300	3,489,762.65 3,489,762.65	3,505,180.58 3,505,180.58	0.03	15,417.93 15,417.93
381.000 MANHATTAN BRIDGE CAPITAL INC 562803106 KR2F10020002: NTGI STRUCTURED	3.3600 3.3600	1,218.25 1,218.25	1,280.16 1,280.16	0.00	61.91 61.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185.000 MANNATECH INC 563771203 KR2F10020002: NTGI STRUCTURED	12.1100 12.1100	13,611.00 13,611.00	2,240.35 2,240.35	0.00	-11,370.65 -11,370.65
10,949.000 MANNKIND CORP 56400P201 KR2F10020002: NTGI STRUCTURED	10.9900 10.9900	81,366.10 81,366.10	120,329.51 120,329.51	0.00	38,963.41 38,963.41
17,100.000 MANPOWERGROUP INC 56418H100 KR2F10090002: INVESCO	84.8500 84.8500	985,709.80 985,709.80	1,450,935.00 1,450,935.00	0.01	465,225.20 465,225.20
13,135.000 MANPOWERGROUP INC 56418H100 KR2F10030002: SYSTEMATIC	84.8500 84.8500	833,366.39 833,366.39	1,114,504.75 1,114,504.75	0.01	281,138.36 281,138.36
2,881.000 MANTECH INTERNATIONAL CORP 564563104 KR2F10020002: NTGI STRUCTURED	29.5200 29.5200	64,009.03 64,009.03	85,047.12 85,047.12	0.00	21,038.09 21,038.09
52,603.000 MARATHON OIL CORP 565849106 KR2F19020002: S&P 500 INDEX	39.9200 39.9200	1,423,108.09 1,423,108.09	2,099,911.76 2,099,911.76	0.02	676,803.67 676,803.67
22,457.000 MARATHON PETROLEUM CORP 56585A102 KR2F19020002: S&P 500 INDEX	78.0700 78.0700	814,463.23 814,463.23	1,753,217.99 1,753,217.99	0.01	938,754.76 938,754.76
2,526.000 MARCHEX INC 56624R108 KR2F10020002: NTGI STRUCTURED	12.0200 12.0200	33,135.27 33,135.27	30,362.52 30,362.52	0.00	-2,772.75 -2,772.75
2,993.000 MARCUS CORP 566330106 KR2F10020002: NTGI STRUCTURED	18.2500 18.2500	53,215.63 53,215.63	54,622.25 54,622.25	0.00	1,406.62 1,406.62
1,906.000 MARINEMAX INC 567908108 KR2F10020002: NTGI STRUCTURED	16.7400 16.7400	18,271.34 18,271.34	31,906.44 31,906.44	0.00	13,635.10 13,635.10



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28.000 MARINA BIOTECH INC 56804Q201 KR2F10020002: NTGI STRUCTURED	0.6500 0.6500	11,701.36 11,701.36	18.20 18.20	0.00	-11,683.16 -11,683.16
6,382.000 MARINE PRODUCTS CORP 568427108 KR2F10020002: NTGI STRUCTURED	8.3000 8.3000	9,917.85 9,917.85	52,970.60 52,970.60	0.00	43,052.75 43,052.75
5,330.000 MARKETAXESS HOLDINGS INC 57060D108 KR2F10020002: NTGI STRUCTURED	54.0600 54.0600	66,665.11 66,665.11	288,139.80 288,139.80	0.00	221,474.69 221,474.69
62,339.000 MARKWEST ENERGY PARTNERS LP 570759100 KR2F35020002: TORTOISE CAP	71.5800 71.5800	3,166,506.56 3,166,506.56	4,462,225.62 4,462,225.62	0.04	1,295,719.06 1,295,719.06
1,569.000 MARLIN BUSINESS SERVICES CORP 571157106 KR2F10020002: NTGI STRUCTURED	18.1900 18.1900	21,903.67 21,903.67	28,540.11 28,540.11	0.00	6,636.44 6,636.44
3,200.000 MARRIOTT VACATIONS WORLDWIDE 57164Y107 CORP KR2F10020002: NTGI STRUCTURED	58.6300 58.6300	129,553.92 129,553.92	187,616.00 187,616.00	0.00	58,062.08 58,062.08
42,762.000 MARSH & MCLENNAN COS INC 571748102 KR2F19020002: S&P 500 INDEX	51.8200 51.8200	1,327,071.01 1,327,071.01	2,215,926.84 2,215,926.84	0.02	888,855.83 888,855.83
17,084.000 MARRIOTT INTERNATIONAL INC/DE 571903202 KR2F19020002: S&P 500 INDEX	64.1000 64.1000	492,990.11 492,990.11	1,095,084.40 1,095,084.40	0.01	602,094.29 602,094.29
3,028.000 MARTEN TRANSPORT LTD 573075108 KR2F10020002: NTGI STRUCTURED	22.3500 22.3500	9,530.50 9,530.50	67,675.80 67,675.80	0.00	58,145.30 58,145.30
7,024.000 MARTHA STEWART LIVING OMNIMEDI 573083102 KR2F10020002: NTGI STRUCTURED	4.7000 4.7000	158,019.92 158,019.92	33,012.80 33,012.80	0.00	-125,007.12 -125,007.12



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9,400.000 MARTIN INDS INC DEL 57326K102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	22,273.71 22,273.71	0.00 0.00	0.00	-22,273.71 -22,273.71
27,741.000 MASCO CORP 574599106 KR2F19020002: S&P 500 INDEX	22.2000 22.2000	330,642.87 330,642.87	615,850.20 615,850.20	0.01	285,207.33 285,207.33
6,830.000 MASIMO CORP 574795100 KR2F10020002: NTGI STRUCTURED	23.6000 23.6000	246,027.64 246,027.64	161,188.00 161,188.00	0.00	-84,839.64 -84,839.64
7,947.000 MASTEC INC 576323109 KR2F10020002: NTGI STRUCTURED	30.8200 30.8200	66,568.95 66,568.95	244,926.54 244,926.54	0.00	178,357.59 178,357.59
460.000 MASTECH HOLDINGS INC 57633B100 KR2F10020002: NTGI STRUCTURED	15.0000 15.0000	4,874.62 4,874.62	6,900.00 6,900.00	0.00	2,025.38 2,025.38
78,181.000 MASTERCARD INC 57636Q104 KR2F19020002: S&P 500 INDEX	73.4700 73.4700	2,365,944.45 2,365,944.45	5,743,958.07 5,743,958.07	0.05	3,378,013.62 3,378,013.62
3,350.000 MATADOR RESOURCES CO 576485205 KR2F10020002: NTGI STRUCTURED	29.2800 29.2800	91,380.95 91,380.95	98,088.00 98,088.00	0.00	6,707.05 6,707.05
4,489.000 MATERION CORP 576690101 KR2F10020002: NTGI STRUCTURED	36.9900 36.9900	103,286.36 103,286.36	166,048.11 166,048.11	0.00	62,761.75 62,761.75
3,168.000 MATRIX SERVICE CO 576853105 KR2F10020002: NTGI STRUCTURED	32.7900 32.7900	9,070.03 9,070.03	103,878.72 103,878.72	0.00	94,808.69 94,808.69
3,557.000 MATSON INC 57686G105 KR2F10020002: NTGI STRUCTURED	26.8400 26.8400	90,846.63 90,846.63	95,469.88 95,469.88	0.00	4,623.25 4,623.25



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26,396.000 MATTEL INC 577081102 KR2F19020002: S&P 500 INDEX	38.9700 38.9700	731,893.45 731,893.45	1,028,652.12 1,028,652.12	0.01	296,758.67 296,758.67
1,155.000 MATTERSIGHT CORP 577097108 KR2F10020002: NTGI STRUCTURED	5.3100 5.3100	117,491.81 117,491.81	6,133.05 6,133.05	0.00	-111,358.76 -111,358.76
3,842.000 MATTHEWS INTERNATIONAL CORP 577128101 KR2F10020002: NTGI STRUCTURED	41.5700 41.5700	61,132.08 61,132.08	159,711.94 159,711.94	0.00	98,579.86 98,579.86
4,751.000 MATTSON TECHNOLOGY INC 577223100 KR2F10020002: NTGI STRUCTURED	2.1900 2.1900	41,168.10 41,168.10	10,404.69 10,404.69	0.00	-30,763.41 -30,763.41
281.000 MAUI LAND & PINEAPPLE CO INC 577345101 KR2F10020002: NTGI STRUCTURED	6.8600 6.8600	1,037.39 1,037.39	1,927.66 1,927.66	0.00	890.27 890.27
3,100.000 MAXCO INC 577723109 KR2F10020002: NTGI STRUCTURED	0.0940 0.0940	13,847.61 13,847.61	291.40 291.40	0.00	-13,556.21 -13,556.21
94.000 MAXUS TECHNOLOGY CORP 57774U107 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	50,719.00 50,719.00	0.00 0.00	0.00	-50,719.00 -50,719.00
3,050.000 MAXWELL TECHNOLOGIES INC 577767106 KR2F10020002: NTGI STRUCTURED	15.1300 15.1300	60,933.82 60,933.82	46,146.50 46,146.50	0.00	-14,787.32 -14,787.32
5,487.000 MAXYGEN INC 577776107 KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	209,170.49 209,170.49	164.61 164.61	0.00	-209,005.88 -209,005.88
8,464.000 MAXIMUS INC 577933104 KR2F10020002: NTGI STRUCTURED	43.0200 43.0200	172,708.44 172,708.44	364,121.28 364,121.28	0.00	191,412.84 191,412.84



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2,053.000 MBT FINANCIAL CORP 578877102 KR2F10020002: NTGI STRUCTURED	5.4700 5.4700	21,162.54 21,162.54	11,229.91 11,229.91	0.00	-9,932.63 -9,932.63
7,080.000 MCCLATCHY CO/THE 579489105 KR2F10020002: NTGI STRUCTURED	5.5500 5.5500	143,396.14 143,396.14	39,294.00 39,294.00	0.00	-104,102.14 -104,102.14
10,154.000 MCCORMICK & CO INC/MD 579780206 KR2F19020002: S&P 500 INDEX	71.5900 71.5900	290,683.70 290,683.70	726,924.86 726,924.86	0.01	436,241.16 436,241.16
28,200.000 MCDERMOTT INTERNATIONAL INC 580037109 KR2F10020002: NTGI STRUCTURED	8.0900 8.0900	210,919.08 210,919.08	228,138.00 228,138.00	0.00	17,218.92 17,218.92
21,200.000 MCDONALD'S CORP 580135101 KR2F10080002: WESTWOOD MGMT	100.7400 100.7400	2,000,523.14 2,000,523.14	2,135,688.00 2,135,688.00	0.02	135,164.86 135,164.86
76,905.000 MCDONALD'S CORP 580135101 KR2F19020002: S&P 500 INDEX	100.7400 100.7400	2,215,607.42 2,215,607.42	7,747,409.70 7,747,409.70	0.07	5,531,802.28 5,531,802.28
38,875.000 MCEWEN MINING INC 58039P107 KR2F10020002: NTGI STRUCTURED	2.8800 2.8800	96,743.57 96,743.57	111,960.00 111,960.00	0.00	15,216.43 15,216.43
3,262.000 MCGRATH RENTCORP 580589109 KR2F10020002: NTGI STRUCTURED	36.7500 36.7500	34,956.08 34,956.08	119,878.50 119,878.50	0.00	84,922.42 84,922.42
3,800.000 MCGRAW HILL FINANCIAL INC 580645109 KR2F10090002: INVESCO	83.0300 83.0300	180,357.50 180,357.50	315,514.00 315,514.00	0.00	135,156.50 135,156.50
21,179.000 MCGRAW HILL FINANCIAL INC 580645109 KR2F19020002: S&P 500 INDEX	83.0300 83.0300	924,686.94 924,686.94	1,758,492.37 1,758,492.37	0.01	833,805.43 833,805.43



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8,600.000 MCKESSON CORP 58155Q103 KR2F10090002: INVESCO	186.2100	1,165,679.59	1,601,406.00	0.01	435,726.41
17,940.000 MCKESSON CORP 58155Q103 KR2F19020002: S&P 500 INDEX	186.2100	1,168,146.78	3,340,607.40	0.03	2,172,460.62
1,102.000 MCRAE INDUSTRIES INC 582757209 KR2F10020002: NTGI STRUCTURED	29.1000	5,796.58	32,068.20	0.00	26,271.62
15,725.000 MEAD JOHNSON NUTRITION CO 582839106 KR2F19020002: S&P 500 INDEX	93.1700	1,053,019.61	1,465,098.25	0.01	412,078.64
15,865.000 MEADOWBROOK INSURANCE GROUP IN 58319P108 KR2F10020002: NTGI STRUCTURED	7.1900	113,029.77	114,069.35	0.00	1,039.58
13,061.000 MEADWESTVACO CORP 583334107 KR2F19020002: S&P 500 INDEX	44.2600	381,797.74	578,079.86	0.00	196,282.12
24,800.000 MEADWESTVACO CORP 583334107 KR2F10080002: WESTWOOD MGMT	44.2600	955,422.48	1,097,648.00	0.01	142,225.52
1,968.000 MEASUREMENT SPECIALTIES INC 583421102 KR2F10020002: NTGI STRUCTURED	86.0700	39,597.09	169,385.76	0.00	129,788.67
731.000 MECHANICAL TECHNOLOGY INC 583538202 KR2F10020002: NTGI STRUCTURED	1.2400	59,308.35	906.44	0.00	-58,401.91
7,287.000 MEDASSETS INC 584045108 KR2F10020002: NTGI STRUCTURED	22.8400	141,716.15	166,435.08	0.00	24,718.93

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1,894.000 MEDCATH CORP 58404W109 KR2F10020002: NTGI STRUCTURED	1.4300 1.4300	1,785.71 1,785.71	2,708.42 2,708.42	0.00	922.71 922.71
2,450.000 MEDIA GENERAL INC 584404107 KR2F10020002: NTGI STRUCTURED	20.5300 20.5300	155,128.18 155,128.18	50,298.50 50,298.50	0.00	-104,829.68 -104,829.68
699.000 MEDIABISTRO INC COM 58448U101 KR2F10020002: NTGI STRUCTURED	0.8499 0.8499	23,639.59 23,639.59	594.08 594.08	0.00	-23,045.51 -23,045.51
3,365.000 MEDICAL ACTION INDUSTRIES INC 58449L100 KR2F10020002: NTGI STRUCTURED	13.7300 13.7300	20,417.95 20,417.95	46,201.45 46,201.45	0.00	25,783.50 25,783.50
6,387.000 MEDICAL STAFFING NETWORK HOLDI 58463F104 KR2F10020002: NTGI STRUCTURED	0.0030 0.0030	64,310.70 64,310.70	19.16 19.16	0.00	-64,291.54 -64,291.54
17,568.000 MEDICAL PROPERTIES TRUST INC 58463J304 KR2F10020002: NTGI STRUCTURED	13.2400 13.2400	161,877.44 161,877.44	232,600.32 232,600.32	0.00	70,722.88 70,722.88
6,549.000 MEDICINES CO/THE 584688105 KR2F10020002: NTGI STRUCTURED	29.0600 29.0600	135,540.01 135,540.01	190,313.94 190,313.94	0.00	54,773.93 54,773.93
5,190.000 MEDIDATA SOLUTIONS INC 58471A105 KR2F10020002: NTGI STRUCTURED	42.8100 42.8100	129,259.43 129,259.43	222,183.90 222,183.90	0.00	92,924.47 92,924.47
7,276.000 MEDIS TECHNOLOGIES LTD 58500P107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	68,655.83 68,655.83	0.00 0.00	0.00	-68,655.83 -68,655.83
26,800.000 MEDNAX INC 58502B106 KR2F10030002: SYSTEMATIC	58.1500 58.1500	1,705,502.29 1,705,502.29	1,558,420.00 1,558,420.00	0.01	-147,082.29 -147,082.29

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77,728.000 MEDTRONIC INC 585055106 KR2F19020002: S&P 500 INDEX	63.7600 63.7600	3,294,946.26 3,294,946.26	4,955,937.28 4,955,937.28	0.04	1,660,991.02 1,660,991.02
87.000 MEETME INC 585141104 KR2F10020002: NTGI STRUCTURED	2.7200 2.7200	19,470.06 19,470.06	236.64 236.64	0.00	-19,233.42 -19,233.42
15,333.000 MEMORIAL PRODUCTION PARTNERS L 586048100 KR2F10070002: RIVER ROAD	24.2400 24.2400	298,390.48 298,390.48	371,671.92 371,671.92	0.00	73,281.44 73,281.44
6,299.000 MEN'S WEARHOUSE INC/THE 587118100 KR2F10020002: NTGI STRUCTURED	55.8000 55.8000	197,774.51 197,774.51	351,484.20 351,484.20	0.00	153,709.69 153,709.69
11,938.000 MENTOR GRAPHICS CORP 587200106 KR2F10020002: NTGI STRUCTURED	21.5700 21.5700	192,179.83 192,179.83	257,502.66 257,502.66	0.00	65,322.83 65,322.83
40,811.000 MERCADOLIBRE INC 58733R102 KR2F20060002: FRANKIN TEMPLETON	95.4000 95.4000	3,706,455.02 3,706,455.02	3,893,369.40 3,893,369.40	0.03	186,914.38 186,914.38
759.000 MERCANTILE BANK CORP 587376104 KR2F10020002: NTGI STRUCTURED	22.8800 22.8800	16,430.40 16,430.40	17,365.92 17,365.92	0.00	935.52 935.52
1,197.000 MERCHANTS BANCSHARES INC 588448100 KR2F10020002: NTGI STRUCTURED	31.9800 31.9800	19,598.30 19,598.30	38,280.06 38,280.06	0.00	18,681.76 18,681.76
8,300.000 MERCK & CO INC 58933Y105 KR2F10090002: INVESCO	57.8500 57.8500	463,538.40 463,538.40	480,155.00 480,155.00	0.00	16,616.60 16,616.60
227,378.000 MERCK & CO INC 58933Y105 KR2F19020002: S&P 500 INDEX	57.8500 57.8500	5,560,616.50 5,560,616.50	13,153,817.30 13,153,817.30	0.11	7,593,200.80 7,593,200.80



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2,700.000 MERCURY SYSTEMS INC 589378108 KR2F10020002: NTGI STRUCTURED	11.3400 11.3400	39,519.34 39,519.34	30,618.00 30,618.00	0.00	-8,901.34 -8,901.34
1,859.000 MERCURY GENERAL CORP 589400100 KR2F10020002: NTGI STRUCTURED	47.0400 47.0400	86,932.96 86,932.96	87,447.36 87,447.36	0.00	514.40 514.40
4,091.000 MEREDITH CORP 589433101 KR2F10020002: NTGI STRUCTURED	48.3600 48.3600	140,796.58 140,796.58	197,840.76 197,840.76	0.00	57,044.18 57,044.18
1,062.000 MERGE HEALTHCARE INC 589499102 KR2F10020002: NTGI STRUCTURED	2.2700 2.2700	9,608.57 9,608.57	2,410.74 2,410.74	0.00	-7,197.83 -7,197.83
5,632.000 MERIDIAN BIOSCIENCE INC 589584101 KR2F10020002: NTGI STRUCTURED	20.6400 20.6400	64,834.38 64,834.38	116,244.48 116,244.48	0.00	51,410.10 51,410.10
4,250.000 MERIT MEDICAL SYSTEMS INC 589889104 KR2F10020002: NTGI STRUCTURED	15.1000 15.1000	20,682.61 20,682.61	64,175.00 64,175.00	0.00	43,492.39 43,492.39
4,275.000 MERITAGE HOMES CORP 59001A102 KR2F10020002: NTGI STRUCTURED	42.2100 42.2100	191,274.45 191,274.45	180,447.75 180,447.75	0.00	-10,826.70 -10,826.70
5,749.000 MERITOR INC 59001K100 KR2F10020002: NTGI STRUCTURED	13.0400 13.0400	89,020.95 89,020.95	74,966.96 74,966.96	0.00	-14,053.99 -14,053.99
29,700.000 MESA AIR GROUP INC 590479101 KR2F10020002: NTGI STRUCTURED	0.0033 0.0033	240,937.25 240,937.25	98.01 98.01	0.00	-240,839.24 -240,839.24
2,231.000 MESTEK INC 590829305 KR2F10020002: NTGI STRUCTURED	17.8500 17.8500	23,230.87 23,230.87	39,823.35 39,823.35	0.00	16,592.48 16,592.48



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3,424.000 META FINANCIAL GROUP INC 59100U108 KR2F10020002: NTGI STRUCTURED	40.0000 40.0000	53,663.72 53,663.72	136,960.00 136,960.00	0.00	83,296.28 83,296.28
1,338.000 METABOLIX INC 591018809 KR2F10020002: NTGI STRUCTURED	0.8700 0.8700	29,390.42 29,390.42	1,164.06 1,164.06	0.00	-28,226.36 -28,226.36
3,637.000 METALICO INC 591176102 KR2F10020002: NTGI STRUCTURED	1.2400 1.2400	49,682.39 49,682.39	4,509.88 4,509.88	0.00	-45,172.51 -45,172.51
17,800.000 METAWAVE COMMNS CORP OC-COM 591409107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	47,031.00 47,031.00	0.00 0.00	0.00	-47,031.00 -47,031.00
4,855.000 METHODE ELECTRONICS INC 591520200 KR2F10020002: NTGI STRUCTURED	38.2100 38.2100	22,535.21 22,535.21	185,509.55 185,509.55	0.00	162,974.34 162,974.34
62,200.000 METLIFE INC 59156R108 KR2F10090002: INVESCO	55.5600 55.5600	2,950,920.05 2,950,920.05	3,455,832.00 3,455,832.00	0.03	504,911.95 504,911.95
87,577.000 METLIFE INC 59156R108 KR2F19020002: S&P 500 INDEX	55.5600 55.5600	3,288,709.90 3,288,709.90	4,865,778.12 4,865,778.12	0.04	1,577,068.22 1,577,068.22
2,537.000 METRO BANCORP INC 59161R101 KR2F10020002: NTGI STRUCTURED	23.1200 23.1200	45,025.78 45,025.78	58,655.44 58,655.44	0.00	13,629.66 13,629.66
4,277.000 METRO ONE TELECOMMUNICATIONS 59163F204 KR2F10020002: NTGI STRUCTURED	0.0180 0.0180	92,734.68 92,734.68	76.99 76.99	0.00	-92,657.69 -92,657.69
19.000 MEXCO ENERGY CORP 592770101 KR2F10020002: NTGI STRUCTURED	8.3100 8.3100	591.25 591.25	157.89 157.89	0.00	-433.36 -433.36



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7,147.000 MICREL INC 594793101 KR2F10020002: NTGI STRUCTURED	11.2800 11.2800	70,408.97 70,408.97	80,618.16 80,618.16	0.00	10,209.19 10,209.19
10,388.000 MICRO COMPONENT TECHNOLOGY INC 59479Q100 KR2F10020002: NTGI STRUCTURED	0.0008 0.0008	40,234.68 40,234.68	8.31 8.31	0.00	-40,226.37 -40,226.37
54,360.000 MICROS SYSTEMS INC 594901100 KR2F10040002: GENEVA CAPITAL	67.9000 67.9000	2,885,565.91 2,885,565.91	3,691,044.00 3,691,044.00	0.03	805,478.09 805,478.09
21,300.000 MICROSOFT CORP 594918104 KR2F10090002: INVESCO	41.7000 41.7000	671,775.86 671,775.86	888,210.00 888,210.00	0.01	216,434.14 216,434.14
21,116.000 MICROSOFT CORP 594918104 KR2F10070002: RIVER ROAD	41.7000 41.7000	640,804.31 640,804.31	880,537.20 880,537.20	0.01	239,732.89 239,732.89
584,866.000 MICROSOFT CORP 594918104 KR2F19020002: S&P 500 INDEX	41.7000 41.7000	9,069,064.60 9,069,064.60	24,388,912.20 24,388,912.20	0.20	15,319,847.60 15,319,847.60
163.000 MICROVISION INC 594960304 KR2F10020002: NTGI STRUCTURED	2.0100 2.0100	19,058.97 19,058.97	327.63 327.63	0.00	-18,731.34 -18,731.34
1,045.000 MICROSTRATEGY INC 594972408 KR2F10020002: NTGI STRUCTURED	140.6200 140.6200	86,638.06 86,638.06	146,947.90 146,947.90	0.00	60,309.84 60,309.84
15,584.000 MICROCHIP TECHNOLOGY INC 595017104 KR2F19020002: S&P 500 INDEX	48.8100 48.8100	546,406.64 546,406.64	760,655.04 760,655.04	0.01	214,248.40 214,248.40
2,950.000 MICROFINANCIAL INC 595072109 KR2F10020002: NTGI STRUCTURED	7.7300 7.7300	31,757.56 31,757.56	22,803.50 22,803.50	0.00	-8,954.06 -8,954.06



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
36,175.000 MICRON TECHNOLOGY INC 595112103 KR2F10030002: SYSTEMATIC	32.9500 32.9500	379,164.84 379,164.84	1,191,966.25 1,191,966.25	0.01	812,801.41 812,801.41
83,282.000 MICRON TECHNOLOGY INC 595112103 KR2F19020002: S&P 500 INDEX	32.9500 32.9500	726,107.58 726,107.58	2,744,141.90 2,744,141.90	0.02	2,018,034.32 2,018,034.32
11,170.000 MICROSEMI CORP 595137100 KR2F10020002: NTGI STRUCTURED	26.7600 26.7600	148,771.14 148,771.14	298,909.20 298,909.20	0.00	150,138.06 150,138.06
1,344.000 MICROWAVE FILTER CO INC 595176108 KR2F10020002: NTGI STRUCTURED	0.4300 0.4300	4,276.04 4,276.04	577.92 577.92	0.00	-3,698.12 -3,698.12
48,471.000 MIDDLEBY CORP 596278101 KR2F10040002: GENEVA CAPITAL	82.7200 82.7200	3,568,201.17 3,568,201.17	4,009,521.12 4,009,521.12	0.03	441,319.95 441,319.95
11,364.000 MIDDLEBY CORP 596278101 KR2F10020002: NTGI STRUCTURED	82.7200 82.7200	41,004.76 41,004.76	940,030.08 940,030.08	0.01	899,025.32 899,025.32
4,712.000 MIDDLESEX WATER CO 596680108 KR2F10020002: NTGI STRUCTURED	21.1800 21.1800	82,037.66 82,037.66	99,800.16 99,800.16	0.00	17,762.50 17,762.50
421.000 MIDSOUTH BANCORP INC 598039105 KR2F10020002: NTGI STRUCTURED	19.8900 19.8900	8,513.31 8,513.31	8,373.69 8,373.69	0.00	-139.62 -139.62
3,868.000 HERMAN MILLER INC 600544100 KR2F10020002: NTGI STRUCTURED	30.2400 30.2400	113,473.26 113,473.26	116,968.32 116,968.32	0.00	3,495.06 3,495.06
1,911.000 MILLER INDUSTRIES INC/TN 600551204 KR2F10020002: NTGI STRUCTURED	20.5800 20.5800	27,952.02 27,952.02	39,328.38 39,328.38	0.00	11,376.36 11,376.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,012.000 MINERALS TECHNOLOGIES INC 603158106 KR2F10020002: NTGI STRUCTURED	65.5800 65.5800	115,919.62 115,919.62	328,686.96 328,686.96	0.00	212,767.34 212,767.34
39,300.000 MIRANT CORPORATION COM 604675991 KR2F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,137.000 MISONIX INC 604871103 KR2F10020002: NTGI STRUCTURED	6.7600 6.7600	8,530.51 8,530.51	7,686.12 7,686.12	0.00	-844.39 -844.39
25,140.000 MISSISSIPPI CHEM CORP NEW COM 605288208 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	353,775.36 353,775.36	0.00 0.00	0.00	-353,775.36 -353,775.36
1,875.000 MITCHAM INDUSTRIES INC 606501104 KR2F10020002: NTGI STRUCTURED	13.9800 13.9800	15,709.86 15,709.86	26,212.50 26,212.50	0.00	10,502.64 10,502.64
1,437.000 MITEK SYSTEMS INC 606710200 KR2F10020002: NTGI STRUCTURED	3.3300 3.3300	1,845.05 1,845.05	4,785.21 4,785.21	0.00	2,940.16 2,940.16
869.000 MKTG INC 60688K108 KR2F10020002: NTGI STRUCTURED	2.6200 2.6200	1,909.69 1,909.69	2,276.78 2,276.78	0.00	367.09 367.09
30,130.000 MOBILE TELESYSTEMS OJSC 607409109 ADR KR2F20020002: BOSTON CO NON-US VAL	19.7400 19.7400	594,749.90 594,749.90	594,766.20 594,766.20	0.00	16.30 16.30
3,493.000 MOBILE MINI INC 60740F105 KR2F10020002: NTGI STRUCTURED	47.8900 47.8900	37,991.52 37,991.52	167,279.77 167,279.77	0.00	129,288.25 129,288.25
1,656.000 MOCON INC 607494101 KR2F10020002: NTGI STRUCTURED	15.8100 15.8100	13,226.86 13,226.86	26,181.36 26,181.36	0.00	12,954.50 12,954.50



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Asset Detail - By Asset type

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 MODINE MANUFACTURING CO 607828100 KR2F10020002: NTGI STRUCTURED	15.7400 15.7400	51,982.69 51,982.69	33,054.00 33,054.00	0.00	-18,928.69 -18,928.69
16,814.000 MODUSLINK GLOBAL SOLUTIONS INC 60786L107 KR2F10020002: NTGI STRUCTURED	3.7400 3.7400	137,928.78 137,928.78	62,884.36 62,884.36	0.00	-75,044.42 -75,044.42
16,100.000 MOHAWK INDUSTRIES INC 608190104 KR2F10080002: WESTWOOD MGMT	138.3400 138.3400	1,849,020.03 1,849,020.03	2,227,274.00 2,227,274.00	0.02	378,253.97 378,253.97
4,760.000 MOHAWK INDUSTRIES INC 608190104 KR2F19020002: S&P 500 INDEX	138.3400 138.3400	672,967.83 672,967.83	658,498.40 658,498.40	0.01	-14,469.43 -14,469.43
3,910.000 MOLECULAR INSIGHT PHARMACEUTIC 60852M104 KR2F10020002: NTGI STRUCTURED	0.0041 0.0041	28,961.42 28,961.42	16.03 16.03	0.00	-28,945.39 -28,945.39
3,639.000 MOLINA HEALTHCARE INC 60855R100 KR2F10020002: NTGI STRUCTURED	44.6300 44.6300	90,767.83 90,767.83	162,408.57 162,408.57	0.00	71,640.74 71,640.74
32,240.000 MOLSON COORS BREWING CO 60871R209 KR2F10030002: SYSTEMATIC	74.1600 74.1600	2,090,426.66 2,090,426.66	2,390,918.40 2,390,918.40	0.02	300,491.74 300,491.74
6,000.000 MOLSON COORS BREWING CO 60871R209 KR2F10090002: INVESCO	74.1600 74.1600	402,810.00 402,810.00	444,960.00 444,960.00	0.00	42,150.00 42,150.00
12,363.000 MOLSON COORS BREWING CO 60871R209 KR2F19020002: S&P 500 INDEX	74.1600 74.1600	551,003.73 551,003.73	916,840.08 916,840.08	0.01	365,836.35 365,836.35
8,921.000 MOLSON COORS BREWING CO 60871R209 KR2F10070002: RIVER ROAD	74.1600 74.1600	413,061.00 413,061.00	661,581.36 661,581.36	0.01	248,520.36 248,520.36



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6,274.000 MOMENTA PHARMACEUTICALS INC 60877T100 KR2F10020002: NTGI STRUCTURED	12.0800 12.0800	79,013.30 79,013.30	75,789.92 75,789.92	0.00	-3,223.38 -3,223.38
2,143.000 MONARCH CASINO & RESORT INC 609027107 KR2F10020002: NTGI STRUCTURED	15.1400 15.1400	10,795.93 10,795.93	32,445.02 32,445.02	0.00	21,649.09 21,649.09
350.000 MONARCH SERVICES INC 609176102 KR2F10020002: NTGI STRUCTURED	0.0110 0.0110	1,006.25 1,006.25	3.85 3.85	0.00	-1,002.40 -1,002.40
49,170.000 MONDELEZ INTERNATIONAL INC 609207105 KR2F10060002: WESTFIELD CAPITAL	37.6100 37.6100	1,252,837.39 1,252,837.39	1,849,283.70 1,849,283.70	0.02	596,446.31 596,446.31
131,606.000 MONDELEZ INTERNATIONAL INC 609207105 KR2F19020002: S&P 500 INDEX	37.6100 37.6100	2,666,315.59 2,666,315.59	4,949,701.66 4,949,701.66	0.04	2,283,386.07 2,283,386.07
155.000 MONEYGRAM INTERNATIONAL INC 60935Y208 KR2F10020002: NTGI STRUCTURED	14.7300 14.7300	30,134.16 30,134.16	2,283.15 2,283.15	0.00	-27,851.01 -27,851.01
7,861.000 MONMOUTH REAL ESTATE INVESTMEN 609720107 KR2F10020002: NTGI STRUCTURED	10.0400 10.0400	64,205.93 64,205.93	78,924.44 78,924.44	0.00	14,718.51 14,718.51
3,568.000 MONOLITHIC POWER SYSTEMS INC 609839105 KR2F10020002: NTGI STRUCTURED	42.3500 42.3500	45,249.21 45,249.21	151,104.80 151,104.80	0.00	105,855.59 105,855.59
3,542.000 MONOTYPE IMAGING HOLDINGS INC 61022P100 KR2F10020002: NTGI STRUCTURED	28.1700 28.1700	41,488.05 41,488.05	99,778.14 99,778.14	0.00	58,290.09 58,290.09
3,661.000 MONRO MUFFLER BRAKE INC 610236101 KR2F10020002: NTGI STRUCTURED	53.1900 53.1900	22,341.34 22,341.34	194,728.59 194,728.59	0.00	172,387.25 172,387.25



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40,784.000 MONSANTO CO 61166W101 KR2F19020002: S&P 500 INDEX	124.7400 124.7400	1,213,413.47 1,213,413.47	5,087,396.16 5,087,396.16	0.04	3,873,982.69 3,873,982.69
21,790.000 MONSANTO CO 61166W101 KR2F10060002: WESTFIELD CAPITAL	124.7400 124.7400	1,988,408.65 1,988,408.65	2,718,084.60 2,718,084.60	0.02	729,675.95 729,675.95
5,100.000 MONSTER BEVERAGE CORP 611740101 KR2F10090002: INVESCO	71.0300 71.0300	348,661.50 348,661.50	362,253.00 362,253.00	0.00	13,591.50 13,591.50
10,530.000 MONSTER BEVERAGE CORP 611740101 KR2F19020002: S&P 500 INDEX	71.0300 71.0300	709,833.94 709,833.94	747,945.90 747,945.90	0.01	38,111.96 38,111.96
10,601.000 MONSTER WORLDWIDE INC 611742107 KR2F10020002: NTGI STRUCTURED	6.5400 6.5400	110,849.75 110,849.75	69,330.54 69,330.54	0.00	-41,519.21 -41,519.21
2,400.000 MOODY'S CORP 615369105 KR2F10090002: INVESCO	87.6600 87.6600	79,013.39 79,013.39	210,384.00 210,384.00	0.00	131,370.61 131,370.61
14,632.000 MOODY'S CORP 615369105 KR2F19020002: S&P 500 INDEX	87.6600 87.6600	602,143.34 602,143.34	1,282,641.12 1,282,641.12	0.01	680,497.78 680,497.78
5,731.000 MOOG INC 615394202 KR2F10020002: NTGI STRUCTURED	72.8900 72.8900	139,553.22 139,553.22	417,732.59 417,732.59	0.00	278,179.37 278,179.37
612.000 MOORE HANDLEY INC 615762101 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	1,099.27 1,099.27	0.06 0.06	0.00	-1,099.21 -1,099.21
481.000 MORGAN GROUP HOLDING CO 61735R104 KR2F10020002: NTGI STRUCTURED	0.3000 0.3000	363.11 363.11	144.30 144.30	0.00	-218.81 -218.81



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Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
108,899.000 MORGAN STANLEY 617446448 KR2F19020002: S&P 500 INDEX	32.3300 32.3300	2,205,968.78 2,205,968.78	3,520,704.67 3,520,704.67	0.03	1,314,735.89 1,314,735.89
1,525.000 MORGANS HOTEL GROUP CO 61748W108 KR2F10020002: NTGI STRUCTURED	7.9300 7.9300	15,730.28 15,730.28	12,093.25 12,093.25	0.00	-3,637.03 -3,637.03
25,169.000 MOSAIC CO/THE 61945C103 KR2F19020002: S&P 500 INDEX	49.4500 49.4500	1,383,879.28 1,383,879.28	1,244,607.05 1,244,607.05	0.01	-139,272.23 -139,272.23
5,571.000 MOSYS INC 619718109 KR2F10020002: NTGI STRUCTURED	3.1400 3.1400	41,844.74 41,844.74	17,492.94 17,492.94	0.00	-24,351.80 -24,351.80
12,487.000 MOSSIMO INC 619ESC999 KR2F10020002: NTGI STRUCTURED	42.9400 42.9400	0.00 0.00	536,191.78 536,191.78	0.00	536,191.78 536,191.78
17,603.000 MOTOROLA SOLUTIONS INC 620076307 KR2F19020002: S&P 500 INDEX	66.5700 66.5700	700,597.15 700,597.15	1,171,831.71 1,171,831.71	0.01	471,234.56 471,234.56
3,731.000 MOVADO GROUP INC 624580106 KR2F10020002: NTGI STRUCTURED	41.6700 41.6700	53,622.53 53,622.53	155,470.77 155,470.77	0.00	101,848.24 101,848.24
15,125.000 MOVIE GALLERY INC COM 624581104 KR2F10020002: NTGI STRUCTURED	0.0020 0.0020	51,378.68 51,378.68	30.25 30.25	0.00	-51,348.43 -51,348.43
12,183.000 MOVE INC 62458M207 KR2F10020002: NTGI STRUCTURED	14.7900 14.7900	93,445.50 93,445.50	180,186.57 180,186.57	0.00	86,741.07 86,741.07
19.000 PAUL MUELLER CO 624752101 KR2F10020002: NTGI STRUCTURED	42.0000 42.0000	636.40 636.40	798.00 798.00	0.00	161.60 161.60

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9,858.000 MUELLER INDUSTRIES INC 624756102 KR2F10020002: NTGI STRUCTURED	29.4100 29.4100	138,050.96 138,050.96	289,923.78 289,923.78	0.00	151,872.82 151,872.82
13,592.000 MUELLER WATER PRODUCTS INC 624758108 KR2F10020002: NTGI STRUCTURED	8.6400 8.6400	97,356.60 97,356.60	117,434.88 117,434.88	0.00	20,078.28 20,078.28
1,187.000 MULTI-COLOR CORP 625383104 KR2F10020002: NTGI STRUCTURED	40.0100 40.0100	4,093.06 4,093.06	47,491.87 47,491.87	0.00	43,398.81 43,398.81
3,974.000 MULTI-FINELINE ELECTRONIX INC 62541B101 KR2F10020002: NTGI STRUCTURED	11.0400 11.0400	90,353.58 90,353.58	43,872.96 43,872.96	0.00	-46,480.62 -46,480.62
2,637.000 MULTIMEDIA GAMES HLDG CO INC 625453105 KR2F10020002: NTGI STRUCTURED	29.6400 29.6400	31,409.45 31,409.45	78,160.68 78,160.68	0.00	46,751.23 46,751.23
13,124.000 MURPHY OIL CORP 626717102 KR2F19020002: S&P 500 INDEX	66.4800 66.4800	655,760.24 655,760.24	872,483.52 872,483.52	0.01	216,723.28 216,723.28
1,970.000 MUTUALFIRST FINANCIAL INC 62845B104 KR2F10020002: NTGI STRUCTURED	19.0800 19.0800	20,122.32 20,122.32	37,587.60 37,587.60	0.00	17,465.28 17,465.28
4,581.000 MYERS INDUSTRIES INC 628464109 KR2F10020002: NTGI STRUCTURED	20.0900 20.0900	56,769.64 56,769.64	92,032.29 92,032.29	0.00	35,262.65 35,262.65
12,515.000 MYERS INDUSTRIES INC 628464109 KR2F10070002: RIVER ROAD	20.0900 20.0900	257,337.03 257,337.03	251,426.35 251,426.35	0.00	-5,910.68 -5,910.68
30,325.000 MYLAN INC/PA 628530107 KR2F10030002: SYSTEMATIC	51.5600 51.5600	1,530,532.67 1,530,532.67	1,563,557.00 1,563,557.00	0.01	33,024.33 33,024.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,200.000 MYLAN INC/PA 628530107 KR2F10090002: INVESCO	51.5600 51.5600	852,088.00 852,088.00	886,832.00 886,832.00	0.01	34,744.00 34,744.00
29,079.000 MYLAN INC/PA 628530107 KR2F19020002: S&P 500 INDEX	51.5600 51.5600	436,452.62 436,452.62	1,499,313.24 1,499,313.24	0.01	1,062,860.62 1,062,860.62
9,600.000 MYRIAD GENETICS INC 62855J104 KR2F10020002: NTGI STRUCTURED	38.9200 38.9200	248,037.12 248,037.12	373,632.00 373,632.00	0.00	125,594.88 125,594.88
2,766.000 MYREXIS INC 62856H107 KR2F10020002: NTGI STRUCTURED	0.1621 0.1621	4,760.27 4,760.27	448.37 448.37	0.00	-4,311.90 -4,311.90
6,083.000 NBT BANCORP INC 628778102 KR2F10020002: NTGI STRUCTURED	24.0200 24.0200	122,551.74 122,551.74	146,113.66 146,113.66	0.00	23,561.92 23,561.92
662.000 NCI BUILDING SYSTEMS INC 628852204 KR2F10020002: NTGI STRUCTURED	19.4300 19.4300	61,400.40 61,400.40	12,862.66 12,862.66	0.00	-48,537.74 -48,537.74
1,443.000 NCI INC 62886K104 KR2F10020002: NTGI STRUCTURED	8.8800 8.8800	17,642.84 17,642.84	12,813.84 12,813.84	0.00	-4,829.00 -4,829.00
1,598.000 NASB FINANCIAL INC 628968109 KR2F10020002: NTGI STRUCTURED	23.6500 23.6500	44,116.89 44,116.89	37,792.70 37,792.70	0.00	-6,324.19 -6,324.19
22,264.000 NII HOLDINGS INC 62913F201 KR2F10020002: NTGI STRUCTURED	0.5500 0.5500	159,924.73 159,924.73	12,245.20 12,245.20	0.00	-147,679.53 -147,679.53
8,394.000 NIC INC 62914B100 KR2F10020002: NTGI STRUCTURED	15.8500 15.8500	30,011.56 30,011.56	133,044.90 133,044.90	0.00	103,033.34 103,033.34

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5,547.000 NL INDUSTRIES INC 629156407 KR2F10020002: NTGI STRUCTURED	9.2900 9.2900	70,110.01 70,110.01	51,531.63 51,531.63	0.00	-18,578.38 -18,578.38
2,441.000 NMT MEDICAL INC 629294109 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	29,266.77 29,266.77	0.24 0.24	0.00	-29,266.53 -29,266.53
2,143.000 NN INC 629337106 KR2F10020002: NTGI STRUCTURED	25.5800 25.5800	17,498.15 17,498.15	54,817.94 54,817.94	0.00	37,319.79 37,319.79
12,159.000 NPS PHARMACEUTICALS INC 62936P103 KR2F10020002: NTGI STRUCTURED	33.0500 33.0500	245,057.22 245,057.22	401,854.95 401,854.95	0.00	156,797.73 156,797.73
26,239.000 NRG ENERGY INC 629377508 KR2F19020002: S&P 500 INDEX	37.2000 37.2000	632,848.55 632,848.55	976,090.80 976,090.80	0.01	343,242.25 343,242.25
7,799.000 NTN BUZZTIME INC 629410309 KR2F10020002: NTGI STRUCTURED	0.5305 0.5305	31,194.57 31,194.57	4,137.37 4,137.37	0.00	-27,057.20 -27,057.20
1,456.000 NVE CORP 629445206 KR2F10020002: NTGI STRUCTURED	55.5900 55.5900	57,356.80 57,356.80	80,939.04 80,939.04	0.00	23,582.24 23,582.24
600.000 N-VIRO INTERNATIONAL CORP 62944W207 KR2F10020002: NTGI STRUCTURED	1.4000 1.4000	3,105.78 3,105.78	840.00 840.00	0.00	-2,265.78 -2,265.78
562.000 NACCO INDUSTRIES INC 629579103 KR2F10020002: NTGI STRUCTURED	50.6000 50.6000	11,808.14 11,808.14	28,437.20 28,437.20	0.00	16,629.06 16,629.06
6,805.000 NANOGEN INC 630075109 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	47,454.67 47,454.67	0.00 0.00	0.00	-47,454.67 -47,454.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,876.000 NANOMETRICS INC 630077105 KR2F10020002: NTGI STRUCTURED	18.2500 18.2500	41,015.93 41,015.93	52,487.00 52,487.00	0.00	11,471.07 11,471.07
1,837.000 NANOPHASE TECHNOLOGIES CORP 630079101 KR2F10020002: NTGI STRUCTURED	0.4301 0.4301	20,102.55 20,102.55	790.09 790.09	0.00	-19,312.46 -19,312.46
1,388.000 NANOSPHERE INC 63009F105 KR2F10020002: NTGI STRUCTURED	1.5800 1.5800	10,024.21 10,024.21	2,193.04 2,193.04	0.00	-7,831.17 -7,831.17
3,186.000 NAPCO SECURITY TECHNOLOGIES IN 630402105 KR2F10020002: NTGI STRUCTURED	5.4300 5.4300	3,533.46 3,533.46	17,299.98 17,299.98	0.00	13,766.52 13,766.52
9,163.000 NASDAQ OMX GROUP INC/THE 631103108 KR2F19020002: S&P 500 INDEX	38.6200 38.6200	228,520.95 228,520.95	353,875.06 353,875.06	0.00	125,354.11 125,354.11
5,800.000 NATIONAL BANK HOLDINGS CORP 633707104 KR2F10020002: NTGI STRUCTURED	19.9400 19.9400	121,364.42 121,364.42	115,652.00 115,652.00	0.00	-5,712.42 -5,712.42
9,570.000 NATIONAL BEVERAGE CORP 635017106 KR2F10020002: NTGI STRUCTURED	18.9200 18.9200	37,547.98 37,547.98	181,064.40 181,064.40	0.00	143,516.42 143,516.42
6,715.000 NATIONAL CINEMEDIA INC 635309107 KR2F10020002: NTGI STRUCTURED	17.5100 17.5100	101,835.12 101,835.12	117,579.65 117,579.65	0.00	15,744.53 15,744.53
17,449.000 NATIONAL CINEMEDIA INC 635309107 KR2F10070002: RIVER ROAD	17.5100 17.5100	241,983.75 241,983.75	305,531.99 305,531.99	0.00	63,548.24 63,548.24
1,969.000 NATIONAL HEALTHCARE CORP 635906100 KR2F10020002: NTGI STRUCTURED	56.2900 56.2900	67,347.16 67,347.16	110,835.01 110,835.01	0.00	43,487.85 43,487.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,916.000 NATIONAL FUEL GAS CO 636180101 KR2F10070002: RIVER ROAD	78.3000 78.3000	674,696.00 674,696.00	933,022.80 933,022.80	0.01	258,326.80 258,326.80
3,692.000 NATIONAL HEALTH INVESTORS INC 63633D104 KR2F10020002: NTGI STRUCTURED	62.5600 62.5600	87,052.68 87,052.68	230,971.52 230,971.52	0.00	143,918.84 143,918.84
731.000 NATIONAL HOLDINGS CORP 636375107 KR2F10020002: NTGI STRUCTURED	0.5300 0.5300	5,762.12 5,762.12	387.43 387.43	0.00	-5,374.69 -5,374.69
1,914.000 NATIONAL INTERSTATE CORP 63654U100 KR2F10020002: NTGI STRUCTURED	28.0200 28.0200	48,484.03 48,484.03	53,630.28 53,630.28	0.00	5,146.25 5,146.25
29,180.000 NATIONAL OILWELL VARCO INC 637071101 KR2F10060002: WESTFIELD CAPITAL	82.3500 82.3500	2,061,413.39 2,061,413.39	2,402,973.00 2,402,973.00	0.02	341,559.61 341,559.61
3,225.000 NATIONAL OILWELL VARCO INC 637071101 KR2F10070002: RIVER ROAD	82.3500 82.3500	261,739.82 261,739.82	265,578.75 265,578.75	0.00	3,838.93 3,838.93
33,383.000 NATIONAL OILWELL VARCO INC 637071101 KR2F19020002: S&P 500 INDEX	82.3500 82.3500	1,403,963.80 1,403,963.80	2,749,090.05 2,749,090.05	0.02	1,345,126.25 1,345,126.25
14,811.000 NATIONAL PENN BANCSHARES INC 637138108 KR2F10020002: NTGI STRUCTURED	10.5800 10.5800	110,656.10 110,656.10	156,700.38 156,700.38	0.00	46,044.28 46,044.28
1,020.000 NATIONAL PRESTO INDUSTRIES INC 637215104 KR2F10020002: NTGI STRUCTURED	72.8400 72.8400	39,922.50 39,922.50	74,296.80 74,296.80	0.00	34,374.30 34,374.30
8,200.000 NATIONAL RECORD MART INC 637355108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	34,116.92 34,116.92	0.00 0.00	0.00	-34,116.92 -34,116.92



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,551.000 NATIONAL RESEARCH CORP 637372202 KR2F10020002: NTGI STRUCTURED	13.9900 13.9900	29,962.00 29,962.00	63,668.49 63,668.49	0.00	33,706.49 33,706.49
708.000 NATIONAL RESEARCH CORP 637372301 KR2F10020002: NTGI STRUCTURED	39.0400 39.0400	5,044.75 5,044.75	27,640.32 27,640.32	0.00	22,595.57 22,595.57
324.000 NATIONAL WESTERN LIFE INSURANC 638522102 KR2F10020002: NTGI STRUCTURED	249.4100 249.4100	29,996.53 29,996.53	80,808.84 80,808.84	0.00	50,812.31 50,812.31
2,362.000 NATURAL ALTERNATIVES INTERNATI 638842302 KR2F10020002: NTGI STRUCTURED	5.3900 5.3900	6,389.45 6,389.45	12,731.18 12,731.18	0.00	6,341.73 6,341.73
1,669.000 NATURAL GAS SERVICES GROUP INC 63886Q109 KR2F10020002: NTGI STRUCTURED	33.0600 33.0600	43,992.10 43,992.10	55,177.14 55,177.14	0.00	11,185.04 11,185.04
1,345.000 NAVIGATORS GROUP INC/THE 638904102 KR2F10020002: NTGI STRUCTURED	67.0500 67.0500	27,311.03 27,311.03	90,182.25 90,182.25	0.00	62,871.22 62,871.22
1,968.000 NATURE'S SUNSHINE PRODUCTS INC 639027101 KR2F10020002: NTGI STRUCTURED	16.9500 16.9500	31,915.53 31,915.53	33,357.60 33,357.60	0.00	1,442.07 1,442.07
7,162.000 NATUS MEDICAL INC 639050103 KR2F10020002: NTGI STRUCTURED	25.1400 25.1400	102,823.01 102,823.01	180,052.68 180,052.68	0.00	77,229.67 77,229.67
3,810.000 NAUTILUS INC 63910B102 KR2F10020002: NTGI STRUCTURED	11.0900 11.0900	21,156.55 21,156.55	42,252.90 42,252.90	0.00	21,096.35 21,096.35
8,299.000 NAVISTAR INTERNATIONAL CORP 63934E108 KR2F10020002: NTGI STRUCTURED	37.4800 37.4800	288,170.33 288,170.33	311,046.52 311,046.52	0.00	22,876.19 22,876.19

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,401.000 NAVIGANT CONSULTING INC 63935N107 KR2F10020002: NTGI STRUCTURED	17.4500 17.4500	61,641.95 61,641.95	94,247.45 94,247.45	0.00	32,605.50 32,605.50
425.000 NAVIDEA BIOPHARMACEUTICALS 63937X103 KR2F10020002: NTGI STRUCTURED	1.4800 1.4800	185.94 185.94	629.00 629.00	0.00	443.06 443.06
32,892.000 NAVIENT CORP W/D 63938C108 KR2F19020002: S&P 500 INDEX	17.7100 17.7100	541,020.77 541,020.77	582,517.32 582,517.32	0.00	41,496.55 41,496.55
3,594.000 NEENAH PAPER INC 640079109 KR2F10020002: NTGI STRUCTURED	53.1500 53.1500	114,145.24 114,145.24	191,021.10 191,021.10	0.00	76,875.86 76,875.86
7,475.000 NEKTAR THERAPEUTICS 640268108 KR2F10020002: NTGI STRUCTURED	12.8200 12.8200	63,515.54 63,515.54	95,829.50 95,829.50	0.00	32,313.96 32,313.96
5,068.000 NELNET INC 64031N108 KR2F10020002: NTGI STRUCTURED	41.4300 41.4300	151,716.30 151,716.30	209,967.24 209,967.24	0.00	58,250.94 58,250.94
3,961.000 NEOGEN CORP 640491106 KR2F10020002: NTGI STRUCTURED	40.4700 40.4700	32,122.21 32,122.21	160,301.67 160,301.67	0.00	128,179.46 128,179.46
1,690.000 NEOMAGIC CORP 640497202 KR2F10020002: NTGI STRUCTURED	0.0055 0.0055	68,409.89 68,409.89	9.30 9.30	0.00	-68,400.59 -68,400.59
9,800.000 NEOSE TECHNOLOGIES INC 640522108 KR2F10020002: NTGI STRUCTURED	0.0110 0.0110	139,693.83 139,693.83	107.80 107.80	0.00	-139,586.03 -139,586.03
5,500.000 NESCO INC COM 640825105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	21,616.25 21,616.25	0.00 0.00	0.00	-21,616.25 -21,616.25



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
43,611.000 NETBANK INC COM 640933107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	574,651.99 574,651.99	0.00 0.00	0.00	-574,651.99 -574,651.99
4,512.000 NET 1 UEPS TECHNOLOGIES INC 64107N206 KR2F10020002: NTGI STRUCTURED	11.3800 11.3800	80,497.21 80,497.21	51,346.56 51,346.56	0.00	-29,150.65 -29,150.65
37,900.000 NETAPP INC 64110D104 KR2F10090002: INVESCO	36.5200 36.5200	1,559,836.25 1,559,836.25	1,384,108.00 1,384,108.00	0.01	-175,728.25 -175,728.25
25,775.000 NETAPP INC 64110D104 KR2F19020002: S&P 500 INDEX	36.5200 36.5200	1,203,898.57 1,203,898.57	941,303.00 941,303.00	0.01	-262,595.57 -262,595.57
8,620.000 NETFLIX INC 64110L106 KR2F10090002: INVESCO	440.6000 440.6000	3,653,845.60 3,653,845.60	3,797,972.00 3,797,972.00	0.03	144,126.40 144,126.40
4,664.000 NETFLIX INC 64110L106 KR2F19020002: S&P 500 INDEX	440.6000 440.6000	863,376.13 863,376.13	2,054,958.40 2,054,958.40	0.02	1,191,582.27 1,191,582.27
3,292.000 NETGEAR INC 64111Q104 KR2F10020002: NTGI STRUCTURED	34.7700 34.7700	72,148.12 72,148.12	114,462.84 114,462.84	0.00	42,314.72 42,314.72
5,000.000 NETSOL TECHNOLOGIES INC 64115A402 KR2F10020002: NTGI STRUCTURED	3.8800 3.8800	50,668.45 50,668.45	19,400.00 19,400.00	0.00	-31,268.45 -31,268.45
4,851.000 NETSCOUT SYSTEMS INC 64115T104 KR2F10020002: NTGI STRUCTURED	44.3400 44.3400	38,168.10 38,168.10	215,093.34 215,093.34	0.00	176,925.24 176,925.24
1,100.000 NETLIST INC 64118P109 KR2F10020002: NTGI STRUCTURED	1.2900 1.2900	9,721.82 9,721.82	1,419.00 1,419.00	0.00	-8,302.82 -8,302.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,481.000 NETWORK-1 TECHNOLOGIES INC 64121N109 KR2F10020002: NTGI STRUCTURED	2.0000 2.0000	4,979.31 4,979.31	2,962.00 2,962.00	0.00	-2,017.31 -2,017.31
836.000 NEUROBIOLOGICAL TECHNOLOGIES I 64124W304 KR2F10020002: NTGI STRUCTURED	0.0400 0.0400	24,008.68 24,008.68	33.44 33.44	0.00	-23,975.24 -23,975.24
38.000 NEUROMETRIX INC 641255302 KR2F10020002: NTGI STRUCTURED	1.9400 1.9400	22,343.58 22,343.58	73.72 73.72	0.00	-22,269.86 -22,269.86
9,213.000 NEUROCRINE BIOSCIENCES INC 64125C109 KR2F10020002: NTGI STRUCTURED	14.8400 14.8400	202,136.45 202,136.45	136,720.92 136,720.92	0.00	-65,415.53 -65,415.53
8,096.000 NEUSTAR INC 64126X201 KR2F10020002: NTGI STRUCTURED	26.0200 26.0200	227,321.60 227,321.60	210,657.92 210,657.92	0.00	-16,663.68 -16,663.68
469.000 NEW GENERATION BIOFUELS HOLDIN 644461105 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	2,040.77 2,040.77	0.47 0.47	0.00	-2,040.30 -2,040.30
881.000 NEW HAMPSHIRE THRIFT BANCSHARE 644722100 KR2F10020002: NTGI STRUCTURED	15.2200 15.2200	6,473.98 6,473.98	13,408.82 13,408.82	0.00	6,934.84 6,934.84
4,655.000 NEW JERSEY RESOURCES CORP 646025106 KR2F10020002: NTGI STRUCTURED	57.1600 57.1600	208,619.89 208,619.89	266,079.80 266,079.80	0.00	57,459.91 57,459.91
1,363.000 NEW MEDIA INVESTMENT GROUP INC 64704V106 KR2F10020002: NTGI STRUCTURED	14.1100 14.1100	17,037.50 17,037.50	19,231.93 19,231.93	0.00	2,194.43 2,194.43
18,885.000 NEW RESIDENTIAL INVESTMENT COR 64828T102 KR2F10020002: NTGI STRUCTURED	6.3000 6.3000	0.00 0.00	118,975.50 118,975.50	0.00	118,975.50 118,975.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,887.000 NEW YORK & CO INC 649295102 KR2F10020002: NTGI STRUCTURED	3.6900 3.6900	50,256.94 50,256.94	14,343.03 14,343.03	0.00	-35,913.91 -35,913.91
16,600.000 NEW YORK TIMES CO/THE 650111107 KR2F10020002: NTGI STRUCTURED	15.2100 15.2100	140,014.25 140,014.25	252,486.00 252,486.00	0.00	112,471.75 112,471.75
1,119.000 NEWBRIDGE BANCORP 65080T102 CL A COM STK KR2F10020002: NTGI STRUCTURED	8.0600 8.0600	15,916.45 15,916.45	9,019.14 9,019.14	0.00	-6,897.31 -6,897.31
18,885.000 NEWCASTLE INVESTMENT CORP 65105M108 KR2F10020002: NTGI STRUCTURED	4.7900 4.7900	267,571.82 267,571.82	90,459.15 90,459.15	0.00	-177,112.67 -177,112.67
21,529.000 NEWELL RUBBERMAID INC 651229106 KR2F19020002: S&P 500 INDEX	30.9900 30.9900	494,277.20 494,277.20	667,183.71 667,183.71	0.01	172,906.51 172,906.51
10,608.000 NEWFIELD EXPLORATION CO 651290108 KR2F19020002: S&P 500 INDEX	44.2000 44.2000	380,055.32 380,055.32	468,873.60 468,873.60	0.00	88,818.28 88,818.28
1,846.000 NEWLINK GENETICS CORP 651511107 KR2F10020002: NTGI STRUCTURED	26.5500 26.5500	29,157.48 29,157.48	49,011.30 49,011.30	0.00	19,853.82 19,853.82
38,789.000 NEWMONT MINING CORP 651639106 KR2F19020002: S&P 500 INDEX	25.4400 25.4400	1,371,826.09 1,371,826.09	986,792.16 986,792.16	0.01	-385,033.93 -385,033.93
12,190.000 NEWPARK RESOURCES INC 651718504 KR2F10020002: NTGI STRUCTURED	12.4600 12.4600	104,760.95 104,760.95	151,887.40 151,887.40	0.00	47,126.45 47,126.45
2,888.000 NEWPORT CORP 651824104 KR2F10020002: NTGI STRUCTURED	18.5000 18.5000	51,023.22 51,023.22	53,428.00 53,428.00	0.00	2,404.78 2,404.78



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,744.000 NEWS CORP 65249B109 KR2F19020002: S&P 500 INDEX	17.9400 17.9400	426,762.24 426,762.24	695,067.36 695,067.36	0.01	268,305.12 268,305.12
6,700.000 NEWS CORP 65249B109 KR2F10090002: INVESCO	17.9400 17.9400	100,660.80 100,660.80	120,198.00 120,198.00	0.00	19,537.20 19,537.20
1,250.000 NEWSTAR FINANCIAL INC 65251F105 KR2F10020002: NTGI STRUCTURED	14.0600 14.0600	19,502.70 19,502.70	17,575.00 17,575.00	0.00	-1,927.70 -1,927.70
3,756.000 NEWTEK BUSINESS SERVICES INC 652526104 KR2F10020002: NTGI STRUCTURED	2.7400 2.7400	16,616.07 16,616.07	10,291.44 10,291.44	0.00	-6,324.63 -6,324.63
27,540.000 NEXTERA ENTERPRISES INC 65332E101 KR2F10020002: NTGI STRUCTURED	0.0002 0.0002	124,613.34 124,613.34	5.51 5.51	0.00	-124,607.83 -124,607.83
1,544.000 NEXPRISE INC 65333Q202 KR2F10020002: NTGI STRUCTURED	0.0038 0.0038	84,344.47 84,344.47	5.87 5.87	0.00	-84,338.60 -84,338.60
3,500.000 NEXSTAR BROADCASTING GROUP INC 65336K103 KR2F10020002: NTGI STRUCTURED	51.6100 51.6100	155,535.45 155,535.45	180,635.00 180,635.00	0.00	25,099.55 25,099.55
33,933.000 NEXTERA ENERGY INC 65339F101 KR2F19020002: S&P 500 INDEX	102.4800 102.4800	1,233,186.87 1,233,186.87	3,477,453.84 3,477,453.84	0.03	2,244,266.97 2,244,266.97
9,400.000 NICE SYSTEMS LTD 653656108 ADR KR2F20010002: PYRAMIS NONUS GROWTH	40.8100 40.8100	369,600.51 369,600.51	383,614.00 383,614.00	0.00	14,013.49 14,013.49
1,496.000 NEXTWAVE WIRELESS INC 653CVR993 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,565.12 1,565.12	0.00 0.00	0.00	-1,565.12 -1,565.12



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
57,393.000 NIKE INC 654106103 KR2F19020002: S&P 500 INDEX	77.5500 77.5500	996,138.55 996,138.55	4,450,827.15 4,450,827.15	0.04	3,454,688.60 3,454,688.60
24,499.000 NISOURCE INC 65473P105 KR2F19020002: S&P 500 INDEX	39.3400 39.3400	673,587.81 673,587.81	963,790.66 963,790.66	0.01	290,202.85 290,202.85
980.000 NITCHES INC 65476M109 KR2F10020002: NTGI STRUCTURED	0.0075 0.0075	1,002.28 1,002.28	7.35 7.35	0.00	-994.93 -994.93
1,169.000 NOBILITY HOMES INC 654892108 KR2F10020002: NTGI STRUCTURED	11.1200 11.1200	8,109.30 8,109.30	12,999.28 12,999.28	0.00	4,889.98 4,889.98
27,952.000 NOBLE ENERGY INC 655044105 KR2F19020002: S&P 500 INDEX	77.4600 77.4600	1,042,132.62 1,042,132.62	2,165,161.92 2,165,161.92	0.02	1,123,029.30 1,123,029.30
5,650.000 NOBLE INTL LTD 655053106 KR2F10020002: NTGI STRUCTURED	0.0150 0.0150	46,048.03 46,048.03	84.75 84.75	0.00	-45,963.28 -45,963.28
1,594.000 NORD RESOURCES CORP 655555100 KR2F10020002: NTGI STRUCTURED	0.0225 0.0225	896.62 896.62	35.87 35.87	0.00	-860.75 -860.75
10,938.000 NORDSTROM INC 655664100 KR2F19020002: S&P 500 INDEX	67.9300 67.9300	477,674.85 477,674.85	743,018.34 743,018.34	0.01	265,343.49 265,343.49
3,412.000 NORFOLK SOUTHERN CORP 655844108 KR2F10070002: RIVER ROAD	103.0300 103.0300	241,890.02 241,890.02	351,538.36 351,538.36	0.00	109,648.34 109,648.34
24,092.000 NORFOLK SOUTHERN CORP 655844108 KR2F19020002: S&P 500 INDEX	103.0300 103.0300	829,348.93 829,348.93	2,482,198.76 2,482,198.76	0.02	1,652,849.83 1,652,849.83



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,830.000 NORFOLK SOUTHERN CORP 655844108 KR2F10060002: WESTFIELD CAPITAL	103.0300 103.0300	1,734,913.83 1,734,913.83	2,352,174.90 2,352,174.90	0.02	617,261.07 617,261.07
737.000 NORTECH SYSTEMS INC 656553104 KR2F10020002: NTGI STRUCTURED	4.6600 4.6600	2,126.24 2,126.24	3,434.42 3,434.42	0.00	1,308.18 1,308.18
176.000 NORTH VALLEY BANCORP 66304M204 KR2F10020002: NTGI STRUCTURED	21.7900 21.7900	7,536.97 7,536.97	3,835.04 3,835.04	0.00	-3,701.93 -3,701.93
675.000 NORTHEAST INDIANA BANCORP INC 664196201 KR2F10020002: NTGI STRUCTURED	14.0000 14.0000	8,722.61 8,722.61	9,450.00 9,450.00	0.00	727.39 727.39
24,586.000 NORTHEAST UTILITIES 664397106 KR2F19020002: S&P 500 INDEX	47.2700 47.2700	828,099.04 828,099.04	1,162,180.22 1,162,180.22	0.01	334,081.18 334,081.18
5,983.000 NORTHERN OIL AND GAS INC 665531109 KR2F10020002: NTGI STRUCTURED	16.2900 16.2900	79,654.34 79,654.34	97,463.07 97,463.07	0.00	17,808.73 17,808.73
44.000 NORTHERN STATES FINANCIAL CORP 665751103 KR2F10020002: NTGI STRUCTURED	0.5000 0.5000	1,388.20 1,388.20	22.00 22.00	0.00	-1,366.20 -1,366.20
106.000 NORTHERN TECHNOLOGIES INTERNAT 665809109 KR2F10020002: NTGI STRUCTURED	21.0600 21.0600	627.91 627.91	2,232.36 2,232.36	0.00	1,604.45 1,604.45
17,296.000 NORTHERN TRUST CORP 665859104 KR2F19020002: S&P 500 INDEX	64.2100 64.2100	983,032.85 983,032.85	1,110,576.16 1,110,576.16	0.01	127,543.31 127,543.31
8,596.000 NORTHFIELD BANCORP INC/NJ 66611T108 KR2F10020002: NTGI STRUCTURED	13.1100 13.1100	98,424.20 98,424.20	112,693.56 112,693.56	0.00	14,269.36 14,269.36



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,037.000 NORTHRIM BANCORP INC 666762109 KR2F10020002: NTGI STRUCTURED	25.5700 25.5700	13,046.76 13,046.76	26,516.09 26,516.09	0.00	13,469.33 13,469.33
16,661.000 NORTHROP GRUMMAN CORP 666807102 KR2F19020002: S&P 500 INDEX	119.6300 119.6300	886,209.24 886,209.24	1,993,155.43 1,993,155.43	0.02	1,106,946.19 1,106,946.19
31,500.000 NORTHROP GRUMMAN CORP 666807102 KR2F10090002: INVESCO	119.6300 119.6300	2,370,336.32 2,370,336.32	3,768,345.00 3,768,345.00	0.03	1,398,008.68 1,398,008.68
21,425.000 NORTHSTAR REALTY FINANCE CORP 66704R100 KR2F10020002: NTGI STRUCTURED	17.3800 17.3800	130,939.25 130,939.25	372,366.50 372,366.50	0.00	241,427.25 241,427.25
10,897.000 NORTHWEST BANCSHARES INC 667340103 KR2F10020002: NTGI STRUCTURED	13.5700 13.5700	47,395.55 47,395.55	147,872.29 147,872.29	0.00	100,476.74 100,476.74
3,628.000 NORTHWEST NATURAL GAS CO 667655104 KR2F10020002: NTGI STRUCTURED	47.1500 47.1500	107,063.77 107,063.77	171,060.20 171,060.20	0.00	63,996.43 63,996.43
1,394.000 NORTHWEST PIPE CO 667746101 KR2F10020002: NTGI STRUCTURED	40.3300 40.3300	22,257.23 22,257.23	56,220.02 56,220.02	0.00	33,962.79 33,962.79
4,642.000 NORTHWESTERN CORP 668074305 KR2F10020002: NTGI STRUCTURED	52.1900 52.1900	159,540.29 159,540.29	242,265.98 242,265.98	0.00	82,725.69 82,725.69
2,935.000 NOVATEL WIRELESS INC 66987M604 KR2F10020002: NTGI STRUCTURED	1.9100 1.9100	71,020.89 71,020.89	5,605.85 5,605.85	0.00	-65,415.04 -65,415.04
1,626.000 NOVATION CO INC 66989V107 KR2F10020002: NTGI STRUCTURED	0.2800 0.2800	17,861.73 17,861.73	455.28 455.28	0.00	-17,406.45 -17,406.45



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,531.000 NOVAVAX INC 670002104 KR2F10020002: NTGI STRUCTURED	4.6200 4.6200	41,564.30 41,564.30	20,933.22 20,933.22	0.00	-20,631.08 -20,631.08
2,802.000 NTELOS HOLDINGS CORP 67020Q305 KR2F10020002: NTGI STRUCTURED	12.4600 12.4600	83,755.32 83,755.32	34,912.92 34,912.92	0.00	-48,842.40 -48,842.40
24,778.000 NUCOR CORP 670346105 KR2F19020002: S&P 500 INDEX	49.2500 49.2500	1,074,718.90 1,074,718.90	1,220,316.50 1,220,316.50	0.01	145,597.60 145,597.60
6,688.000 NUCOR CORP 670346105 KR2F10070002: RIVER ROAD	49.2500 49.2500	262,410.11 262,410.11	329,384.00 329,384.00	0.00	66,973.89 66,973.89
2,625.000 NUMEREX CORP 67053A102 KR2F10020002: NTGI STRUCTURED	11.4900 11.4900	27,486.83 27,486.83	30,161.25 30,161.25	0.00	2,674.42 2,674.42
3,006.000 NUTRACEUTICAL INTERNATIONAL CO 67060Y101 KR2F10020002: NTGI STRUCTURED	23.8600 23.8600	22,349.34 22,349.34	71,723.16 71,723.16	0.00	49,373.82 49,373.82
43,413.000 NVIDIA CORP 67066G104 KR2F19020002: S&P 500 INDEX	18.5400 18.5400	625,523.72 625,523.72	804,877.02 804,877.02	0.01	179,353.30 179,353.30
114,200.000 NVIDIA CORP 67066G104 KR2F10090002: INVESCO	18.5400 18.5400	1,925,966.37 1,925,966.37	2,117,268.00 2,117,268.00	0.02	191,301.63 191,301.63
831.000 NUTROGANICS INC 670694108 KR2F10020002: NTGI STRUCTURED	0.1550 0.1550	1,006.79 1,006.79	128.81 128.81	0.00	-877.98 -877.98
4,243.000 NUTRISYSTEM INC 67069D108 KR2F10020002: NTGI STRUCTURED	17.1100 17.1100	59,234.45 59,234.45	72,597.73 72,597.73	0.00	13,363.28 13,363.28



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,661.000 NUTRITION 21 INC 67069V108 KR2F10020002: NTGI STRUCTURED	0.0012 0.0012	33,922.03 33,922.03	12.79 12.79	0.00	-33,909.24 -33,909.24
4,721.000 NUVASIVE INC 670704105 KR2F10020002: NTGI STRUCTURED	35.5700 35.5700	148,172.63 148,172.63	167,925.97 167,925.97	0.00	19,753.34 19,753.34
7,336.000 NXSTAGE MEDICAL INC 67072V103 KR2F10020002: NTGI STRUCTURED	14.3700 14.3700	77,842.10 77,842.10	105,418.32 105,418.32	0.00	27,576.22 27,576.22
3,685.000 OM GROUP INC 670872100 KR2F10020002: NTGI STRUCTURED	32.4300 32.4300	53,339.01 53,339.01	119,504.55 119,504.55	0.00	66,165.54 66,165.54
8,254.000 O'REILLY AUTOMOTIVE INC 67103H107 KR2F19020002: S&P 500 INDEX	150.6000 150.6000	374,121.11 374,121.11	1,243,052.40 1,243,052.40	0.01	868,931.29 868,931.29
39,750.000 O'REILLY AUTOMOTIVE INC 67103H107 KR2F10040002: GENEVA CAPITAL	150.6000 150.6000	4,042,531.56 4,042,531.56	5,986,350.00 5,986,350.00	0.05	1,943,818.44 1,943,818.44
3,250.000 OFG BANCORP 67103X102 KR2F10020002: NTGI STRUCTURED	18.4100 18.4100	44,023.83 44,023.83	59,832.50 59,832.50	0.00	15,808.67 15,808.67
3,621.000 OSI SYSTEMS INC 671044105 KR2F10020002: NTGI STRUCTURED	66.7500 66.7500	66,369.76 66,369.76	241,701.75 241,701.75	0.00	175,331.99 175,331.99
43,500.000 OASIS PETROLEUM INC 674215108 KR2F10080002: WESTWOOD MGMT	55.8900 55.8900	2,120,268.55 2,120,268.55	2,431,215.00 2,431,215.00	0.02	310,946.45 310,946.45
18,180.000 OCCIDENTAL PETROLEUM CORP 674599105 KR2F10050002: SASCO CAPITAL	102.6300 102.6300	1,742,667.95 1,742,667.95	1,865,813.40 1,865,813.40	0.02	123,145.45 123,145.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,227.000 OCCIDENTAL PETROLEUM CORP 674599105 KR2F10070002: RIVER ROAD	102.6300 102.6300	771,571.90 771,571.90	946,967.01 946,967.01	0.01	175,395.11 175,395.11
61,125.000 OCCIDENTAL PETROLEUM CORP 674599105 KR2F19020002: S&P 500 INDEX	102.6300 102.6300	2,241,410.80 2,241,410.80	6,273,258.75 6,273,258.75	0.05	4,031,847.95 4,031,847.95
47,375.000 OCEANEERING INTERNATIONAL INC 675232102 KR2F10040002: GENEVA CAPITAL	78.1300 78.1300	3,334,868.92 3,334,868.92	3,701,408.75 3,701,408.75	0.03	366,539.83 366,539.83
3,431.000 OCEANFIRST FINANCIAL CORP 675234108 KR2F10020002: NTGI STRUCTURED	16.5600 16.5600	42,970.20 42,970.20	56,817.36 56,817.36	0.00	13,847.16 13,847.16
1,834.000 OCLARO INC 67555N206 KR2F10020002: NTGI STRUCTURED	2.2000 2.2000	30,078.70 30,078.70	4,034.80 4,034.80	0.00	-26,043.90 -26,043.90
745.000 ODYSSEY MARINE EXPLORATION INC 676118102 KR2F10020002: NTGI STRUCTURED	1.6800 1.6800	2,772.29 2,772.29	1,251.60 1,251.60	0.00	-1,520.69 -1,520.69
65,389.000 OFFICE DEPOT INC 676220106 KR2F10020002: NTGI STRUCTURED	5.6900 5.6900	265,105.90 265,105.90	372,063.41 372,063.41	0.00	106,957.51 106,957.51
1,173.000 OHIO VALLEY BANC CORP 677719106 KR2F10020002: NTGI STRUCTURED	22.5000 22.5000	31,146.14 31,146.14	26,392.50 26,392.50	0.00	-4,753.64 -4,753.64
40,300.000 LUKOIL OAO 677862104 ADR KR2F20070002: LSV ASSET MANAGEMENT	59.8200 59.8200	2,426,060.00 2,426,060.00	2,410,746.00 2,410,746.00	0.02	-15,314.00 -15,314.00
1,645.000 OIL-DRI CORP OF AMERICA 677864100 KR2F10020002: NTGI STRUCTURED	30.5700 30.5700	19,375.67 19,375.67	50,287.65 50,287.65	0.00	30,911.98 30,911.98



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,499.000 OILSANDS QUEST INC 678046103 KR2F10020002: NTGI STRUCTURED	0.0200 0.0200	31,685.41 31,685.41	129.98 129.98	0.00	-31,555.43 -31,555.43
23,395.000 OILTANKING PARTNERS LP 678049107 KR2F35020002: TORTOISE CAP	94.4300 94.4300	1,042,173.33 1,042,173.33	2,209,189.85 2,209,189.85	0.02	1,167,016.52 1,167,016.52
16,517.000 OLD NATIONAL BANCORP/IN 680033107 KR2F10020002: NTGI STRUCTURED	14.2800 14.2800	243,997.93 243,997.93	235,862.76 235,862.76	0.00	-8,135.17 -8,135.17
408.000 OLD SECOND BANCORP INC 680277100 KR2F10020002: NTGI STRUCTURED	4.9700 4.9700	9,056.40 9,056.40	2,027.76 2,027.76	0.00	-7,028.64 -7,028.64
11,095.000 OLIN CORP 680665205 KR2F10020002: NTGI STRUCTURED	26.9200 26.9200	224,209.03 224,209.03	298,677.40 298,677.40	0.00	74,468.37 74,468.37
1,818.000 OLYMPIC STEEL INC 68162K106 KR2F10020002: NTGI STRUCTURED	24.7500 24.7500	12,951.97 12,951.97	44,995.50 44,995.50	0.00	32,043.53 32,043.53
11,100.000 OMNICARE INC 681904108 KR2F10090002: INVESCO	66.5700 66.5700	619,210.64 619,210.64	738,927.00 738,927.00	0.01	119,716.36 119,716.36
20,108.000 OMNICOM GROUP INC 681919106 KR2F19020002: S&P 500 INDEX	71.2200 71.2200	690,631.49 690,631.49	1,432,091.76 1,432,091.76	0.01	741,460.27 741,460.27
1,918.000 OMTOOL LTD 681974309 KR2F10020002: NTGI STRUCTURED	1.5000 1.5000	20,362.96 20,362.96	2,877.00 2,877.00	0.00	-17,485.96 -17,485.96
1,044.000 OMEGA FLEX INC 682095104 KR2F10020002: NTGI STRUCTURED	19.6200 19.6200	10,067.04 10,067.04	20,483.28 20,483.28	0.00	10,416.24 10,416.24



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,006.000 OMEGA PROTEIN CORP 68210P107 KR2F10020002: NTGI STRUCTURED	13.6800 13.6800	19,249.67 19,249.67	54,802.08 54,802.08	0.00	35,552.41 35,552.41
5,808.000 OMNIVISION TECHNOLOGIES INC 682128103 KR2F10020002: NTGI STRUCTURED	21.9800 21.9800	88,700.96 88,700.96	127,659.84 127,659.84	0.00	38,958.88 38,958.88
5,793.000 OMNOVA SOLUTIONS INC 682129101 KR2F10020002: NTGI STRUCTURED	9.0900 9.0900	42,007.58 42,007.58	52,658.37 52,658.37	0.00	10,650.79 10,650.79
4,244.000 OMNICELL INC 68213N109 KR2F10020002: NTGI STRUCTURED	28.7100 28.7100	46,800.27 46,800.27	121,845.24 121,845.24	0.00	75,044.97 75,044.97
4,237.000 ON ASSIGNMENT INC 682159108 KR2F10020002: NTGI STRUCTURED	35.5700 35.5700	55,965.05 55,965.05	150,710.09 150,710.09	0.00	94,745.04 94,745.04
226,475.000 ON SEMICONDUCTOR CORP 682189105 KR2F10030002: SYSTEMATIC	9.1400 9.1400	2,106,335.84 2,106,335.84	2,069,981.50 2,069,981.50	0.02	-36,354.34 -36,354.34
1,809.000 ONCOGENEX PHARMACEUTICAL INC 68230A106 KR2F10020002: NTGI STRUCTURED	3.7300 3.7300	32,056.05 32,056.05	6,747.57 6,747.57	0.00	-25,308.48 -25,308.48
800.000 ONCOMED PHARMACEUTICALS INC 68234X102 KR2F10020002: NTGI STRUCTURED	23.3000 23.3000	17,838.00 17,838.00	18,640.00 18,640.00	0.00	802.00 802.00
7,155.000 ONE GAS INC 68235P108 KR2F10050002: SASCO CAPITAL	37.7500 37.7500	162,833.76 162,833.76	270,101.25 270,101.25	0.00	107,267.49 107,267.49
4,167.000 ONE LIBERTY PROPERTIES INC 682406103 KR2F10020002: NTGI STRUCTURED	21.3400 21.3400	69,858.83 69,858.83	88,923.78 88,923.78	0.00	19,064.95 19,064.95



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,557.000 ONE PRICE CLOTHING STORES INC 682411202 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	42,690.88 42,690.88	0.26 0.26	0.00	-42,690.62 -42,690.62
3,496.000 1-800-FLOWERS.COM INC 68243Q106 KR2F10020002: NTGI STRUCTURED	5.8000 5.8000	26,546.34 26,546.34	20,276.80 20,276.80	0.00	-6,269.54 -6,269.54
38,830.000 ONEOK INC 682680103 KR2F10050002: SASCO CAPITAL	68.0800 68.0800	1,578,277.86 1,578,277.86	2,643,546.40 2,643,546.40	0.02	1,065,268.54 1,065,268.54
65,486.000 ONEOK INC 682680103 KR2F35020002: TORTOISE CAP	68.0800 68.0800	3,402,061.99 3,402,061.99	4,458,286.88 4,458,286.88	0.04	1,056,224.89 1,056,224.89
16,173.000 ONEOK INC 682680103 KR2F19020002: S&P 500 INDEX	68.0800 68.0800	310,602.26 310,602.26	1,101,057.84 1,101,057.84	0.01	790,455.58 790,455.58
386.000 ONVIA INC 68338T403 KR2F10020002: NTGI STRUCTURED	4.6200 4.6200	1,231.23 1,231.23	1,783.32 1,783.32	0.00	552.09 552.09
2,573.000 OPENTABLE INC 68372A104 KR2F10020002: NTGI STRUCTURED	103.6000 103.6000	117,261.66 117,261.66	266,562.80 266,562.80	0.00	149,301.14 149,301.14
47,273.000 OPKO HEALTH INC 68375N103 KR2F10020002: NTGI STRUCTURED	8.8400 8.8400	95,334.37 95,334.37	417,893.32 417,893.32	0.00	322,558.95 322,558.95
4,245.000 OPLINK COMMUNICATIONS INC 68375Q403 KR2F10020002: NTGI STRUCTURED	16.9700 16.9700	53,823.08 53,823.08	72,037.65 72,037.65	0.00	18,214.57 18,214.57
1,170.000 OPTICAL CABLE CORP 683827208 KR2F10020002: NTGI STRUCTURED	4.0000 4.0000	66,603.41 66,603.41	4,680.00 4,680.00	0.00	-61,923.41 -61,923.41



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
109,100.000 ORACLE CORP 68389X105 KR2F10090002: INVESCO	40.5300 40.5300	4,327,766.35 4,327,766.35	4,421,823.00 4,421,823.00	0.04	94,056.65 94,056.65
267,135.000 ORACLE CORP 68389X105 KR2F19020002: S&P 500 INDEX	40.5300 40.5300	2,373,371.22 2,373,371.22	10,826,981.55 10,826,981.55	0.09	8,453,610.33 8,453,610.33
59,410.000 ORACLE CORP 68389X105 KR2F10060002: WESTFIELD CAPITAL	40.5300 40.5300	2,437,241.21 2,437,241.21	2,407,887.30 2,407,887.30	0.02	-29,353.91 -29,353.91
4,024.000 OPTI INC 683960108 KR2F10020002: NTGI STRUCTURED	0.5100 0.5100	13,596.09 13,596.09	2,052.24 2,052.24	0.00	-11,543.85 -11,543.85
6,305.000 ORASURE TECHNOLOGIES INC 68554V108 KR2F10020002: NTGI STRUCTURED	8.6100 8.6100	43,268.36 43,268.36	54,286.05 54,286.05	0.00	11,017.69 11,017.69
422.000 ORBIT INTERNATIONAL CORP 685559304 KR2F10020002: NTGI STRUCTURED	2.9500 2.9500	920.76 920.76	1,244.90 1,244.90	0.00	324.14 324.14
1,844.000 ORBCOMM INC 68555P100 KR2F10020002: NTGI STRUCTURED	6.5900 6.5900	22,513.11 22,513.11	12,151.96 12,151.96	0.00	-10,361.15 -10,361.15
5,504.000 ORBITAL SCIENCES CORP 685564106 KR2F10020002: NTGI STRUCTURED	29.5500 29.5500	91,475.75 91,475.75	162,643.20 162,643.20	0.00	71,167.45 71,167.45
7,111.000 ORBITZ WORLDWIDE INC 68557K109 KR2F10020002: NTGI STRUCTURED	8.9000 8.9000	41,391.67 41,391.67	63,287.90 63,287.90	0.00	21,896.23 21,896.23
4,300.000 ORCHID ISLAND CAPITAL INC 68571X103 KR2F10020002: NTGI STRUCTURED	13.0600 13.0600	54,932.60 54,932.60	56,158.00 56,158.00	0.00	1,225.40 1,225.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,131.000 ORBIT/FR INC 685929101 KR2F10020002: NTGI STRUCTURED	1.9000 1.9000	15,796.83 15,796.83	5,948.90 5,948.90	0.00	-9,847.93 -9,847.93
2,733.000 OREXIGEN THERAPEUTICS INC 686164104 KR2F10020002: NTGI STRUCTURED	6.1800 6.1800	21,273.12 21,273.12	16,889.94 16,889.94	0.00	-4,383.18 -4,383.18
5,012.000 ORION MARINE GROUP INC 68628V308 KR2F10020002: NTGI STRUCTURED	10.8300 10.8300	89,985.69 89,985.69	54,279.96 54,279.96	0.00	-35,705.73 -35,705.73
5,163.000 ORITANI FINANCIAL CORP 68633D103 KR2F10020002: NTGI STRUCTURED	15.3900 15.3900	54,939.30 54,939.30	79,458.57 79,458.57	0.00	24,519.27 24,519.27
2,200.000 ORLEANS HOMEBUILDERS INC 686588104 KR2F10020002: NTGI STRUCTURED	0.1000 0.1000	14,917.13 14,917.13	220.00 220.00	0.00	-14,697.13 -14,697.13
2,808.000 ORMAT TECHNOLOGIES INC 686688102 KR2F10020002: NTGI STRUCTURED	28.8300 28.8300	57,371.65 57,371.65	80,954.64 80,954.64	0.00	23,582.99 23,582.99
1,863.000 OSCIENT PHARMACEUTICALS CORP 68812R303 COM NEW KR2F10020002: NTGI STRUCTURED	0.0094 0.0094	72,772.26 72,772.26	17.51 17.51	0.00	-72,754.75 -72,754.75
33,125.000 OSHKOSH CORP 688239201 KR2F10030002: SYSTEMATIC	55.5300 55.5300	1,910,471.11 1,910,471.11	1,839,431.25 1,839,431.25	0.02	-71,039.86 -71,039.86
5,644.000 OSIRIS THERAPEUTICS INC 68827R108 KR2F10020002: NTGI STRUCTURED	15.6200 15.6200	76,000.18 76,000.18	88,159.28 88,159.28	0.00	12,159.10 12,159.10
4,687.000 OTTER TAIL CORP 689648103 KR2F10020002: NTGI STRUCTURED	30.2900 30.2900	109,684.54 109,684.54	141,969.23 141,969.23	0.00	32,284.69 32,284.69



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4,331.000 OUTERWALL INC 690070107 KR2F10020002: NTGI STRUCTURED	59.3500 59.3500	71,877.29 71,877.29	257,044.85 257,044.85	0.00	185,167.56 185,167.56
119.000 OVERLAND STORAGE INC 690310305 KR2F10020002: NTGI STRUCTURED	4.8500 4.8500	16,742.36 16,742.36	577.15 577.15	0.00	-16,165.21 -16,165.21
2,743.000 OVERSEAS SHIPHOLDING GROUP INC 690368105 KR2F10020002: NTGI STRUCTURED	6.8500 6.8500	120,825.21 120,825.21	18,789.55 18,789.55	0.00	-102,035.66 -102,035.66
1,818.000 OVERSTOCK.COM INC 690370101 KR2F10020002: NTGI STRUCTURED	15.7700 15.7700	23,166.09 23,166.09	28,669.86 28,669.86	0.00	5,503.77 5,503.77
13,556.000 OWENS & MINOR INC 690732102 KR2F10070002: RIVER ROAD	33.9800 33.9800	431,378.44 431,378.44	460,632.88 460,632.88	0.00	29,254.44 29,254.44
6,733.000 OWENS & MINOR INC 690732102 KR2F10020002: NTGI STRUCTURED	33.9800 33.9800	87,842.10 87,842.10	228,787.34 228,787.34	0.00	140,945.24 140,945.24
41,850.000 OWENS CORNING 690742101 KR2F10050002: SASCO CAPITAL	38.6800 38.6800	1,416,888.41 1,416,888.41	1,618,758.00 1,618,758.00	0.01	201,869.59 201,869.59
57,160.000 OWENS-ILLINOIS INC 690768403 KR2F10050002: SASCO CAPITAL	34.6400 34.6400	1,124,010.70 1,124,010.70	1,980,022.40 1,980,022.40	0.02	856,011.70 856,011.70
12,844.000 OWENS-ILLINOIS INC 690768403 KR2F19020002: S&P 500 INDEX	34.6400 34.6400	361,274.03 361,274.03	444,916.16 444,916.16	0.00	83,642.13 83,642.13
1,837.000 OXFORD INDUSTRIES INC 691497309 KR2F10020002: NTGI STRUCTURED	66.6700 66.6700	36,838.56 36,838.56	122,472.79 122,472.79	0.00	85,634.23 85,634.23



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Asset Detail - By Asset type

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10.000 OXIGENE INC 691828404 KR2F10020002: NTGI STRUCTURED	2.5900 2.5900	19,895.74 19,895.74	25.90 25.90	0.00	-19,869.84 -19,869.84
1,718.000 P&F INDUSTRIES INC 692830508 KR2F10020002: NTGI STRUCTURED	7.8400 7.8400	12,496.20 12,496.20	13,469.12 13,469.12	0.00	972.92 972.92
1,204.000 PAB BANKSHARES INC 69313P101 KR2F10020002: NTGI STRUCTURED	0.0030 0.0030	14,492.73 14,492.73	3.61 3.61	0.00	-14,489.12 -14,489.12
1,525.000 PAM TRANSPORTATION SERVICES IN 693149106 KR2F10020002: NTGI STRUCTURED	27.9600 27.9600	16,378.11 16,378.11	42,639.00 42,639.00	0.00	26,260.89 26,260.89
1,700.000 PBF ENERGY INC 69318G106 KR2F10020002: NTGI STRUCTURED	26.6500 26.6500	51,123.08 51,123.08	45,305.00 45,305.00	0.00	-5,818.08 -5,818.08
55,050.000 PBF ENERGY INC 69318G106 KR2F10030002: SYSTEMATIC	26.6500 26.6500	1,514,228.07 1,514,228.07	1,467,082.50 1,467,082.50	0.01	-47,145.57 -47,145.57
3,782.000 PC CONNECTION INC 69318J100 KR2F10020002: NTGI STRUCTURED	20.6800 20.6800	36,145.09 36,145.09	78,211.76 78,211.76	0.00	42,066.67 42,066.67
12,400.000 PCD INC COM 69318P106 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	72,870.92 72,870.92	0.00 0.00	0.00	-72,870.92 -72,870.92
1,131.000 PC MALL INC 69323K100 KR2F10020002: NTGI STRUCTURED	10.6600 10.6600	2,806.07 2,806.07	12,056.46 12,056.46	0.00	9,250.39 9,250.39
2,537.000 PC-TEL INC 69325Q105 KR2F10020002: NTGI STRUCTURED	8.0900 8.0900	20,165.84 20,165.84	20,524.33 20,524.33	0.00	358.49 358.49



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4,250.000 PDC ENERGY INC 69327R101 KR2F10020002: NTGI STRUCTURED	63.1500 63.1500	163,714.99 163,714.99	268,387.50 268,387.50	0.00	104,672.51 104,672.51
2,997.000 PDF SOLUTIONS INC 693282105 KR2F10020002: NTGI STRUCTURED	21.2200 21.2200	31,478.98 31,478.98	63,596.34 63,596.34	0.00	32,117.36 32,117.36
2,013.000 PDI INC 69329V100 KR2F10020002: NTGI STRUCTURED	4.3800 4.3800	34,988.07 34,988.07	8,816.94 8,816.94	0.00	-26,171.13 -26,171.13
17,449.000 PDL BIOPHARMA INC 69329Y104 KR2F10020002: NTGI STRUCTURED	9.6800 9.6800	166,333.43 166,333.43	168,906.32 168,906.32	0.00	2,572.89 2,572.89
36,161.000 PG&E CORP 69331C108 KR2F19020002: S&P 500 INDEX	48.0200 48.0200	1,356,289.34 1,356,289.34	1,736,451.22 1,736,451.22	0.01	380,161.88 380,161.88
8,594.000 PHH CORP 693320202 KR2F10020002: NTGI STRUCTURED	22.9800 22.9800	195,627.72 195,627.72	197,490.12 197,490.12	0.00	1,862.40 1,862.40
1,731.000 PICO HOLDINGS INC 693366205 KR2F10020002: NTGI STRUCTURED	23.7600 23.7600	34,481.80 34,481.80	41,128.56 41,128.56	0.00	6,646.76 6,646.76
1,918.000 PHI INC 69336T205 KR2F10020002: NTGI STRUCTURED	44.5700 44.5700	48,957.77 48,957.77	85,485.26 85,485.26	0.00	36,527.49 36,527.49
3,768.000 PLX TECHNOLOGY INC 693417107 KR2F10020002: NTGI STRUCTURED	6.4700 6.4700	82,034.46 82,034.46	24,378.96 24,378.96	0.00	-57,655.50 -57,655.50
26,677.000 PMC - SIERRA INC 69344F106 KR2F10020002: NTGI STRUCTURED	7.6100 7.6100	157,584.68 157,584.68	203,011.97 203,011.97	0.00	45,427.29 45,427.29

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2,187.000 PMFG INC 69345P103 KR2F10020002: NTGI STRUCTURED	5.2700 5.2700	4,830.50 4,830.50	11,525.49 11,525.49	0.00	6,694.99 6,694.99
8,989.000 PNC FINANCIAL SERVICES GROUP I 693475105 KR2F10070002: RIVER ROAD	89.0500 89.0500	507,505.78 507,505.78	800,470.45 800,470.45	0.01	292,964.67 292,964.67
41,558.000 PNC FINANCIAL SERVICES GROUP I 693475105 KR2F19020002: S&P 500 INDEX	89.0500 89.0500	4,990,392.11 4,990,392.11	3,700,739.90 3,700,739.90	0.03	-1,289,652.21 -1,289,652.21
10,020.000 POSCO 693483109 ADR KR2F20020002: BOSTON CO NON-US VAL	74.4400 74.4400	798,847.52 798,847.52	745,888.80 745,888.80	0.01	-52,958.72 -52,958.72
9,778.000 PNM RESOURCES INC 69349H107 KR2F10020002: NTGI STRUCTURED	29.3300 29.3300	221,060.67 221,060.67	286,788.74 286,788.74	0.00	65,728.07 65,728.07
10,757.000 PPG INDUSTRIES INC 693506107 KR2F19020002: S&P 500 INDEX	210.1500 210.1500	726,797.55 726,797.55	2,260,583.55 2,260,583.55	0.02	1,533,786.00 1,533,786.00
49,154.000 PPL CORP 69351T106 KR2F19020002: S&P 500 INDEX	35.5300 35.5300	1,469,645.00 1,469,645.00	1,746,441.62 1,746,441.62	0.01	276,796.62 276,796.62
717.000 PRGX GLOBAL INC 69357C503 KR2F10020002: NTGI STRUCTURED	6.3900 6.3900	198,471.65 198,471.65	4,581.63 4,581.63	0.00	-193,890.02 -193,890.02
2,175.000 PS BUSINESS PARKS INC 69360J107 KR2F10020002: NTGI STRUCTURED	83.4900 83.4900	62,696.37 62,696.37	181,590.75 181,590.75	0.00	118,894.38 118,894.38
6,401.000 PVH CORP 693656100 KR2F19020002: S&P 500 INDEX	116.6000 116.6000	771,015.17 771,015.17	746,356.60 746,356.60	0.01	-24,658.57 -24,658.57

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2,200.000 PTC THERAPEUTICS INC 69366J200 KR2F10020002: NTGI STRUCTURED	26.1400 26.1400	55,844.00 55,844.00	57,508.00 57,508.00	0.00	1,664.00 1,664.00
13,213.000 PTC INC 69370C100 KR2F10020002: NTGI STRUCTURED	38.8000 38.8000	224,452.37 224,452.37	512,664.40 512,664.40	0.00	288,212.03 288,212.03
27,598.000 PACCAR INC 693718108 KR2F19020002: S&P 500 INDEX	62.8300 62.8300	326,056.24 326,056.24	1,733,982.34 1,733,982.34	0.01	1,407,926.10 1,407,926.10
794.000 PACIFIC CONTINENTAL CORP 69412V108 KR2F10020002: NTGI STRUCTURED	13.7300 13.7300	10,190.30 10,190.30	10,901.62 10,901.62	0.00	711.32 711.32
62.000 PACIFIC ETHANOL INC 69423U305 KR2F10020002: NTGI STRUCTURED	15.2900 15.2900	105,882.06 105,882.06	947.98 947.98	0.00	-104,934.08 -104,934.08
1,035.000 PACIFIC MERCANTILE BANCORP 694552100 KR2F10020002: NTGI STRUCTURED	6.6600 6.6600	11,477.48 11,477.48	6,893.10 6,893.10	0.00	-4,584.38 -4,584.38
9,280.000 PACIFIC SUNWEAR OF CALIFORNIA 694873100 KR2F10020002: NTGI STRUCTURED	2.3800 2.3800	200,734.96 200,734.96	22,086.40 22,086.40	0.00	-178,648.56 -178,648.56
145.000 PACIFICNET INC 69511V207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,379.20 6,379.20	0.00 0.00	0.00	-6,379.20 -6,379.20
1,102.000 PACIRA PHARMACEUTICALS INC 695127100 KR2F10020002: NTGI STRUCTURED	91.8600 91.8600	31,805.37 31,805.37	101,229.72 101,229.72	0.00	69,424.35 69,424.35
13.000 PACKAGED HOME SOLUTIONS INC 695146100 KR2F10020002: NTGI STRUCTURED	0.1000 0.1000	10,780.31 10,780.31	1.30 1.30	0.00	-10,779.01 -10,779.01



TOTAL FUND - KR2G00000000

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7,746.000 PACWEST BANCORP 695263103 KR2F10020002: NTGI STRUCTURED	43.1700 43.1700	281,817.26 281,817.26	334,394.82 334,394.82	0.00	52,577.56 52,577.56
4,487.000 PAIN THERAPEUTICS INC 69562K100 KR2F10020002: NTGI STRUCTURED	5.7500 5.7500	38,690.62 38,690.62	25,800.25 25,800.25	0.00	-12,890.37 -12,890.37
8,534.000 PALL CORP 696429307 KR2F19020002: S&P 500 INDEX	85.3900 85.3900	465,135.72 465,135.72	728,718.26 728,718.26	0.01	263,582.54 263,582.54
32,133.000 PALL CORP 696429307 KR2F10040002: GENEVA CAPITAL	85.3900 85.3900	2,220,786.85 2,220,786.85	2,743,836.87 2,743,836.87	0.02	523,050.02 523,050.02
3,488.000 PALM HARBOR HOMES INC 696639103 KR2F10020002: NTGI STRUCTURED	0.0022 0.0022	60,882.70 60,882.70	7.67 7.67	0.00	-60,875.03 -60,875.03
13,990.000 PALO ALTO NETWORKS INC 697435105 KR2F10060002: WESTFIELD CAPITAL	83.8500 83.8500	1,178,577.76 1,178,577.76	1,173,061.50 1,173,061.50	0.01	-5,516.26 -5,516.26
17,919.000 PANERA BREAD CO 69840W108 KR2F10040002: GENEVA CAPITAL	149.8300 149.8300	2,695,468.38 2,695,468.38	2,684,803.77 2,684,803.77	0.02	-10,664.61 -10,664.61
2,881.000 PANHANDLE OIL AND GAS INC 698477106 KR2F10020002: NTGI STRUCTURED	56.0300 56.0300	45,601.88 45,601.88	161,422.43 161,422.43	0.00	115,820.55 115,820.55
4,371.000 PANTRY INC/THE 698657103 KR2F10020002: NTGI STRUCTURED	16.2000 16.2000	62,519.96 62,519.96	70,810.20 70,810.20	0.00	8,290.24 8,290.24
7,074.000 PAPA JOHN'S INTERNATIONAL INC 698813102 KR2F10020002: NTGI STRUCTURED	42.3900 42.3900	54,757.76 54,757.76	299,866.86 299,866.86	0.00	245,109.10 245,109.10



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2,875.000 PAR TECHNOLOGY CORP 698884103 KR2F10020002: NTGI STRUCTURED	4.2000 4.2000	10,467.18 10,467.18	12,075.00 12,075.00	0.00	1,607.82 1,607.82
1,494.000 PARAGON TECHNOLOGIES INC 69912T108 KR2F10020002: NTGI STRUCTURED	1.8500 1.8500	13,803.16 13,803.16	2,763.90 2,763.90	0.00	-11,039.26 -11,039.26
6,755.000 PAREXEL INTERNATIONAL CORP 699462107 KR2F10020002: NTGI STRUCTURED	52.8400 52.8400	90,778.38 90,778.38	356,934.20 356,934.20	0.00	266,155.82 266,155.82
64,968.000 PAREXEL INTERNATIONAL CORP 699462107 KR2F10040002: GENEVA CAPITAL	52.8400 52.8400	2,136,305.75 2,136,305.75	3,432,909.12 3,432,909.12	0.03	1,296,603.37 1,296,603.37
162.000 PARK BANCORP INC 700164106 KR2F10020002: NTGI STRUCTURED	0.6500 0.6500	4,258.98 4,258.98	105.30 105.30	0.00	-4,153.68 -4,153.68
2,075.000 PARK ELECTROCHEMICAL CORP 700416209 KR2F10020002: NTGI STRUCTURED	28.2100 28.2100	44,166.65 44,166.65	58,535.75 58,535.75	0.00	14,369.10 14,369.10
1,314.000 PARK NATIONAL CORP 700658107 KR2F10020002: NTGI STRUCTURED	77.2000 77.2000	137,797.72 137,797.72	101,440.80 101,440.80	0.00	-36,356.92 -36,356.92
1,612.000 PARK-OHIO HOLDINGS CORP 700666100 KR2F10020002: NTGI STRUCTURED	58.1100 58.1100	26,977.15 26,977.15	93,673.32 93,673.32	0.00	66,696.17 66,696.17
11,411.000 PARKER DRILLING CO 701081101 KR2F10020002: NTGI STRUCTURED	6.5200 6.5200	59,243.84 59,243.84	74,399.72 74,399.72	0.00	15,155.88 15,155.88
10,490.000 PARKER HANNIFIN CORP 701094104 KR2F10030002: SYSTEMATIC	125.7300 125.7300	1,266,460.79 1,266,460.79	1,318,907.70 1,318,907.70	0.01	52,446.91 52,446.91



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11,588.000 PARKER HANNIFIN CORP 701094104 KR2F19020002: S&P 500 INDEX	125.7300 125.7300	587,762.63 587,762.63	1,456,959.24 1,456,959.24	0.01	869,196.61 869,196.61
2,300.000 PARKERVISION INC 701354102 KR2F10020002: NTGI STRUCTURED	1.4800 1.4800	62,558.69 62,558.69	3,404.00 3,404.00	0.00	-59,154.69 -59,154.69
6,688.000 PARKWAY PROPERTIES INC/MD 70159Q104 KR2F10020002: NTGI STRUCTURED	20.6500 20.6500	107,141.07 107,141.07	138,107.20 138,107.20	0.00	30,966.13 30,966.13
1,456.000 PATRICK INDUSTRIES INC 703343103 KR2F10020002: NTGI STRUCTURED	46.5900 46.5900	19,087.42 19,087.42	67,835.04 67,835.04	0.00	48,747.62 48,747.62
2,643.000 PATRIOT TRANSPORTATION HOLDING 70337B102 KR2F10020002: NTGI STRUCTURED	34.9700 34.9700	24,390.22 24,390.22	92,425.71 92,425.71	0.00	68,035.49 68,035.49
6,388.000 PATTERSON COS INC 703395103 KR2F19020002: S&P 500 INDEX	39.5100 39.5100	210,224.00 210,224.00	252,389.88 252,389.88	0.00	42,165.88 42,165.88
25,188.000 PAYCHEX INC 704326107 KR2F19020002: S&P 500 INDEX	41.5600 41.5600	765,669.64 765,669.64	1,046,813.28 1,046,813.28	0.01	281,143.64 281,143.64
21,110.000 PEABODY ENERGY CORP 704549104 KR2F19020002: S&P 500 INDEX	16.3500 16.3500	870,775.97 870,775.97	345,148.50 345,148.50	0.00	-525,627.47 -525,627.47
1,320.000 PEAPACK GLADSTONE FINANCIAL CO 704699107 KR2F10020002: NTGI STRUCTURED	21.2100 21.2100	27,338.18 27,338.18	27,997.20 27,997.20	0.00	659.02 659.02
6,500.000 PEBBLEBROOK HOTEL TRUST 70509V100 KR2F10020002: NTGI STRUCTURED	36.9600 36.9600	147,207.16 147,207.16	240,240.00 240,240.00	0.00	93,032.84 93,032.84

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9,660.000 PEGASYSTEMS INC 705573103 KR2F10020002: NTGI STRUCTURED	21.1200 21.1200	46,724.73 46,724.73	204,019.20 204,019.20	0.00	157,294.47 157,294.47
21,052.000 PENDRELL CORP 70686R104 KR2F10020002: NTGI STRUCTURED	1.7600 1.7600	65,495.34 65,495.34	37,051.52 37,051.52	0.00	-28,443.82 -28,443.82
1,100.000 PENFORD CORP 707051108 KR2F10020002: NTGI STRUCTURED	12.8300 12.8300	19,947.90 19,947.90	14,113.00 14,113.00	0.00	-5,834.90 -5,834.90
5,506.000 PENN OCTANE CORP 707573101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	19,588.10 19,588.10	0.00 0.00	0.00	-19,588.10 -19,588.10
5,199.000 PENN TREATY AMERICAN CORP 707874400 KR2F10020002: NTGI STRUCTURED	0.8300 0.8300	99,088.43 99,088.43	4,315.17 4,315.17	0.00	-94,773.26 -94,773.26
5,293.000 PENN VIRGINIA CORP 707882106 KR2F10020002: NTGI STRUCTURED	16.9500 16.9500	29,005.66 29,005.66	89,716.35 89,716.35	0.00	60,710.69 60,710.69
28,800.000 PENN WEST PETE LTD 707887105 KR2F10090002: INVESCO	9.7600 9.7600	284,976.00 284,976.00	281,088.00 281,088.00	0.00	-3,888.00 -3,888.00
10,334.000 PENNSYLVANIA REAL ESTATE INVES 709102107 KR2F10020002: NTGI STRUCTURED	18.8200 18.8200	156,137.00 156,137.00	194,485.88 194,485.88	0.00	38,348.88 38,348.88
7,300.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103 KR2F10020002: NTGI STRUCTURED	21.9400 21.9400	150,807.80 150,807.80	160,162.00 160,162.00	0.00	9,354.20 9,354.20
7,343.000 PENSKE AUTOMOTIVE GROUP INC 70959W103 KR2F10020002: NTGI STRUCTURED	49.5000 49.5000	137,531.29 137,531.29	363,478.50 363,478.50	0.00	225,947.21 225,947.21



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
997.000 PEOPLES BANCORP INC/OH 709789101 KR2F10020002: NTGI STRUCTURED	26.4500 26.4500	14,373.77 14,373.77	26,370.65 26,370.65	0.00	11,996.88 11,996.88
3,020.000 PENSON WORLDWIDE INC 709ESC107 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	73,657.86 73,657.86	0.00 0.00	0.00	-73,657.86 -73,657.86
650.000 PEOPLES FINANCIAL CORP/MS 71103B102 KR2F10020002: NTGI STRUCTURED	13.3600 13.3600	11,784.26 11,784.26	8,684.00 8,684.00	0.00	-3,100.26 -3,100.26
24,132.000 PEOPLE'S UNITED FINANCIAL INC 712704105 KR2F19020002: S&P 500 INDEX	15.1700 15.1700	397,828.81 397,828.81	366,082.44 366,082.44	0.00	-31,746.37 -31,746.37
4,524.000 PEP BOYS-MANNY MOE & JACK 713278109 KR2F10020002: NTGI STRUCTURED	11.4600 11.4600	30,898.15 30,898.15	51,845.04 51,845.04	0.00	20,946.89 20,946.89
19,531.000 PEPSCO HOLDINGS INC 713291102 KR2F19020002: S&P 500 INDEX	27.4800 27.4800	381,668.55 381,668.55	536,711.88 536,711.88	0.00	155,043.33 155,043.33
117,958.000 PEPSICO INC 713448108 KR2F19020002: S&P 500 INDEX	89.3400 89.3400	4,180,690.59 4,180,690.59	10,538,367.72 10,538,367.72	0.09	6,357,677.13 6,357,677.13
26,000.000 PEPSICO INC 713448108 KR2F10080002: WESTWOOD MGMT	89.3400 89.3400	1,735,721.34 1,735,721.34	2,322,840.00 2,322,840.00	0.02	587,118.66 587,118.66
6,829.000 PEPSICO INC 713448108 KR2F10070002: RIVER ROAD	89.3400 89.3400	469,109.70 469,109.70	610,102.86 610,102.86	0.01	140,993.16 140,993.16
2,331.000 PERCEPTRON INC 71361F100 KR2F10020002: NTGI STRUCTURED	12.7500 12.7500	11,550.28 11,550.28	29,720.25 29,720.25	0.00	18,169.97 18,169.97



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,846.000 PEREGRINE PHARMACEUTICALS INC 713661304 KR2F10020002: NTGI STRUCTURED	1.8800 1.8800	20,808.21 20,808.21	5,350.48 5,350.48	0.00	-15,457.73 -15,457.73
3,097.000 PERFICIENT INC 71375U101 KR2F10020002: NTGI STRUCTURED	19.4700 19.4700	51,884.00 51,884.00	60,298.59 60,298.59	0.00	8,414.59 8,414.59
1,943.000 PERFUMANIA HOLDINGS INC 71376C100 KR2F10020002: NTGI STRUCTURED	6.5300 6.5300	27,508.75 27,508.75	12,687.79 12,687.79	0.00	-14,820.96 -14,820.96
4,244.000 PERICOM SEMICONDUCTOR CORP 713831105 KR2F10020002: NTGI STRUCTURED	9.0400 9.0400	39,369.47 39,369.47	38,365.76 38,365.76	0.00	-1,003.71 -1,003.71
8,809.000 PERKINELMER INC 714046109 KR2F19020002: S&P 500 INDEX	46.8400 46.8400	272,913.58 272,913.58	412,613.56 412,613.56	0.00	139,699.98 139,699.98
1,249.000 PERMA-FIX ENVIRONMENTAL SVCS 714157203 INC COM NEW KR2F10020002: NTGI STRUCTURED	4.6000 4.6000	15,992.46 15,992.46	5,745.40 5,745.40	0.00	-10,247.06 -10,247.06
822.000 PERNIX THERAPEUTICS HOLDINGS 71426V108 KR2F10020002: NTGI STRUCTURED	8.9800 8.9800	44,124.43 44,124.43	7,381.56 7,381.56	0.00	-36,742.87 -36,742.87
176.000 PERVASIP CORP 715709200 KR2F10020002: NTGI STRUCTURED	0.0006 0.0006	7,340.99 7,340.99	0.11 0.11	0.00	-7,340.88 -7,340.88
4,899.000 PETMED EXPRESS INC 716382106 KR2F10020002: NTGI STRUCTURED	13.4800 13.4800	72,050.98 72,050.98	66,038.52 66,038.52	0.00	-6,012.46 -6,012.46
10,574.000 PETROCORP INC ESCROW SHARES 71645N994 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,050.000 PETROLEO BRASILEIRO SA 71654V408 ADR KR2F20020002: BOSTON CO NON-US VAL	14.6300 14.6300	2,085,282.67 2,085,282.67	1,390,581.50 1,390,581.50	0.01	-694,701.17 -694,701.17
5,234.000 PETROQUEST ENERGY INC 716748108 KR2F10020002: NTGI STRUCTURED	7.5200 7.5200	10,902.93 10,902.93	39,359.68 39,359.68	0.00	28,456.75 28,456.75
7,719.000 PETSMA RT INC 716768106 KR2F19020002: S&P 500 INDEX	59.8000 59.8000	531,563.12 531,563.12	461,596.20 461,596.20	0.00	-69,966.92 -69,966.92
209,400.000 PFIZER INC 717081103 KR2F10090002: INVESCO	29.6800 29.6800	4,379,299.74 4,379,299.74	6,214,992.00 6,214,992.00	0.05	1,835,692.26 1,835,692.26
496,302.000 PFIZER INC 717081103 KR2F19020002: S&P 500 INDEX	29.6800 29.6800	7,407,380.65 7,407,380.65	14,730,243.36 14,730,243.36	0.12	7,322,862.71 7,322,862.71
1,550.000 PFSWEB INC 717098206 KR2F10020002: NTGI STRUCTURED	8.3000 8.3000	25,925.45 25,925.45	12,865.00 12,865.00	0.00	-13,060.45 -13,060.45
1,619.000 PHARMCHEM INC 717133102 KR2F10020002: NTGI STRUCTURED	0.1100 0.1100	4,308.73 4,308.73	178.09 178.09	0.00	-4,130.64 -4,130.64
1,943.000 PHARMOS CORP 717139307 KR2F10020002: NTGI STRUCTURED	0.0701 0.0701	22,137.96 22,137.96	136.20 136.20	0.00	-22,001.76 -22,001.76
6,690.000 PHARMANETICS INC COM 71713J107 KR2F10020002: NTGI STRUCTURED	0.0025 0.0025	80,376.47 80,376.47	16.73 16.73	0.00	-80,359.74 -80,359.74
5,860.000 PHARMERICA CORP 71714F104 KR2F10020002: NTGI STRUCTURED	28.5900 28.5900	82,916.26 82,916.26	167,537.40 167,537.40	0.00	84,621.14 84,621.14



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
394.000 PHARMATHENE INC 71714G102 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	817.37 817.37	555.54 555.54	0.00	-261.83 -261.83
122,379.000 PHILIP MORRIS INTERNATIONAL IN 718172109 KR2F19020002: S&P 500 INDEX	84.3100 84.3100	3,017,281.85 3,017,281.85	10,317,773.49 10,317,773.49	0.09	7,300,491.64 7,300,491.64
44,026.000 PHILLIPS 66 718546104 KR2F19020002: S&P 500 INDEX	80.4300 80.4300	1,023,546.67 1,023,546.67	3,541,011.18 3,541,011.18	0.03	2,517,464.51 2,517,464.51
20,651.000 PHILLIPS 66 PARTNERS LP 718549207 KR2F35020002: TORTOISE CAP	75.5600 75.5600	785,661.37 785,661.37	1,560,389.56 1,560,389.56	0.01	774,728.19 774,728.19
557.000 PHOENIX COS INC NEW COM NEW 71902E604 KR2F10020002: NTGI STRUCTURED	48.3900 48.3900	128,641.83 128,641.83	26,953.23 26,953.23	0.00	-101,688.60 -101,688.60
1,037.000 PHOENIX FOOTWEAR GROUP INC 71903M209 KR2F10020002: NTGI STRUCTURED	0.6000 0.6000	4,252.85 4,252.85	622.20 622.20	0.00	-3,630.65 -3,630.65
200.000 PHOENIX GOLD INTERNATIONAL INC 719068108 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	397.76 397.76	1.00 1.00	0.00	-396.76 -396.76
6,514.000 PHOTRONICS INC 719405102 KR2F10020002: NTGI STRUCTURED	8.6000 8.6000	112,138.13 112,138.13	56,020.40 56,020.40	0.00	-56,117.73 -56,117.73
3,800.000 PHYSICIANS REALTY TRUST 71943U104 KR2F10020002: NTGI STRUCTURED	14.3900 14.3900	52,188.82 52,188.82	54,682.00 54,682.00	0.00	2,493.18 2,493.18
9,134.000 PIEDMONT NATURAL GAS CO INC 720186105 KR2F10020002: NTGI STRUCTURED	37.4100 37.4100	243,524.20 243,524.20	341,702.94 341,702.94	0.00	98,178.74 98,178.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,860.000 PIER 1 IMPORTS INC 720279108 KR2F10020002: NTGI STRUCTURED	15.4100 15.4100	215,086.41 215,086.41	182,762.60 182,762.60	0.00	-32,323.81 -32,323.81
6,498.000 PIKE CORPORATION 721283109 KR2F10020002: NTGI STRUCTURED	8.9600 8.9600	92,890.30 92,890.30	58,222.08 58,222.08	0.00	-34,668.22 -34,668.22
7,600.000 PILGRIM'S PRIDE CORP 72147K108 KR2F10020002: NTGI STRUCTURED	27.3600 27.3600	131,377.40 131,377.40	207,936.00 207,936.00	0.00	76,558.60 76,558.60
5,515.000 PINNACLE ENTERTAINMENT INC 723456109 KR2F10020002: NTGI STRUCTURED	25.1800 25.1800	95,028.12 95,028.12	138,867.70 138,867.70	0.00	43,839.58 43,839.58
4,003.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104 KR2F10020002: NTGI STRUCTURED	39.4800 39.4800	75,216.27 75,216.27	158,038.44 158,038.44	0.00	82,822.17 82,822.17
8,586.000 PINNACLE WEST CAPITAL CORP 723484101 KR2F19020002: S&P 500 INDEX	57.8400 57.8400	388,084.79 388,084.79	496,614.24 496,614.24	0.00	108,529.45 108,529.45
39,075.000 PINNACLE FOODS INC 72348P104 KR2F10030002: SYSTEMATIC	32.9000 32.9000	1,237,264.14 1,237,264.14	1,285,567.50 1,285,567.50	0.01	48,303.36 48,303.36
5,414.000 PIONEER ENERGY SERVICES CORP 723664108 KR2F10020002: NTGI STRUCTURED	17.5400 17.5400	71,320.22 71,320.22	94,961.56 94,961.56	0.00	23,641.34 23,641.34
11,130.000 PIONEER NATURAL RESOURCES CO 723787107 KR2F19020002: S&P 500 INDEX	229.8100 229.8100	1,111,247.90 1,111,247.90	2,557,785.30 2,557,785.30	0.02	1,446,537.40 1,446,537.40
2,827.000 PIPER JAFFRAY COS 724078100 KR2F10020002: NTGI STRUCTURED	51.7700 51.7700	124,394.55 124,394.55	146,353.79 146,353.79	0.00	21,959.24 21,959.24



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
44,800.000 PITNEY BOWES INC 724479100 KR2F10030002: SYSTEMATIC	27.6200 27.6200	1,094,927.06 1,094,927.06	1,237,376.00 1,237,376.00	0.01	142,448.94 142,448.94
92,400.000 PITNEY BOWES INC 724479100 KR2F10090002: INVESCO	27.6200 27.6200	2,095,127.23 2,095,127.23	2,552,088.00 2,552,088.00	0.02	456,960.77 456,960.77
15,767.000 PITNEY BOWES INC 724479100 KR2F19020002: S&P 500 INDEX	27.6200 27.6200	331,355.41 331,355.41	435,484.54 435,484.54	0.00	104,129.13 104,129.13
1,448.000 PIXELWORKS INC 72581M305 KR2F10020002: NTGI STRUCTURED	7.5700 7.5700	52,485.03 52,485.03	10,961.36 10,961.36	0.00	-41,523.67 -41,523.67
140,910.000 PLAINS ALL AMERICAN PIPELINE L 726503105 KR2F35020002: TORTOISE CAP	60.0500 60.0500	4,958,805.71 4,958,805.71	8,461,645.50 8,461,645.50	0.07	3,502,839.79 3,502,839.79
22,988.000 PLAINS GP HOLDINGS LP 72651A108 KR2F35020002: TORTOISE CAP	31.9900 31.9900	524,374.43 524,374.43	735,386.12 735,386.12	0.01	211,011.69 211,011.69
2,625.000 PLANAR SYSTEMS INC 726900103 KR2F10020002: NTGI STRUCTURED	2.4500 2.4500	22,284.10 22,284.10	6,431.25 6,431.25	0.00	-15,852.85 -15,852.85
5,343.000 PLANTRONICS INC 727493108 KR2F10020002: NTGI STRUCTURED	48.0500 48.0500	185,651.51 185,651.51	256,731.15 256,731.15	0.00	71,079.64 71,079.64
4,637.000 PLEXUS CORP 729132100 KR2F10020002: NTGI STRUCTURED	43.2900 43.2900	127,322.29 127,322.29	200,735.73 200,735.73	0.00	73,413.44 73,413.44
627.000 PLUG POWER INC 72919P202 KR2F10020002: NTGI STRUCTURED	4.6800 4.6800	83,977.82 83,977.82	2,934.36 2,934.36	0.00	-81,043.46 -81,043.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,779.000 PLUM CREEK TIMBER CO INC 729251108 KR2F19020002: S&P 500 INDEX	45.1000 45.1000	556,244.36 556,244.36	621,432.90 621,432.90	0.01	65,188.54 65,188.54
3,462.000 POINT.360 730507100 KR2F10020002: NTGI STRUCTURED	0.3604 0.3604	0.00 0.00	1,247.70 1,247.70	0.00	1,247.70 1,247.70
5,287.000 POINT BLANK SOLUTIONS INC 730529104 KR2F10020002: NTGI STRUCTURED	0.2100 0.2100	19,488.63 19,488.63	1,110.27 1,110.27	0.00	-18,378.36 -18,378.36
33,014.000 POLARIS INDUSTRIES INC 731068102 KR2F10040002: GENEVA CAPITAL	130.2400 130.2400	2,397,085.49 2,397,085.49	4,299,743.36 4,299,743.36	0.04	1,902,657.87 1,902,657.87
13,070.000 POLARIS INDUSTRIES INC 731068102 KR2F10060002: WESTFIELD CAPITAL	130.2400 130.2400	1,820,403.98 1,820,403.98	1,702,236.80 1,702,236.80	0.01	-118,167.18 -118,167.18
20,198.000 POLYCOM INC 73172K104 KR2F10020002: NTGI STRUCTURED	12.5300 12.5300	221,742.85 221,742.85	253,080.94 253,080.94	0.00	31,338.09 31,338.09
1,312.000 POLYONE CORP 73179P106 KR2F10020002: NTGI STRUCTURED	42.1400 42.1400	32,898.40 32,898.40	55,287.68 55,287.68	0.00	22,389.28 22,389.28
5,600.000 POLYPORE INTERNATIONAL INC 73179V103 KR2F10020002: NTGI STRUCTURED	47.7300 47.7300	217,300.81 217,300.81	267,288.00 267,288.00	0.00	49,987.19 49,987.19
75.000 PONIARD PHARMACEUTICALS INC 732449400 KR2F10020002: NTGI STRUCTURED	0.2500 0.2500	111,128.08 111,128.08	18.75 18.75	0.00	-111,109.33 -111,109.33
5,612.000 POOL CORP 73278L105 KR2F10020002: NTGI STRUCTURED	56.5600 56.5600	192,484.66 192,484.66	317,414.72 317,414.72	0.00	124,930.06 124,930.06



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000.000 POPEYES LOUISIANA KITCHEN INC 732872106 KR2F10020002: NTGI STRUCTURED	43.7100 43.7100	73,217.00 73,217.00	87,420.00 87,420.00	0.00	14,203.00 14,203.00
11,300.000 POPULAR INC 733174700 KR2F10020002: NTGI STRUCTURED	34.1800 34.1800	173,648.18 173,648.18	386,234.00 386,234.00	0.00	212,585.82 212,585.82
830.000 PORTER BANCORP INC 736233107 KR2F10020002: NTGI STRUCTURED	1.0500 1.0500	14,959.76 14,959.76	871.50 871.50	0.00	-14,088.26 -14,088.26
7,518.000 PORTFOLIO RECOVERY ASSOCIATES 73640Q105 KR2F10020002: NTGI STRUCTURED	59.5300 59.5300	115,834.03 115,834.03	447,546.54 447,546.54	0.00	331,712.51 331,712.51
9,768.000 PORTLAND GENERAL ELECTRIC CO 736508847 KR2F10020002: NTGI STRUCTURED	34.6700 34.6700	244,793.12 244,793.12	338,656.56 338,656.56	0.00	93,863.44 93,863.44
61,950.000 PORTLAND GENERAL ELECTRIC CO 736508847 KR2F10030002: SYSTEMATIC	34.6700 34.6700	2,052,266.07 2,052,266.07	2,147,806.50 2,147,806.50	0.02	95,540.43 95,540.43
2,982.000 POST HOLDINGS INC 737446104 KR2F10020002: NTGI STRUCTURED	50.9100 50.9100	118,394.56 118,394.56	151,813.62 151,813.62	0.00	33,419.06 33,419.06
6,168.000 POST PROPERTIES INC 737464107 KR2F10020002: NTGI STRUCTURED	53.4600 53.4600	170,568.35 170,568.35	329,741.28 329,741.28	0.00	159,172.93 159,172.93
3,940.000 POTLATCH CORP 737630103 KR2F10020002: NTGI STRUCTURED	41.4000 41.4000	109,359.72 109,359.72	163,116.00 163,116.00	0.00	53,756.28 53,756.28
1,437.000 POWELL INDUSTRIES INC 739128106 KR2F10020002: NTGI STRUCTURED	65.3800 65.3800	16,716.64 16,716.64	93,951.06 93,951.06	0.00	77,234.42 77,234.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,350.000 POWER INTEGRATIONS INC 739276103 KR2F10020002: NTGI STRUCTURED	57.5400 57.5400	135,285.74 135,285.74	192,759.00 192,759.00	0.00	57,473.26 57,473.26
2,724.000 POWERWAVE TECHNOLOGIES INC 739363307 KR2F10020002: NTGI STRUCTURED	0.0012 0.0012	200,380.74 200,380.74	3.27 3.27	0.00	-200,377.47 -200,377.47
1,612.000 POWERSECURE INTERNATIONAL INC 73936N105 KR2F10020002: NTGI STRUCTURED	9.7400 9.7400	20,558.08 20,558.08	15,700.88 15,700.88	0.00	-4,857.20 -4,857.20
3,518.000 POZEN INC 73941U102 KR2F10020002: NTGI STRUCTURED	8.3300 8.3300	21,686.08 21,686.08	29,304.94 29,304.94	0.00	7,618.86 7,618.86
22,792.000 PRAXAIR INC 74005P104 KR2F19020002: S&P 500 INDEX	132.8400 132.8400	916,966.05 916,966.05	3,027,689.28 3,027,689.28	0.03	2,110,723.23 2,110,723.23
11,263.000 PRECISION CASTPARTS CORP 740189105 KR2F19020002: S&P 500 INDEX	252.4000 252.4000	1,128,050.74 1,128,050.74	2,842,781.20 2,842,781.20	0.02	1,714,730.46 1,714,730.46
1,212.000 PRECISION AUTO CARE INC 74018R105 KR2F10020002: NTGI STRUCTURED	0.3530 0.3530	2,814.87 2,814.87	427.84 427.84	0.00	-2,387.03 -2,387.03
179,500.000 PRECISION DRILLING CORP 74022D308 KR2F10030002: SYSTEMATIC	14.1600 14.1600	2,330,468.90 2,330,468.90	2,541,720.00 2,541,720.00	0.02	211,251.10 211,251.10
399.000 PREFERRED BANK/LOS ANGELES CA 740367404 KR2F10020002: NTGI STRUCTURED	23.6400 23.6400	18,116.22 18,116.22	9,432.36 9,432.36	0.00	-8,683.86 -8,683.86
6,500.000 PREFERRED APARTMENT COMMUNITIE 74039L103 KR2F10020002: NTGI STRUCTURED	8.8700 8.8700	53,515.42 53,515.42	57,655.00 57,655.00	0.00	4,139.58 4,139.58



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
333.000 PREMIER FINANCIAL BANCORP INC 74050M105 KR2F10020002: NTGI STRUCTURED	16.0800 16.0800	6,667.65 6,667.65	5,354.64 5,354.64	0.00	-1,313.01 -1,313.01
15,000.000 PREMIER LASER SYS INC CL A 740522107 COM KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	22,415.65 22,415.65	1.50 1.50	0.00	-22,414.15 -22,414.15
7,874.000 PREMIERE GLOBAL SERVICES INC 740585104 KR2F10020002: NTGI STRUCTURED	13.3500 13.3500	59,090.26 59,090.26	105,117.90 105,117.90	0.00	46,027.64 46,027.64
6,554.000 PRESTIGE BRANDS HOLDINGS INC 74112D101 KR2F10020002: NTGI STRUCTURED	33.8900 33.8900	121,362.03 121,362.03	222,115.06 222,115.06	0.00	100,753.03 100,753.03
20,442.000 T ROWE PRICE GROUP INC 74144T108 KR2F19020002: S&P 500 INDEX	84.4100 84.4100	1,212,920.70 1,212,920.70	1,725,509.22 1,725,509.22	0.01	512,588.52 512,588.52
4,080.000 THE PRICELINE GROUP INC/THE 741503403 KR2F19020002: S&P 500 INDEX	1,203.0000 1,203.0000	1,043,322.57 1,043,322.57	4,908,240.00 4,908,240.00	0.04	3,864,917.43 3,864,917.43
2,042.000 THE PRICELINE GROUP INC/THE 741503403 KR2F10060002: WESTFIELD CAPITAL	1,203.0000 1,203.0000	1,385,075.33 1,385,075.33	2,456,526.00 2,456,526.00	0.02	1,071,450.67 1,071,450.67
1,936.000 PRICESMART INC 741511109 KR2F10020002: NTGI STRUCTURED	87.0400 87.0400	57,071.28 57,071.28	168,509.44 168,509.44	0.00	111,438.16 111,438.16
2,768.000 PRIMEENERGY CORP 74158E104 KR2F10020002: NTGI STRUCTURED	60.0000 60.0000	43,275.90 43,275.90	166,080.00 166,080.00	0.00	122,804.10 122,804.10
1,344.000 PRIMECARE SYSTEMS INC 74162Y104 KR2F10020002: NTGI STRUCTURED	0.0007 0.0007	0.00 0.00	0.94 0.94	0.00	0.94 0.94



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,506.000 PRIMORIS SERVICES CORP 74164F103 KR2F10020002: NTGI STRUCTURED	28.8400 28.8400	74,964.07 74,964.07	72,273.04 72,273.04	0.00	-2,691.03 -2,691.03
6,463.000 PRIMERICA INC 74164M108 KR2F10020002: NTGI STRUCTURED	47.8500 47.8500	195,891.73 195,891.73	309,254.55 309,254.55	0.00	113,362.82 113,362.82
2,431.000 PRINCETON NATIONAL BANCORP INC 742282106 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	38,076.69 38,076.69	12.16 12.16	0.00	-38,064.53 -38,064.53
21,290.000 PRINCIPAL FINANCIAL GROUP INC 74251V102 KR2F19020002: S&P 500 INDEX	50.4800 50.4800	670,886.20 670,886.20	1,074,719.20 1,074,719.20	0.01	403,833.00 403,833.00
4,917.000 PROCTER & GAMBLE CO/THE 742718109 KR2F10070002: RIVER ROAD	78.5900 78.5900	318,579.59 318,579.59	386,427.03 386,427.03	0.00	67,847.44 67,847.44
210,540.000 PROCTER & GAMBLE CO/THE 742718109 KR2F19020002: S&P 500 INDEX	78.5900 78.5900	6,716,797.30 6,716,797.30	16,546,338.60 16,546,338.60	0.14	9,829,541.30 9,829,541.30
6,412.000 PRIVATEBANCORP INC 742962103 KR2F10020002: NTGI STRUCTURED	29.0600 29.0600	169,999.99 169,999.99	186,332.72 186,332.72	0.00	16,332.73 16,332.73
3,168.000 PROGENICS PHARMACEUTICALS INC 743187106 KR2F10020002: NTGI STRUCTURED	4.3100 4.3100	48,164.54 48,164.54	13,654.08 13,654.08	0.00	-34,510.46 -34,510.46
7,536.000 PROGRESS SOFTWARE CORP 743312100 KR2F10020002: NTGI STRUCTURED	24.0400 24.0400	93,610.20 93,610.20	181,165.44 181,165.44	0.00	87,555.24 87,555.24
42,377.000 PROGRESSIVE CORP/THE 743315103 KR2F19020002: S&P 500 INDEX	25.3600 25.3600	608,725.08 608,725.08	1,074,680.72 1,074,680.72	0.01	465,955.64 465,955.64



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4,794.000 PROLIANCE INTERNATIONAL INC 74340R104 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	34,856.04 34,856.04	0.48 0.48	0.00	-34,855.56 -34,855.56
38,879.000 PROLOGIS INC 74340W103 KR2F19020002: S&P 500 INDEX	41.0900 41.0900	1,081,155.37 1,081,155.37	1,597,538.11 1,597,538.11	0.01	516,382.74 516,382.74
2,712.000 PROS HOLDINGS INC 74346Y103 KR2F10020002: NTGI STRUCTURED	26.4400 26.4400	32,175.93 32,175.93	71,705.28 71,705.28	0.00	39,529.35 39,529.35
3,150.000 PROSOFT LEARNING CORP 74347E106 COM KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	94,470.78 94,470.78	0.32 0.32	0.00	-94,470.46 -94,470.46
6,899.000 PROSPERITY BANCSHARES INC 743606105 KR2F10020002: NTGI STRUCTURED	62.6000 62.6000	253,044.23 253,044.23	431,877.40 431,877.40	0.00	178,833.17 178,833.17
14,043.000 PROTALIX BIOTHERAPEUTICS INC 74365A101 KR2F10020002: NTGI STRUCTURED	3.6500 3.6500	57,043.15 57,043.15	51,256.95 51,256.95	0.00	-5,786.20 -5,786.20
400.000 PROTO LABS INC 743713109 KR2F10020002: NTGI STRUCTURED	81.9200 81.9200	30,683.16 30,683.16	32,768.00 32,768.00	0.00	2,084.84 2,084.84
531.000 PROVIDENCE AND WORCESTER RAILR 743737108 KR2F10020002: NTGI STRUCTURED	18.2500 18.2500	4,452.89 4,452.89	9,690.75 9,690.75	0.00	5,237.86 5,237.86
1,700.000 PROVIDENCE SERVICE CORP/THE 743815102 KR2F10020002: NTGI STRUCTURED	36.5900 36.5900	39,780.00 39,780.00	62,203.00 62,203.00	0.00	22,423.00 22,423.00
1,076.000 PROVIDENT FINANCIAL HOLDINGS I 743868101 KR2F10020002: NTGI STRUCTURED	14.5400 14.5400	15,494.51 15,494.51	15,645.04 15,645.04	0.00	150.53 150.53



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7,541.000 PROVIDENT FINANCIAL SERVICES I 74386T105 KR2F10020002: NTGI STRUCTURED	17.3200 17.3200	122,962.21 122,962.21	130,610.12 130,610.12	0.00	7,647.91 7,647.91
35,946.000 PRUDENTIAL FINANCIAL INC 744320102 KR2F19020002: S&P 500 INDEX	88.7700 88.7700	2,101,682.61 2,101,682.61	3,190,926.42 3,190,926.42	0.03	1,089,243.81 1,089,243.81
1,219.000 PSYCHEMEDICS CORP 744375205 KR2F10020002: NTGI STRUCTURED	14.1600 14.1600	21,650.04 21,650.04	17,261.04 17,261.04	0.00	-4,389.00 -4,389.00
39,364.000 PUBLIC SERVICE ENTERPRISE GROU 744573106 KR2F19020002: S&P 500 INDEX	40.7900 40.7900	685,191.42 685,191.42	1,605,657.56 1,605,657.56	0.01	920,466.14 920,466.14
16,700.000 PUBLIC SERVICE ENTERPRISE GROU 744573106 KR2F10090002: INVESCO	40.7900 40.7900	642,616.00 642,616.00	681,193.00 681,193.00	0.01	38,577.00 38,577.00
11,277.000 PUBLIC STORAGE 74460D109 KR2F19020002: S&P 500 INDEX	171.3500 171.3500	1,255,009.48 1,255,009.48	1,932,313.95 1,932,313.95	0.02	677,304.47 677,304.47
26,515.000 PULTEGROUP INC 745867101 KR2F19020002: S&P 500 INDEX	20.1600 20.1600	1,018,162.72 1,018,162.72	534,542.40 534,542.40	0.00	-483,620.32 -483,620.32
356.000 PULSE ELECTRONICS CORP 74586W205 KR2F10020002: NTGI STRUCTURED	2.5000 2.5000	69,552.55 69,552.55	890.00 890.00	0.00	-68,662.55 -68,662.55
1,805.000 PUMA BIOTECHNOLOGY INC 74587V107 KR2F10020002: NTGI STRUCTURED	66.0100 66.0100	59,556.88 59,556.88	119,148.05 119,148.05	0.00	59,591.17 59,591.17
44.000 PURCHASEPRO COM INC 746144302 COM NEW KR2F10020002: NTGI STRUCTURED	0.0100 0.0100	7,015.25 7,015.25	0.44 0.44	0.00	-7,014.81 -7,014.81



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185.000 PURE BIOSCIENCE INC 74621T209 KR2F10020002: NTGI STRUCTURED	1.0500 1.0500	7,538.24 7,538.24	194.25 194.25	0.00	-7,343.99 -7,343.99
1,868.000 QLT INC 746927102 KR2F10020002: NTGI STRUCTURED	6.1800 6.1800	28,351.91 28,351.91	11,544.24 11,544.24	0.00	-16,807.67 -16,807.67
325.000 PYRAMID OIL CO 747215101 KR2F10020002: NTGI STRUCTURED	5.8000 5.8000	4,935.11 4,935.11	1,885.00 1,885.00	0.00	-3,050.11 -3,050.11
8,342.000 QLOGIC CORP 747277101 KR2F10020002: NTGI STRUCTURED	10.0900 10.0900	116,832.51 116,832.51	84,170.78 84,170.78	0.00	-32,661.73 -32,661.73
375.000 QAD INC CLASS B 74727D207 KR2F10020002: NTGI STRUCTURED	18.1500 18.1500	3,922.50 3,922.50	6,806.25 6,806.25	0.00	2,883.75 2,883.75
1,700.000 QAD INC 74727D306 KR2F10020002: NTGI STRUCTURED	21.3200 21.3200	17,303.93 17,303.93	36,244.00 36,244.00	0.00	18,940.07 18,940.07
400.000 QEP CO INC 74727K102 KR2F10020002: NTGI STRUCTURED	19.0000 19.0000	2,486.40 2,486.40	7,600.00 7,600.00	0.00	5,113.60 5,113.60
1,581.000 QC HOLDINGS INC 74729T101 KR2F10020002: NTGI STRUCTURED	2.6800 2.6800	17,406.29 17,406.29	4,237.08 4,237.08	0.00	-13,169.21 -13,169.21
8,400.000 QUAD SYSTEMS CORP 74730Q104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	17,839.33 17,839.33	0.00 0.00	0.00	-17,839.33 -17,839.33
3,143.000 QUAKER CHEMICAL CORP 747316107 KR2F10020002: NTGI STRUCTURED	76.7900 76.7900	64,969.80 64,969.80	241,350.97 241,350.97	0.00	176,381.17 176,381.17



TOTAL FUND - KR2G00000000

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6,055.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103 KR2F10020002: NTGI STRUCTURED	11.1600 11.1600	47,556.68 47,556.68	67,573.80 67,573.80	0.00	20,017.12 20,017.12
10,790.000 QLIK TECHNOLOGIES INC 74733T105 KR2F10020002: NTGI STRUCTURED	22.6200 22.6200	298,950.10 298,950.10	244,069.80 244,069.80	0.00	-54,880.30 -54,880.30
41,210.000 QLIK TECHNOLOGIES INC 74733T105 KR2F10060002: WESTFIELD CAPITAL	22.6200 22.6200	1,238,314.58 1,238,314.58	932,170.20 932,170.20	0.01	-306,144.38 -306,144.38
14,011.000 QEP RESOURCES INC 74733V100 KR2F19020002: S&P 500 INDEX	34.5000 34.5000	302,447.67 302,447.67	483,379.50 483,379.50	0.00	180,931.83 180,931.83
400.000 QTS REALTY TRUST INC 74736A103 KR2F10020002: NTGI STRUCTURED	28.6300 28.6300	11,496.00 11,496.00	11,452.00 11,452.00	0.00	-44.00 -44.00
8,200.000 QUAKER FABRIC CORP NEW 747399103 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	68,731.69 68,731.69	8.20 8.20	0.00	-68,723.49 -68,723.49
131,327.000 QUALCOMM INC 747525103 KR2F19020002: S&P 500 INDEX	79.2000 79.2000	4,992,112.76 4,992,112.76	10,401,098.40 10,401,098.40	0.09	5,408,985.64 5,408,985.64
9,634.000 QUALCOMM INC 747525103 KR2F10070002: RIVER ROAD	79.2000 79.2000	653,639.44 653,639.44	763,012.80 763,012.80	0.01	109,373.36 109,373.36
27,300.000 QUALCOMM INC 747525103 KR2F10080002: WESTWOOD MGMT	79.2000 79.2000	1,780,353.87 1,780,353.87	2,162,160.00 2,162,160.00	0.02	381,806.13 381,806.13
20,700.000 QUALCOMM INC 747525103 KR2F10060002: WESTFIELD CAPITAL	79.2000 79.2000	1,341,292.40 1,341,292.40	1,639,440.00 1,639,440.00	0.01	298,147.60 298,147.60

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8,462.000 QUALITY SYSTEMS INC 747582104 KR2F10020002: NTGI STRUCTURED	16.0500 16.0500	31,703.27 31,703.27	135,815.10 135,815.10	0.00	104,111.83 104,111.83
2,293.000 QUALMARK CORP 747587103 KR2F10020002: NTGI STRUCTURED	0.3201 0.3201	9,911.49 9,911.49	733.99 733.99	0.00	-9,177.50 -9,177.50
1,575.000 QUALSTAR CORP 74758R109 KR2F10020002: NTGI STRUCTURED	1.3200 1.3200	9,178.76 9,178.76	2,079.00 2,079.00	0.00	-7,099.76 -7,099.76
4,448.000 QUANEX BUILDING PRODUCTS CORP 747619104 KR2F10020002: NTGI STRUCTURED	17.8700 17.8700	70,278.03 70,278.03	79,485.76 79,485.76	0.00	9,207.73 9,207.73
16,951.000 QUANTA SERVICES INC 74762E102 KR2F19020002: S&P 500 INDEX	34.5800 34.5800	362,741.57 362,741.57	586,165.58 586,165.58	0.00	223,424.01 223,424.01
17,850.000 QUANTA SERVICES INC 74762E102 KR2F10030002: SYSTEMATIC	34.5800 34.5800	651,568.01 651,568.01	617,253.00 617,253.00	0.01	-34,315.01 -34,315.01
13,168.000 QUANTUM CORP 747906204 KR2F10020002: NTGI STRUCTURED	1.2200 1.2200	36,317.36 36,317.36	16,064.96 16,064.96	0.00	-20,252.40 -20,252.40
11,242.000 QUEST DIAGNOSTICS INC/DE 74834L100 KR2F19020002: S&P 500 INDEX	58.6900 58.6900	658,145.96 658,145.96	659,792.98 659,792.98	0.01	1,647.02 1,647.02
10,938.000 QUEST DIAGNOSTICS INC/DE 74834L100 KR2F10070002: RIVER ROAD	58.6900 58.6900	608,276.85 608,276.85	641,951.22 641,951.22	0.01	33,674.37 33,674.37
7,193.000 QUESTCOR PHARMACEUTICALS INC 74835Y101 KR2F10020002: NTGI STRUCTURED	92.4900 92.4900	55,279.70 55,279.70	665,280.57 665,280.57	0.01	610,000.87 610,000.87



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,787.000 QUICKLOGIC CORP 74837P108 KR2F10020002: NTGI STRUCTURED	5.1700 5.1700	6,839.79 6,839.79	14,408.79 14,408.79	0.00	7,569.00 7,569.00
15,070.000 QUIKSILVER INC 74838C106 KR2F10020002: NTGI STRUCTURED	3.5800 3.5800	163,791.77 163,791.77	53,950.60 53,950.60	0.00	-109,841.17 -109,841.17
4,805.000 QUIDEL CORP 74838J101 KR2F10020002: NTGI STRUCTURED	22.1100 22.1100	23,661.21 23,661.21	106,238.55 106,238.55	0.00	82,577.34 82,577.34
38,005.000 QUINTILES TRANSNATIONAL HOLDIN 74876Y101 KR2F10030002: SYSTEMATIC	53.2900 53.2900	1,900,098.89 1,900,098.89	2,025,286.45 2,025,286.45	0.02	125,187.56 125,187.56
2,559.000 QUMU CORP 749063103 KR2F10020002: NTGI STRUCTURED	13.9900 13.9900	31,930.77 31,930.77	35,800.41 35,800.41	0.00	3,869.64 3,869.64
11,145.000 RAIT FINANCIAL TRUST 749227609 KR2F10020002: NTGI STRUCTURED	8.2700 8.2700	92,285.21 92,285.21	92,169.15 92,169.15	0.00	-116.06 -116.06
2,918.000 RCM TECHNOLOGIES INC 749360400 KR2F10020002: NTGI STRUCTURED	6.3600 6.3600	33,317.48 33,317.48	18,558.48 18,558.48	0.00	-14,759.00 -14,759.00
1,525.000 RF INDUSTRIES LTD 749552105 KR2F10020002: NTGI STRUCTURED	5.9900 5.9900	4,158.24 4,158.24	9,134.75 9,134.75	0.00	4,976.51 4,976.51
6,098.000 RLI CORP 749607107 KR2F10020002: NTGI STRUCTURED	45.7800 45.7800	86,454.79 86,454.79	279,166.44 279,166.44	0.00	192,711.65 192,711.65
60.000 RLJ ENTERTAINMENT INC 74965F104 KR2F10020002: NTGI STRUCTURED	3.8200 3.8200	486.00 486.00	229.20 229.20	0.00	-256.80 -256.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,261.000 RLJ LODGING TRUST 74965L101 KR2F10020002: NTGI STRUCTURED	28.8900 28.8900	296,338.46 296,338.46	440,890.29 440,890.29	0.00	144,551.83 144,551.83
4,345.000 RTI INTERNATIONAL METALS INC 74973W107 KR2F10020002: NTGI STRUCTURED	26.5900 26.5900	108,895.82 108,895.82	115,533.55 115,533.55	0.00	6,637.73 6,637.73
3,887.000 RTI SURGICAL INC 74975N105 KR2F10020002: NTGI STRUCTURED	4.3500 4.3500	37,957.33 37,957.33	16,908.45 16,908.45	0.00	-21,048.88 -21,048.88
10.000 RXI PHARMACEUTICALS CORP 74979C303 KR2F10020002: NTGI STRUCTURED	3.0100 3.0100	0.00 0.00	30.10 30.10	0.00	30.10 30.10
26,562.000 RF MICRO DEVICES INC 749941100 KR2F10020002: NTGI STRUCTURED	9.5900 9.5900	185,554.18 185,554.18	254,729.58 254,729.58	0.00	69,175.40 69,175.40
18,222.000 RADIAN GROUP INC 750236101 KR2F10020002: NTGI STRUCTURED	14.8100 14.8100	114,657.71 114,657.71	269,867.82 269,867.82	0.00	155,210.11 155,210.11
10,584.000 RADIO ONE INC 75040P108 KR2F10020002: NTGI STRUCTURED	4.8400 4.8400	146,482.12 146,482.12	51,226.56 51,226.56	0.00	-95,255.56 -95,255.56
8.000 RADIOIO INC 75041A100 KR2F10020002: NTGI STRUCTURED	0.3000 0.3000	25,605.75 25,605.75	2.40 2.40	0.00	-25,603.35 -25,603.35
7,397.000 RADIOSHACK CORP 750438103 KR2F10020002: NTGI STRUCTURED	0.9909 0.9909	99,283.52 99,283.52	7,329.69 7,329.69	0.00	-91,953.83 -91,953.83
2,362.000 RADISYS CORP 750459109 KR2F10020002: NTGI STRUCTURED	3.4900 3.4900	59,553.48 59,553.48	8,243.38 8,243.38	0.00	-51,310.10 -51,310.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,898.000 RADNET INC 750491102 KR2F10020002: NTGI STRUCTURED	6.6300 6.6300	38,329.99 38,329.99	65,623.74 65,623.74	0.00	27,293.75 27,293.75
956.000 RAINMAKER SYSTEMS INC 750875304 KR2F10020002: NTGI STRUCTURED	0.1750 0.1750	6,471.13 6,471.13	167.30 167.30	0.00	-6,303.83 -6,303.83
8,687.000 RAMBUS INC 750917106 KR2F10020002: NTGI STRUCTURED	14.3000 14.3000	120,991.42 120,991.42	124,224.10 124,224.10	0.00	3,232.68 3,232.68
4,556.000 RALPH LAUREN CORP 751212101 KR2F19020002: S&P 500 INDEX	160.6900 160.6900	582,803.07 582,803.07	732,103.64 732,103.64	0.01	149,300.57 149,300.57
7,331.000 RAMCO-GERSHENSON PROPERTIES TR 751452202 KR2F10020002: NTGI STRUCTURED	16.6200 16.6200	83,208.21 83,208.21	121,841.22 121,841.22	0.00	38,633.01 38,633.01
342.000 RAND WORLDWIDE INC 752246108 KR2F10020002: NTGI STRUCTURED	1.1700 1.1700	10,020.60 10,020.60	400.14 400.14	0.00	-9,620.46 -9,620.46
13,123.000 RANGE RESOURCES CORP 75281A109 KR2F19020002: S&P 500 INDEX	86.9500 86.9500	758,448.85 758,448.85	1,141,044.85 1,141,044.85	0.01	382,596.00 382,596.00
40,548.000 RANGE RESOURCES CORP 75281A109 KR2F10040002: GENEVA CAPITAL	86.9500 86.9500	2,562,772.73 2,562,772.73	3,525,648.60 3,525,648.60	0.03	962,875.87 962,875.87
6,049.000 RASER TECHNOLOGIES INC 754055101 KR2F10020002: NTGI STRUCTURED	0.0051 0.0051	59,865.57 59,865.57	30.85 30.85	0.00	-59,834.72 -59,834.72
6,362.000 RAVEN INDUSTRIES INC 754212108 KR2F10020002: NTGI STRUCTURED	33.1400 33.1400	21,839.35 21,839.35	210,836.68 210,836.68	0.00	188,997.33 188,997.33



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,941.000 RAYMOND JAMES FINANCIAL INC 754730109 KR2F10040002: GENEVA CAPITAL	50.7300 50.7300	2,592,057.32 2,592,057.32	2,533,506.93 2,533,506.93	0.02	-58,550.39 -58,550.39
75,400.000 RAYMOND JAMES FINANCIAL INC 754730109 KR2F10030002: SYSTEMATIC	50.7300 50.7300	3,953,606.65 3,953,606.65	3,825,042.00 3,825,042.00	0.03	-128,564.65 -128,564.65
40,800.000 RAYTHEON CO 755111507 KR2F10090002: INVESCO	92.2500 92.2500	3,098,311.84 3,098,311.84	3,763,800.00 3,763,800.00	0.03	665,488.16 665,488.16
24,342.000 RAYTHEON CO 755111507 KR2F19020002: S&P 500 INDEX	92.2500 92.2500	1,202,720.92 1,202,720.92	2,245,549.50 2,245,549.50	0.02	1,042,828.58 1,042,828.58
21,090.000 RAYTHEON CO 755111507 KR2F10050002: SASCO CAPITAL	92.2500 92.2500	1,163,801.22 1,163,801.22	1,945,552.50 1,945,552.50	0.02	781,751.28 781,751.28
1,926.000 RBC BEARINGS INC 75524B104 KR2F10020002: NTGI STRUCTURED	64.0500 64.0500	65,353.35 65,353.35	123,360.30 123,360.30	0.00	58,006.95 58,006.95
2,354.000 READING INTERNATIONAL INC 755408101 KR2F10020002: NTGI STRUCTURED	8.5300 8.5300	13,003.08 13,003.08	20,079.62 20,079.62	0.00	7,076.54 7,076.54
4,275.000 REALNETWORKS INC 75605L708 KR2F10020002: NTGI STRUCTURED	7.6300 7.6300	123,778.14 123,778.14	32,618.25 32,618.25	0.00	-91,159.89 -91,159.89
5,446.000 REALPAGE INC 75606N109 KR2F10020002: NTGI STRUCTURED	22.4800 22.4800	126,409.96 126,409.96	122,426.08 122,426.08	0.00	-3,983.88 -3,983.88
70,421.000 RED HAT INC 756577102 KR2F10040002: GENEVA CAPITAL	55.2700 55.2700	3,954,492.33 3,954,492.33	3,892,168.67 3,892,168.67	0.03	-62,323.66 -62,323.66



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,732.000 RED HAT INC 756577102 KR2F19020002: S&P 500 INDEX	55.2700 55.2700	639,660.69 639,660.69	814,237.64 814,237.64	0.01	174,576.95 174,576.95
23,020.000 RED HAT INC 756577102 KR2F10060002: WESTFIELD CAPITAL	55.2700 55.2700	1,216,537.97 1,216,537.97	1,272,315.40 1,272,315.40	0.01	55,777.43 55,777.43
1,981.000 RED LION HOTELS CORP 756764106 KR2F10020002: NTGI STRUCTURED	5.4800 5.4800	14,908.07 14,908.07	10,855.88 10,855.88	0.00	-4,052.19 -4,052.19
3,068.000 RED ROBIN GOURMET BURGERS INC 75689M101 KR2F10020002: NTGI STRUCTURED	71.2000 71.2000	79,788.56 79,788.56	218,441.60 218,441.60	0.00	138,653.04 138,653.04
8,642.000 REDWOOD TRUST INC 758075402 KR2F10020002: NTGI STRUCTURED	19.4700 19.4700	177,985.36 177,985.36	168,259.74 168,259.74	0.00	-9,725.62 -9,725.62
12,425.000 REGAL-BELOIT CORP 758750103 KR2F10030002: SYSTEMATIC	78.5600 78.5600	954,584.75 954,584.75	976,108.00 976,108.00	0.01	21,523.25 21,523.25
76,255.000 REGENCY ENERGY PARTNERS LP 75885Y107 KR2F35020002: TORTOISE CAP	32.2100 32.2100	1,762,517.43 1,762,517.43	2,456,173.55 2,456,173.55	0.02	693,656.12 693,656.12
6,201.000 REGENERON PHARMACEUTICALS INC 75886F107 KR2F19020002: S&P 500 INDEX	282.4700 282.4700	1,348,672.85 1,348,672.85	1,751,596.47 1,751,596.47	0.01	402,923.62 402,923.62
8,299.000 REGIS CORP 758932107 KR2F10020002: NTGI STRUCTURED	14.0800 14.0800	253,135.54 253,135.54	116,849.92 116,849.92	0.00	-136,285.62 -136,285.62
2,362.000 REGENT ASSISTED LIVING INC 758949101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	6,076.24 6,076.24	0.00 0.00	0.00	-6,076.24 -6,076.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
107,295.000 REGIONS FINANCIAL CORP 7591EP100 KR2F19020002: S&P 500 INDEX	10.6200 10.6200	1,110,245.30 1,110,245.30	1,139,472.90 1,139,472.90	0.01	29,227.60 29,227.60
340,525.000 REGIONS FINANCIAL CORP 7591EP100 KR2F10030002: SYSTEMATIC	10.6200 10.6200	2,534,712.61 2,534,712.61	3,616,375.50 3,616,375.50	0.03	1,081,662.89 1,081,662.89
4,246.000 REIS INC 75936P105 KR2F10020002: NTGI STRUCTURED	21.0800 21.0800	81,158.79 81,158.79	89,505.68 89,505.68	0.00	8,346.89 8,346.89
33,609.000 RELIANCE INDUSTRIES LTD 144A 759470107 KR2F20020002: BOSTON CO NON-US VAL	33.7651 33.7651	936,415.26 936,415.26	1,134,811.25 1,134,811.25	0.01	198,395.99 198,395.99
1,019.000 RELM WIRELESS CORP 759525108 KR2F10020002: NTGI STRUCTURED	3.8600 3.8600	3,496.96 3,496.96	3,933.34 3,933.34	0.00	436.38 436.38
1,025.000 RELIV INTERNATIONAL INC 75952R100 KR2F10020002: NTGI STRUCTURED	1.6000 1.6000	1,154.94 1,154.94	1,640.00 1,640.00	0.00	485.06 485.06
3,648.000 RENASANT CORP 75970E107 KR2F10020002: NTGI STRUCTURED	29.0700 29.0700	61,401.26 61,401.26	106,047.36 106,047.36	0.00	44,646.10 44,646.10
1,199.000 RENEWABLE ENERGY GROUP INC 75972A301 KR2F10020002: NTGI STRUCTURED	11.4700 11.4700	12,423.84 12,423.84	13,752.53 13,752.53	0.00	1,328.69 1,328.69
6,761.000 REPLIGEN CORP 759916109 KR2F10020002: NTGI STRUCTURED	22.7900 22.7900	22,524.71 22,524.71	154,083.19 154,083.19	0.00	131,558.48 131,558.48
5,960.000 RENT-A-CENTER INC/TX 76009N100 KR2F10020002: NTGI STRUCTURED	28.6800 28.6800	139,532.68 139,532.68	170,932.80 170,932.80	0.00	31,400.12 31,400.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,874.000 RENTRAK CORP 760174102 KR2F10020002: NTGI STRUCTURED	52.4500 52.4500	24,962.84 24,962.84	203,191.30 203,191.30	0.00	178,228.46 178,228.46
2,056.000 REPUBLIC AIRWAYS HOLDINGS INC 760276105 KR2F10020002: NTGI STRUCTURED	10.8400 10.8400	34,003.91 34,003.91	22,287.04 22,287.04	0.00	-11,716.87 -11,716.87
2,071.000 REPUBLIC BANCORP INC/KY 760281204 KR2F10020002: NTGI STRUCTURED	23.7200 23.7200	18,447.41 18,447.41	49,124.12 49,124.12	0.00	30,676.71 30,676.71
5,130.000 REPROS THERAPEUTICS INC 76028H209 KR2F10020002: NTGI STRUCTURED	17.3000 17.3000	110,936.87 110,936.87	88,749.00 88,749.00	0.00	-22,187.87 -22,187.87
20,795.000 REPUBLIC SERVICES INC 760759100 KR2F19020002: S&P 500 INDEX	37.9700 37.9700	668,029.17 668,029.17	789,586.15 789,586.15	0.01	121,556.98 121,556.98
53,150.000 REPUBLIC SERVICES INC 760759100 KR2F10050002: SASCO CAPITAL	37.9700 37.9700	1,385,232.35 1,385,232.35	2,018,105.50 2,018,105.50	0.02	632,873.15 632,873.15
13,906.000 REPUBLIC SERVICES INC 760759100 KR2F10070002: RIVER ROAD	37.9700 37.9700	398,693.21 398,693.21	528,010.82 528,010.82	0.00	129,317.61 129,317.61
2,056.000 RESEARCH FRONTIERS INC 760911107 KR2F10020002: NTGI STRUCTURED	6.0600 6.0600	31,573.15 31,573.15	12,459.36 12,459.36	0.00	-19,113.79 -19,113.79
3,137.000 RESOLUTE ENERGY CORP 76116A108 KR2F10020002: NTGI STRUCTURED	8.6400 8.6400	33,900.51 33,900.51	27,103.68 27,103.68	0.00	-6,796.83 -6,796.83
7,632.000 RESOLUTE FST PRODS INC 76117W109 KR2F10020002: NTGI STRUCTURED	16.7800 16.7800	112,274.12 112,274.12	128,064.96 128,064.96	0.00	15,790.84 15,790.84

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4,824.000 RESOURCE AMERICA INC 761195205 KR2F10020002: NTGI STRUCTURED	9.3500 9.3500	20,278.13 20,278.13	45,104.40 45,104.40	0.00	24,826.27 24,826.27
11,543.000 RESOURCE CAPITAL CORP 76120W302 KR2F10020002: NTGI STRUCTURED	5.6300 5.6300	73,997.11 73,997.11	64,987.09 64,987.09	0.00	-9,010.02 -9,010.02
5,264.000 RESOURCES CONNECTION INC 76122Q105 KR2F10020002: NTGI STRUCTURED	13.1100 13.1100	70,721.83 70,721.83	69,011.04 69,011.04	0.00	-1,710.79 -1,710.79
1,769.000 REUNION INDUSTRIES INC 761312107 KR2F10020002: NTGI STRUCTURED	0.0600 0.0600	4,827.16 4,827.16	106.14 106.14	0.00	-4,721.02 -4,721.02
8,900.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101 KR2F10020002: NTGI STRUCTURED	15.7300 15.7300	117,550.61 117,550.61	139,997.00 139,997.00	0.00	22,446.39 22,446.39
1,169.000 REVLON INC 761525609 KR2F10020002: NTGI STRUCTURED	30.5000 30.5000	12,851.00 12,851.00	35,654.50 35,654.50	0.00	22,803.50 22,803.50
3,387.000 REX ENERGY CORP 761565100 KR2F10020002: NTGI STRUCTURED	17.7100 17.7100	73,191.80 73,191.80	59,983.77 59,983.77	0.00	-13,208.03 -13,208.03
3,301.000 REX AMERICAN RESOURCES CORP 761624105 KR2F10020002: NTGI STRUCTURED	73.3100 73.3100	56,703.02 56,703.02	241,996.31 241,996.31	0.00	185,293.29 185,293.29
3,500.000 REXAHN PHARMACEUTICALS INC 761640101 KR2F10020002: NTGI STRUCTURED	0.8700 0.8700	5,672.22 5,672.22	3,045.00 3,045.00	0.00	-2,627.22 -2,627.22
4,729.000 REXFORD INDUSTRIAL REALTY INC 76169C100 KR2F10020002: NTGI STRUCTURED	14.2400 14.2400	67,330.69 67,330.69	67,340.96 67,340.96	0.00	10.27 10.27



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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24,210.000 REYNOLDS AMERICAN INC 761713106 KR2F19020002: S&P 500 INDEX	60.3500 60.3500	928,066.10 928,066.10	1,461,073.50 1,461,073.50	0.01	533,007.40 533,007.40
1,437.000 RICHARDSON ELECTRONICS LTD/UNI 763165107 KR2F10020002: NTGI STRUCTURED	10.4700 10.4700	11,920.68 11,920.68	15,045.39 15,045.39	0.00	3,124.71 3,124.71
7,265.000 RIGEL PHARMACEUTICALS INC 766559603 KR2F10020002: NTGI STRUCTURED	3.6300 3.6300	128,080.80 128,080.80	26,371.95 26,371.95	0.00	-101,708.85 -101,708.85
742.000 RIGNET INC 766582100 KR2F10020002: NTGI STRUCTURED	53.8200 53.8200	35,907.06 35,907.06	39,934.44 39,934.44	0.00	4,027.38 4,027.38
1,147.000 RING ENERGY INC 76680V108 KR2F10020002: NTGI STRUCTURED	17.4500 17.4500	21,136.18 21,136.18	20,015.15 20,015.15	0.00	-1,121.03 -1,121.03
47,874.000 RITE AID CORP 767754104 KR2F10020002: NTGI STRUCTURED	7.1700 7.1700	107,212.89 107,212.89	343,256.58 343,256.58	0.00	236,043.69 236,043.69
283,900.000 RITE AID CORP 767754104 KR2F10030002: SYSTEMATIC	7.1700 7.1700	1,348,194.93 1,348,194.93	2,035,563.00 2,035,563.00	0.02	687,368.07 687,368.07
787.000 RIVERBED TECHNOLOGY INC 768573107 KR2F10020002: NTGI STRUCTURED	20.6300 20.6300	28,764.85 28,764.85	16,235.81 16,235.81	0.00	-12,529.04 -12,529.04
3,724.000 RIVERVIEW BANCORP INC 769397100 KR2F10020002: NTGI STRUCTURED	3.8800 3.8800	27,618.50 27,618.50	14,449.12 14,449.12	0.00	-13,169.38 -13,169.38
5,534.000 ROADHOUSE GRILL INC COM 769725102 CASH MERGER KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	23,089.03 23,089.03	0.55 0.55	0.00	-23,088.48 -23,088.48



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10,697.000 ROBERT HALF INTERNATIONAL INC 770323103 KR2F19020002: S&P 500 INDEX	47.7400 47.7400	292,020.75 292,020.75	510,674.78 510,674.78	0.00	218,654.03 218,654.03
8,806.000 ROCK CREEK PHARMACEUTICALS INC 772081105 KR2F10020002: NTGI STRUCTURED	0.5900 0.5900	31,030.10 31,030.10	5,195.54 5,195.54	0.00	-25,834.56 -25,834.56
11,100.000 ROCK TENN CO 772739207 KR2F10080002: WESTWOOD MGMT	105.5900 105.5900	852,826.06 852,826.06	1,172,049.00 1,172,049.00	0.01	319,222.94 319,222.94
3,168.000 ROCKFORD CORP/ARIZONA 77316P101 KR2F10020002: NTGI STRUCTURED	7.3500 7.3500	21,051.36 21,051.36	23,284.80 23,284.80	0.00	2,233.44 2,233.44
10,772.000 ROCKWELL AUTOMATION INC 773903109 KR2F19020002: S&P 500 INDEX	125.1600 125.1600	848,921.70 848,921.70	1,348,223.52 1,348,223.52	0.01	499,301.82 499,301.82
10,543.000 ROCKWELL COLLINS INC 774341101 KR2F19020002: S&P 500 INDEX	78.1400 78.1400	620,421.15 620,421.15	823,830.02 823,830.02	0.01	203,408.87 203,408.87
400.000 ROCKWELL MEDICAL INC 774374102 KR2F10020002: NTGI STRUCTURED	11.9900 11.9900	2,285.91 2,285.91	4,796.00 4,796.00	0.00	2,510.09 2,510.09
36,200.000 ROCKWOOD HOLDINGS INC 774415103 KR2F10080002: WESTWOOD MGMT	75.9900 75.9900	2,430,797.67 2,430,797.67	2,750,838.00 2,750,838.00	0.02	320,040.33 320,040.33
444.000 ROCKY BRANDS INC 774515100 KR2F10020002: NTGI STRUCTURED	14.2300 14.2300	3,139.47 3,139.47	6,318.12 6,318.12	0.00	3,178.65 3,178.65
2,904.000 ROCKY MOUNTAIN CHOCOLATE FACTO 774678403 KR2F10020002: NTGI STRUCTURED	13.1900 13.1900	7,284.18 7,284.18	38,303.76 38,303.76	0.00	31,019.58 31,019.58



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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3,131.000 ROFIN-SINAR TECHNOLOGIES INC 775043102 KR2F10020002: NTGI STRUCTURED	24.0400 24.0400	20,622.88 20,622.88	75,269.24 75,269.24	0.00	54,646.36 54,646.36
17,740.000 ROGERS COMMUNICATIONS INC 775109200 KR2F10070002: RIVER ROAD	40.2500 40.2500	728,631.12 728,631.12	714,035.00 714,035.00	0.01	-14,596.12 -14,596.12
3,817.000 ROGERS CORP 775133101 KR2F10020002: NTGI STRUCTURED	66.3500 66.3500	77,864.46 77,864.46	253,257.95 253,257.95	0.00	175,393.49 175,393.49
15,520.000 ROPER INDUSTRIES INC 776696106 KR2F10040002: GENEVA CAPITAL	146.0100 146.0100	1,589,278.90 1,589,278.90	2,266,075.20 2,266,075.20	0.02	676,796.30 676,796.30
7,764.000 ROPER INDUSTRIES INC 776696106 KR2F19020002: S&P 500 INDEX	146.0100 146.0100	426,575.33 426,575.33	1,133,621.64 1,133,621.64	0.01	707,046.31 707,046.31
8,510.000 ROSETTA RESOURCES INC 777779307 KR2F10020002: NTGI STRUCTURED	54.8500 54.8500	194,031.52 194,031.52	466,773.50 466,773.50	0.00	272,741.98 272,741.98
3,072.000 ROSETTA STONE INC 777780107 KR2F10020002: NTGI STRUCTURED	9.7200 9.7200	78,920.16 78,920.16	29,859.84 29,859.84	0.00	-49,060.32 -49,060.32
16,527.000 ROSS STORES INC 778296103 KR2F19020002: S&P 500 INDEX	66.1300 66.1300	449,617.75 449,617.75	1,092,930.51 1,092,930.51	0.01	643,312.76 643,312.76
2,881.000 ROUSE PROPERTIES INC 779287101 KR2F10020002: NTGI STRUCTURED	17.1100 17.1100	58,520.35 58,520.35	49,293.91 49,293.91	0.00	-9,226.44 -9,226.44
12,971.000 ROVI CORP 779376102 KR2F10020002: NTGI STRUCTURED	23.9600 23.9600	278,083.86 278,083.86	310,785.16 310,785.16	0.00	32,701.30 32,701.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,035.000 ROWE COS/THE 779528108 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	44,924.47 44,924.47	0.50 0.50	0.00	-44,923.97 -44,923.97
1,787.000 ROYAL BANCSHARES OF PENNSYLVAN 780081105 KR2F10020002: NTGI STRUCTURED	1.7500 1.7500	18,003.38 18,003.38	3,127.25 3,127.25	0.00	-14,876.13 -14,876.13
1,836.000 ROYALE ENERGY INC 78074G200 KR2F10020002: NTGI STRUCTURED	3.4900 3.4900	9,710.84 9,710.84	6,407.64 6,407.64	0.00	-3,303.20 -3,303.20
3,434.000 RUBICON TECHNOLOGY INC 78112T107 KR2F10020002: NTGI STRUCTURED	8.7500 8.7500	53,312.59 53,312.59	30,047.50 30,047.50	0.00	-23,265.09 -23,265.09
7,708.000 RUBY TUESDAY INC 781182100 KR2F10020002: NTGI STRUCTURED	7.5900 7.5900	184,361.51 184,361.51	58,503.72 58,503.72	0.00	-125,857.79 -125,857.79
6,813.000 RUDOLPH TECHNOLOGIES INC 781270103 KR2F10020002: NTGI STRUCTURED	9.8800 9.8800	107,150.14 107,150.14	67,312.44 67,312.44	0.00	-39,837.70 -39,837.70
9,424.000 RUSH ENTERPRISES INC 781846209 KR2F10020002: NTGI STRUCTURED	34.6700 34.6700	109,038.65 109,038.65	326,730.08 326,730.08	0.00	217,691.43 217,691.43
1,153.000 RUSH ENTERPRISES INC 781846308 KR2F10020002: NTGI STRUCTURED	31.4500 31.4500	6,520.69 6,520.69	36,261.85 36,261.85	0.00	29,741.16 29,741.16
1,131.000 RUTH'S HOSPITALITY GROUP INC 783332109 KR2F10020002: NTGI STRUCTURED	12.3500 12.3500	17,995.90 17,995.90	13,967.85 13,967.85	0.00	-4,028.05 -4,028.05
4,138.000 RYDER SYSTEM INC 783549108 KR2F19020002: S&P 500 INDEX	88.0900 88.0900	210,035.77 210,035.77	364,516.42 364,516.42	0.00	154,480.65 154,480.65



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,537.000 RYLAND GROUP INC 783764103 KR2F10020002: NTGI STRUCTURED	39.4400 39.4400	203,778.28 203,778.28	218,379.28 218,379.28	0.00	14,601.00 14,601.00
5,257.000 RYMAN HOSPITALITY PROPERTIES 78377T107 KR2F10020002: NTGI STRUCTURED	48.1500 48.1500	186,412.75 186,412.75	253,124.55 253,124.55	0.00	66,711.80 66,711.80
5,475.000 S&T BANCORP INC 783859101 KR2F10020002: NTGI STRUCTURED	24.8500 24.8500	100,203.10 100,203.10	136,053.75 136,053.75	0.00	35,850.65 35,850.65
6,400.000 SCO GROUP INC/THE 78403A106 KR2F10020002: NTGI STRUCTURED	0.0200 0.0200	34,140.81 34,140.81	128.00 128.00	0.00	-34,012.81 -34,012.81
1,756.000 SED INTERNATIONAL HOLDINGS INC 784109209 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	7,638.07 7,638.07	0.00 0.00	0.00	-7,638.07 -7,638.07
3,022.000 SJW CORP 784305104 KR2F10020002: NTGI STRUCTURED	27.2000 27.2000	53,245.97 53,245.97	82,198.40 82,198.40	0.00	28,952.43 28,952.43
241.000 SMF ENERGY CORP 78453M208 KR2F10020002: NTGI STRUCTURED	0.1361 0.1361	6,926.71 6,926.71	32.80 32.80	0.00	-6,893.91 -6,893.91
8,640.000 SPX CORP 784635104 KR2F10050002: SASCO CAPITAL	108.2100 108.2100	641,107.58 641,107.58	934,934.40 934,934.40	0.01	293,826.82 293,826.82
1,833.000 SPS COMMERCE INC 78463M107 KR2F10020002: NTGI STRUCTURED	63.1900 63.1900	83,329.73 83,329.73	115,827.27 115,827.27	0.00	32,497.54 32,497.54
6,872.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100 KR2F10020002: NTGI STRUCTURED	44.2200 44.2200	225,165.39 225,165.39	303,879.84 303,879.84	0.00	78,714.45 78,714.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,968.000 SP PLUS CORP 78469C103 KR2F10020002: NTGI STRUCTURED	21.3900 21.3900	35,126.98 35,126.98	42,095.52 42,095.52	0.00	6,968.54 6,968.54
3,747.000 SABA SOFTWARE INC 784932600 KR2F10020002: NTGI STRUCTURED	11.2500 11.2500	121,730.20 121,730.20	42,153.75 42,153.75	0.00	-79,576.45 -79,576.45
6,300.000 SPS TECHNOLOGIES INC 784ESC105 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,481.000 SWK HOLDINGS CORP 78501P104 KR2F10020002: NTGI STRUCTURED	1.1700 1.1700	32,784.78 32,784.78	6,412.77 6,412.77	0.00	-26,372.01 -26,372.01
5,881.000 SWS GROUP INC 78503N107 KR2F10020002: NTGI STRUCTURED	7.2800 7.2800	85,888.30 85,888.30	42,813.68 42,813.68	0.00	-43,074.62 -43,074.62
21,691.000 SABRA HEALTH CARE REIT INC 78573L106 KR2F10070002: RIVER ROAD	28.7100 28.7100	462,870.73 462,870.73	622,748.61 622,748.61	0.01	159,877.88 159,877.88
4,419.000 SABRA HEALTH CARE REIT INC 78573L106 KR2F10020002: NTGI STRUCTURED	28.7100 28.7100	110,279.46 110,279.46	126,869.49 126,869.49	0.00	16,590.03 16,590.03
1,915.000 SAFEGUARD SCIENTIFICS INC 786449207 KR2F10020002: NTGI STRUCTURED	20.7900 20.7900	31,438.41 31,438.41	39,812.85 39,812.85	0.00	8,374.44 8,374.44
1,369.000 SAFETY INSURANCE GROUP INC 78648T100 KR2F10020002: NTGI STRUCTURED	51.3800 51.3800	67,362.59 67,362.59	70,339.22 70,339.22	0.00	2,976.63 2,976.63
1,845.000 SAFETY INSURANCE GROUP INC 78648T100 KR2F10070002: RIVER ROAD	51.3800 51.3800	77,151.66 77,151.66	94,796.10 94,796.10	0.00	17,644.44 17,644.44



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,919.000 SAFEWAY INC 786514208 KR2F19020002: S&P 500 INDEX	34.3400 34.3400	379,168.62 379,168.62	615,338.46 615,338.46	0.01	236,169.84 236,169.84
80,510.000 SAFEWAY INC 786514208 KR2F10050002: SASCO CAPITAL	34.3400 34.3400	1,387,689.19 1,387,689.19	2,764,713.40 2,764,713.40	0.02	1,377,024.21 1,377,024.21
764.000 SAGA COMMUNICATIONS INC 786598300 KR2F10020002: NTGI STRUCTURED	42.7200 42.7200	34,436.22 34,436.22	32,638.08 32,638.08	0.00	-1,798.14 -1,798.14
400.000 SAGENT PHARAMACEUTICALS INC 786692103 KR2F10020002: NTGI STRUCTURED	25.8600 25.8600	9,097.00 9,097.00	10,344.00 10,344.00	0.00	1,247.00 1,247.00
3,005.000 SAIA INC 78709Y105 KR2F10020002: NTGI STRUCTURED	43.9300 43.9300	11,329.87 11,329.87	132,009.65 132,009.65	0.00	120,679.78 120,679.78
22,114.000 ST JUDE MEDICAL INC 790849103 KR2F19020002: S&P 500 INDEX	69.2500 69.2500	1,056,403.59 1,056,403.59	1,531,394.50 1,531,394.50	0.01	474,990.91 474,990.91
2,331.000 SALEM COMMUNICATIONS CORP 794093104 KR2F10020002: NTGI STRUCTURED	9.4600 9.4600	34,845.08 34,845.08	22,051.26 22,051.26	0.00	-12,793.82 -12,793.82
21,320.000 SALESFORCE.COM INC 79466L302 KR2F10060002: WESTFIELD CAPITAL	58.0800 58.0800	706,886.70 706,886.70	1,238,265.60 1,238,265.60	0.01	531,378.90 531,378.90
43,951.000 SALESFORCE.COM INC 79466L302 KR2F19020002: S&P 500 INDEX	58.0800 58.0800	1,604,180.47 1,604,180.47	2,552,674.08 2,552,674.08	0.02	948,493.61 948,493.61
4,700.000 SANCHEZ ENERGY CORP 79970Y105 KR2F10020002: NTGI STRUCTURED	37.5900 37.5900	169,778.10 169,778.10	176,673.00 176,673.00	0.00	6,894.90 6,894.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,624.000 SANDERSON FARMS INC 800013104 KR2F10020002: NTGI STRUCTURED	97.2000 97.2000	81,425.32 81,425.32	352,252.80 352,252.80	0.00	270,827.48 270,827.48
13,150.000 SANDISK CORP 80004C101 KR2F10030002: SYSTEMATIC	104.4300 104.4300	918,326.05 918,326.05	1,373,254.50 1,373,254.50	0.01	454,928.45 454,928.45
17,601.000 SANDISK CORP 80004C101 KR2F19020002: S&P 500 INDEX	104.4300 104.4300	818,370.98 818,370.98	1,838,072.43 1,838,072.43	0.02	1,019,701.45 1,019,701.45
1,918.000 SANDY SPRING BANCORP INC 800363103 KR2F10020002: NTGI STRUCTURED	24.9100 24.9100	39,471.60 39,471.60	47,777.38 47,777.38	0.00	8,305.78 8,305.78
575.000 JOHN B SANFILIPPO & SON INC 800422107 KR2F10020002: NTGI STRUCTURED	26.4700 26.4700	4,056.02 4,056.02	15,220.25 15,220.25	0.00	11,164.23 11,164.23
9,675.000 SANGAMO BIOSCIENCES INC 800677106 KR2F10020002: NTGI STRUCTURED	15.2700 15.2700	137,401.63 137,401.63	147,737.25 147,737.25	0.00	10,335.62 10,335.62
8,911.000 SANMINA CORP 801056102 KR2F10020002: NTGI STRUCTURED	22.7800 22.7800	72,997.24 72,997.24	202,992.58 202,992.58	0.00	129,995.34 129,995.34
14,458.000 SAPIENT CORP 803062108 KR2F10020002: NTGI STRUCTURED	16.2500 16.2500	51,430.54 51,430.54	234,942.50 234,942.50	0.00	183,511.96 183,511.96
3,010.000 SAREPTA THERAPEUTICS INC 803607100 KR2F10020002: NTGI STRUCTURED	29.7900 29.7900	104,439.13 104,439.13	89,667.90 89,667.90	0.00	-14,771.23 -14,771.23
810.000 SATCON TECHNOLOGY CORP 803893403 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	32,441.06 32,441.06	4.05 4.05	0.00	-32,437.01 -32,437.01



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,848.000 SAUL CENTERS INC 804395101 KR2F10020002: NTGI STRUCTURED	48.6000 48.6000	43,582.66 43,582.66	89,812.80 89,812.80	0.00	46,230.14 46,230.14
11,661.000 SAVIENT PHARMACEUTICALS INC 80517Q100 KR2F10020002: NTGI STRUCTURED	0.0019 0.0019	88,750.16 88,750.16	22.16 22.16	0.00	-88,728.00 -88,728.00
8,600.000 SCAN OPTICS 805894102 KR2F10020002: NTGI STRUCTURED	0.0042 0.0042	28,784.88 28,784.88	36.12 36.12	0.00	-28,748.76 -28,748.76
11,017.000 SCANA CORP 80589M102 KR2F19020002: S&P 500 INDEX	53.8100 53.8100	393,284.64 393,284.64	592,824.77 592,824.77	0.00	199,540.13 199,540.13
2,850.000 SCANSOURCE INC 806037107 KR2F10020002: NTGI STRUCTURED	38.0800 38.0800	22,892.78 22,892.78	108,528.00 108,528.00	0.00	85,635.22 85,635.22
2,625.000 SCHAWK INC 806373106 KR2F10020002: NTGI STRUCTURED	20.3600 20.3600	25,371.53 25,371.53	53,445.00 53,445.00	0.00	28,073.47 28,073.47
460.000 SCHEID VINEYARDS INC 806403200 KR2F10020002: NTGI STRUCTURED	29.5000 29.5000	9,317.99 9,317.99	13,570.00 13,570.00	0.00	4,252.01 4,252.01
2,581.000 SCHLOTZSKY'S INC 806832101 KR2F10020002: NTGI STRUCTURED	0.0075 0.0075	23,404.11 23,404.11	19.36 19.36	0.00	-23,384.75 -23,384.75
101,318.000 SCHLUMBERGER LTD 806857108 KR2F19020002: S&P 500 INDEX	117.9500 117.9500	4,049,640.41 4,049,640.41	11,950,458.10 11,950,458.10	0.10	7,900,817.69 7,900,817.69
2,837.000 SCHNITZER STEEL INDUSTRIES INC 806882106 KR2F10020002: NTGI STRUCTURED	26.0700 26.0700	142,629.65 142,629.65	73,960.59 73,960.59	0.00	-68,669.06 -68,669.06



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,194.000 SCHOLASTIC CORP 807066105 KR2F10020002: NTGI STRUCTURED	34.0900 34.0900	148,511.12 148,511.12	142,973.46 142,973.46	0.00	-5,537.66 -5,537.66
4,313.000 A SCHULMAN INC 808194104 KR2F10020002: NTGI STRUCTURED	38.7000 38.7000	75,583.74 75,583.74	166,913.10 166,913.10	0.00	91,329.36 91,329.36
91,113.000 CHARLES SCHWAB CORP/THE 808513105 KR2F19020002: S&P 500 INDEX	26.9300 26.9300	1,756,573.47 1,756,573.47	2,453,673.09 2,453,673.09	0.02	697,099.62 697,099.62
5,136.000 SCHWEITZER-MAUDUIT INTL INC 808541106 KR2F10020002: NTGI STRUCTURED	43.6600 43.6600	104,935.63 104,935.63	224,237.76 224,237.76	0.00	119,302.13 119,302.13
6,130.000 SCICLONE PHARMACEUTICALS INC 80862K104 KR2F10020002: NTGI STRUCTURED	5.2600 5.2600	25,744.17 25,744.17	32,243.80 32,243.80	0.00	6,499.63 6,499.63
8,102.000 SCIENTIFIC GAMES CORP 80874P109 KR2F10020002: NTGI STRUCTURED	11.1200 11.1200	115,134.55 115,134.55	90,094.24 90,094.24	0.00	-25,040.31 -25,040.31
2,697.000 SCIQUEST INC 80908T101 KR2F10020002: NTGI STRUCTURED	17.6900 17.6900	58,933.00 58,933.00	47,709.93 47,709.93	0.00	-11,223.07 -11,223.07
304.000 SCOPE INDUSTRIES 809163108 KR2F10020002: NTGI STRUCTURED	246.0000 246.0000	19,636.02 19,636.02	74,784.00 74,784.00	0.00	55,147.98 55,147.98
8,340.000 SCRIPPS NETWORKS INTERACTIVE I 811065101 KR2F19020002: S&P 500 INDEX	81.1400 81.1400	457,383.24 457,383.24	676,707.60 676,707.60	0.01	219,324.36 219,324.36
58.000 SEABOARD CORP 811543107 KR2F10020002: NTGI STRUCTURED	3,020.2700 3,020.2700	37,201.71 37,201.71	175,175.66 175,175.66	0.00	137,973.95 137,973.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,453.000 SEACHANGE INTERNATIONAL INC 811699107 KR2F10020002: NTGI STRUCTURED	8.0100 8.0100	38,080.87 38,080.87	27,658.53 27,658.53	0.00	-10,422.34 -10,422.34
364.000 SEACOAST BANKING CORP OF FLORI 811707801 KR2F10020002: NTGI STRUCTURED	10.8700 10.8700	16,982.40 16,982.40	3,956.68 3,956.68	0.00	-13,025.72 -13,025.72
2,419.000 SEACOR HOLDINGS INC 811904101 KR2F10020002: NTGI STRUCTURED	82.2500 82.2500	204,502.44 204,502.44	198,962.75 198,962.75	0.00	-5,539.69 -5,539.69
15,120.000 SEALED AIR CORP 81211K100 KR2F19020002: S&P 500 INDEX	34.1700 34.1700	282,260.81 282,260.81	516,650.40 516,650.40	0.00	234,389.59 234,389.59
36,930.000 SEALED AIR CORP 81211K100 KR2F10050002: SASCO CAPITAL	34.1700 34.1700	523,302.38 523,302.38	1,261,898.10 1,261,898.10	0.01	738,595.72 738,595.72
925.000 SECURITY NATIONAL FINANCIAL CO 814785309 KR2F10020002: NTGI STRUCTURED	4.2700 4.2700	1,369.74 1,369.74	3,949.75 3,949.75	0.00	2,580.01 2,580.01
6,874.000 SELECT COMFORT CORP 81616X103 KR2F10020002: NTGI STRUCTURED	20.6600 20.6600	105,431.28 105,431.28	142,016.84 142,016.84	0.00	36,585.56 36,585.56
3,600.000 SELECT INCOME REIT 81618T100 KR2F10020002: NTGI STRUCTURED	29.6400 29.6400	106,375.47 106,375.47	106,704.00 106,704.00	0.00	328.53 328.53
3,600.000 SELECT MEDICAL HOLDINGS CORP 81619Q105 KR2F10020002: NTGI STRUCTURED	15.6000 15.6000	54,459.00 54,459.00	56,160.00 56,160.00	0.00	1,701.00 1,701.00
321.000 SELECTICA INC 816288203 KR2F10020002: NTGI STRUCTURED	6.3400 6.3400	13,397.06 13,397.06	2,035.14 2,035.14	0.00	-11,361.92 -11,361.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,483.000 SELECTIVE INSURANCE GROUP INC 816300107 KR2F10020002: NTGI STRUCTURED	24.7200 24.7200	69,016.12 69,016.12	160,259.76 160,259.76	0.00	91,243.64 91,243.64
5,100.000 SEMGROUP CORP 81663A105 KR2F10020002: NTGI STRUCTURED	78.8500 78.8500	157,179.42 157,179.42	402,135.00 402,135.00	0.00	244,955.58 244,955.58
8,705.000 SEMTECH CORP 816850101 KR2F10020002: NTGI STRUCTURED	26.1500 26.1500	184,158.68 184,158.68	227,635.75 227,635.75	0.00	43,477.07 43,477.07
17,739.000 SEMPRA ENERGY 816851109 KR2F19020002: S&P 500 INDEX	104.7100 104.7100	891,074.59 891,074.59	1,857,450.69 1,857,450.69	0.02	966,376.10 966,376.10
1,943.000 SENOMYX INC 81724Q107 KR2F10020002: NTGI STRUCTURED	8.6500 8.6500	9,206.53 9,206.53	16,806.95 16,806.95	0.00	7,600.42 7,600.42
6,654.000 SENSIENT TECHNOLOGIES CORP 81725T100 KR2F10020002: NTGI STRUCTURED	55.7200 55.7200	186,195.31 186,195.31	370,760.88 370,760.88	0.00	184,565.57 184,565.57
7,196.000 SEQUENOM INC 817337405 KR2F10020002: NTGI STRUCTURED	3.8700 3.8700	111,806.85 111,806.85	27,848.52 27,848.52	0.00	-83,958.33 -83,958.33
29,840.000 SERVICENOW INC 81762P102 KR2F10060002: WESTFIELD CAPITAL	61.9600 61.9600	1,868,016.09 1,868,016.09	1,848,886.40 1,848,886.40	0.02	-19,129.69 -19,129.69
106.000 SERVOTRONICS INC 817732100 KR2F10020002: NTGI STRUCTURED	6.9000 6.9000	669.12 669.12	731.40 731.40	0.00	62.28 62.28
794.000 SEVCON INC 81783K108 KR2F10020002: NTGI STRUCTURED	8.2400 8.2400	8,224.98 8,224.98	6,542.56 6,542.56	0.00	-1,682.42 -1,682.42

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1,022.000 SEVERN BANCORP INC 81811M100 KR2F10020002: NTGI STRUCTURED	4.6200 4.6200	13,193.42 13,193.42	4,721.64 4,721.64	0.00	-8,471.78 -8,471.78
1,900.000 SHARPER IMAGE CORP 820013100 KR2F10020002: NTGI STRUCTURED	0.0029 0.0029	20,906.26 20,906.26	5.51 5.51	0.00	-20,900.75 -20,900.75
18,215.000 SHAW COMMUNICATIONS INC 82028K200 KR2F10070002: RIVER ROAD	25.6600 25.6600	427,190.22 427,190.22	467,396.90 467,396.90	0.00	40,206.68 40,206.68
44.000 SHELLS SEAFOOD RESTAURANTS 822809109 KR2F10020002: NTGI STRUCTURED	0.0005 0.0005	140.25 140.25	0.02 0.02	0.00	-140.23 -140.23
3,876.000 SHENANDOAH TELECOMMUNICATIONS 82312B106 KR2F10020002: NTGI STRUCTURED	30.4600 30.4600	67,795.73 67,795.73	118,062.96 118,062.96	0.00	50,267.23 50,267.23
5,600.000 SHERWIN-WILLIAMS CO/THE 824348106 KR2F10080002: WESTWOOD MGMT	206.9100 206.9100	1,077,013.51 1,077,013.51	1,158,696.00 1,158,696.00	0.01	81,682.49 81,682.49
6,590.000 SHERWIN-WILLIAMS CO/THE 824348106 KR2F19020002: S&P 500 INDEX	206.9100 206.9100	498,810.10 498,810.10	1,363,536.90 1,363,536.90	0.01	864,726.80 864,726.80
3,343.000 SHILOH INDUSTRIES INC 824543102 KR2F10020002: NTGI STRUCTURED	18.4600 18.4600	37,893.00 37,893.00	61,711.78 61,711.78	0.00	23,818.78 23,818.78
2,205.000 SHOE CARNIVAL INC 824889109 KR2F10020002: NTGI STRUCTURED	20.6500 20.6500	20,153.76 20,153.76	45,533.25 45,533.25	0.00	25,379.49 25,379.49
1,550.000 SHOLODGE INC 825034101 KR2F10020002: NTGI STRUCTURED	0.0050 0.0050	8,033.38 8,033.38	7.75 7.75	0.00	-8,025.63 -8,025.63



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,695.000 SHORE BANCSHARES INC 825107105 KR2F10020002: NTGI STRUCTURED	9.0100 9.0100	33,943.91 33,943.91	15,271.95 15,271.95	0.00	-18,671.96 -18,671.96
1,523.000 SHORETEL INC 825211105 KR2F10020002: NTGI STRUCTURED	6.5200 6.5200	10,891.45 10,891.45	9,929.96 9,929.96	0.00	-961.49 -961.49
4,561.000 SHUTTERFLY INC 82568P304 KR2F10020002: NTGI STRUCTURED	43.0600 43.0600	134,920.09 134,920.09	196,396.66 196,396.66	0.00	61,476.57 61,476.57
6,307.000 SIEBERT FINANCIAL CORP 826176109 KR2F10020002: NTGI STRUCTURED	2.6700 2.6700	105,716.10 105,716.10	16,839.69 16,839.69	0.00	-88,876.41 -88,876.41
369.000 SIERRA BANCORP 82620P102 KR2F10020002: NTGI STRUCTURED	15.8000 15.8000	11,664.32 11,664.32	5,830.20 5,830.20	0.00	-5,834.12 -5,834.12
1,056.000 SIFCO INDUSTRIES INC 826546103 KR2F10020002: NTGI STRUCTURED	31.2000 31.2000	8,035.68 8,035.68	32,947.20 32,947.20	0.00	24,911.52 24,911.52
29,317.000 SIGMA-ALDRICH CORP 826552101 KR2F10040002: GENEVA CAPITAL	101.4800 101.4800	2,137,976.88 2,137,976.88	2,975,089.16 2,975,089.16	0.02	837,112.28 837,112.28
9,247.000 SIGMA-ALDRICH CORP 826552101 KR2F19020002: S&P 500 INDEX	101.4800 101.4800	637,895.07 637,895.07	938,385.56 938,385.56	0.01	300,490.49 300,490.49
200.000 SIGHT RESOURCE CORP 82655N105 KR2F10020002: NTGI STRUCTURED	0.0006 0.0006	837.50 837.50	0.12 0.12	0.00	-837.38 -837.38
3,168.000 SIGMA DESIGNS INC 826565103 KR2F10020002: NTGI STRUCTURED	4.5800 4.5800	19,593.27 19,593.27	14,509.44 14,509.44	0.00	-5,083.83 -5,083.83



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
356.000 SIGMATRON INTERNATIONAL INC 82661L101 KR2F10020002: NTGI STRUCTURED	12.0600 12.0600	1,895.66 1,895.66	4,293.36 4,293.36	0.00	2,397.70 2,397.70
35,790.000 SIGNATURE BANK/NEW YORK NY 82669G104 KR2F10040002: GENEVA CAPITAL	126.1800 126.1800	2,176,027.97 2,176,027.97	4,515,982.20 4,515,982.20	0.04	2,339,954.23 2,339,954.23
728.000 SIGNATURE GROUP HOLDINGS INC 82670K102 NEW COM KR2F10020002: NTGI STRUCTURED	10.1500 10.1500	155,126.94 155,126.94	7,389.20 7,389.20	0.00	-147,737.74 -147,737.74
1,075.000 SIGA TECHNOLOGIES INC 826917106 KR2F10020002: NTGI STRUCTURED	2.8200 2.8200	4,018.08 4,018.08	3,031.50 3,031.50	0.00	-986.58 -986.58
5,626.000 SILICON LABORATORIES INC 826919102 KR2F10020002: NTGI STRUCTURED	49.2500 49.2500	165,942.07 165,942.07	277,080.50 277,080.50	0.00	111,138.43 111,138.43
11,800.000 SILICON GRAPHICS INC COM 827056102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	158,837.52 158,837.52	0.00 0.00	0.00	-158,837.52 -158,837.52
7,155.000 SILICON IMAGE INC 82705T102 KR2F10020002: NTGI STRUCTURED	5.0400 5.0400	82,617.80 82,617.80	36,061.20 36,061.20	0.00	-46,556.60 -46,556.60
3,000.000 SILICON GRAPHICS INTERNATIONAL 82706L108 KR2F10020002: NTGI STRUCTURED	9.6200 9.6200	72,411.22 72,411.22	28,860.00 28,860.00	0.00	-43,551.22 -43,551.22
4,529.000 SILVER BAY REALTY TRUST CORP 82735Q102 KR2F10020002: NTGI STRUCTURED	16.3200 16.3200	59,689.08 59,689.08	73,913.28 73,913.28	0.00	14,224.20 14,224.20
600.000 SIMCLAR INC 828599100 KR2F10020002: NTGI STRUCTURED	0.0060 0.0060	883.89 883.89	3.60 3.60	0.00	-880.29 -880.29



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,937.000 SIMMONS FIRST NATIONAL CORP 828730200 KR2F10020002: NTGI STRUCTURED	39.3900 39.3900	31,275.07 31,275.07	76,298.43 76,298.43	0.00	45,023.36 45,023.36
13,700.000 SIMON PROPERTY GROUP INC 828806109 KR2F10090002: INVESCO	166.2800 166.2800	2,257,482.35 2,257,482.35	2,278,036.00 2,278,036.00	0.02	20,553.65 20,553.65
24,171.000 SIMON PROPERTY GROUP INC 828806109 KR2F19020002: S&P 500 INDEX	166.2800 166.2800	1,634,004.28 1,634,004.28	4,019,153.88 4,019,153.88	0.03	2,385,149.60 2,385,149.60
361.000 SIMPLICITY BANCORP 828867101 KR2F10020002: NTGI STRUCTURED	17.4500 17.4500	3,606.39 3,606.39	6,299.45 6,299.45	0.00	2,693.06 2,693.06
5,635.000 SIMPSON MANUFACTURING CO INC 829073105 KR2F10020002: NTGI STRUCTURED	36.3600 36.3600	110,481.70 110,481.70	204,888.60 204,888.60	0.00	94,406.90 94,406.90
6,755.000 SINCLAIR BROADCAST GROUP INC 829226109 KR2F10020002: NTGI STRUCTURED	34.7500 34.7500	126,549.28 126,549.28	234,736.25 234,736.25	0.00	108,186.97 108,186.97
45,849.000 SIRONA DENTAL SYSTEMS INC 82966C103 KR2F10040002: GENEVA CAPITAL	82.4600 82.4600	3,277,524.71 3,277,524.71	3,780,708.54 3,780,708.54	0.03	503,183.83 503,183.83
9,500.000 SIX FLAGS ENTERTAINMENT CORP 83001A102 KR2F10020002: NTGI STRUCTURED	42.5500 42.5500	171,847.17 171,847.17	404,225.00 404,225.00	0.00	232,377.83 232,377.83
5,678.000 SIZMEK INC 83013P105 KR2F10020002: NTGI STRUCTURED	9.5300 9.5300	51,669.80 51,669.80	54,111.34 54,111.34	0.00	2,441.54 2,441.54
3,706.000 SKECHERS U.S.A. INC 830566105 KR2F10020002: NTGI STRUCTURED	45.7000 45.7000	48,836.35 48,836.35	169,364.20 169,364.20	0.00	120,527.85 120,527.85

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2,875.000 SKILLED HEALTHCARE GROUP INC 83066R107 KR2F10020002: NTGI STRUCTURED	6.2900 6.2900	32,063.58 32,063.58	18,083.75 18,083.75	0.00	-13,979.83 -13,979.83
2,950.000 SKYLINE CORP 830830105 KR2F10020002: NTGI STRUCTURED	4.1100 4.1100	73,120.18 73,120.18	12,124.50 12,124.50	0.00	-60,995.68 -60,995.68
7,133.000 SKYWEST INC 830879102 KR2F10020002: NTGI STRUCTURED	12.2200 12.2200	85,342.24 85,342.24	87,165.26 87,165.26	0.00	1,823.02 1,823.02
21,750.000 SKYWORKS SOLUTIONS INC 83088M102 KR2F10030002: SYSTEMATIC	46.9600 46.9600	1,041,805.47 1,041,805.47	1,021,380.00 1,021,380.00	0.01	-20,425.47 -20,425.47
1,906.000 SMITH & WESSON HOLDING CORP 831756101 KR2F10020002: NTGI STRUCTURED	14.5400 14.5400	22,868.48 22,868.48	27,713.24 27,713.24	0.00	4,844.76 4,844.76
19,500.000 AO SMITH CORP 831865209 KR2F10080002: WESTWOOD MGMT	49.5800 49.5800	388,030.90 388,030.90	966,810.00 966,810.00	0.01	578,779.10 578,779.10
2,656.000 SMITH MICRO SOFTWARE INC 832154108 KR2F10020002: NTGI STRUCTURED	1.0400 1.0400	12,835.16 12,835.16	2,762.24 2,762.24	0.00	-10,072.92 -10,072.92
22,500.000 JM SMUCKER CO/THE 832696405 KR2F10080002: WESTWOOD MGMT	106.5700 106.5700	2,004,265.48 2,004,265.48	2,397,825.00 2,397,825.00	0.02	393,559.52 393,559.52
8,068.000 JM SMUCKER CO/THE 832696405 KR2F19020002: S&P 500 INDEX	106.5700 106.5700	445,435.16 445,435.16	859,806.76 859,806.76	0.01	414,371.60 414,371.60
21,675.000 JM SMUCKER CO/THE 832696405 KR2F10040002: GENEVA CAPITAL	106.5700 106.5700	1,654,893.50 1,654,893.50	2,309,904.75 2,309,904.75	0.02	655,011.25 655,011.25



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,700.000 SMURFIT-STONE CONTAINER CORP 832ESC990 CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
4,531.000 SNAP-ON INC 833034101 KR2F19020002: S&P 500 INDEX	118.5200 118.5200	183,516.23 183,516.23	537,014.12 537,014.12	0.00	353,497.89 353,497.89
5,586.000 SNYDERS-LANCE INC 833551104 KR2F10020002: NTGI STRUCTURED	26.4600 26.4600	97,619.13 97,619.13	147,805.56 147,805.56	0.00	50,186.43 50,186.43
364.000 SOCKET MOBILE INC 83368E200 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	5,057.27 5,057.27	655.20 655.20	0.00	-4,402.07 -4,402.07
157.000 SOFTECH INC 834021206 KR2F10020002: NTGI STRUCTURED	1.1700 1.1700	5,493.05 5,493.05	183.69 183.69	0.00	-5,309.36 -5,309.36
47.000 SOLIGENIX INC 834223208 KR2F10020002: NTGI STRUCTURED	0.8000 0.8000	7,706.59 7,706.59	37.60 37.60	0.00	-7,668.99 -7,668.99
40.000 SOLITARIO EXPLORATION & ROYALT 8342EP107 KR2F10020002: NTGI STRUCTURED	1.3200 1.3200	46.55 46.55	52.80 52.80	0.00	6.25 6.25
7,099.000 SONIC CORP 835451105 KR2F10020002: NTGI STRUCTURED	22.0800 22.0800	134,949.50 134,949.50	156,745.92 156,745.92	0.00	21,796.42 21,796.42
9,609.000 SONIC AUTOMOTIVE INC 83545G102 KR2F10020002: NTGI STRUCTURED	26.6800 26.6800	125,929.10 125,929.10	256,368.12 256,368.12	0.00	130,439.02 130,439.02
8,355.000 SOTHEBY'S 835898107 KR2F10020002: NTGI STRUCTURED	41.9900 41.9900	228,210.69 228,210.69	350,826.45 350,826.45	0.00	122,615.76 122,615.76



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,444.000 SONUS NETWORKS INC 835916107 KR2F10020002: NTGI STRUCTURED	3.5900 3.5900	72,830.21 72,830.21	84,163.96 84,163.96	0.00	11,333.75 11,333.75
3,924.000 SOUTH JERSEY INDUSTRIES INC 838518108 KR2F10020002: NTGI STRUCTURED	60.4100 60.4100	87,225.45 87,225.45	237,048.84 237,048.84	0.00	149,823.39 149,823.39
3,227.000 SOUTH STATE CORP 840441109 KR2F10020002: NTGI STRUCTURED	61.0000 61.0000	103,368.56 103,368.56	196,847.00 196,847.00	0.00	93,478.44 93,478.44
69,310.000 SOUTHERN CO 842587107 KR2F19020002: S&P 500 INDEX	45.3800 45.3800	2,087,506.99 2,087,506.99	3,145,287.80 3,145,287.80	0.03	1,057,780.81 1,057,780.81
1,772.000 SOTHERN COMMUNITY FINANCIAL 842CVR607 CORP CVR CONTRA KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
211.000 SOUTHERN MINERAL CORP WTS TO 843367111 PUR COM 10/13/00 EXP KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,421.000 SOUTHSIDE BANCSHARES INC 84470P109 KR2F10020002: NTGI STRUCTURED	28.9600 28.9600	43,060.15 43,060.15	70,112.16 70,112.16	0.00	27,052.01 27,052.01
128,100.000 SOUTHWEST AIRLINES CO 844741108 KR2F10090002: INVESCO	26.8600 26.8600	1,824,480.31 1,824,480.31	3,440,766.00 3,440,766.00	0.03	1,616,285.69 1,616,285.69
53,830.000 SOUTHWEST AIRLINES CO 844741108 KR2F19020002: S&P 500 INDEX	26.8600 26.8600	403,879.63 403,879.63	1,445,873.80 1,445,873.80	0.01	1,041,994.17 1,041,994.17
59,475.000 SOUTHWEST AIRLINES CO 844741108 KR2F10030002: SYSTEMATIC	26.8600 26.8600	1,377,091.27 1,377,091.27	1,597,498.50 1,597,498.50	0.01	220,407.23 220,407.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,775.000 SOUTHWEST BANCORP INC/ 844767103 STILLWATER OK KR2F10020002: NTGI STRUCTURED	17.0600 17.0600	13,315.42 13,315.42	30,281.50 30,281.50	0.00	16,966.08 16,966.08
6,158.000 SOUTHWEST GAS CORP 844895102 KR2F10020002: NTGI STRUCTURED	52.7900 52.7900	192,221.71 192,221.71	325,080.82 325,080.82	0.00	132,859.11 132,859.11
27,471.000 SOUTHWESTERN ENERGY CO 845467109 KR2F19020002: S&P 500 INDEX	45.4900 45.4900	1,087,585.05 1,087,585.05	1,249,655.79 1,249,655.79	0.01	162,070.74 162,070.74
4,388.000 SOVRAN SELF STORAGE INC 84610H108 KR2F10020002: NTGI STRUCTURED	77.2500 77.2500	133,569.61 133,569.61	338,973.00 338,973.00	0.00	205,403.39 205,403.39
1,437.000 SPAN-AMERICA MEDICAL SYSTEMS I 846396109 KR2F10020002: NTGI STRUCTURED	21.2200 21.2200	6,707.48 6,707.48	30,493.14 30,493.14	0.00	23,785.66 23,785.66
303.000 SPANISH BROADCASTING SYSTEM IN 846425833 KR2F10020002: NTGI STRUCTURED	5.6400 5.6400	18,988.84 18,988.84	1,708.92 1,708.92	0.00	-17,279.92 -17,279.92
5,600.000 SPANSION INC 84649R200 KR2F10020002: NTGI STRUCTURED	21.0700 21.0700	119,309.12 119,309.12	117,992.00 117,992.00	0.00	-1,317.12 -1,317.12
4,726.000 SPARTAN MOTORS INC 846819100 KR2F10020002: NTGI STRUCTURED	4.5400 4.5400	13,809.24 13,809.24	21,456.04 21,456.04	0.00	7,646.80 7,646.80
8,663.000 SPARTANNASH CO 847215100 KR2F10020002: NTGI STRUCTURED	21.0100 21.0100	105,233.46 105,233.46	182,009.63 182,009.63	0.00	76,776.17 76,776.17
3,645.000 SPARTON CORP 847235108 KR2F10020002: NTGI STRUCTURED	27.7400 27.7400	20,109.47 20,109.47	101,112.30 101,112.30	0.00	81,002.83 81,002.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,006.000 SPECIAL DIVERSIFIED OPPRTUN 84740Q101 KR2F10020002: NTGI STRUCTURED	1.1500 1.1500	26,529.26 26,529.26	4,606.90 4,606.90	0.00	-21,922.36 -21,922.36
52,183.000 SPECTRA ENERGY CORP 847560109 KR2F19020002: S&P 500 INDEX	42.4800 42.4800	1,060,224.84 1,060,224.84	2,216,733.84 2,216,733.84	0.02	1,156,509.00 1,156,509.00
95,060.000 SPECTRA ENERGY CORP 847560109 KR2F35020002: TORTOISE CAP	42.4800 42.4800	3,308,928.17 3,308,928.17	4,038,148.80 4,038,148.80	0.03	729,220.63 729,220.63
4,193.000 SPECTRANETICS CORP 84760C107 KR2F10020002: NTGI STRUCTURED	22.8800 22.8800	21,499.06 21,499.06	95,935.84 95,935.84	0.00	74,436.78 74,436.78
7,660.000 SPECTRUM PHARMACEUTICALS INC 84763A108 KR2F10020002: NTGI STRUCTURED	8.1300 8.1300	87,138.95 87,138.95	62,275.80 62,275.80	0.00	-24,863.15 -24,863.15
1.456 SPECTRUM GROUP INTERNATIONAL 84763M201 KR2F10020002: NTGI STRUCTURED	561.0000 561.0000	3,824.17 3,824.17	816.82 816.82	0.00	-3,007.35 -3,007.35
3,059.000 SPECTRUM BRANDS HOLDINGS INC 84763R101 KR2F10020002: NTGI STRUCTURED	86.0300 86.0300	126,460.23 126,460.23	263,165.77 263,165.77	0.00	136,705.54 136,705.54
3,562.000 SPEED COMMERCE INC 84764T106 KR2F10020002: NTGI STRUCTURED	3.7400 3.7400	33,037.82 33,037.82	13,321.88 13,321.88	0.00	-19,715.94 -19,715.94
1,590.000 SPEEDUS CORP 847723202 KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	47,086.44 47,086.44	6.36 6.36	0.00	-47,080.08 -47,080.08
4,643.000 SPEEDWAY MOTORSPORTS INC 847788106 KR2F10020002: NTGI STRUCTURED	18.2500 18.2500	126,535.75 126,535.75	84,734.75 84,734.75	0.00	-41,801.00 -41,801.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7.000 SPHERIX INC COM PAR \$0.01 84842R304 KR2F10020002: NTGI STRUCTURED	1.7900 1.7900	7,269.96 7,269.96	12.53 12.53	0.00	-7,257.43 -7,257.43
2,625.000 SPIRE CORP 848565107 KR2F10020002: NTGI STRUCTURED	0.6500 0.6500	6,901.09 6,901.09	1,706.25 1,706.25	0.00	-5,194.84 -5,194.84
2,942.000 SPIRIT AIRLINES INC 848577102 KR2F10020002: NTGI STRUCTURED	63.2400 63.2400	86,925.58 86,925.58	186,052.08 186,052.08	0.00	99,126.50 99,126.50
512.000 SPORT CHALET INC 849163308 KR2F10020002: NTGI STRUCTURED	1.0200 1.0200	1,997.85 1,997.85	522.24 522.24	0.00	-1,475.61 -1,475.61
1,350.000 SPORT-HALEY HOLDINGS INC 84917J104 KR2F10020002: NTGI STRUCTURED	0.5500 0.5500	6,171.17 6,171.17	742.50 742.50	0.00	-5,428.67 -5,428.67
3,556.000 STAAR SURGICAL CO 852312305 KR2F10020002: NTGI STRUCTURED	16.8000 16.8000	40,655.62 40,655.62	59,740.80 59,740.80	0.00	19,085.18 19,085.18
5,869.000 STAGE STORES INC 85254C305 KR2F10020002: NTGI STRUCTURED	18.6900 18.6900	86,548.68 86,548.68	109,691.61 109,691.61	0.00	23,142.93 23,142.93
3,248.000 STAG INDUSTRIAL INC 85254J102 KR2F10020002: NTGI STRUCTURED	24.0100 24.0100	69,179.15 69,179.15	77,984.48 77,984.48	0.00	8,805.33 8,805.33
2,709.000 STAMPS.COM INC 852857200 KR2F10020002: NTGI STRUCTURED	33.6900 33.6900	18,836.07 18,836.07	91,266.21 91,266.21	0.00	72,430.14 72,430.14
3,787.000 STANCORP FINANCIAL GROUP INC 852891100 KR2F10020002: NTGI STRUCTURED	64.0000 64.0000	163,349.83 163,349.83	242,368.00 242,368.00	0.00	79,018.17 79,018.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,612.000 STANDARD MOTOR PRODUCTS INC 853666105 KR2F10020002: NTGI STRUCTURED	44.6700 44.6700	36,996.03 36,996.03	72,008.04 72,008.04	0.00	35,012.01 35,012.01
17,486.000 STANDARD PACIFIC CORP 85375C101 KR2F10020002: NTGI STRUCTURED	8.6000 8.6000	223,231.91 223,231.91	150,379.60 150,379.60	0.00	-72,852.31 -72,852.31
607.000 STANDARD REGISTER CO COM NEW 853887206 KR2F10020002: NTGI STRUCTURED	5.6400 5.6400	50,085.70 50,085.70	3,423.48 3,423.48	0.00	-46,662.22 -46,662.22
4,012.000 STANDEX INTERNATIONAL CORP 854231107 KR2F10020002: NTGI STRUCTURED	74.4800 74.4800	120,819.15 120,819.15	298,813.76 298,813.76	0.00	177,994.61 177,994.61
2,365.000 STANLEY FURNITURE CO INC 854305208 KR2F10020002: NTGI STRUCTURED	2.6800 2.6800	20,499.08 20,499.08	6,338.20 6,338.20	0.00	-14,160.88 -14,160.88
12,142.000 STANLEY BLACK & DECKER INC 854502101 KR2F19020002: S&P 500 INDEX	87.8200 87.8200	495,619.39 495,619.39	1,066,310.44 1,066,310.44	0.01	570,691.05 570,691.05
391.000 STANTEC INC 85472N109 KR2F10020002: NTGI STRUCTURED	62.0000 62.0000	6,121.10 6,121.10	24,242.00 24,242.00	0.00	18,120.90 18,120.90
50,311.000 STAPLES INC 855030102 KR2F19020002: S&P 500 INDEX	10.8400 10.8400	884,912.22 884,912.22	545,371.24 545,371.24	0.00	-339,540.98 -339,540.98
662.000 STAR BUFFET INC 855086104 KR2F10020002: NTGI STRUCTURED	0.6600 0.6600	3,168.05 3,168.05	436.92 436.92	0.00	-2,731.13 -2,731.13
262.000 STAR STRUCK LTD 855188108 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	1,260.87 1,260.87	13.10 13.10	0.00	-1,247.77 -1,247.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,490.000 STARBUCKS CORP 855244109 KR2F10060002: WESTFIELD CAPITAL	77.3800 77.3800	752,666.62 752,666.62	1,275,996.20 1,275,996.20	0.01	523,329.58 523,329.58
58,572.000 STARBUCKS CORP 855244109 KR2F19020002: S&P 500 INDEX	77.3800 77.3800	2,285,228.72 2,285,228.72	4,532,301.36 4,532,301.36	0.04	2,247,072.64 2,247,072.64
925.000 LS STARRETT CO/THE 855668109 KR2F10020002: NTGI STRUCTURED	15.3800 15.3800	23,628.32 23,628.32	14,226.50 14,226.50	0.00	-9,401.82 -9,401.82
1,206.000 STARTEK INC 85569C107 KR2F10020002: NTGI STRUCTURED	7.7200 7.7200	50,333.85 50,333.85	9,310.32 9,310.32	0.00	-41,023.53 -41,023.53
4,868.000 STATE AUTO FINANCIAL CORP 855707105 KR2F10020002: NTGI STRUCTURED	23.4300 23.4300	59,264.26 59,264.26	114,057.24 114,057.24	0.00	54,792.98 54,792.98
55,810.000 STARWOOD PROPERTY TRUST INC 85571B105 KR2F10060002: WESTFIELD CAPITAL	23.7700 23.7700	1,423,336.93 1,423,336.93	1,326,603.70 1,326,603.70	0.01	-96,733.23 -96,733.23
52,725.000 STARZ 85571Q102 KR2F10030002: SYSTEMATIC	29.7900 29.7900	1,691,283.38 1,691,283.38	1,570,677.75 1,570,677.75	0.01	-120,605.63 -120,605.63
14,939.000 STARWOOD HOTELS & RESORTS WORL 85590A401 KR2F19020002: S&P 500 INDEX	80.8200 80.8200	842,060.20 842,060.20	1,207,369.98 1,207,369.98	0.01	365,309.78 365,309.78
12,060.000 STATE BANK OF INDIA 144A 856552104 KR2F20020002: BOSTON CO NON-US VAL	89.3258 89.3258	782,400.65 782,400.65	1,077,269.15 1,077,269.15	0.01	294,868.50 294,868.50
33,517.000 STATE STREET CORP 857477103 KR2F19020002: S&P 500 INDEX	67.2600 67.2600	1,436,179.86 1,436,179.86	2,254,353.42 2,254,353.42	0.02	818,173.56 818,173.56



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,157.000 STEEL EXCEL INC 858122203 KR2F10020002: NTGI STRUCTURED	35.0000 35.0000	155,211.35 155,211.35	110,495.00 110,495.00	0.00	-44,716.35 -44,716.35
14,760.000 STEELCASE INC 858155203 KR2F10020002: NTGI STRUCTURED	15.1300 15.1300	99,519.17 99,519.17	223,318.80 223,318.80	0.00	123,799.63 123,799.63
2,906.000 STEELCLOUD INC 85815M107 KR2F10020002: NTGI STRUCTURED	0.0027 0.0027	3,922.06 3,922.06	7.85 7.85	0.00	-3,914.21 -3,914.21
5,174.000 STEIN MART INC 858375108 KR2F10020002: NTGI STRUCTURED	13.8900 13.8900	50,872.90 50,872.90	71,866.86 71,866.86	0.00	20,993.96 20,993.96
635.000 STEMCELLS INC 85857R204 KR2F10020002: NTGI STRUCTURED	2.0300 2.0300	49,499.01 49,499.01	1,289.05 1,289.05	0.00	-48,209.96 -48,209.96
2,124.000 STEPAN CO 858586100 KR2F10020002: NTGI STRUCTURED	52.8600 52.8600	30,594.01 30,594.01	112,274.64 112,274.64	0.00	81,680.63 81,680.63
1,812.000 STEPHAN CO/THE 858603103 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	7,635.22 7,635.22	2,554.92 2,554.92	0.00	-5,080.30 -5,080.30
6,589.000 STERICYCLE INC 858912108 KR2F19020002: S&P 500 INDEX	118.4200 118.4200	571,368.12 571,368.12	780,269.38 780,269.38	0.01	208,901.26 208,901.26
28,479.000 STERICYCLE INC 858912108 KR2F10040002: GENEVA CAPITAL	118.4200 118.4200	2,577,544.82 2,577,544.82	3,372,483.18 3,372,483.18	0.03	794,938.36 794,938.36
6,461.000 STERIS CORP 859152100 KR2F10020002: NTGI STRUCTURED	53.4800 53.4800	172,739.74 172,739.74	345,534.28 345,534.28	0.00	172,794.54 172,794.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
92.000 STEREOTAXIS INC 85916J409 KR2F10020002: NTGI STRUCTURED	3.5500 3.5500	4,243.92 4,243.92	326.60 326.60	0.00	-3,917.32 -3,917.32
18,688.000 STERLING BANCORP/DE 85917A100 KR2F10020002: NTGI STRUCTURED	12.0000 12.0000	139,143.55 139,143.55	224,256.00 224,256.00	0.00	85,112.45 85,112.45
382.000 STERLING CONSTRUCTION CO INC 859241101 KR2F10020002: NTGI STRUCTURED	9.3800 9.3800	6,539.49 6,539.49	3,583.16 3,583.16	0.00	-2,956.33 -2,956.33
5,337.000 STEWART INFORMATION SERVICES C 860372101 KR2F10020002: NTGI STRUCTURED	31.0100 31.0100	91,504.36 91,504.36	165,500.37 165,500.37	0.00	73,996.01 73,996.01
7,450.000 STIFEL FINANCIAL CORP 860630102 KR2F10020002: NTGI STRUCTURED	47.3500 47.3500	203,031.33 203,031.33	352,757.50 352,757.50	0.00	149,726.17 149,726.17
12,886.000 STILLWATER MINING CO 86074Q102 KR2F10020002: NTGI STRUCTURED	17.5500 17.5500	232,994.06 232,994.06	226,149.30 226,149.30	0.00	-6,844.76 -6,844.76
97,325.000 STILLWATER MINING CO 86074Q102 KR2F10030002: SYSTEMATIC	17.5500 17.5500	1,626,505.04 1,626,505.04	1,708,053.75 1,708,053.75	0.01	81,548.71 81,548.71
4,237.000 STOCK YDS BANCORP INC 861025104 KR2F10020002: NTGI STRUCTURED	29.9000 29.9000	96,420.34 96,420.34	126,686.30 126,686.30	0.00	30,265.96 30,265.96
7,247.000 STONE ENERGY CORP 861642106 KR2F10020002: NTGI STRUCTURED	46.7900 46.7900	215,069.22 215,069.22	339,087.13 339,087.13	0.00	124,017.91 124,017.91
3,256.000 STONERIDGE INC 86183P102 KR2F10020002: NTGI STRUCTURED	10.7200 10.7200	50,968.31 50,968.31	34,904.32 34,904.32	0.00	-16,063.99 -16,063.99

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,650.000 STORAGE ENGINE INC COM 86210N104 KR2F10020002: NTGI STRUCTURED	0.0003 0.0003	38,472.09 38,472.09	0.50 0.50	0.00	-38,471.59 -38,471.59
2,220.000 STRAIGHT PATH COMMUNICATIONS I 862578101 KR2F10020002: NTGI STRUCTURED	10.2000 10.2000	8,993.09 8,993.09	22,644.00 22,644.00	0.00	13,650.91 13,650.91
204.000 STRASBAUGH INC 86260A101 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	102,017.27 102,017.27	10.20 10.20	0.00	-102,007.07 -102,007.07
18,272.000 STRATEGIC HOTELS & RESORTS INC 86272T106 KR2F10020002: NTGI STRUCTURED	11.7100 11.7100	178,212.47 178,212.47	213,965.12 213,965.12	0.00	35,752.65 35,752.65
539.000 STRATTEC SECURITY CORP 863111100 KR2F10020002: NTGI STRUCTURED	64.4900 64.4900	28,634.82 28,634.82	34,760.11 34,760.11	0.00	6,125.29 6,125.29
1,837.000 STRATUS PROPERTIES INC 863167201 KR2F10020002: NTGI STRUCTURED	14.7800 14.7800	15,019.53 15,019.53	27,150.86 27,150.86	0.00	12,131.33 12,131.33
1,400.000 STRAYER EDUCATION INC 863236105 KR2F10020002: NTGI STRUCTURED	52.5100 52.5100	183,157.08 183,157.08	73,514.00 73,514.00	0.00	-109,643.08 -109,643.08
1,856.000 STREAMLINE HEALTH SOLUTIONS IN 86323X106 KR2F10020002: NTGI STRUCTURED	4.8000 4.8000	1,845.56 1,845.56	8,908.80 8,908.80	0.00	7,063.24 7,063.24
23,007.000 STRYKER CORP 863667101 KR2F19020002: S&P 500 INDEX	84.3200 84.3200	1,494,879.38 1,494,879.38	1,939,950.24 1,939,950.24	0.02	445,070.86 445,070.86
3,172.000 STURM RUGER & CO INC 864159108 KR2F10020002: NTGI STRUCTURED	59.0100 59.0100	46,868.54 46,868.54	187,179.72 187,179.72	0.00	140,311.18 140,311.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,762.000 STYLECLICK INC 86422L102 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	34,600.99 34,600.99	0.38 0.38	0.00	-34,600.61 -34,600.61
1,437.000 SUFFOLK BANCORP 864739107 KR2F10020002: NTGI STRUCTURED	22.3100 22.3100	19,730.86 19,730.86	32,059.47 32,059.47	0.00	12,328.61 12,328.61
2,668.000 SUCAMPO PHARMACEUTICALS INC 864909106 KR2F10020002: NTGI STRUCTURED	6.9000 6.9000	27,741.45 27,741.45	18,409.20 18,409.20	0.00	-9,332.25 -9,332.25
80.000 SUGARMADE INC 865040109 KR2F10020002: NTGI STRUCTURED	0.0111 0.0111	5,707.50 5,707.50	0.89 0.89	0.00	-5,706.61 -5,706.61
108.000 SUGGESTION BOX INC 865043103 KR2F10020002: NTGI STRUCTURED	0.1400 0.1400	7,063.20 7,063.20	15.12 15.12	0.00	-7,048.08 -7,048.08
2,643.000 SULPHCO INC 865378103 KR2F10020002: NTGI STRUCTURED	0.0004 0.0004	8,064.82 8,064.82	1.06 1.06	0.00	-8,063.76 -8,063.76
207,100.000 SUMMIT HOTEL PROPERTIES INC 866082100 KR2F10080002: WESTWOOD MGMT	10.6000 10.6000	1,843,919.03 1,843,919.03	2,195,260.00 2,195,260.00	0.02	351,340.97 351,340.97
5,800.000 SUMMIT HOTEL PROPERTIES INC 866082100 KR2F10020002: NTGI STRUCTURED	10.6000 10.6000	52,835.68 52,835.68	61,480.00 61,480.00	0.00	8,644.32 8,644.32
2,045.000 SUN BANCORP INC/NJ 86663B102 KR2F10020002: NTGI STRUCTURED	4.0100 4.0100	15,686.44 15,686.44	8,200.45 8,200.45	0.00	-7,485.99 -7,485.99
5,050.000 SUN COMMUNITIES INC 866674104 KR2F10020002: NTGI STRUCTURED	49.8400 49.8400	179,006.69 179,006.69	251,692.00 251,692.00	0.00	72,685.31 72,685.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,313.000 SUN HYDRAULICS CORP 866942105 KR2F10020002: NTGI STRUCTURED	40.6000 40.6000	13,938.98 13,938.98	134,507.80 134,507.80	0.00	120,568.82 120,568.82
92,900.000 SUNCOR ENERGY INC 867224107 KR2F10090002: INVESCO	42.6300 42.6300	3,235,289.50 3,235,289.50	3,960,327.00 3,960,327.00	0.03	725,037.50 725,037.50
41,690.000 SUNCOR ENERGY INC 867224107 KR2F10060002: WESTFIELD CAPITAL	42.6300 42.6300	1,464,927.31 1,464,927.31	1,777,244.70 1,777,244.70	0.01	312,317.39 312,317.39
2,201.000 SUNCOKE ENERGY INC 86722A103 KR2F10020002: NTGI STRUCTURED	21.5000 21.5000	32,299.68 32,299.68	47,321.50 47,321.50	0.00	15,021.82 15,021.82
17,632.000 SUNEDISON INC 86732Y109 KR2F10020002: NTGI STRUCTURED	22.6000 22.6000	112,217.65 112,217.65	398,483.20 398,483.20	0.00	286,265.55 286,265.55
1,281.000 SUNLINK HEALTH SYSTEMS INC 86737U102 KR2F10020002: NTGI STRUCTURED	1.2100 1.2100	2,249.04 2,249.04	1,550.01 1,550.01	0.00	-699.03 -699.03
153,074.000 SUNOCO LOGISTICS PARTNERS LP 86764L108 KR2F35020002: TORTOISE CAP	47.1100 47.1100	3,201,332.12 3,201,332.12	7,211,316.14 7,211,316.14	0.06	4,009,984.02 4,009,984.02
5,037.000 SUNPOWER CORP 867652406 KR2F10020002: NTGI STRUCTURED	40.9800 40.9800	97,300.18 97,300.18	206,416.26 206,416.26	0.00	109,116.08 109,116.08
7,549.000 SUNRISE TELECOM INC 86769Y105 KR2F10020002: NTGI STRUCTURED	0.0460 0.0460	242,127.31 242,127.31	347.25 347.25	0.00	-241,780.06 -241,780.06
118,525.000 SUNSTONE HOTEL INVESTORS INC 867892101 KR2F10030002: SYSTEMATIC	14.9300 14.9300	1,698,108.19 1,698,108.19	1,769,578.25 1,769,578.25	0.01	71,470.06 71,470.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,455.000 SUNSTONE HOTEL INVESTORS INC 867892101 KR2F10020002: NTGI STRUCTURED	14.9300 14.9300	258,052.21 258,052.21	320,323.15 320,323.15	0.00	62,270.94 62,270.94
65,225.000 SUNTRUST BANKS INC 867914103 KR2F10030002: SYSTEMATIC	40.0600 40.0600	2,457,354.22 2,457,354.22	2,612,913.50 2,612,913.50	0.02	155,559.28 155,559.28
41,458.000 SUNTRUST BANKS INC 867914103 KR2F19020002: S&P 500 INDEX	40.0600 40.0600	1,137,640.23 1,137,640.23	1,660,807.48 1,660,807.48	0.01	523,167.25 523,167.25
63.000 SUPERCONDUCTOR TECHNOLOGIES 867931404 KR2F10020002: NTGI STRUCTURED	2.8900 2.8900	168,741.00 168,741.00	182.07 182.07	0.00	-168,558.93 -168,558.93
1,787.000 SUPERIOR BANCORP 86806M205 KR2F10020002: NTGI STRUCTURED	0.0011 0.0011	43,072.32 43,072.32	1.97 1.97	0.00	-43,070.35 -43,070.35
3,431.000 SUPERIOR INDUSTRIES INTERNATIO 868168105 KR2F10020002: NTGI STRUCTURED	20.6200 20.6200	51,516.89 51,516.89	70,747.22 70,747.22	0.00	19,230.33 19,230.33
794.000 SUPERIOR UNIFORM GROUP INC 868358102 KR2F10020002: NTGI STRUCTURED	16.2100 16.2100	8,352.18 8,352.18	12,870.74 12,870.74	0.00	4,518.56 4,518.56
2,950.000 SUPPORT.COM INC 86858W101 KR2F10020002: NTGI STRUCTURED	2.7100 2.7100	16,801.71 16,801.71	7,994.50 7,994.50	0.00	-8,807.21 -8,807.21
1,940.000 SUPREME INDUSTRIES INC 868607102 KR2F10020002: NTGI STRUCTURED	6.5000 6.5000	9,898.05 9,898.05	12,610.00 12,610.00	0.00	2,711.95 2,711.95
3,425.000 SURMODICS INC 868873100 KR2F10020002: NTGI STRUCTURED	21.4200 21.4200	31,013.67 31,013.67	73,363.50 73,363.50	0.00	42,349.83 42,349.83



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,033.000 SUSQUEHANNA BANCSHARES INC 869099101 KR2F10020002: NTGI STRUCTURED	10.5600 10.5600	236,860.26 236,860.26	222,108.48 222,108.48	0.00	-14,751.78 -14,751.78
2,194.000 SUSSER HOLDINGS CORP 869233106 KR2F10020002: NTGI STRUCTURED	80.7200 80.7200	106,712.84 106,712.84	177,099.68 177,099.68	0.00	70,386.84 70,386.84
6,143.000 SWIFT ENERGY CO 870738101 KR2F10020002: NTGI STRUCTURED	12.9800 12.9800	135,571.58 135,571.58	79,736.14 79,736.14	0.00	-55,835.44 -55,835.44
8,849.000 SWIFT TRANSPORTATION CO 87074U101 KR2F10020002: NTGI STRUCTURED	25.2300 25.2300	126,154.88 126,154.88	223,260.27 223,260.27	0.00	97,105.39 97,105.39
2,801.000 SYCAMORE NETWORKS INC 871206405 KR2F10020002: NTGI STRUCTURED	0.5750 0.5750	82,991.73 82,991.73	1,610.58 1,610.58	0.00	-81,381.15 -81,381.15
9,144.000 SYKES ENTERPRISES INC 871237103 KR2F10020002: NTGI STRUCTURED	21.7300 21.7300	231,359.09 231,359.09	198,699.12 198,699.12	0.00	-32,659.97 -32,659.97
53,818.000 SYMANTEC CORP 871503108 KR2F19020002: S&P 500 INDEX	22.9000 22.9000	1,104,536.00 1,104,536.00	1,232,432.20 1,232,432.20	0.01	127,896.20 127,896.20
9,298.000 SYMETRA FINANCIAL CORP 87151Q106 KR2F10020002: NTGI STRUCTURED	22.7400 22.7400	145,063.29 145,063.29	211,436.52 211,436.52	0.00	66,373.23 66,373.23
6,949.000 SYMMETRY MEDICAL INC 871546206 KR2F10020002: NTGI STRUCTURED	8.8600 8.8600	80,446.68 80,446.68	61,568.14 61,568.14	0.00	-18,878.54 -18,878.54
1,743.000 SYNALLOY CORP 871565107 KR2F10020002: NTGI STRUCTURED	16.4200 16.4200	13,199.67 13,199.67	28,620.06 28,620.06	0.00	15,420.39 15,420.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,368.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103 KR2F10020002: NTGI STRUCTURED	34.9600 34.9600	137,341.48 137,341.48	327,505.28 327,505.28	0.00	190,163.80 190,163.80
4,147.000 SYNAPTICS INC 87157D109 KR2F10020002: NTGI STRUCTURED	90.6400 90.6400	33,295.99 33,295.99	375,884.08 375,884.08	0.00	342,588.09 342,588.09
828.000 SYNAGEVA BIOPHARMA CORP 87159A103 KR2F10020002: NTGI STRUCTURED	104.8000 104.8000	104,517.34 104,517.34	86,774.40 86,774.40	0.00	-17,742.94 -17,742.94
1,981.000 SYNERGETICS USA INC 87160G107 KR2F10020002: NTGI STRUCTURED	3.1000 3.1000	8,361.09 8,361.09	6,141.10 6,141.10	0.00	-2,219.99 -2,219.99
12,214.000 SYNOVUS FINANCIAL CORP 87161C501 KR2F10020002: NTGI STRUCTURED	24.3800 24.3800	155,434.92 155,434.92	297,777.32 297,777.32	0.00	142,342.40 142,342.40
4,099.000 SYNTHESIS ENERGY SYSTEMS INC 871628103 KR2F10020002: NTGI STRUCTURED	1.8800 1.8800	34,914.51 34,914.51	7,706.12 7,706.12	0.00	-27,208.39 -27,208.39
2,367.000 SYNTEL INC 87162H103 KR2F10020002: NTGI STRUCTURED	85.9600 85.9600	36,745.41 36,745.41	203,467.32 203,467.32	0.00	166,721.91 166,721.91
3,225.000 SYNTA PHARMACEUTICALS CORP 87162T206 KR2F10020002: NTGI STRUCTURED	4.0900 4.0900	22,112.09 22,112.09	13,190.25 13,190.25	0.00	-8,921.84 -8,921.84
2,773.000 SYNEX CORP 87162W100 KR2F10020002: NTGI STRUCTURED	72.8500 72.8500	65,679.59 65,679.59	202,013.05 202,013.05	0.00	136,333.46 136,333.46
419.000 SYNUTRA INTERNATIONAL INC 87164C102 KR2F10020002: NTGI STRUCTURED	6.7100 6.7100	11,731.52 11,731.52	2,811.49 2,811.49	0.00	-8,920.03 -8,920.03



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3,343.000 SYPRIS SOLUTIONS INC 871655106 KR2F10020002: NTGI STRUCTURED	5.5800 5.5800	30,021.09 30,021.09	18,653.94 18,653.94	0.00	-11,367.15 -11,367.15
45,483.000 SYSCO CORP 871829107 KR2F19020002: S&P 500 INDEX	37.4500 37.4500	1,405,026.05 1,405,026.05	1,703,338.35 1,703,338.35	0.01	298,312.30 298,312.30
15,881.000 SYSCO CORP 871829107 KR2F10070002: RIVER ROAD	37.4500 37.4500	491,126.32 491,126.32	594,743.45 594,743.45	0.00	103,617.13 103,617.13
4,187.000 SYSTEMAX INC 871851101 KR2F10020002: NTGI STRUCTURED	14.3700 14.3700	31,400.86 31,400.86	60,167.19 60,167.19	0.00	28,766.33 28,766.33
818.000 SYNTROLEUM CORP ESCROW 871ESC208 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	44,505.85 44,505.85	0.00 0.00	0.00	-44,505.85 -44,505.85
18,600.000 TCF FINANCIAL CORP 872275102 KR2F10020002: NTGI STRUCTURED	16.3700 16.3700	264,360.61 264,360.61	304,482.00 304,482.00	0.00	40,121.39 40,121.39
15,930.000 TECO ENERGY INC 872375100 KR2F19020002: S&P 500 INDEX	18.4800 18.4800	345,446.34 345,446.34	294,386.40 294,386.40	0.00	-51,059.94 -51,059.94
5,259.000 TESSCO TECHNOLOGIES INC 872386107 KR2F10020002: NTGI STRUCTURED	31.7300 31.7300	54,785.77 54,785.77	166,868.07 166,868.07	0.00	112,082.30 112,082.30
1,194.000 TF FINANCIAL CORP 872391107 KR2F10020002: NTGI STRUCTURED	42.3100 42.3100	18,560.83 18,560.83	50,518.14 50,518.14	0.00	31,957.31 31,957.31
510.000 TGC INDUSTRIES INC 872417308 KR2F10020002: NTGI STRUCTURED	5.4500 5.4500	3,346.44 3,346.44	2,779.50 2,779.50	0.00	-566.94 -566.94



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616.000 THQ INC 872443601 KR2F10020002: NTGI STRUCTURED	0.0200 0.0200	59,446.03 59,446.03	12.32 12.32	0.00	-59,433.71 -59,433.71
29,280.000 TJX COS INC 872540109 KR2F10050002: SASCO CAPITAL	53.1500 53.1500	1,304,614.86 1,304,614.86	1,556,232.00 1,556,232.00	0.01	251,617.14 251,617.14
54,488.000 TJX COS INC 872540109 KR2F19020002: S&P 500 INDEX	53.1500 53.1500	1,567,909.57 1,567,909.57	2,896,037.20 2,896,037.20	0.02	1,328,127.63 1,328,127.63
1,765.000 TRC COS INC 872625108 KR2F10020002: NTGI STRUCTURED	6.2200 6.2200	8,032.02 8,032.02	10,978.30 10,978.30	0.00	2,946.28 2,946.28
587.000 TSR INC 872885207 KR2F10020002: NTGI STRUCTURED	2.9800 2.9800	8,863.29 8,863.29	1,749.26 1,749.26	0.00	-7,114.03 -7,114.03
14,802.000 TTM TECHNOLOGIES INC 87305R109 KR2F10020002: NTGI STRUCTURED	8.2000 8.2000	120,026.33 120,026.33	121,376.40 121,376.40	0.00	1,350.07 1,350.07
2,937.000 TAITRON COMPONENTS INC 874028103 KR2F10020002: NTGI STRUCTURED	0.9900 0.9900	10,844.12 10,844.12	2,907.63 2,907.63	0.00	-7,936.49 -7,936.49
8,003.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109 KR2F10020002: NTGI STRUCTURED	22.2400 22.2400	125,583.03 125,583.03	177,986.72 177,986.72	0.00	52,403.69 52,403.69
5,498.000 TAL INTERNATIONAL GROUP INC 874083108 KR2F10020002: NTGI STRUCTURED	44.3600 44.3600	58,148.34 58,148.34	243,891.28 243,891.28	0.00	185,742.94 185,742.94
2,950.000 TALON INTERNATIONAL INC 87484F108 KR2F10020002: NTGI STRUCTURED	0.2450 0.2450	11,262.75 11,262.75	722.75 722.75	0.00	-10,540.00 -10,540.00



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825.000 TANDY BRANDS ACCESSORIES INC 875378101 KR2F10020002: NTGI STRUCTURED	0.0072 0.0072	9,668.44 9,668.44	5.94 5.94	0.00	-9,662.50 -9,662.50
2,100.000 TANGOE INC 87582Y108 KR2F10020002: NTGI STRUCTURED	15.0600 15.0600	50,790.60 50,790.60	31,626.00 31,626.00	0.00	-19,164.60 -19,164.60
3,837.000 TARGACEPT INC 87611R306 KR2F10020002: NTGI STRUCTURED	4.5100 4.5100	55,896.71 55,896.71	17,304.87 17,304.87	0.00	-38,591.84 -38,591.84
31,840.000 TARGA RESOURCES PARTNERS LP 87611X105 KR2F35020002: TORTOISE CAP	71.9200 71.9200	935,861.81 935,861.81	2,289,932.80 2,289,932.80	0.02	1,354,070.99 1,354,070.99
49,290.000 TARGET CORP 87612E106 KR2F19020002: S&P 500 INDEX	57.9500 57.9500	2,902,111.98 2,902,111.98	2,856,355.50 2,856,355.50	0.02	-45,756.48 -45,756.48
37,900.000 TARGET CORP 87612E106 KR2F10080002: WESTWOOD MGMT	57.9500 57.9500	2,410,684.53 2,410,684.53	2,196,305.00 2,196,305.00	0.02	-214,379.53 -214,379.53
9,198.000 TARGET CORP 87612E106 KR2F10070002: RIVER ROAD	57.9500 57.9500	479,418.10 479,418.10	533,024.10 533,024.10	0.00	53,606.00 53,606.00
4,200.000 TARGA RESOURCES CORP 87612G101 KR2F10020002: NTGI STRUCTURED	139.5700 139.5700	195,558.14 195,558.14	586,194.00 586,194.00	0.00	390,635.86 390,635.86
10,464.000 TARRAGON CORP 876287103 KR2F10020002: NTGI STRUCTURED	0.0011 0.0011	35,707.78 35,707.78	11.51 11.51	0.00	-35,696.27 -35,696.27
5,238.000 TASER INTERNATIONAL INC 87651B104 KR2F10020002: NTGI STRUCTURED	13.3000 13.3000	20,574.16 20,574.16	69,665.40 69,665.40	0.00	49,091.24 49,091.24



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104,743.000 TATA MOTORS LTD 876568502 ADR KR2F20050002: AMERICAN CENTURY	39.0600 39.0600	4,099,641.02 4,099,641.02	4,091,261.58 4,091,261.58	0.03	-8,379.44 -8,379.44
1,593.000 TAYLOR CAPITAL GROUP INC 876851106 KR2F10020002: NTGI STRUCTURED	21.3800 21.3800	30,561.34 30,561.34	34,058.34 34,058.34	0.00	3,497.00 3,497.00
1,200.000 TARGANTA THERAPEUTICS ESCROW 876ESC104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
312.000 TAYLOR DEVICES INC 877163105 KR2F10020002: NTGI STRUCTURED	8.8000 8.8000	1,121.19 1,121.19	2,745.60 2,745.60	0.00	1,624.41 1,624.41
1,875.000 TEAM INC 878155100 KR2F10020002: NTGI STRUCTURED	41.0200 41.0200	9,719.65 9,719.65	76,912.50 76,912.50	0.00	67,192.85 67,192.85
4,300.000 TEAM FINANCIAL INC 87815X109 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	46,939.88 46,939.88	0.43 0.43	0.00	-46,939.45 -46,939.45
8,312.000 TEAM HEALTH HOLDINGS INC 87817A107 KR2F10020002: NTGI STRUCTURED	49.9400 49.9400	313,192.81 313,192.81	415,101.28 415,101.28	0.00	101,908.47 101,908.47
4,500.000 TECH DATA CORP 878237106 KR2F10020002: NTGI STRUCTURED	62.5200 62.5200	225,929.81 225,929.81	281,340.00 281,340.00	0.00	55,410.19 55,410.19
44.000 TECHNICAL COMMUNICATIONS CORP 878409101 KR2F10020002: NTGI STRUCTURED	4.4400 4.4400	132.00 132.00	195.36 195.36	0.00	63.36 63.36
920.000 TECHNOLOGY SOLUTIONS CO 87872T207 KR2F10020002: NTGI STRUCTURED	0.0036 0.0036	58,751.49 58,751.49	3.31 3.31	0.00	-58,748.18 -58,748.18



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1,437.000 TECUMSEH PRODS CO 878895309 KR2F10020002: NTGI STRUCTURED	5.0900 5.0900	53,597.64 53,597.64	7,314.33 7,314.33	0.00	-46,283.31 -46,283.31
1,812.000 TEKKNOWLEDGE CORP 878919208 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	8,837.81 8,837.81	1.81 1.81	0.00	-8,836.00 -8,836.00
3,266.000 TEJON RANCH CO 879080109 KR2F10020002: NTGI STRUCTURED	32.1900 32.1900	87,450.71 87,450.71	105,132.54 105,132.54	0.00	17,681.83 17,681.83
512.000 TEJON RANCH CO 879080133 WT EXP 08/31/2016 KR2F10020002: NTGI STRUCTURED	2.9300 2.9300	0.00 0.00	1,500.16 1,500.16	0.00	1,500.16 1,500.16
1,750.000 TELECOMMUNICATION SYSTEMS INC 87929J103 KR2F10020002: NTGI STRUCTURED	3.2900 3.2900	11,090.13 11,090.13	5,757.50 5,757.50	0.00	-5,332.63 -5,332.63
4,612.000 TELEDYNE TECHNOLOGIES INC 879360105 KR2F10020002: NTGI STRUCTURED	97.1700 97.1700	155,855.60 155,855.60	448,148.04 448,148.04	0.00	292,292.44 292,292.44
2,900.000 TELEPHONE & DATA SYS INC 879433829 KR2F10020002: NTGI STRUCTURED	26.1100 26.1100	72,757.95 72,757.95	75,719.00 75,719.00	0.00	2,961.05 2,961.05
3,106.000 TELETOUCH COMMUNICATIONS INC 87951V206 KR2F10020002: NTGI STRUCTURED	0.0016 0.0016	13,650.87 13,650.87	4.97 4.97	0.00	-13,645.90 -13,645.90
177.000 TELIK INC COM NEW 87959M208 KR2F10020002: NTGI STRUCTURED	1.4500 1.4500	49,203.38 49,203.38	256.65 256.65	0.00	-48,946.73 -48,946.73
2,143.000 TELEVIDEO INC/CA 879913200 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	1,406.35 1,406.35	0.21 0.21	0.00	-1,406.14 -1,406.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,593.000 TELETECH HOLDINGS INC 879939106 KR2F10020002: NTGI STRUCTURED	28.9900 28.9900	77,508.25 77,508.25	191,131.07 191,131.07	0.00	113,622.82 113,622.82
7,598.000 TENET HEALTHCARE CORP 88033G407 KR2F19020002: S&P 500 INDEX	46.9400 46.9400	401,899.04 401,899.04	356,650.12 356,650.12	0.00	-45,248.92 -45,248.92
3,200.000 TENGASCO INC 88033R205 KR2F10020002: NTGI STRUCTURED	0.4410 0.4410	5,987.49 5,987.49	1,411.20 1,411.20	0.00	-4,576.29 -4,576.29
1,481.000 TENNANT CO 880345103 KR2F10020002: NTGI STRUCTURED	76.3200 76.3200	29,650.64 29,650.64	113,029.92 113,029.92	0.00	83,379.28 83,379.28
7,068.000 TENNECO INC 880349105 KR2F10020002: NTGI STRUCTURED	65.7000 65.7000	94,766.53 94,766.53	464,367.60 464,367.60	0.00	369,601.07 369,601.07
12,270.000 TERADATA CORP 88076W103 KR2F19020002: S&P 500 INDEX	40.2000 40.2000	697,078.90 697,078.90	493,254.00 493,254.00	0.00	-203,824.90 -203,824.90
4,000.000 TERRENO REALTY CORP 88146M101 KR2F10020002: NTGI STRUCTURED	19.3300 19.3300	55,378.57 55,378.57	77,320.00 77,320.00	0.00	21,941.43 21,941.43
2,765.000 TESARO INC 881569107 KR2F10020002: NTGI STRUCTURED	31.1100 31.1100	62,266.42 62,266.42	86,019.15 86,019.15	0.00	23,752.73 23,752.73
32,780.000 TESORO CORP 881609101 KR2F10060002: WESTFIELD CAPITAL	58.6700 58.6700	1,808,460.67 1,808,460.67	1,923,202.60 1,923,202.60	0.02	114,741.93 114,741.93
10,062.000 TESORO CORP 881609101 KR2F19020002: S&P 500 INDEX	58.6700 58.6700	230,249.50 230,249.50	590,337.54 590,337.54	0.00	360,088.04 360,088.04



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45,765.000 TESORO LOGISTIC LP 88160T107 KR2F35020002: TORTOISE CAP	73.4000 73.4000	1,946,645.29 1,946,645.29	3,359,151.00 3,359,151.00	0.03	1,412,505.71 1,412,505.71
77,700.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR2F20080002: LAZARD ASSET MGMT	52.4200 52.4200	4,075,365.00 4,075,365.00	4,073,034.00 4,073,034.00	0.03	-2,331.00 -2,331.00
21,500.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR2F20020002: BOSTON CO NON-US VAL	52.4200 52.4200	988,553.13 988,553.13	1,127,030.00 1,127,030.00	0.01	138,476.87 138,476.87
71,630.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR2F10060002: WESTFIELD CAPITAL	52.4200 52.4200	3,360,595.87 3,360,595.87	3,754,844.60 3,754,844.60	0.03	394,248.73 394,248.73
4,100.000 TETON ENERGY CORP 881628101 COM KR2F10020002: NTGI STRUCTURED	0.0230 0.0230	18,294.01 18,294.01	94.30 94.30	0.00	-18,199.71 -18,199.71
8,427.000 TETRA TECHNOLOGIES INC 88162F105 KR2F10020002: NTGI STRUCTURED	11.7800 11.7800	28,558.55 28,558.55	99,270.06 99,270.06	0.00	70,711.51 70,711.51
7,895.000 TETRA TECH INC 88162G103 KR2F10020002: NTGI STRUCTURED	27.5000 27.5000	164,089.47 164,089.47	217,112.50 217,112.50	0.00	53,023.03 53,023.03
5,249.000 TESSERA TECHNOLOGIES INC 88164L100 KR2F10020002: NTGI STRUCTURED	22.0800 22.0800	153,270.38 153,270.38	115,897.92 115,897.92	0.00	-37,372.46 -37,372.46
4,620.000 TEXAS CAPITAL BANCSHARES INC 88224Q107 KR2F10020002: NTGI STRUCTURED	53.9500 53.9500	85,377.32 85,377.32	249,249.00 249,249.00	0.00	163,871.68 163,871.68
3,264.000 TEXAS INDUSTRIES INC 882491103 KR2F10020002: NTGI STRUCTURED	92.3600 92.3600	130,933.61 130,933.61	301,463.04 301,463.04	0.00	170,529.43 170,529.43



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83,980.000 TEXAS INSTRUMENTS INC 882508104 KR2F19020002: S&P 500 INDEX	47.7900 47.7900	2,348,339.02 2,348,339.02	4,013,404.20 4,013,404.20	0.03	1,665,065.18 1,665,065.18
6,812.000 TEXAS ROADHOUSE INC 882681109 KR2F10020002: NTGI STRUCTURED	26.0000 26.0000	92,682.15 92,682.15	177,112.00 177,112.00	0.00	84,429.85 84,429.85
167.000 TEXTMUNICATION HOLDINGS INC 883178105 KR2F10020002: NTGI STRUCTURED	0.2000 0.2000	9,260.74 9,260.74	33.40 33.40	0.00	-9,227.34 -9,227.34
21,719.000 TEXTRON INC 883203101 KR2F19020002: S&P 500 INDEX	38.2900 38.2900	488,918.35 488,918.35	831,620.51 831,620.51	0.01	342,702.16 342,702.16
19,750.000 THERMO FISHER SCIENTIFIC INC 883556102 KR2F10060002: WESTFIELD CAPITAL	118.0000 118.0000	1,012,301.36 1,012,301.36	2,330,500.00 2,330,500.00	0.02	1,318,198.64 1,318,198.64
31,040.000 THERMO FISHER SCIENTIFIC INC 883556102 KR2F19020002: S&P 500 INDEX	118.0000 118.0000	2,124,494.22 2,124,494.22	3,662,720.00 3,662,720.00	0.03	1,538,225.78 1,538,225.78
6,305.000 THESTREET.INC 88368Q103 KR2F10020002: NTGI STRUCTURED	2.4100 2.4100	108,518.99 108,518.99	15,195.05 15,195.05	0.00	-93,323.94 -93,323.94
267.000 THOMAS GROUP INC 884402207 KR2F10020002: NTGI STRUCTURED	0.0060 0.0060	14,294.51 14,294.51	1.60 1.60	0.00	-14,292.91 -14,292.91
15,080.000 THOMSON REUTERS CORP 884903105 KR2F10070002: RIVER ROAD	36.3600 36.3600	433,211.82 433,211.82	548,308.80 548,308.80	0.00	115,096.98 115,096.98
5,437.000 THOR INDUSTRIES INC 885160101 KR2F10020002: NTGI STRUCTURED	56.8700 56.8700	193,719.75 193,719.75	309,202.19 309,202.19	0.00	115,482.44 115,482.44



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6,679.000 THORATEC CORP 885175307 KR2F10020002: NTGI STRUCTURED	34.8600 34.8600	139,507.15 139,507.15	232,829.94 232,829.94	0.00	93,322.79 93,322.79
48,361.000 3M CO 88579Y101 KR2F19020002: S&P 500 INDEX	143.2400 143.2400	2,213,394.90 2,213,394.90	6,927,229.64 6,927,229.64	0.06	4,713,834.74 4,713,834.74
300.000 TIDEWATER INC 886423102 KR2F10020002: NTGI STRUCTURED	56.1500 56.1500	16,307.00 16,307.00	16,845.00 16,845.00	0.00	538.00 538.00
8,635.000 TIFFANY & CO 886547108 KR2F19020002: S&P 500 INDEX	100.2500 100.2500	532,458.12 532,458.12	865,658.75 865,658.75	0.01	333,200.63 333,200.63
3,037.000 TIMBERLAND BANCORP INC/WA 887098101 KR2F10020002: NTGI STRUCTURED	10.5400 10.5400	15,671.36 15,671.36	32,009.98 32,009.98	0.00	16,338.62 16,338.62
32,900.000 TIME WARNER INC 887317303 KR2F10080002: WESTWOOD MGMT	70.2500 70.2500	2,011,917.36 2,011,917.36	2,311,225.00 2,311,225.00	0.02	299,307.64 299,307.64
68,633.000 TIME WARNER INC 887317303 KR2F19020002: S&P 500 INDEX	70.2500 70.2500	2,212,702.80 2,212,702.80	4,821,468.25 4,821,468.25	0.04	2,608,765.45 2,608,765.45
21,678.000 TIME WARNER CABLE INC 88732J207 KR2F19020002: S&P 500 INDEX	147.3000 147.3000	1,476,315.92 1,476,315.92	3,193,169.40 3,193,169.40	0.03	1,716,853.48 1,716,853.48
16,500.000 TIMKEN CO 887389104 KR2F10080002: WESTWOOD MGMT	67.8400 67.8400	816,443.17 816,443.17	1,119,360.00 1,119,360.00	0.01	302,916.83 302,916.83
5,546.000 TITAN INTERNATIONAL INC 88830M102 KR2F10020002: NTGI STRUCTURED	16.8200 16.8200	86,379.33 86,379.33	93,283.72 93,283.72	0.00	6,904.39 6,904.39



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,775.000 TITAN MACHINERY INC 88830R101 KR2F10020002: NTGI STRUCTURED	16.4600 16.4600	49,477.79 49,477.79	29,216.50 29,216.50	0.00	-20,261.29 -20,261.29
7,787.000 TITAN PHARMACEUTICALS INC 888314101 KR2F10020002: NTGI STRUCTURED	0.7700 0.7700	163,404.22 163,404.22	5,995.99 5,995.99	0.00	-157,408.23 -157,408.23
12,910.000 TIVO INC 888706108 KR2F10020002: NTGI STRUCTURED	12.9100 12.9100	102,564.11 102,564.11	166,668.10 166,668.10	0.00	64,103.99 64,103.99
148,675.000 TIVO INC 888706108 KR2F10030002: SYSTEMATIC	12.9100 12.9100	2,006,956.98 2,006,956.98	1,919,394.25 1,919,394.25	0.02	-87,562.73 -87,562.73
29,100.000 TL ADMIN CORP 88873Q101 COM KR2F10020002: NTGI STRUCTURED	0.0040 0.0040	250,757.61 250,757.61	116.40 116.40	0.00	-250,641.21 -250,641.21
1,275.000 TOMPKINS FINANCIAL CORP 890110109 KR2F10020002: NTGI STRUCTURED	48.1800 48.1800	51,416.80 51,416.80	61,429.50 61,429.50	0.00	10,012.70 10,012.70
5,296.000 TOOTSIE ROLL INDUSTRIES INC 890516107 KR2F10020002: NTGI STRUCTURED	29.4400 29.4400	123,460.20 123,460.20	155,914.24 155,914.24	0.00	32,454.04 32,454.04
176.000 TOR MINERALS INTERNATIONAL INC 890878309 KR2F10020002: NTGI STRUCTURED	9.4300 9.4300	2,218.12 2,218.12	1,659.68 1,659.68	0.00	-558.44 -558.44
6,832.000 TORCHMARK CORP 891027104 KR2F19020002: S&P 500 INDEX	81.9200 81.9200	208,847.17 208,847.17	559,677.44 559,677.44	0.00	350,830.27 350,830.27
525.000 TOROTEL INC 891305104 KR2F10020002: NTGI STRUCTURED	0.6700 0.6700	16.43 16.43	351.75 351.75	0.00	335.32 335.32



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,100.000 TOWER AUTOMOTIVE INC 891707101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	657,221.76 657,221.76	0.00 0.00	0.00	-657,221.76 -657,221.76
12,923.000 TOTAL SYSTEM SERVICES INC 891906109 KR2F19020002: S&P 500 INDEX	31.4100 31.4100	398,252.97 398,252.97	405,911.43 405,911.43	0.00	7,658.46 7,658.46
3,451.000 TOWNEBANK/PORTSMOUTH VA 89214P109 KR2F10020002: NTGI STRUCTURED	15.7100 15.7100	51,077.13 51,077.13	54,215.21 54,215.21	0.00	3,138.08 3,138.08
10,776.000 TRACTOR SUPPLY CO 892356106 KR2F19020002: S&P 500 INDEX	60.4000 60.4000	788,474.52 788,474.52	650,870.40 650,870.40	0.01	-137,604.12 -137,604.12
80,363.000 TRACTOR SUPPLY CO 892356106 KR2F10040002: GENEVA CAPITAL	60.4000 60.4000	3,637,975.16 3,637,975.16	4,853,925.20 4,853,925.20	0.04	1,215,950.04 1,215,950.04
1,100.000 TRANSACT TECHNOLOGIES INC 892918103 KR2F10020002: NTGI STRUCTURED	10.3600 10.3600	4,810.96 4,810.96	11,396.00 11,396.00	0.00	6,585.04 6,585.04
1,700.000 TRANS-INDUSTRIES INC 893239103 KR2F10020002: NTGI STRUCTURED	0.0003 0.0003	7,721.00 7,721.00	0.51 0.51	0.00	-7,720.49 -7,720.49
6,130.000 TRANS WORLD ENTERTAINMENT CORP 89336Q100 KR2F10020002: NTGI STRUCTURED	3.8000 3.8000	68,518.97 68,518.97	23,294.00 23,294.00	0.00	-45,224.97 -45,224.97
2,668.000 TRANSCAT INC 893529107 KR2F10020002: NTGI STRUCTURED	10.2600 10.2600	9,186.66 9,186.66	27,373.68 27,373.68	0.00	18,187.02 18,187.02
312.000 TRANSCEPT PHARMACEUTICALS INC 89354M106 KR2F10020002: NTGI STRUCTURED	1.9900 1.9900	7,411.66 7,411.66	620.88 620.88	0.00	-6,790.78 -6,790.78



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23.000 TRANSCOASTAL CORP 89355M105 KR2F10020002: NTGI STRUCTURED	0.2000 0.2000	35,711.64 35,711.64	4.60 4.60	0.00	-35,707.04 -35,707.04
428.000 TRANSGENOMIC INC 89365K305 KR2F10020002: NTGI STRUCTURED	3.7400 3.7400	50,075.82 50,075.82	1,600.72 1,600.72	0.00	-48,475.10 -48,475.10
146.000 TRANSENERIX INC 89366M201 KR2F10020002: NTGI STRUCTURED	5.0300 5.0300	2,688.69 2,688.69	734.38 734.38	0.00	-1,954.31 -1,954.31
3,868.000 TRANSMONTAIGNE PARTNERS LP 89376V100 KR2F10070002: RIVER ROAD	43.7500 43.7500	114,951.98 114,951.98	169,225.00 169,225.00	0.00	54,273.02 54,273.02
381.000 TRANSNET CORP 893782102 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,000.12 1,000.12	0.00 0.00	0.00	-1,000.12 -1,000.12
1,335.000 TRANSWITCH CORP 894065309 KR2F10020002: NTGI STRUCTURED	0.0052 0.0052	34,291.93 34,291.93	6.94 6.94	0.00	-34,284.99 -34,284.99
27,035.000 TRAVELERS COS INC/THE 89417E109 KR2F19020002: S&P 500 INDEX	94.0700 94.0700	1,082,025.64 1,082,025.64	2,543,182.45 2,543,182.45	0.02	1,461,156.81 1,461,156.81
4,467.000 TRAVELZOO INC 89421Q205 KR2F10020002: NTGI STRUCTURED	19.3500 19.3500	88,170.51 88,170.51	86,436.45 86,436.45	0.00	-1,734.06 -1,734.06
1,131.000 TRECORA RESOURCES 894648104 KR2F10020002: NTGI STRUCTURED	11.8400 11.8400	1,767.50 1,767.50	13,391.04 13,391.04	0.00	11,623.54 11,623.54
4,599.000 TREDEGAR CORP 894650100 KR2F10020002: NTGI STRUCTURED	23.4100 23.4100	89,865.74 89,865.74	107,662.59 107,662.59	0.00	17,796.85 17,796.85



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,326.000 TREEHOUSE FOODS INC 89469A104 KR2F10020002: NTGI STRUCTURED	80.0700 80.0700	151,978.45 151,978.45	346,382.82 346,382.82	0.00	194,404.37 194,404.37
49,800.000 TREX CO INC 89531P105 KR2F10080002: WESTWOOD MGMT	28.8200 28.8200	1,194,363.42 1,194,363.42	1,435,236.00 1,435,236.00	0.01	240,872.58 240,872.58
4,112.000 TREX CO INC 89531P105 KR2F10020002: NTGI STRUCTURED	28.8200 28.8200	52,618.98 52,618.98	118,507.84 118,507.84	0.00	65,888.86 65,888.86
994.000 TRI-VALLEY CORP 895735108 KR2F10020002: NTGI STRUCTURED	0.0015 0.0015	7,017.92 7,017.92	1.49 1.49	0.00	-7,016.43 -7,016.43
2,031.000 TRIAD GUARANTY INC 895925105 KR2F10020002: NTGI STRUCTURED	0.1501 0.1501	42,513.35 42,513.35	304.85 304.85	0.00	-42,208.50 -42,208.50
6,630.000 TRIAN ACQUISITION I 895ESC101 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,400.000 TRIANGLE PETE CORP COM NEW 89600B201 KR2F10020002: NTGI STRUCTURED	11.7500 11.7500	60,183.68 60,183.68	63,450.00 63,450.00	0.00	3,266.32 3,266.32
469.000 TRICO BANCSHARES 896095106 KR2F10020002: NTGI STRUCTURED	23.1400 23.1400	10,512.41 10,512.41	10,852.66 10,852.66	0.00	340.25 340.25
1,890.000 TRICO MARINE SERVICES INC/UNIT 896106200 KR2F10020002: NTGI STRUCTURED	0.0390 0.0390	68,526.49 68,526.49	73.71 73.71	0.00	-68,452.78 -68,452.78
122,249.000 TRIMBLE NAVIGATION LTD 896239100 KR2F10040002: GENEVA CAPITAL	36.9500 36.9500	3,079,868.61 3,079,868.61	4,517,100.55 4,517,100.55	0.04	1,437,231.94 1,437,231.94



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,956.000 TRINITY PLACE HOLDINGS INC 89656D101 KR2F10020002: NTGI STRUCTURED	6.4500 6.4500	6,806.88 6,806.88	12,616.20 12,616.20	0.00	5,809.32 5,809.32
562.000 TRIO TECH INTERNATIONAL 896712205 KR2F10020002: NTGI STRUCTURED	3.3200 3.3200	3,031.99 3,031.99	1,865.84 1,865.84	0.00	-1,166.15 -1,166.15
7,600.000 TRIPLE-S MANAGEMENT CORP 896749108 KR2F10020002: NTGI STRUCTURED	17.9300 17.9300	128,376.00 128,376.00	136,268.00 136,268.00	0.00	7,892.00 7,892.00
16,612.000 TRIQUINT SEMICONDUCTOR INC 89674K103 KR2F10020002: NTGI STRUCTURED	15.8100 15.8100	144,686.31 144,686.31	262,635.72 262,635.72	0.00	117,949.41 117,949.41
983.000 TRIPLE CROWN MEDIA INC 89675K102 KR2F10020002: NTGI STRUCTURED	0.0002 0.0002	49,000.15 49,000.15	0.20 0.20	0.00	-48,999.95 -48,999.95
8,657.000 TRIPADVISOR INC 896945201 KR2F19020002: S&P 500 INDEX	108.6600 108.6600	288,039.47 288,039.47	940,669.62 940,669.62	0.01	652,630.15 652,630.15
156.000 TRONOX LTD 897051116 KR2F10020002: NTGI STRUCTURED	95.8300 95.8300	9,467.80 9,467.80	14,949.48 14,949.48	0.00	5,481.68 5,481.68
193.000 TRONOX LTD 897051124 KR2F10020002: NTGI STRUCTURED	94.4000 94.4000	10,489.53 10,489.53	18,219.20 18,219.20	0.00	7,729.67 7,729.67
10,340.000 TROPICAL SPORTSWEAR INTL CORP 89708P102 COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	129,396.23 129,396.23	0.00 0.00	0.00	-129,396.23 -129,396.23
4,862.000 TRUEBLUE INC 89785X101 KR2F10020002: NTGI STRUCTURED	27.5700 27.5700	103,490.72 103,490.72	134,045.34 134,045.34	0.00	30,554.62 30,554.62



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16,500.000 TRUMP HOTELS & CASINO RESORTS 898168109 INC COM KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	75,477.75 75,477.75	0.00 0.00	0.00	-75,477.75 -75,477.75
7,644.000 TRUMP ENTMT RESORTS INC 89816T103 COM KR2F10020002: NTGI STRUCTURED	0.0057 0.0057	127,073.31 127,073.31	43.57 43.57	0.00	-127,029.74 -127,029.74
8,963.000 TRUSTCO BANK CORP NY 898349105 KR2F10020002: NTGI STRUCTURED	6.6800 6.6800	102,638.05 102,638.05	59,872.84 59,872.84	0.00	-42,765.21 -42,765.21
9,093.000 TRUSTMARK CORP 898402102 KR2F10020002: NTGI STRUCTURED	24.6900 24.6900	261,506.66 261,506.66	224,506.17 224,506.17	0.00	-37,000.49 -37,000.49
1,175.000 TRUMP CASINO HOLDINGS 898ESC108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
3,831.000 TUESDAY MORNING CORP 899035505 KR2F10020002: NTGI STRUCTURED	17.8200 17.8200	80,526.22 80,526.22	68,268.42 68,268.42	0.00	-12,257.80 -12,257.80
5,700.000 TUMI HOLDINGS INC 89969Q104 KR2F10020002: NTGI STRUCTURED	20.1300 20.1300	118,299.51 118,299.51	114,741.00 114,741.00	0.00	-3,558.51 -3,558.51
2,133.000 TURTLE BEACH CORPORATION 900450107 KR2F10020002: NTGI STRUCTURED	9.2400 9.2400	38,551.51 38,551.51	19,708.92 19,708.92	0.00	-18,842.59 -18,842.59
3,362.000 TUTOR PERINI CORP 901109108 KR2F10020002: NTGI STRUCTURED	31.7400 31.7400	26,405.60 26,405.60	106,709.88 106,709.88	0.00	80,304.28 80,304.28
148,973.000 TWENTY FIRST CENTURY FOX INC 90130A101 KR2F19020002: S&P 500 INDEX	35.1500 35.1500	2,012,065.44 2,012,065.44	5,236,400.95 5,236,400.95	0.04	3,224,335.51 3,224,335.51



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1,281.000 TWIN DISC INC 901476101 KR2F10020002: NTGI STRUCTURED	33.0500 33.0500	7,301.84 7,301.84	42,337.05 42,337.05	0.00	35,035.21 35,035.21
99.000 TWO RIVERS WATER & FARMING CO 90207B107 KR2F10020002: NTGI STRUCTURED	0.9800 0.9800	93.72 93.72	97.02 97.02	0.00	3.30 3.30
8,318.000 II-VI INC 902104108 KR2F10020002: NTGI STRUCTURED	14.4600 14.4600	43,432.93 43,432.93	120,278.28 120,278.28	0.00	76,845.35 76,845.35
5,330.000 TYLER TECHNOLOGIES INC 902252105 KR2F10020002: NTGI STRUCTURED	91.2100 91.2100	44,184.28 44,184.28	486,149.30 486,149.30	0.00	441,965.02 441,965.02
36,149.000 TYLER TECHNOLOGIES INC 902252105 KR2F10040002: GENEVA CAPITAL	91.2100 91.2100	3,012,044.56 3,012,044.56	3,297,150.29 3,297,150.29	0.03	285,105.73 285,105.73
71,050.000 TYSON FOODS INC 902494103 KR2F10030002: SYSTEMATIC	37.5400 37.5400	2,321,940.19 2,321,940.19	2,667,217.00 2,667,217.00	0.02	345,276.81 345,276.81
21,416.000 TYSON FOODS INC 902494103 KR2F19020002: S&P 500 INDEX	37.5400 37.5400	373,723.93 373,723.93	803,956.64 803,956.64	0.01	430,232.71 430,232.71
2,215.000 UFP TECHNOLOGIES INC 902673102 KR2F10020002: NTGI STRUCTURED	24.0900 24.0900	13,379.33 13,379.33	53,359.35 53,359.35	0.00	39,980.02 39,980.02
6,539.000 UIL HOLDINGS CORP 902748102 KR2F10020002: NTGI STRUCTURED	38.7100 38.7100	201,764.41 201,764.41	253,124.69 253,124.69	0.00	51,360.28 51,360.28
5,501.000 UMB FINANCIAL CORP 902788108 KR2F10020002: NTGI STRUCTURED	63.3900 63.3900	114,880.00 114,880.00	348,708.39 348,708.39	0.00	233,828.39 233,828.39



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1,437.000 USA TRUCK INC 902925106 KR2F10020002: NTGI STRUCTURED	18.5900 18.5900	12,506.59 12,506.59	26,713.83 26,713.83	0.00	14,207.24 14,207.24
29,600.000 US PLASTIC LMBR CORP COM 902948108 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	254,700.73 254,700.73	0.00 0.00	0.00	-254,700.73 -254,700.73
412.000 US GLOBAL INVESTORS INC 902952100 KR2F10020002: NTGI STRUCTURED	3.5200 3.5200	12,752.47 12,752.47	1,450.24 1,450.24	0.00	-11,302.23 -11,302.23
51,100.000 US BANCORP 902973304 KR2F10080002: WESTWOOD MGMT	43.3200 43.3200	1,849,790.08 1,849,790.08	2,213,652.00 2,213,652.00	0.02	363,861.92 363,861.92
14,134.000 US BANCORP 902973304 KR2F10070002: RIVER ROAD	43.3200 43.3200	425,867.51 425,867.51	612,284.88 612,284.88	0.01	186,417.37 186,417.37
141,230.000 US BANCORP 902973304 KR2F19020002: S&P 500 INDEX	43.3200 43.3200	3,873,124.09 3,873,124.09	6,118,083.60 6,118,083.60	0.05	2,244,959.51 2,244,959.51
1,845.000 UMH PROPERTIES INC 903002103 KR2F10020002: NTGI STRUCTURED	10.0300 10.0300	20,709.32 20,709.32	18,505.35 18,505.35	0.00	-2,203.97 -2,203.97
5,418.000 UNS ENERGY CORP 903119105 KR2F10020002: NTGI STRUCTURED	60.4100 60.4100	76,878.74 76,878.74	327,301.38 327,301.38	0.00	250,422.64 250,422.64
2,881.000 UQM TECHNOLOGIES INC 903213106 KR2F10020002: NTGI STRUCTURED	2.2700 2.2700	6,788.53 6,788.53	6,539.87 6,539.87	0.00	-248.66 -248.66
2,437.000 USANA HEALTH SCIENCES INC 90328M107 KR2F10020002: NTGI STRUCTURED	78.1400 78.1400	17,522.57 17,522.57	190,427.18 190,427.18	0.00	172,904.61 172,904.61



Asset Detail - By Asset type

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43,960.000 USG CORP 903293405 KR2F10050002: SASCO CAPITAL	30.1300 30.1300	934,640.77 934,640.77	1,324,514.80 1,324,514.80	0.01	389,874.03 389,874.03
5,187.000 USEC INC 90333E207 KR2F10020002: NTGI STRUCTURED	3.0300 3.0300	184,426.96 184,426.96	15,716.61 15,716.61	0.00	-168,710.35 -168,710.35
526.000 U S CONCRETE INC WT CL A EXP 90333L110 KR2F10020002: NTGI STRUCTURED	5.8300 5.8300	0.00 0.00	3,066.58 3,066.58	0.00	3,066.58 3,066.58
526.000 U S CONCRETE INC WT CL B EXP 90333L128 KR2F10020002: NTGI STRUCTURED	4.2500 4.2500	0.00 0.00	2,235.50 2,235.50	0.00	2,235.50 2,235.50
3,290.000 US PHYSICAL THERAPY INC 90337L108 KR2F10020002: NTGI STRUCTURED	34.1900 34.1900	57,389.13 57,389.13	112,485.10 112,485.10	0.00	55,095.97 55,095.97
5,987.000 US GEOTHERMAL INC 90338S102 KR2F10020002: NTGI STRUCTURED	0.6000 0.6000	13,863.35 13,863.35	3,592.20 3,592.20	0.00	-10,271.15 -10,271.15
3,168.000 USA MOBILITY INC 90341G103 KR2F10020002: NTGI STRUCTURED	15.4000 15.4000	58,120.17 58,120.17	48,787.20 48,787.20	0.00	-9,332.97 -9,332.97
425.000 UTG INC 90342M109 KR2F10020002: NTGI STRUCTURED	12.3700 12.3700	3,541.31 3,541.31	5,257.25 5,257.25	0.00	1,715.94 1,715.94
3,000.000 US SILICA HOLDINGS INC 90346E103 KR2F10020002: NTGI STRUCTURED	55.4400 55.4400	152,176.80 152,176.80	166,320.00 166,320.00	0.00	14,143.20 14,143.20
1,400.000 UBIQUITI NETWORKS INC 90347A100 KR2F10020002: NTGI STRUCTURED	45.1900 45.1900	57,948.94 57,948.94	63,266.00 63,266.00	0.00	5,317.06 5,317.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20.000 ULTIMATE LIFESTYLE CORP 903858108 KR2F10020002: NTGI STRUCTURED	0.1500 0.1500	68,031.60 68,031.60	3.00 3.00	0.00	-68,028.60 -68,028.60
17,392.000 ULTIMATE SOFTWARE GROUP INC 90385D107 KR2F10040002: GENEVA CAPITAL	138.1700 138.1700	2,606,845.26 2,606,845.26	2,403,052.64 2,403,052.64	0.02	-203,792.62 -203,792.62
3,295.000 ULTIMATE SOFTWARE GROUP INC 90385D107 KR2F10020002: NTGI STRUCTURED	138.1700 138.1700	136,829.89 136,829.89	455,270.15 455,270.15	0.00	318,440.26 318,440.26
2,174.000 ULTRA CLEAN HOLDINGS 90385V107 KR2F10020002: NTGI STRUCTURED	9.0500 9.0500	28,711.63 28,711.63	19,674.70 19,674.70	0.00	-9,036.93 -9,036.93
1,743.000 ULTRALIFE CORP 903899102 KR2F10020002: NTGI STRUCTURED	3.8400 3.8400	13,261.03 13,261.03	6,693.12 6,693.12	0.00	-6,567.91 -6,567.91
1,000.000 ULTRAGENYX PHARMACEUTICAL INC 90400D108 KR2F10020002: NTGI STRUCTURED	44.8900 44.8900	36,874.02 36,874.02	44,890.00 44,890.00	0.00	8,015.98 8,015.98
3,174.000 ULTRATECH INC 904034105 KR2F10020002: NTGI STRUCTURED	22.1800 22.1800	56,060.37 56,060.37	70,399.32 70,399.32	0.00	14,338.95 14,338.95
13,295.000 UMPQUA HOLDINGS CORP 904214103 KR2F10020002: NTGI STRUCTURED	17.9200 17.9200	307,002.73 307,002.73	238,246.40 238,246.40	0.00	-68,756.33 -68,756.33
12,602.000 UNDER ARMOUR INC 904311107 KR2F19020002: S&P 500 INDEX	59.4900 59.4900	617,686.35 617,686.35	749,692.98 749,692.98	0.01	132,006.63 132,006.63
99,599.000 UNDER ARMOUR INC 904311107 KR2F10040002: GENEVA CAPITAL	59.4900 59.4900	2,868,648.94 2,868,648.94	5,925,144.51 5,925,144.51	0.05	3,056,495.57 3,056,495.57



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
737.000 UNICO AMERICAN CORP 904607108 KR2F10020002: NTGI STRUCTURED	12.5100 12.5100	4,950.75 4,950.75	9,219.87 9,219.87	0.00	4,269.12 4,269.12
7,800.000 UNICORP INC COMPAR \$0.01 NEW 90465L409 KR2F10020002: NTGI STRUCTURED	0.0001 0.0001	39,270.16 39,270.16	0.78 0.78	0.00	-39,269.38 -39,269.38
2,468.000 UNIFIRST CORP/MA 904708104 KR2F10020002: NTGI STRUCTURED	106.0000 106.0000	46,039.92 46,039.92	261,608.00 261,608.00	0.00	215,568.08 215,568.08
7,393.000 UNIGENE LABORATORIES INC 904753100 KR2F10020002: NTGI STRUCTURED	0.0005 0.0005	11,172.04 11,172.04	3.70 3.70	0.00	-11,168.34 -11,168.34
3,951.000 UNION BANKSHARES CORP 90539J109 KR2F10020002: NTGI STRUCTURED	25.6500 25.6500	72,323.06 72,323.06	101,343.15 101,343.15	0.00	29,020.09 29,020.09
21,600.000 UNION PACIFIC CORP 907818108 KR2F10080002: WESTWOOD MGMT	99.7500 99.7500	1,076,473.38 1,076,473.38	2,154,600.00 2,154,600.00	0.02	1,078,126.62 1,078,126.62
70,478.000 UNION PACIFIC CORP 907818108 KR2F19020002: S&P 500 INDEX	99.7500 99.7500	1,343,720.22 1,343,720.22	7,030,180.50 7,030,180.50	0.06	5,686,460.28 5,686,460.28
5,004.000 UNISYS CORP 909214306 KR2F10020002: NTGI STRUCTURED	24.7400 24.7400	120,537.30 120,537.30	123,798.96 123,798.96	0.00	3,261.66 3,261.66
994.000 UNITED AMERICAN HEALTHCARE COR 90934C105 KR2F10020002: NTGI STRUCTURED	0.0362 0.0362	3,580.72 3,580.72	35.98 35.98	0.00	-3,544.74 -3,544.74
5,699.000 UNITED COMMUNITY FINANCIAL COR 909839102 KR2F10020002: NTGI STRUCTURED	4.1300 4.1300	65,163.11 65,163.11	23,536.87 23,536.87	0.00	-41,626.24 -41,626.24



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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2,552.000 UNITED COMMUNITY BANKS 90984P303 KR2F10020002: NTGI STRUCTURED	16.3700 16.3700	119,722.18 119,722.18	41,776.24 41,776.24	0.00	-77,945.94 -77,945.94
7,326.000 UNITED BANKSHARES INC 909907107 KR2F10020002: NTGI STRUCTURED	32.3300 32.3300	192,694.56 192,694.56	236,849.58 236,849.58	0.00	44,155.02 44,155.02
19,050.000 UNITED CONTINENTAL HOLDINGS IN 910047109 KR2F10030002: SYSTEMATIC	41.0700 41.0700	862,873.19 862,873.19	782,383.50 782,383.50	0.01	-80,489.69 -80,489.69
42,920.000 UNITED CONTINENTAL HOLDINGS IN 910047109 KR2F10060002: WESTFIELD CAPITAL	41.0700 41.0700	1,823,030.06 1,823,030.06	1,762,724.40 1,762,724.40	0.01	-60,305.66 -60,305.66
4,331.000 UNITED FINL BANCORP INC 910304104 KR2F10020002: NTGI STRUCTURED	13.5500 13.5500	46,010.68 46,010.68	58,685.05 58,685.05	0.00	12,674.37 12,674.37
3,474.000 UNITED FIRE GROUP INC 910340108 KR2F10020002: NTGI STRUCTURED	29.3200 29.3200	69,170.03 69,170.03	101,857.68 101,857.68	0.00	32,687.65 32,687.65
531.000 UNITED-GUARDIAN INC 910571108 KR2F10020002: NTGI STRUCTURED	28.6000 28.6000	2,496.35 2,496.35	15,186.60 15,186.60	0.00	12,690.25 12,690.25
5,699.000 UNITED NATURAL FOODS INC 911163103 KR2F10020002: NTGI STRUCTURED	65.1000 65.1000	50,849.50 50,849.50	371,004.90 371,004.90	0.00	320,155.40 320,155.40
1,590.000 UNITED ONLINE INC 911268209 KR2F10020002: NTGI STRUCTURED	10.4000 10.4000	30,910.09 30,910.09	16,536.00 16,536.00	0.00	-14,374.09 -14,374.09
6,640.000 UNITED PARCEL SERVICE INC 911312106 KR2F10070002: RIVER ROAD	102.6600 102.6600	460,798.26 460,798.26	681,662.40 681,662.40	0.01	220,864.14 220,864.14



TOTAL FUND - KR2G00000000

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,842.000 UNITED PARCEL SERVICE INC 911312106 KR2F19020002: S&P 500 INDEX	102.6600 102.6600	3,733,095.37 3,733,095.37	5,630,079.72 5,630,079.72	0.05	1,896,984.35 1,896,984.35
780.000 UNITED SECURITY BANCSHARES/FRE 911460103 KR2F10020002: NTGI STRUCTURED	5.5600 5.5600	14,117.79 14,117.79	4,336.80 4,336.80	0.00	-9,780.99 -9,780.99
1,981.000 US ENERGY CORP WYOMING 911805109 KR2F10020002: NTGI STRUCTURED	4.3300 4.3300	4,947.68 4,947.68	8,577.73 8,577.73	0.00	3,630.05 3,630.05
1,578.000 UNITED STATES LIME & MINERALS 911922102 KR2F10020002: NTGI STRUCTURED	64.8000 64.8000	25,705.39 25,705.39	102,254.40 102,254.40	0.00	76,549.01 76,549.01
11,259.000 UNITED STATES STEEL CORP 912909108 KR2F19020002: S&P 500 INDEX	26.0400 26.0400	436,585.02 436,585.02	293,184.36 293,184.36	0.00	-143,400.66 -143,400.66
8,733.000 UNITED STATIONERS INC 913004107 KR2F10020002: NTGI STRUCTURED	41.4700 41.4700	115,976.58 115,976.58	362,157.51 362,157.51	0.00	246,180.93 246,180.93
16,010.000 UNITED TECHNOLOGIES CORP 913017109 KR2F10060002: WESTFIELD CAPITAL	115.4500 115.4500	1,331,891.82 1,331,891.82	1,848,354.50 1,848,354.50	0.02	516,462.68 516,462.68
65,621.000 UNITED TECHNOLOGIES CORP 913017109 KR2F19020002: S&P 500 INDEX	115.4500 115.4500	2,012,012.81 2,012,012.81	7,575,944.45 7,575,944.45	0.06	5,563,931.64 5,563,931.64
2,075.000 UNITED WESTERN BANCORP INC 913201109 KR2F10020002: NTGI STRUCTURED	0.0300 0.0300	28,329.68 28,329.68	62.25 62.25	0.00	-28,267.43 -28,267.43
76,239.000 UNITEDHEALTH GROUP INC 91324P102 KR2F19020002: S&P 500 INDEX	81.7500 81.7500	2,806,314.28 2,806,314.28	6,232,538.25 6,232,538.25	0.05	3,426,223.97 3,426,223.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,200.000 UNITEDHEALTH GROUP INC 91324P102 KR2F10090002: INVESCO	81.7500 81.7500	3,922,557.26 3,922,557.26	4,512,600.00 4,512,600.00	0.04	590,042.74 590,042.74
1,375.000 UNITIL CORP 913259107 KR2F10020002: NTGI STRUCTURED	33.8300 33.8300	37,200.35 37,200.35	46,516.25 46,516.25	0.00	9,315.90 9,315.90
1,541.000 UNITY BANCORP INC 913290102 KR2F10020002: NTGI STRUCTURED	9.2800 9.2800	10,651.10 10,651.10	14,300.48 14,300.48	0.00	3,649.38 3,649.38
3,380.000 UNIVERSAL ACCESS GLOBAL HLDGS 91336M204 INC COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	355,037.28 355,037.28	0.00 0.00	0.00	-355,037.28 -355,037.28
7,620.000 UNIVERSAL AMERICAN CORP 91338E101 KR2F10020002: NTGI STRUCTURED	8.3300 8.3300	168,254.24 168,254.24	63,474.60 63,474.60	0.00	-104,779.64 -104,779.64
2,584.000 UNIVERSAL CORP/VA 913456109 KR2F10020002: NTGI STRUCTURED	55.3500 55.3500	112,290.99 112,290.99	143,024.40 143,024.40	0.00	30,733.41 30,733.41
7,511.000 UNIVERSAL DISPLAY CORP 91347P105 KR2F10020002: NTGI STRUCTURED	32.1000 32.1000	88,876.46 88,876.46	241,103.10 241,103.10	0.00	152,226.64 152,226.64
1,850.000 UNIVERSAL ELECTRONICS INC 913483103 KR2F10020002: NTGI STRUCTURED	48.8800 48.8800	25,088.82 25,088.82	90,428.00 90,428.00	0.00	65,339.18 65,339.18
2,218.000 UNIVERSAL FOREST PRODUCTS INC 913543104 KR2F10020002: NTGI STRUCTURED	48.2700 48.2700	44,637.13 44,637.13	107,062.86 107,062.86	0.00	62,425.73 62,425.73
1,169.000 UNIVERSAL HEALTH REALTY INCOME 91359E105 KR2F10020002: NTGI STRUCTURED	43.4800 43.4800	37,410.20 37,410.20	50,828.12 50,828.12	0.00	13,417.92 13,417.92



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,912.000 UNIVERSAL STAINLESS & ALLOY 913837100 KR2F10020002: NTGI STRUCTURED	32.4800 32.4800	27,010.35 27,010.35	62,101.76 62,101.76	0.00	35,091.41 35,091.41
1,718.000 UNIVERSAL TRUCKLOAD SERVICES I 91388P105 KR2F10020002: NTGI STRUCTURED	25.3600 25.3600	39,395.24 39,395.24	43,568.48 43,568.48	0.00	4,173.24 4,173.24
22,700.000 UNIVERSAL HEALTH SERVICES INC 913903100 KR2F10030002: SYSTEMATIC	95.7600 95.7600	1,817,143.12 1,817,143.12	2,173,752.00 2,173,752.00	0.02	356,608.88 356,608.88
4,393.000 UNIVERSAL TECHNICAL INSTITUTE 913915104 KR2F10020002: NTGI STRUCTURED	12.1400 12.1400	77,890.27 77,890.27	53,331.02 53,331.02	0.00	-24,559.25 -24,559.25
293.000 UNIVEST CORP OF PENNSYLVANIA 915271100 KR2F10020002: NTGI STRUCTURED	20.7000 20.7000	8,653.54 8,653.54	6,065.10 6,065.10	0.00	-2,588.44 -2,588.44
20,028.000 UNUM GROUP 91529Y106 KR2F19020002: S&P 500 INDEX	34.7600 34.7600	485,241.60 485,241.60	696,173.28 696,173.28	0.01	210,931.68 210,931.68
6,500.000 UNUM GROUP 91529Y106 KR2F10090002: INVESCO	34.7600 34.7600	200,986.50 200,986.50	225,940.00 225,940.00	0.00	24,953.50 24,953.50
8,680.000 UNWIRED PLANET INC 91531F103 KR2F10020002: NTGI STRUCTURED	2.2300 2.2300	79,861.76 79,861.76	19,356.40 19,356.40	0.00	-60,505.36 -60,505.36
1,875.000 URANIUM ENERGY CORP 916896103 KR2F10020002: NTGI STRUCTURED	1.5600 1.5600	4,213.42 4,213.42	2,925.00 2,925.00	0.00	-1,288.42 -1,288.42
988.000 URANIUM RESOURCES INC 916901606 KR2F10020002: NTGI STRUCTURED	2.5800 2.5800	32,057.20 32,057.20	2,549.04 2,549.04	0.00	-29,508.16 -29,508.16



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,931.000 URBAN OUTFITTERS INC	33.8600	177,753.77	268,543.66		90,789.89
917047102 KR2F19020002: S&P 500 INDEX	33.8600	177,753.77	268,543.66	0.00	90,789.89
1,793.000 UROLOGIX INC	0.1351	4,833.09	242.23		-4,590.86
917273104 KR2F10020002: NTGI STRUCTURED	0.1351	4,833.09	242.23	0.00	-4,590.86
3,250.000 URSTADT BIDDLE PROPERTIES INC	20.8800	68,236.76	67,860.00		-376.76
917286205 KR2F10020002: NTGI STRUCTURED	20.8800	68,236.76	67,860.00	0.00	-376.76
2,431.000 US ECOLOGY INC	48.9500	8,735.98	118,997.45		110,261.47
91732J102 KR2F10020002: NTGI STRUCTURED	48.9500	8,735.98	118,997.45	0.00	110,261.47
1,527.000 UTAH MEDICAL PRODUCTS INC	51.4400	43,701.56	78,548.88		34,847.32
917488108 KR2F10020002: NTGI STRUCTURED	51.4400	43,701.56	78,548.88	0.00	34,847.32
26,785.000 VF CORP	63.0000	1,354,828.40	1,687,455.00		332,626.60
918204108 KR2F19020002: S&P 500 INDEX	63.0000	1,354,828.40	1,687,455.00	0.01	332,626.60
1,293.000 VL DISSOLUTION CORP	0.0000	0.00	0.00		0.00
91825E101 COM	0.0000	0.00	0.00	0.00	0.00
KR2F10020002: NTGI STRUCTURED					
2,000.000 V ONE CORP	0.0001	22,477.52	0.20		-22,477.32
918278201 COM	0.0001	22,477.52	0.20	0.00	-22,477.32
KR2F10020002: NTGI STRUCTURED					
4,399.000 VOXX INTERNATIONAL CORP	9.4100	53,633.41	41,394.59		-12,238.82
91829F104 KR2F10020002: NTGI STRUCTURED	9.4100	53,633.41	41,394.59	0.00	-12,238.82
6,511.000 VAALCO ENERGY INC	7.2300	45,347.73	47,074.53		1,726.80
91851C201 KR2F10020002: NTGI STRUCTURED	7.2300	45,347.73	47,074.53	0.00	1,726.80



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,870.000 VAIL RESORTS INC 91879Q109 KR2F10020002: NTGI STRUCTURED	77.1800 77.1800	105,344.04 105,344.04	298,686.60 298,686.60	0.00	193,342.56 193,342.56
11,067.000 VALENCE TECHNOLOGY INC 918914102 KR2F10020002: NTGI STRUCTURED	0.0356 0.0356	52,692.02 52,692.02	393.99 393.99	0.00	-52,298.03 -52,298.03
46,690.000 VALE SA 91912E105 ADR KR2F20020002: BOSTON CO NON-US VAL	13.2300 13.2300	818,671.53 818,671.53	617,708.70 617,708.70	0.01	-200,962.83 -200,962.83
41,519.000 VALERO ENERGY CORP 91913Y100 KR2F19020002: S&P 500 INDEX	50.1000 50.1000	672,914.10 672,914.10	2,080,101.90 2,080,101.90	0.02	1,407,187.80 1,407,187.80
68,300.000 VALERO ENERGY CORP 91913Y100 KR2F10090002: INVESCO	50.1000 50.1000	3,663,512.60 3,663,512.60	3,421,830.00 3,421,830.00	0.03	-241,682.60 -241,682.60
29,937.000 VALERO ENERGY PARTNERS LP 91914J102 KR2F35020002: TORTOISE CAP	50.3100 50.3100	1,023,485.17 1,023,485.17	1,506,130.47 1,506,130.47	0.01	482,645.30 482,645.30
11,100.000 VALLEY MEDIA INC COM 91972C106 KR2F10020002: NTGI STRUCTURED	0.0002 0.0002	149,154.75 149,154.75	2.22 2.22	0.00	-149,152.53 -149,152.53
22,456.000 VALLEY NATIONAL BANCORP 919794107 KR2F10020002: NTGI STRUCTURED	9.9100 9.9100	229,315.21 229,315.21	222,538.96 222,538.96	0.00	-6,776.25 -6,776.25
47.000 VALLEY NATIONAL BANCORP 919794123 KR2F10020002: NTGI STRUCTURED	0.2055 0.2055	642.24 642.24	9.66 9.66	0.00	-632.58 -632.58
290.000 VALUE AMER INC COM 92038N102 KR2F10020002: NTGI STRUCTURED	0.0010 0.0010	3,691.09 3,691.09	0.29 0.29	0.00	-3,690.80 -3,690.80



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,481.000 VALUE LINE INC 920437100 KR2F10020002: NTGI STRUCTURED	16.8100 16.8100	82,373.44 82,373.44	41,705.61 41,705.61	0.00	-40,667.83 -40,667.83
3,681.000 VALUEVISION MEDIA INC 92047K107 KR2F10020002: NTGI STRUCTURED	4.9900 4.9900	80,073.21 80,073.21	18,368.19 18,368.19	0.00	-61,705.02 -61,705.02
6,093.000 VANDA PHARMACEUTICALS INC 921659108 KR2F10020002: NTGI STRUCTURED	16.1800 16.1800	85,051.01 85,051.01	98,584.74 98,584.74	0.00	13,533.73 13,533.73
8,088.000 VARIAN MEDICAL SYSTEMS INC 92220P105 KR2F19020002: S&P 500 INDEX	83.1400 83.1400	523,093.89 523,093.89	672,436.32 672,436.32	0.01	149,342.43 149,342.43
45,032.000 VARIAN MEDICAL SYSTEMS INC 92220P105 KR2F10040002: GENEVA CAPITAL	83.1400 83.1400	2,743,132.98 2,743,132.98	3,743,960.48 3,743,960.48	0.03	1,000,827.50 1,000,827.50
2,918.000 VASCO DATA SECURITY INTERNATIO 92230Y104 KR2F10020002: NTGI STRUCTURED	11.6000 11.6000	35,149.64 35,149.64	33,848.80 33,848.80	0.00	-1,300.84 -1,300.84
1,362.000 VASCULAR SOLUTIONS INC 92231M109 KR2F10020002: NTGI STRUCTURED	22.1900 22.1900	16,382.78 16,382.78	30,222.78 30,222.78	0.00	13,840.00 13,840.00
16,910.000 VASOMEDICAL INC 922321104 KR2F10020002: NTGI STRUCTURED	0.2581 0.2581	63,293.35 63,293.35	4,364.47 4,364.47	0.00	-58,928.88 -58,928.88
171.000 VCAMPUS CORP 92240C308 KR2F10020002: NTGI STRUCTURED	0.0031 0.0031	11,390.74 11,390.74	0.53 0.53	0.00	-11,390.21 -11,390.21
7,997.000 VECTOR GROUP LTD 92240M108 KR2F10020002: NTGI STRUCTURED	20.6800 20.6800	73,728.58 73,728.58	165,377.96 165,377.96	0.00	91,649.38 91,649.38



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,549.000 VEECO INSTRUMENTS INC 922417100 KR2F10020002: NTGI STRUCTURED	37.2600 37.2600	147,381.76 147,381.76	244,015.74 244,015.74	0.00	96,633.98 96,633.98
26.000 VENAXIS INC 92262A107 KR2F10020002: NTGI STRUCTURED	2.2300 2.2300	4,690.11 4,690.11	57.98 57.98	0.00	-4,632.13 -4,632.13
22,901.000 VENTAS INC 92276F100 KR2F19020002: S&P 500 INDEX	64.1000 64.1000	1,240,331.41 1,240,331.41	1,467,954.10 1,467,954.10	0.01	227,622.69 227,622.69
41,780.000 VERIFONE SYSTEMS INC 92342Y109 KR2F10060002: WESTFIELD CAPITAL	36.7500 36.7500	1,189,444.01 1,189,444.01	1,535,415.00 1,535,415.00	0.01	345,970.99 345,970.99
9,614.000 VERISIGN INC 92343E102 KR2F19020002: S&P 500 INDEX	48.8100 48.8100	344,156.14 344,156.14	469,259.34 469,259.34	0.00	125,103.20 125,103.20
42,500.000 VERISIGN INC 92343E102 KR2F10090002: INVESCO	48.8100 48.8100	2,271,345.03 2,271,345.03	2,074,425.00 2,074,425.00	0.02	-196,920.03 -196,920.03
22,300.000 VERIZON COMMUNICATIONS INC 92343V104 KR2F10080002: WESTWOOD MGMT	48.9300 48.9300	1,103,707.28 1,103,707.28	1,091,139.00 1,091,139.00	0.01	-12,568.28 -12,568.28
50,690.000 VERIZON COMMUNICATIONS INC 92343V104 KR2F10060002: WESTFIELD CAPITAL	48.9300 48.9300	2,452,996.66 2,452,996.66	2,480,261.70 2,480,261.70	0.02	27,265.04 27,265.04
17,010.000 VERIZON COMMUNICATIONS INC 92343V104 KR2F10070002: RIVER ROAD	48.9300 48.9300	705,140.92 705,140.92	832,299.30 832,299.30	0.01	127,158.38 127,158.38
322,206.000 VERIZON COMMUNICATIONS INC 92343V104 KR2F19020002: S&P 500 INDEX	48.9300 48.9300	10,566,624.47 10,566,624.47	15,765,539.58 15,765,539.58	0.13	5,198,915.11 5,198,915.11



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6,195.000 VERINT SYSTEMS INC 92343X100 KR2F10020002: NTGI STRUCTURED	49.0500 49.0500	220,070.62 220,070.62	303,864.75 303,864.75	0.00	83,794.13 83,794.13
49,882.000 VERISK ANALYTICS INC 92345Y106 KR2F10040002: GENEVA CAPITAL	60.0200 60.0200	3,131,362.95 3,131,362.95	2,993,917.64 2,993,917.64	0.03	-137,445.31 -137,445.31
825.000 VERSAR INC 925297103 KR2F10020002: NTGI STRUCTURED	3.2500 3.2500	2,375.25 2,375.25	2,681.25 2,681.25	0.00	306.00 306.00
5,549.000 VERSO PAPER CORP 92531L108 KR2F10020002: NTGI STRUCTURED	2.1000 2.1000	27,214.44 27,214.44	11,652.90 11,652.90	0.00	-15,561.54 -15,561.54
18,377.000 VERTEX PHARMACEUTICALS INC 92532F100 KR2F19020002: S&P 500 INDEX	94.6800 94.6800	1,397,638.42 1,397,638.42	1,739,934.36 1,739,934.36	0.01	342,295.94 342,295.94
385.000 VESTIN REALTY MORTGAGE II INC 92549X300 KR2F10020002: NTGI STRUCTURED	4.2000 4.2000	20,087.39 20,087.39	1,617.00 1,617.00	0.00	-18,470.39 -18,470.39
4,820.000 VIAD CORP 92552R406 KR2F10020002: NTGI STRUCTURED	23.8400 23.8400	114,550.12 114,550.12	114,908.80 114,908.80	0.00	358.68 358.68
4,715.000 VIASAT INC 92552V100 KR2F10020002: NTGI STRUCTURED	57.9600 57.9600	127,275.54 127,275.54	273,281.40 273,281.40	0.00	146,005.86 146,005.86
344.000 VIASYSTEMS GROUP INC 92553H803 KR2F10020002: NTGI STRUCTURED	10.8900 10.8900	29,255.18 29,255.18	3,746.16 3,746.16	0.00	-25,509.02 -25,509.02
30,433.000 VIACOM INC 92553P201 KR2F19020002: S&P 500 INDEX	86.7300 86.7300	1,500,411.94 1,500,411.94	2,639,454.09 2,639,454.09	0.02	1,139,042.15 1,139,042.15

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14,310.000 VIACOM INC 92553P201 KR2F10060002: WESTFIELD CAPITAL	86.7300 86.7300	1,213,645.53 1,213,645.53	1,241,106.30 1,241,106.30	0.01	27,460.77 27,460.77
3,312.000 VICAL INC 925602104 KR2F10020002: NTGI STRUCTURED	1.2200 1.2200	44,463.52 44,463.52	4,040.64 4,040.64	0.00	-40,422.88 -40,422.88
900.000 VICON INDUSTRIES INC 925811101 KR2F10020002: NTGI STRUCTURED	2.4500 2.4500	6,931.39 6,931.39	2,205.00 2,205.00	0.00	-4,726.39 -4,726.39
4,824.000 VICOR CORP 925815102 KR2F10020002: NTGI STRUCTURED	8.3800 8.3800	144,752.52 144,752.52	40,425.12 40,425.12	0.00	-104,327.40 -104,327.40
1,933.000 VIDEO DISPLAY CORP 926555103 KR2F10020002: NTGI STRUCTURED	3.3100 3.3100	3,752.18 3,752.18	6,398.23 6,398.23	0.00	2,646.05 2,646.05
6,412.000 VIEWCAST.COM INC 926713108 KR2F10020002: NTGI STRUCTURED	0.0041 0.0041	42,856.67 42,856.67	26.29 26.29	0.00	-42,830.38 -42,830.38
8,974.000 VIEWPOINT FINANCIAL GROUP INC 92672A101 KR2F10020002: NTGI STRUCTURED	26.9100 26.9100	90,776.39 90,776.39	241,490.34 241,490.34	0.00	150,713.95 150,713.95
1,131.000 VILLAGE SUPER MARKET INC 927107409 KR2F10020002: NTGI STRUCTURED	23.6300 23.6300	5,123.75 5,123.75	26,725.53 26,725.53	0.00	21,601.78 21,601.78
8,257.000 VIPSHOP HOLDINGS LTD 92763W103 KR2F20060002: FRANKIN TEMPLETON	187.7400 187.7400	1,502,691.43 1,502,691.43	1,550,169.18 1,550,169.18	0.01	47,477.75 47,477.75
26,163.000 VIPSHOP HOLDINGS LTD 92763W103 KR2F20050002: AMERICAN CENTURY	187.7400 187.7400	4,793,343.27 4,793,343.27	4,911,841.62 4,911,841.62	0.04	118,498.35 118,498.35



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3,659.000 VIRCO MANUFACTURING CORP 927651109 KR2F10020002: NTGI STRUCTURED	2.3200 2.3200	42,233.09 42,233.09	8,488.88 8,488.88	0.00	-33,744.21 -33,744.21
1,481.000 VISION SCIENCES INC/DE 927912105 KR2F10020002: NTGI STRUCTURED	1.1500 1.1500	5,966.01 5,966.01	1,703.15 1,703.15	0.00	-4,262.86 -4,262.86
4,400.000 VIRNETX HOLDING CORP 92823T108 KR2F10020002: NTGI STRUCTURED	17.6100 17.6100	135,708.71 135,708.71	77,484.00 77,484.00	0.00	-58,224.71 -58,224.71
8,575.000 VISA INC 92826C839 KR2F10060002: WESTFIELD CAPITAL	210.7100 210.7100	1,798,395.10 1,798,395.10	1,806,838.25 1,806,838.25	0.02	8,443.15 8,443.15
39,113.000 VISA INC 92826C839 KR2F19020002: S&P 500 INDEX	210.7100 210.7100	3,844,344.56 3,844,344.56	8,241,500.23 8,241,500.23	0.07	4,397,155.67 4,397,155.67
2,028.000 VIRTUSA CORP 92827P102 KR2F10020002: NTGI STRUCTURED	35.8000 35.8000	47,902.78 47,902.78	72,602.40 72,602.40	0.00	24,699.62 24,699.62
785.000 VIRTUS INVESTMENT PARTNERS INC 92828Q109 KR2F10020002: NTGI STRUCTURED	211.7500 211.7500	85,260.83 85,260.83	166,223.75 166,223.75	0.00	80,962.92 80,962.92
15,660.000 VISHAY INTERTECHNOLOGY INC 928298108 KR2F10020002: NTGI STRUCTURED	15.4900 15.4900	142,666.72 142,666.72	242,573.40 242,573.40	0.00	99,906.68 99,906.68
717.000 VISHAY PRECISION GROUP INC 92835K103 KR2F10020002: NTGI STRUCTURED	16.4600 16.4600	7,831.24 7,831.24	11,801.82 11,801.82	0.00	3,970.58 3,970.58
585.000 VISTEON CORP 92839U115 KR2F10020002: NTGI STRUCTURED	38.3300 38.3300	0.00 0.00	22,423.05 22,423.05	0.00	22,423.05 22,423.05



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869.000 VITESSE SEMICONDUCTOR CORP 928497304 KR2F10020002: NTGI STRUCTURED	3.4500 3.4500	54,828.65 54,828.65	2,998.05 2,998.05	0.00	-51,830.60 -51,830.60
2,800.000 VITAMIN SHOPPE INC 92849E101 KR2F10020002: NTGI STRUCTURED	43.0200 43.0200	124,992.28 124,992.28	120,456.00 120,456.00	0.00	-4,536.28 -4,536.28
6,768.000 VIVUS INC 928551100 KR2F10020002: NTGI STRUCTURED	5.3200 5.3200	37,131.41 37,131.41	36,005.76 36,005.76	0.00	-1,125.65 -1,125.65
5,049.000 VOCERA COMMUNICATIONS INC 92857F107 KR2F10020002: NTGI STRUCTURED	13.2000 13.2000	116,846.40 116,846.40	66,646.80 66,646.80	0.00	-50,199.60 -50,199.60
7,849.000 VODAFONE GROUP PLC NEW 92857W308 SPONSORED ADR NO PAR KR2F10070002: RIVER ROAD	33.3900 33.3900	372,780.34 372,780.34	262,078.11 262,078.11	0.00	-110,702.23 -110,702.23
7,196.000 VOLCANO CORP 928645100 KR2F10020002: NTGI STRUCTURED	17.6100 17.6100	128,105.10 128,105.10	126,721.56 126,721.56	0.00	-1,383.54 -1,383.54
4,999.000 VOLT INFORMATION SCIENCES INC 928703107 KR2F10020002: NTGI STRUCTURED	9.4900 9.4900	173,530.53 173,530.53	47,440.51 47,440.51	0.00	-126,090.02 -126,090.02
14,529.000 VONAGE HOLDINGS CORP 92886T201 KR2F10020002: NTGI STRUCTURED	3.7500 3.7500	114,910.10 114,910.10	54,483.75 54,483.75	0.00	-60,426.35 -60,426.35
13,561.000 VORNADO REALTY TRUST 929042109 KR2F19020002: S&P 500 INDEX	106.7300 106.7300	1,134,003.58 1,134,003.58	1,447,365.53 1,447,365.53	0.01	313,361.95 313,361.95
82,875.000 VOYA FINANCIAL INC 929089100 KR2F10030002: SYSTEMATIC	36.3400 36.3400	2,639,567.76 2,639,567.76	3,011,677.50 3,011,677.50	0.03	372,109.74 372,109.74



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544.000 VULCAN INTERNATIONAL CORP 929136109 KR2F10020002: NTGI STRUCTURED	39.2500 39.2500	21,401.60 21,401.60	21,352.00 21,352.00	0.00	-49.60 -49.60
10,177.000 VULCAN MATERIALS CO 929160109 KR2F19020002: S&P 500 INDEX	63.7500 63.7500	464,099.78 464,099.78	648,783.75 648,783.75	0.01	184,683.97 184,683.97
7,250.000 W&T OFFSHORE INC 92922P106 KR2F10020002: NTGI STRUCTURED	16.3700 16.3700	113,505.85 113,505.85	118,682.50 118,682.50	0.00	5,176.65 5,176.65
1,878.000 WD-40 CO 929236107 KR2F10020002: NTGI STRUCTURED	75.2200 75.2200	52,370.66 52,370.66	141,263.16 141,263.16	0.00	88,892.50 88,892.50
6,933.000 WHX CORP 929248409 COM NEW KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	147,442.69 147,442.69	0.00 0.00	0.00	-147,442.69 -147,442.69
6,985.000 WGL HOLDINGS INC 92924F106 KR2F10020002: NTGI STRUCTURED	43.1000 43.1000	283,442.82 283,442.82	301,053.50 301,053.50	0.00	17,610.68 17,610.68
1,718.000 WSFS FINANCIAL CORP 929328102 KR2F10020002: NTGI STRUCTURED	73.6700 73.6700	29,344.37 29,344.37	126,565.06 126,565.06	0.00	97,220.69 97,220.69
656.000 WQN INC 92932C103 KR2F10020002: NTGI STRUCTURED	0.0106 0.0106	874.26 874.26	6.95 6.95	0.00	-867.31 -867.31
312.000 WSI INDUSTRIES INC 92932Q102 KR2F10020002: NTGI STRUCTURED	8.3700 8.3700	1,217.75 1,217.75	2,611.44 2,611.44	0.00	1,393.69 1,393.69
8,275.000 WABASH NATIONAL CORP 929566107 KR2F10020002: NTGI STRUCTURED	14.2500 14.2500	132,855.85 132,855.85	117,918.75 117,918.75	0.00	-14,937.10 -14,937.10

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52,553.000 WABTEC CORP/DE 929740108 KR2F10040002: GENEVA CAPITAL	82.5900 82.5900	2,447,897.94 2,447,897.94	4,340,352.27 4,340,352.27	0.04	1,892,454.33 1,892,454.33
979.000 WAGWORKS INC 930427109 KR2F10020002: NTGI STRUCTURED	48.2100 48.2100	47,242.10 47,242.10	47,197.59 47,197.59	0.00	-44.51 -44.51
4,271.000 WAL-MART STORES INC 931142103 KR2F10070002: RIVER ROAD	75.0700 75.0700	252,313.51 252,313.51	320,623.97 320,623.97	0.00	68,310.46 68,310.46
65,000.000 WAL-MART STORES INC 931142103 KR2F10090002: INVESCO	75.0700 75.0700	5,006,628.37 5,006,628.37	4,879,550.00 4,879,550.00	0.04	-127,078.37 -127,078.37
125,408.000 WAL-MART STORES INC 931142103 KR2F19020002: S&P 500 INDEX	75.0700 75.0700	3,643,709.79 3,643,709.79	9,414,378.56 9,414,378.56	0.08	5,770,668.77 5,770,668.77
68,312.000 WALGREEN CO 931422109 KR2F19020002: S&P 500 INDEX	74.1300 74.1300	2,471,999.78 2,471,999.78	5,063,968.56 5,063,968.56	0.04	2,591,968.78 2,591,968.78
2,256.000 WALKING CO HOLDINGS INC/THE 932036106 KR2F10020002: NTGI STRUCTURED	7.5000 7.5000	12,783.06 12,783.06	16,920.00 16,920.00	0.00	4,136.94 4,136.94
8,100.000 WALTER ENERGY INC 93317Q105 KR2F10020002: NTGI STRUCTURED	5.4500 5.4500	118,373.40 118,373.40	44,145.00 44,145.00	0.00	-74,228.40 -74,228.40
4,000.000 WALTER INVESTMENT MANAGEMENT C 93317W102 KR2F10020002: NTGI STRUCTURED	29.7800 29.7800	150,834.55 150,834.55	119,120.00 119,120.00	0.00	-31,714.55 -31,714.55
82.000 WANDERPORT CORP 93369T106 KR2F10020002: NTGI STRUCTURED	0.0015 0.0015	3,335.62 3,335.62	0.12 0.12	0.00	-3,335.50 -3,335.50



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6,365.000 WARREN RESOURCES INC 93564A100 KR2F10020002: NTGI STRUCTURED	6.2000 6.2000	75,720.82 75,720.82	39,463.00 39,463.00	0.00	-36,257.82 -36,257.82
11,800.000 WASHINGTON FEDERAL INC 938824109 KR2F10020002: NTGI STRUCTURED	22.4300 22.4300	257,736.00 257,736.00	264,674.00 264,674.00	0.00	6,938.00 6,938.00
7,100.000 WASHINGTON PRIME GROUP INC 939647103 KR2F10090002: INVESCO	18.7400 18.7400	145,962.37 145,962.37	133,054.00 133,054.00	0.00	-12,908.37 -12,908.37
8,158.000 WASHINGTON REAL ESTATE INVESTM 939653101 KR2F10020002: NTGI STRUCTURED	25.9800 25.9800	202,183.61 202,183.61	211,944.84 211,944.84	0.00	9,761.23 9,761.23
1,159.000 WASHINGTON TRUST BANCORP INC 940610108 KR2F10020002: NTGI STRUCTURED	36.7700 36.7700	21,468.44 21,468.44	42,616.43 42,616.43	0.00	21,147.99 21,147.99
33,661.000 WASTE MANAGEMENT INC 94106L109 KR2F19020002: S&P 500 INDEX	44.7300 44.7300	944,741.56 944,741.56	1,505,656.53 1,505,656.53	0.01	560,914.97 560,914.97
6,597.000 WATERS CORP 941848103 KR2F19020002: S&P 500 INDEX	104.4400 104.4400	477,440.76 477,440.76	688,990.68 688,990.68	0.01	211,549.92 211,549.92
2,489.000 WATERSTONE FINANCIAL INC 94188P101 KR2F10020002: NTGI STRUCTURED	11.4100 11.4100	37,694.29 37,694.29	28,399.49 28,399.49	0.00	-9,294.80 -9,294.80
3,068.000 WATSCO INC 942622200 KR2F10020002: NTGI STRUCTURED	102.7600 102.7600	62,397.29 62,397.29	315,267.68 315,267.68	0.00	252,870.39 252,870.39
3,624.000 WATTS WATER TECHNOLOGIES INC 942749102 KR2F10020002: NTGI STRUCTURED	61.7300 61.7300	67,132.60 67,132.60	223,709.52 223,709.52	0.00	156,576.92 156,576.92



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4,899.000 WAUSAU PAPER CORP 943315101 KR2F10020002: NTGI STRUCTURED	10.8200 10.8200	62,863.04 62,863.04	53,007.18 53,007.18	0.00	-9,855.86 -9,855.86
1,020.000 WAVE SYSTEMS CORP-CLASS A 943526400 KR2F10020002: NTGI STRUCTURED	1.4100 1.4100	76,184.77 76,184.77	1,438.20 1,438.20	0.00	-74,746.57 -74,746.57
400.000 WAXMAN INDUSTRIES INC 944124502 KR2F10020002: NTGI STRUCTURED	2.8500 2.8500	1,500.00 1,500.00	1,140.00 1,140.00	0.00	-360.00 -360.00
3,104.000 WAYNE SAVINGS BANCSHARES INC 94624Q101 KR2F10020002: NTGI STRUCTURED	12.2500 12.2500	33,425.20 33,425.20	38,024.00 38,024.00	0.00	4,598.80 4,598.80
1,306.000 WAYSIDE TECHNOLOGY GROUP INC 946760105 KR2F10020002: NTGI STRUCTURED	15.3500 15.3500	13,375.53 13,375.53	20,047.10 20,047.10	0.00	6,671.57 6,671.57
7,256.000 WEB.COM GROUP INC 94733A104 KR2F10020002: NTGI STRUCTURED	28.8700 28.8700	101,326.51 101,326.51	209,480.72 209,480.72	0.00	108,154.21 108,154.21
73,635.000 WEB.COM GROUP INC 94733A104 KR2F10030002: SYSTEMATIC	28.8700 28.8700	2,038,965.12 2,038,965.12	2,125,842.45 2,125,842.45	0.02	86,877.33 86,877.33
71.000 WEBCO INDUSTRIES INC 947621207 KR2F10020002: NTGI STRUCTURED	101.0000 101.0000	3,290.85 3,290.85	7,171.00 7,171.00	0.00	3,880.15 3,880.15
4,045.000 WEBMD HEALTH CORP 94770V102 KR2F10020002: NTGI STRUCTURED	48.3000 48.3000	82,577.87 82,577.87	195,373.50 195,373.50	0.00	112,795.63 112,795.63
11,042.000 WEBSTER FINANCIAL CORP 947890109 KR2F10020002: NTGI STRUCTURED	31.5400 31.5400	185,363.13 185,363.13	348,264.68 348,264.68	0.00	162,901.55 162,901.55



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
113,325.000 WEBSTER FINANCIAL CORP 947890109 KR2F10030002: SYSTEMATIC	31.5400 31.5400	3,355,002.59 3,355,002.59	3,574,270.50 3,574,270.50	0.03	219,267.91 219,267.91
4,512.000 WEGENER CORP 948585104 KR2F10020002: NTGI STRUCTURED	0.0500 0.0500	8,245.37 8,245.37	225.60 225.60	0.00	-8,019.77 -8,019.77
3,200.000 WEIGHT WATCHERS INTERNATIONAL 948626106 KR2F10020002: NTGI STRUCTURED	20.1700 20.1700	120,820.80 120,820.80	64,544.00 64,544.00	0.00	-56,276.80 -56,276.80
2,738.000 WEIS MARKETS INC 948849104 KR2F10020002: NTGI STRUCTURED	45.7300 45.7300	98,762.29 98,762.29	125,208.74 125,208.74	0.00	26,446.45 26,446.45
5,025.000 WELLCARE HEALTH PLANS INC 94946T106 KR2F10020002: NTGI STRUCTURED	74.6600 74.6600	186,286.22 186,286.22	375,166.50 375,166.50	0.00	188,880.28 188,880.28
15,700.000 WELLMAN INC COM 949702104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	176,177.44 176,177.44	0.00 0.00	0.00	-176,177.44 -176,177.44
21,760.000 WELLPOINT INC 94973V107 KR2F19020002: S&P 500 INDEX	107.6100 107.6100	1,050,321.86 1,050,321.86	2,341,593.60 2,341,593.60	0.02	1,291,271.74 1,291,271.74
8,800.000 WELLPOINT INC 94973V107 KR2F10090002: INVESCO	107.6100 107.6100	928,532.00 928,532.00	946,968.00 946,968.00	0.01	18,436.00 18,436.00
63,100.000 WELLS FARGO & CO 949746101 KR2F10080002: WESTWOOD MGMT	52.5600 52.5600	1,873,638.16 1,873,638.16	3,316,536.00 3,316,536.00	0.03	1,442,897.84 1,442,897.84
372,927.000 WELLS FARGO & CO 949746101 KR2F19020002: S&P 500 INDEX	52.5600 52.5600	10,554,252.52 10,554,252.52	19,601,043.12 19,601,043.12	0.16	9,046,790.60 9,046,790.60



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

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41.000 WELLS FINANCIAL CORP 949759203 KR2F10020002: NTGI STRUCTURED	24.1000 24.1000	939.42 939.42	988.10 988.10	0.00	48.68 48.68
1,675.000 WELLS-GARDNER ELECTRONICS CORP 949765101 KR2F10020002: NTGI STRUCTURED	1.3800 1.3800	3,330.39 3,330.39	2,311.50 2,311.50	0.00	-1,018.89 -1,018.89
33,600.000 WENDYS CO 95058W100 KR2F10020002: NTGI STRUCTURED	8.5300 8.5300	151,828.36 151,828.36	286,608.00 286,608.00	0.00	134,779.64 134,779.64
178,600.000 WENDYS CO 95058W100 KR2F10030002: SYSTEMATIC	8.5300 8.5300	1,539,474.53 1,539,474.53	1,523,458.00 1,523,458.00	0.01	-16,016.53 -16,016.53
7,479.000 WERNER ENTERPRISES INC 950755108 KR2F10020002: NTGI STRUCTURED	26.5100 26.5100	153,219.63 153,219.63	198,268.29 198,268.29	0.00	45,048.66 45,048.66
4,859.000 WESBANCO INC 950810101 KR2F10020002: NTGI STRUCTURED	31.0400 31.0400	118,994.39 118,994.39	150,823.36 150,823.36	0.00	31,828.97 31,828.97
531.000 WEST BANCORPORATION INC 95123P106 KR2F10020002: NTGI STRUCTURED	15.2300 15.2300	9,768.84 9,768.84	8,087.13 8,087.13	0.00	-1,681.71 -1,681.71
1,818.000 WEST MARINE INC 954235107 KR2F10020002: NTGI STRUCTURED	10.2600 10.2600	18,315.21 18,315.21	18,652.68 18,652.68	0.00	337.47 337.47
9,774.000 WEST PHARMACEUTICAL SERVICES I 955306105 KR2F10020002: NTGI STRUCTURED	42.1800 42.1800	123,403.64 123,403.64	412,267.32 412,267.32	0.00	288,863.68 288,863.68
3,546.000 WESTAMERICA BANCORPORATION 957090103 KR2F10020002: NTGI STRUCTURED	52.2800 52.2800	188,987.77 188,987.77	185,384.88 185,384.88	0.00	-3,602.89 -3,602.89

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9,048.000 WESTELL TECHNOLOGIES INC 957541105 KR2F10020002: NTGI STRUCTURED	2.4500 2.4500	44,664.47 44,664.47	22,167.60 22,167.60	0.00	-22,496.87 -22,496.87
7,111.000 WESTERN ALLIANCE BANCORP 957638109 KR2F10020002: NTGI STRUCTURED	23.8000 23.8000	105,932.28 105,932.28	169,241.80 169,241.80	0.00	63,309.52 63,309.52
5,015.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105 KR2F10020002: NTGI STRUCTURED	14.1700 14.1700	84,557.46 84,557.46	71,062.55 71,062.55	0.00	-13,494.91 -13,494.91
16,278.000 WESTERN DIGITAL CORP 958102105 KR2F19020002: S&P 500 INDEX	92.3000 92.3000	539,763.18 539,763.18	1,502,459.40 1,502,459.40	0.01	962,696.22 962,696.22
21,345.000 WESTERN DIGITAL CORP 958102105 KR2F10030002: SYSTEMATIC	92.3000 92.3000	1,779,718.99 1,779,718.99	1,970,143.50 1,970,143.50	0.02	190,424.51 190,424.51
11,800.000 WESTERN DIGITAL CORP 958102105 KR2F10080002: WESTWOOD MGMT	92.3000 92.3000	393,942.09 393,942.09	1,089,140.00 1,089,140.00	0.01	695,197.91 695,197.91
27,400.000 WESTERN DIGITAL CORP 958102105 KR2F10090002: INVESCO	92.3000 92.3000	1,703,611.23 1,703,611.23	2,529,020.00 2,529,020.00	0.02	825,408.77 825,408.77
50,810.000 WESTERN GAS PARTNERS LP 958254104 KR2F35020002: TORTOISE CAP	76.4800 76.4800	1,994,737.50 1,994,737.50	3,885,948.80 3,885,948.80	0.03	1,891,211.30 1,891,211.30
24,547.000 WESTERN GAS EQUITY PARTNERS LP 95825R103 KR2F35020002: TORTOISE CAP	62.7000 62.7000	733,553.94 733,553.94	1,539,096.90 1,539,096.90	0.01	805,542.96 805,542.96
3,193.000 WESTERN METALS CORP 958619108 KR2F10020002: NTGI STRUCTURED	0.1300 0.1300	36,850.19 36,850.19	415.09 415.09	0.00	-36,435.10 -36,435.10

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9,830.000 WESTERN REFINING INC 959319104 KR2F10020002: NTGI STRUCTURED	37.5500 37.5500	146,966.08 146,966.08	369,116.50 369,116.50	0.00	222,150.42 222,150.42
33,771.000 WESTERN UNION CO/THE 959802109 KR2F10070002: RIVER ROAD	17.3400 17.3400	517,756.54 517,756.54	585,589.14 585,589.14	0.00	67,832.60 67,832.60
41,932.000 WESTERN UNION CO/THE 959802109 KR2F19020002: S&P 500 INDEX	17.3400 17.3400	555,453.24 555,453.24	727,100.88 727,100.88	0.01	171,647.64 171,647.64
47,800.000 WESTERN UNION CO/THE 959802109 KR2F10090002: INVESCO	17.3400 17.3400	805,985.91 805,985.91	828,852.00 828,852.00	0.01	22,866.09 22,866.09
9,200.000 WESTERN WTR CO 959881103 KR2F10020002: NTGI STRUCTURED	0.0003 0.0003	23,230.00 23,230.00	2.76 2.76	0.00	-23,227.24 -23,227.24
3,944.000 WESTFIELD FINANCIAL INC 96008P104 KR2F10020002: NTGI STRUCTURED	7.4600 7.4600	22,616.47 22,616.47	29,422.24 29,422.24	0.00	6,805.77 6,805.77
2,123.000 WESTMORELAND COAL CO 960878106 KR2F10020002: NTGI STRUCTURED	36.2800 36.2800	59,604.27 59,604.27	77,022.44 77,022.44	0.00	17,418.17 17,418.17
1,995.000 WESTWOOD HOLDINGS GROUP INC 961765104 KR2F10020002: NTGI STRUCTURED	60.0400 60.0400	59,622.28 59,622.28	119,779.80 119,779.80	0.00	60,157.52 60,157.52
18,133.000 WET SEAL INC/THE 961840105 KR2F10020002: NTGI STRUCTURED	0.9100 0.9100	77,246.26 77,246.26	16,501.03 16,501.03	0.00	-60,745.23 -60,745.23
5,039.000 WEX INC 96208T104 KR2F10020002: NTGI STRUCTURED	104.9700 104.9700	214,657.66 214,657.66	528,943.83 528,943.83	0.00	314,286.17 314,286.17

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1,775.000 WEYCO GROUP INC 962149100 KR2F10020002: NTGI STRUCTURED	27.4100 27.4100	26,062.87 26,062.87	48,652.75 48,652.75	0.00	22,589.88 22,589.88
45,537.000 WEYERHAEUSER CO 962166104 KR2F19020002: S&P 500 INDEX	33.0900 33.0900	1,178,957.15 1,178,957.15	1,506,819.33 1,506,819.33	0.01	327,862.18 327,862.18
62,270.000 WEYERHAEUSER CO 962166104 KR2F10050002: SASCO CAPITAL	33.0900 33.0900	1,601,725.00 1,601,725.00	2,060,514.30 2,060,514.30	0.02	458,789.30 458,789.30
6,049.000 WHIRLPOOL CORP 963320106 KR2F19020002: S&P 500 INDEX	139.2200 139.2200	313,525.11 313,525.11	842,141.78 842,141.78	0.01	528,616.67 528,616.67
5,495.000 WHITESTONE REIT 966084204 KR2F10020002: NTGI STRUCTURED	14.9100 14.9100	83,101.95 83,101.95	81,930.45 81,930.45	0.00	-1,171.50 -1,171.50
37,550.000 WHITING PETROLEUM CORP 966387102 KR2F10030002: SYSTEMATIC	80.2500 80.2500	2,245,402.44 2,245,402.44	3,013,387.50 3,013,387.50	0.03	767,985.06 767,985.06
28,599.000 WHOLE FOODS MARKET INC 966837106 KR2F19020002: S&P 500 INDEX	38.6300 38.6300	1,041,764.40 1,041,764.40	1,104,779.37 1,104,779.37	0.01	63,014.97 63,014.97
7,200.000 WICKES INC COM 967446105 KR2F10020002: NTGI STRUCTURED	0.0002 0.0002	51,093.12 51,093.12	1.44 1.44	0.00	-51,091.68 -51,091.68
24,765.000 WILHELMINA INTERNATIONAL INC 968235101 KR2F10020002: NTGI STRUCTURED	0.2789 0.2789	401,940.49 401,940.49	6,906.96 6,906.96	0.00	-395,033.53 -395,033.53
4,225.000 WILLBROS GROUP INC 969203108 KR2F10020002: NTGI STRUCTURED	12.3500 12.3500	107,462.96 107,462.96	52,178.75 52,178.75	0.00	-55,284.21 -55,284.21



TOTAL FUND - KR2G00000000

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50,940.000 WILLIAMS COS INC/THE 969457100 KR2F35020002: TORTOISE CAP	58.2100 58.2100	1,974,368.01 1,974,368.01	2,965,217.40 2,965,217.40	0.02	990,849.39 990,849.39
53,337.000 WILLIAMS COS INC/THE 969457100 KR2F19020002: S&P 500 INDEX	58.2100 58.2100	1,352,745.03 1,352,745.03	3,104,746.77 3,104,746.77	0.03	1,752,001.74 1,752,001.74
1,031.000 CLAYTON WILLIAMS ENERGY INC 969490101 KR2F10020002: NTGI STRUCTURED	137.3700 137.3700	18,390.99 18,390.99	141,628.47 141,628.47	0.00	123,237.48 123,237.48
13,250.000 WILLIAMS PARTNERS LP 96950F104 KR2F10070002: RIVER ROAD	54.2900 54.2900	676,018.81 676,018.81	719,342.50 719,342.50	0.01	43,323.69 43,323.69
1,906.000 WILLIS LEASE FINANCE CORP 970646105 KR2F10020002: NTGI STRUCTURED	24.5200 24.5200	28,554.31 28,554.31	46,735.12 46,735.12	0.00	18,180.81 18,180.81
1,623.000 WILSHIRE BANCORP INC 97186T108 KR2F10020002: NTGI STRUCTURED	10.2700 10.2700	26,682.50 26,682.50	16,668.21 16,668.21	0.00	-10,014.29 -10,014.29
46,891.000 WINDSTREAM HOLDINGS INC 97382A101 KR2F19020002: S&P 500 INDEX	9.9600 9.9600	568,163.84 568,163.84	467,034.36 467,034.36	0.00	-101,129.48 -101,129.48
1,099.000 WINLAND ELECTRONICS INC 974241101 KR2F10020002: NTGI STRUCTURED	0.8600 0.8600	2,414.05 2,414.05	945.14 945.14	0.00	-1,468.91 -1,468.91
400.000 WINMARK CORP 974250102 KR2F10020002: NTGI STRUCTURED	69.6300 69.6300	8,092.24 8,092.24	27,852.00 27,852.00	0.00	19,759.76 19,759.76
5,130.000 WINNEBAGO INDUSTRIES INC 974637100 KR2F10020002: NTGI STRUCTURED	25.1800 25.1800	80,178.36 80,178.36	129,173.40 129,173.40	0.00	48,995.04 48,995.04

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6,669.000 WINTHROP REALTY TRUST 976391300 KR2F10020002: NTGI STRUCTURED	15.3500 15.3500	76,651.57 76,651.57	102,369.15 102,369.15	0.00	25,717.58 25,717.58
3,992.000 WINTRUST FINANCIAL CORP 97650W108 KR2F10020002: NTGI STRUCTURED	46.0000 46.0000	107,527.41 107,527.41	183,632.00 183,632.00	0.00	76,104.59 76,104.59
4,437.000 WIRELESS TELECOM GROUP INC 976524108 KR2F10020002: NTGI STRUCTURED	2.6700 2.6700	26,509.37 26,509.37	11,846.79 11,846.79	0.00	-14,662.58 -14,662.58
1,162.000 WIRELESS XCESSORIES GROUP 97652L100 KR2F10020002: NTGI STRUCTURED	0.9510 0.9510	1,681.99 1,681.99	1,105.06 1,105.06	0.00	-576.93 -576.93
17,547.000 WISCONSIN ENERGY CORP 976657106 KR2F19020002: S&P 500 INDEX	46.9200 46.9200	405,917.08 405,917.08	823,305.24 823,305.24	0.01	417,388.16 417,388.16
11,300.000 WISDOMTREE INVESTMENTS INC 97717P104 KR2F10020002: NTGI STRUCTURED	12.3600 12.3600	127,510.33 127,510.33	139,668.00 139,668.00	0.00	12,157.67 12,157.67
13,536.000 WOLVERINE WORLD WIDE INC 978097103 KR2F10020002: NTGI STRUCTURED	26.0600 26.0600	128,078.96 128,078.96	352,748.16 352,748.16	0.00	224,669.20 224,669.20
7,636.000 WOODWARD INC 980745103 KR2F10020002: NTGI STRUCTURED	50.1800 50.1800	54,975.18 54,975.18	383,174.48 383,174.48	0.00	328,199.30 328,199.30
3,581.000 WORLD ACCEPTANCE CORP 981419104 KR2F10020002: NTGI STRUCTURED	75.9600 75.9600	39,972.14 39,972.14	272,012.76 272,012.76	0.00	232,040.62 232,040.62
8,505.000 WORLD FUEL SERVICES CORP 981475106 KR2F10020002: NTGI STRUCTURED	49.2300 49.2300	48,061.19 48,061.19	418,701.15 418,701.15	0.00	370,639.96 370,639.96

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6,543.000 WORLDGATE COMMUNICATIONS 98156L307 KR2F10020002: NTGI STRUCTURED	0.0002 0.0002	202,877.69 202,877.69	1.31 1.31	0.00	-202,876.38 -202,876.38
6,405.000 WORLD WRESTLING ENTERTAINMENT 98156Q108 KR2F10020002: NTGI STRUCTURED	11.9300 11.9300	92,644.13 92,644.13	76,411.65 76,411.65	0.00	-16,232.48 -16,232.48
10,105.000 WORTHINGTON INDUSTRIES INC 981811102 KR2F10020002: NTGI STRUCTURED	43.0400 43.0400	194,416.26 194,416.26	434,919.20 434,919.20	0.00	240,502.94 240,502.94
47.000 WORLDTEX INC 981907207 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	5,354.97 5,354.97	0.00 0.00	0.00	-5,354.97 -5,354.97
1,775.000 WRIGHT INVESTORS' SERVICE HOLD 982345100 KR2F10020002: NTGI STRUCTURED	1.7900 1.7900	2,769.62 2,769.62	3,177.25 3,177.25	0.00	407.63 407.63
4,999.000 WRIGHT MEDICAL GROUP INC 98235T107 KR2F10020002: NTGI STRUCTURED	31.4000 31.4000	95,891.95 95,891.95	156,968.60 156,968.60	0.00	61,076.65 61,076.65
1,724.000 WRIGHT MEDICAL GROUP INC-CVR 98235T115 RTS KR2F10020002: NTGI STRUCTURED	1.4900 1.4900	4,499.64 4,499.64	2,568.76 2,568.76	0.00	-1,930.88 -1,930.88
9,905.000 WYNDHAM WORLDWIDE CORP 98310W108 KR2F19020002: S&P 500 INDEX	75.7200 75.7200	260,593.00 260,593.00	750,006.60 750,006.60	0.01	489,413.60 489,413.60
6,303.000 WYNN RESORTS LTD 983134107 KR2F19020002: S&P 500 INDEX	207.5600 207.5600	719,082.17 719,082.17	1,308,250.68 1,308,250.68	0.01	589,168.51 589,168.51
3,089.000 XO GROUP INC 983772104 KR2F10020002: NTGI STRUCTURED	12.2200 12.2200	70,721.34 70,721.34	37,747.58 37,747.58	0.00	-32,973.76 -32,973.76

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381.000 XPO LOGISTICS INC 983793100 KR2F10020002: NTGI STRUCTURED	28.6200 28.6200	11,353.81 11,353.81	10,904.22 10,904.22	0.00	-449.59 -449.59
900.000 XRS CORP 983845108 KR2F10020002: NTGI STRUCTURED	2.5700 2.5700	2,945.25 2,945.25	2,313.00 2,313.00	0.00	-632.25 -632.25
36.000 XANADOO CO 98387T103 KR2F10020002: NTGI STRUCTURED	1,000.0000 1,000.0000	396,265.73 396,265.73	36,000.00 36,000.00	0.00	-360,265.73 -360,265.73
39,056.000 XCEL ENERGY INC 98389B100 KR2F19020002: S&P 500 INDEX	32.2300 32.2300	730,113.29 730,113.29	1,258,774.88 1,258,774.88	0.01	528,661.59 528,661.59
20,914.000 XILINX INC 983919101 KR2F19020002: S&P 500 INDEX	47.3100 47.3100	788,107.93 788,107.93	989,441.34 989,441.34	0.01	201,333.41 201,333.41
2,996.000 XCERRA CORP 98400J108 KR2F10020002: NTGI STRUCTURED	9.1000 9.1000	131,211.75 131,211.75	27,263.60 27,263.60	0.00	-103,948.15 -103,948.15
2,049.000 XENOPORT INC 98411C100 KR2F10020002: NTGI STRUCTURED	4.8300 4.8300	79,727.22 79,727.22	9,896.67 9,896.67	0.00	-69,830.55 -69,830.55
40,800.000 XEROX CORP 984121103 KR2F10090002: INVESCO	12.4400 12.4400	516,952.60 516,952.60	507,552.00 507,552.00	0.00	-9,400.60 -9,400.60
84,995.000 XEROX CORP 984121103 KR2F19020002: S&P 500 INDEX	12.4400 12.4400	678,700.81 678,700.81	1,057,337.80 1,057,337.80	0.01	378,636.99 378,636.99
16,100.000 XSTELOS HOLDINGS INC 984164202 KR2F10020002: NTGI STRUCTURED	0.5600 0.5600	0.00 0.00	9,016.00 9,016.00	0.00	9,016.00 9,016.00



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38,120.000 XYLEM INC/NY 98419M100 KR2F10050002: SASCO CAPITAL	39.0800 39.0800	960,841.94 960,841.94	1,489,729.60 1,489,729.60	0.01	528,887.66 528,887.66
14,299.000 XYLEM INC/NY 98419M100 KR2F19020002: S&P 500 INDEX	39.0800 39.0800	379,795.09 379,795.09	558,804.92 558,804.92	0.00	179,009.83 179,009.83
72,852.000 YAHOO! INC 984332106 KR2F19020002: S&P 500 INDEX	35.1300 35.1300	3,568,506.87 3,568,506.87	2,559,290.76 2,559,290.76	0.02	-1,009,216.11 -1,009,216.11
400.000 YORK WATER CO 987184108 KR2F10020002: NTGI STRUCTURED	20.8200 20.8200	6,450.97 6,450.97	8,328.00 8,328.00	0.00	1,877.03 1,877.03
34,342.000 YUM! BRANDS INC 988498101 KR2F19020002: S&P 500 INDEX	81.2000 81.2000	1,474,598.00 1,474,598.00	2,788,570.40 2,788,570.40	0.02	1,313,972.40 1,313,972.40
551.000 ZALICUS INC 98887C204 KR2F10020002: NTGI STRUCTURED	1.2200 1.2200	28,587.09 28,587.09	672.22 672.22	0.00	-27,914.87 -27,914.87
230.000 ZAP.COM CORP 989063102 KR2F10020002: NTGI STRUCTURED	1.0100 1.0100	287.50 287.50	232.30 232.30	0.00	-55.20 -55.20
54.000 ZANETT INC 98906R208 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	459.06 459.06	0.00 0.00	0.00	-459.06 -459.06
2,518.000 ZAZA ENERGY CORP 98919T100 KR2F10020002: NTGI STRUCTURED	0.8800 0.8800	10,679.72 10,679.72	2,215.84 2,215.84	0.00	-8,463.88 -8,463.88
6,119.000 ZEBRA TECHNOLOGIES CORP 989207105 KR2F10020002: NTGI STRUCTURED	82.3200 82.3200	200,166.62 200,166.62	503,716.08 503,716.08	0.00	303,549.46 303,549.46

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500.000 ZELTIQ AESTHETICS INC 98933Q108 KR2F10020002: NTGI STRUCTURED	15.1900 15.1900	7,849.00 7,849.00	7,595.00 7,595.00	0.00	-254.00 -254.00
2,450.000 ZEP INC 98944B108 KR2F10020002: NTGI STRUCTURED	17.6600 17.6600	23,011.16 23,011.16	43,267.00 43,267.00	0.00	20,255.84 20,255.84
1,141.000 ZHONE TECHNOLOGIES INC 98950P884 KR2F10020002: NTGI STRUCTURED	3.1000 3.1000	36,640.28 36,640.28	3,537.10 3,537.10	0.00	-33,103.18 -33,103.18
1,200.000 ZILLOW INC 98954A107 KR2F10020002: NTGI STRUCTURED	142.9300 142.9300	70,330.26 70,330.26	171,516.00 171,516.00	0.00	101,185.74 101,185.74
23,675.000 ZIMMER HOLDINGS INC 98956P102 KR2F10030002: SYSTEMATIC	103.8600 103.8600	2,400,664.89 2,400,664.89	2,458,885.50 2,458,885.50	0.02	58,220.61 58,220.61
13,057.000 ZIMMER HOLDINGS INC 98956P102 KR2F19020002: S&P 500 INDEX	103.8600 103.8600	1,015,053.07 1,015,053.07	1,356,100.02 1,356,100.02	0.01	341,046.95 341,046.95
427.000 ZION OIL & GAS INC 989696109 KR2F10020002: NTGI STRUCTURED	2.0700 2.0700	1,645.58 1,645.58	883.89 883.89	0.00	-761.69 -761.69
14,386.000 ZIONS BANCORPORATION 989701107 KR2F19020002: S&P 500 INDEX	29.4700 29.4700	314,404.56 314,404.56	423,955.42 423,955.42	0.00	109,550.86 109,550.86
2,625.000 ZIX CORP 98974P100 KR2F10020002: NTGI STRUCTURED	3.4200 3.4200	78,821.10 78,821.10	8,977.50 8,977.50	0.00	-69,843.60 -69,843.60
542.000 ZIPREALTY INC 98974V107 KR2F10020002: NTGI STRUCTURED	3.0300 3.0300	2,507.19 2,507.19	1,642.26 1,642.26	0.00	-864.93 -864.93



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38,982.000 ZOETIS INC 98978V103 KR2F19020002: S&P 500 INDEX	32.2700 32.2700	1,193,417.57 1,193,417.57	1,257,949.14 1,257,949.14	0.01	64,531.57 64,531.57
1,925.000 ZUMIEZ INC 989817101 KR2F10020002: NTGI STRUCTURED	27.5900 27.5900	48,859.37 48,859.37	53,110.75 53,110.75	0.00	4,251.38 4,251.38
68,600.000 ZYNGA INC 98986T108 KR2F10020002: NTGI STRUCTURED	3.2100 3.2100	253,428.98 253,428.98	220,206.00 220,206.00	0.00	-33,222.98 -33,222.98
2,957,873.160 MSCI EMERGING MARKETS FREE 99VVAAM86 KR2F25030002: BLACKROCK EMERG MKTS	45.4136 45.4136	124,686,871.46 124,686,871.46	134,327,668.54 134,327,668.54	1.13	9,640,797.08 9,640,797.08
831.000 MICROLOG CORP 99VVVAU409 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	447.46 447.46	0.00 0.00	0.00	-447.46 -447.46
2,097,864.110 CF ABERDEEN DE BUSINESS TR 99VVVAUL91 EMERGING MARKETS EQTY FD KR2F25020002: ABERDEEN	58.8260 58.8260	174,079,744.47 174,079,744.47	123,408,987.70 123,408,987.70	1.04	-50,670,756.77 -50,670,756.77
3,214,722.549 CF WTC CTF EMERGING MKT EQTY 99VVVAUMB5 FD KR2F25010002: WELLINGTON KR2	40.6662 40.6662	131,352,356.87 131,352,356.87	130,730,550.12 130,730,550.12	1.10	-621,806.75 -621,806.75
39,783,455.490 CF BLACKROCK ACWI EX-US 99VVVAUMC3 SUPERFUND A KR2F20030002: BLACKROCK ACWI EX-US	24.8919 24.8919	690,560,619.38 690,560,619.38	990,285,755.93 990,285,755.93	8.32	299,725,136.55 299,725,136.55
8,945,350.190 MFB NT COLLECTIVE NT 99VVVAUME9 COLLECTIVE DEV INTERNATL SMALL KR2F20040002: NTGI INTL SM CAP	15.0290 15.0290	46,778,669.73 46,778,669.73	134,439,668.01 134,439,668.01	1.13	87,660,998.28 87,660,998.28
1,426,303.510 MFB NT COLLECTIVE EMERGING 99VVVAUMF6 MARKETS SMALL CAP INDEX FUND KR2F20040002: NTGI INTL SM CAP	25.8000 25.8000	18,273,962.69 18,273,962.69	36,798,630.56 36,798,630.56	0.31	18,524,667.87 18,524,667.87



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3,071.000 GYRODYNE CO OF AMERICA INC 99VVAYVN1 2 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	39,032.41 39,032.41	0.00 0.00	0.00	-39,032.41 -39,032.41
982.000 GYRODYNE SPECIAL DIST LLC 99VVAZQP9 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
55,835.000 AMERICAN INTERNATIONAL GROUP ACG874152 INC KR2F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
70,100.000 SISTEMA JSFC GDR REPR 1/50 EXB05N808 RUB0.09 REGS KR2F20070002: LSV ASSET MANAGEMENT	30.8000 30.8000	2,148,565.00 2,148,565.00	2,159,080.00 2,159,080.00	0.02	10,515.00 10,515.00
58,210.000 ROSNEFT OJSC GDR EACH REPR 1 EXB17FSC3 ORD REGS KR2F20020002: BOSTON CO NON-US VAL	7.3150 7.3150	412,355.38 412,355.38	425,806.15 425,806.15	0.00	13,450.77 13,450.77
30,059.000 MARRIOTT INTERNATIONAL FHB903208 KR2F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
84,973.000 MARRIOTT INTERNATIONAL FHB903208 KR2F10090002: INVESCO	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
13,573.000 ACTAVIS PLC G0083B108 KR2F19020002: S&P 500 INDEX	223.0500 223.0500	1,970,640.65 1,970,640.65	3,027,457.65 3,027,457.65	0.03	1,056,817.00 1,056,817.00
15,590.000 ACTAVIS PLC G0083B108 KR2F10060002: WESTFIELD CAPITAL	223.0500 223.0500	2,244,960.00 2,244,960.00	3,477,349.50 3,477,349.50	0.03	1,232,389.50 1,232,389.50
22,298.000 AIRCASTLE LTD SHS G0129K104 KR2F10070002: RIVER ROAD	17.7700 17.7700	383,775.82 383,775.82	396,235.46 396,235.46	0.00	12,459.64 12,459.64

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6,220.000 AIRCASTLE LTD SHS G0129K104 KR2F10020002: NTGI STRUCTURED	17.7700 17.7700	47,685.61 47,685.61	110,529.40 110,529.40	0.00	62,843.79 62,843.79
76,582.000 ALKERMES PLC G01767105 KR2F20060002: FRANKIN TEMPLETON	50.3300 50.3300	3,836,758.20 3,836,758.20	3,854,372.06 3,854,372.06	0.03	17,613.86 17,613.86
6,985.000 ALLEGION PLC G0176J109 KR2F19020002: S&P 500 INDEX	56.6800 56.6800	188,550.13 188,550.13	395,909.80 395,909.80	0.00	207,359.67 207,359.67
7,800.000 ALLEGION PLC G0176J109 KR2F10090002: INVESCO	56.6800 56.6800	367,278.60 367,278.60	442,104.00 442,104.00	0.00	74,825.40 74,825.40
67,400.000 AMDOCS LTD COM G02602103 KR2F10080002: WESTWOOD MGMT	46.3300 46.3300	2,623,965.46 2,623,965.46	3,122,642.00 3,122,642.00	0.03	498,676.54 498,676.54
22,900.000 APEX SILVER MINES G04074103 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	127,937.78 127,937.78	0.00 0.00	0.00	-127,937.78 -127,937.78
23,069.000 AON CORP G0408V102 KR2F19020002: S&P 500 INDEX	90.0900 90.0900	1,152,410.57 1,152,410.57	2,078,286.21 2,078,286.21	0.02	925,875.64 925,875.64
8,618.000 A-POWER ENERGY GENERATION SYS G04136100 LTD KR2F10020002: NTGI STRUCTURED	0.0600 0.0600	72,466.22 72,466.22	517.08 517.08	0.00	-71,949.14 -71,949.14
5,157.000 ARGO GROUP INTERNATIONAL G0464B107 HOLDINGS LTD COM KR2F10020002: NTGI STRUCTURED	51.1100 51.1100	157,357.53 157,357.53	263,574.27 263,574.27	0.00	106,216.74 106,216.74
722.000 APCO OIL & GAS INTERNATIONAL G0471F109 KR2F10020002: NTGI STRUCTURED	14.4300 14.4300	15,896.09 15,896.09	10,418.46 10,418.46	0.00	-5,477.63 -5,477.63

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41.000 ASPEN INSURANCE HOLDINGS G05384105 LIMITED SHS KR2F10020002: NTGI STRUCTURED	45.4200 45.4200	1,918.39 1,918.39	1,862.22 1,862.22	0.00	-56.17 -56.17
10,897.000 ENERGY XXI BERMUDA LTD G10082140 KR2F10020002: NTGI STRUCTURED	23.6300 23.6300	341,440.72 341,440.72	257,496.11 257,496.11	0.00	-83,944.61 -83,944.61
49,257.000 ACCENTURE PLC G1151C101 KR2F19020002: S&P 500 INDEX	80.8400 80.8400	2,599,482.34 2,599,482.34	3,981,935.88 3,981,935.88	0.03	1,382,453.54 1,382,453.54
10,460.000 BUNGE LIMITED COM G16962105 KR2F10030002: SYSTEMATIC	75.6400 75.6400	834,848.14 834,848.14	791,194.40 791,194.40	0.01	-43,653.74 -43,653.74
131.000 ESCROW CDC LIQUIDATING TRUST G20ESC995 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	1,034.25 1,034.25	0.00 0.00	0.00	-1,034.25 -1,034.25
3,652.000 CONSOLIDATED WATER CO LTD G23773107 KR2F10020002: NTGI STRUCTURED	11.7700 11.7700	63,530.64 63,530.64	42,984.04 42,984.04	0.00	-20,546.60 -20,546.60
35,081.000 COVIDIEN PLC G2554F113 KR2F19020002: S&P 500 INDEX	90.1800 90.1800	1,754,261.50 1,754,261.50	3,163,604.58 3,163,604.58	0.03	1,409,343.08 1,409,343.08
21,500.000 DELPHI AUTOMOTIVE PLC G27823106 KR2F19020002: S&P 500 INDEX	68.7400 68.7400	779,127.89 779,127.89	1,477,910.00 1,477,910.00	0.01	698,782.11 698,782.11
37,090.000 EATON CORP PLC G29183103 KR2F19020002: S&P 500 INDEX	77.1800 77.1800	1,931,713.99 1,931,713.99	2,862,606.20 2,862,606.20	0.02	930,892.21 930,892.21
4,800.000 ENDURANCE SPECIALTY HLDGS LTD G30397106 SHS KR2F10020002: NTGI STRUCTURED	51.5900 51.5900	184,834.86 184,834.86	247,632.00 247,632.00	0.00	62,797.14 62,797.14

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1,101.000 ENSTAR GROUP LIMITED SHS G3075P101 KR2F10020002: NTGI STRUCTURED	150.7300 150.7300	117,580.31 117,580.31	165,953.73 165,953.73	0.00	48,373.42 48,373.42
6,504.000 ENSCO PLC G3157S106 KR2F10070002: RIVER ROAD	55.5700 55.5700	393,857.12 393,857.12	361,427.28 361,427.28	0.00	-32,429.84 -32,429.84
18,184.000 ENSCO PLC G3157S106 KR2F19020002: S&P 500 INDEX	55.5700 55.5700	1,012,007.77 1,012,007.77	1,010,484.88 1,010,484.88	0.01	-1,522.89 -1,522.89
1,900.000 FLEETMATICS GROUP LTD G35569105 KR2F10020002: NTGI STRUCTURED	32.3400 32.3400	69,409.50 69,409.50	61,446.00 61,446.00	0.00	-7,963.50 -7,963.50
4,893.000 FRESH DEL MONTE PRODUCE G36738105 KR2F10020002: NTGI STRUCTURED	30.6500 30.6500	101,936.24 101,936.24	149,970.45 149,970.45	0.00	48,034.21 48,034.21
2,227.000 GLOBAL SOURCE LTD SHS G39300101 KR2F10020002: NTGI STRUCTURED	8.2800 8.2800	26,484.82 26,484.82	18,439.56 18,439.56	0.00	-8,045.26 -8,045.26
704.000 GLOBAL INDEMNITY PLC G39319101 KR2F10020002: NTGI STRUCTURED	25.9900 25.9900	10,503.68 10,503.68	18,296.96 18,296.96	0.00	7,793.28 7,793.28
2,819.000 GREENLIGHT CAPITAL RE LTD CL A G4095J109 KR2F10020002: NTGI STRUCTURED	32.9400 32.9400	66,129.78 66,129.78	92,857.86 92,857.86	0.00	26,728.08 26,728.08
3,800.000 HELEN OF TROY LTD NEW G4388N106 KR2F10020002: NTGI STRUCTURED	60.6300 60.6300	122,049.10 122,049.10	230,394.00 230,394.00	0.00	108,344.90 108,344.90
4,779.000 HOLLYSYS AUTOMATION G45667105 TECHNOLOGIES LTD SHS KR2F10020002: NTGI STRUCTURED	24.4900 24.4900	67,169.58 67,169.58	117,037.71 117,037.71	0.00	49,868.13 49,868.13

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19,530.000 INGERSOLL-RAND PUBLIC LIMITED G47791101 COMPANY KR2F19020002: S&P 500 INDEX	62.5100 62.5100	685,012.45 685,012.45	1,220,820.30 1,220,820.30	0.01	535,807.85 535,807.85
70,200.000 WEATHERFORD INTL PLC ORD SHS G48833100 KR2F10030002: SYSTEMATIC	23.0000 23.0000	1,484,804.33 1,484,804.33	1,614,600.00 1,614,600.00	0.01	129,795.67 129,795.67
33,665.000 INVESCO LTD G491BT108 KR2F19020002: S&P 500 INDEX	37.7500 37.7500	611,805.28 611,805.28	1,270,853.75 1,270,853.75	0.01	659,048.47 659,048.47
82,350.000 INVESCO LTD G491BT108 KR2F10030002: SYSTEMATIC	37.7500 37.7500	2,717,421.29 2,717,421.29	3,108,712.50 3,108,712.50	0.03	391,291.21 391,291.21
13,830.000 JAZZ PHARMACEUTICALS PLC G50871105 KR2F10060002: WESTFIELD CAPITAL	147.0100 147.0100	1,837,763.51 1,837,763.51	2,033,148.30 2,033,148.30	0.02	195,384.79 195,384.79
2,274.000 KNIGHTSBRIDGE TANKERS LTD COM G5299G106 KR2F10020002: NTGI STRUCTURED	14.1900 14.1900	58,331.37 58,331.37	32,268.06 32,268.06	0.00	-26,063.31 -26,063.31
30,980.000 LIBERTY GLOBAL PLC SHS CL C G5480U120 KR2F10060002: WESTFIELD CAPITAL	42.3100 42.3100	1,182,725.60 1,182,725.60	1,310,763.80 1,310,763.80	0.01	128,038.20 128,038.20
1,900.000 LUXOFT HOLDING INC G57279104 KR2F10020002: NTGI STRUCTURED	36.0600 36.0600	50,379.67 50,379.67	68,514.00 68,514.00	0.00	18,134.33 18,134.33
12,751.000 MAIDEN HOLDINGS LTD SHS G5753U112 KR2F10020002: NTGI STRUCTURED	12.0900 12.0900	78,569.84 78,569.84	154,159.59 154,159.59	0.00	75,589.75 75,589.75
24,640.000 MALLINCKRODT PLC G5785G107 KR2F10030002: SYSTEMATIC	80.0200 80.0200	1,517,919.36 1,517,919.36	1,971,692.80 1,971,692.80	0.02	453,773.44 453,773.44



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13,988.000 MICHAEL KORS HOLDINGS LTD G60754101 KR2F19020002: S&P 500 INDEX	88.6500 88.6500	1,150,525.04 1,150,525.04	1,240,036.20 1,240,036.20	0.01	89,511.16 89,511.16
8,355.000 MONTPELIER RE HOLDINGS LTD CDT G62185106 SHS KR2F10020002: NTGI STRUCTURED	31.9500 31.9500	135,479.84 135,479.84	266,942.25 266,942.25	0.00	131,462.41 131,462.41
94,300.000 NABORS INDUSTRIES LTD SHS G6359F103 KR2F10090002: INVESCO	29.3700 29.3700	2,387,234.82 2,387,234.82	2,769,591.00 2,769,591.00	0.02	382,356.18 382,356.18
81,050.000 NABORS INDUSTRIES LTD SHS G6359F103 KR2F10050002: SASCO CAPITAL	29.3700 29.3700	1,133,380.32 1,133,380.32	2,380,438.50 2,380,438.50	0.02	1,247,058.18 1,247,058.18
20,366.000 NABORS INDUSTRIES LTD SHS G6359F103 KR2F19020002: S&P 500 INDEX	29.3700 29.3700	496,732.73 496,732.73	598,149.42 598,149.42	0.01	101,416.69 101,416.69
19,781.000 NOBLE CORP PLC G65431101 KR2F19020002: S&P 500 INDEX	33.5600 33.5600	772,119.39 772,119.39	663,850.36 663,850.36	0.01	-108,269.03 -108,269.03
6,196.000 NORDIC AMER TANKER SHIPPING G65773106 KR2F10020002: NTGI STRUCTURED	9.5300 9.5300	122,135.15 122,135.15	59,047.88 59,047.88	0.00	-63,087.27 -63,087.27
7,992.000 HOME LOAN SERVICING SOLUTION G6648D109 KR2F10020002: NTGI STRUCTURED	22.7300 22.7300	179,489.66 179,489.66	181,658.16 181,658.16	0.00	2,168.50 2,168.50
5,719.000 ONEBEACON INSURANCE GROUP LTD G67742109 CL A KR2F10020002: NTGI STRUCTURED	15.5400 15.5400	97,921.72 97,921.72	88,873.26 88,873.26	0.00	-9,048.46 -9,048.46
10,748.000 ORIENT EXPRESS HOTELS LTD CL A G67743107 SHS KR2F10020002: NTGI STRUCTURED	14.5400 14.5400	90,306.35 90,306.35	156,275.92 156,275.92	0.00	65,969.57 65,969.57



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,057.000 PARTNERRE HLDGS LTD BERMUDA G6852T105 COM KR2F10070002: RIVER ROAD	109.2100 109.2100	343,054.92 343,054.92	552,274.97 552,274.97	0.00	209,220.05 209,220.05
7,083.000 PLATINUM UNDERWRITERS HLDGS G7127P100 LTD SHS KR2F10020002: NTGI STRUCTURED	64.8500 64.8500	249,340.43 249,340.43	459,332.55 459,332.55	0.00	209,992.12 209,992.12
4,006.000 PRIMUS GUARANTY LTD SHS G72457107 KR2F10020002: NTGI STRUCTURED	1.6200 1.6200	37,005.36 37,005.36	6,489.72 6,489.72	0.00	-30,515.64 -30,515.64
9,676.000 ROWAN COS PLC G7665A101 KR2F19020002: S&P 500 INDEX	31.9300 31.9300	325,606.19 325,606.19	308,954.68 308,954.68	0.00	-16,651.51 -16,651.51
41,720.000 ROWAN COS PLC G7665A101 KR2F10050002: SASCO CAPITAL	31.9300 31.9300	1,317,464.30 1,317,464.30	1,332,119.60 1,332,119.60	0.01	14,655.30 14,655.30
25,408.000 SEAGATE TECHNOLOGY G7945M107 KR2F19020002: S&P 500 INDEX	56.8200 56.8200	628,031.46 628,031.46	1,443,682.56 1,443,682.56	0.01	815,651.10 815,651.10
15,149.000 PENTAIR PLC G7S00T104 KR2F19020002: S&P 500 INDEX	72.1200 72.1200	555,734.65 555,734.65	1,092,545.88 1,092,545.88	0.01	536,811.23 536,811.23
5,233.000 SHIP FINANCE INTL LTD SHS G81075106 KR2F10020002: NTGI STRUCTURED	18.5900 18.5900	136,500.98 136,500.98	97,281.47 97,281.47	0.00	-39,219.51 -39,219.51
17,620.000 SIGNET JEWELERS LTD G81276100 KR2F10060002: WESTFIELD CAPITAL	110.5900 110.5900	861,033.28 861,033.28	1,948,595.80 1,948,595.80	0.02	1,087,562.52 1,087,562.52
12,200.000 UTI WORLDWIDE INC G87210103 KR2F10020002: NTGI STRUCTURED	10.3400 10.3400	173,590.21 173,590.21	126,148.00 126,148.00	0.00	-47,442.21 -47,442.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,894.000 TEXTAINER GROUP HLDGS LTD SHS G8766E109 KR2F10020002: NTGI STRUCTURED	38.6200 38.6200	69,985.30 69,985.30	227,626.28 227,626.28	0.00	157,640.98 157,640.98
6,053.000 TOWER GROUP INTERNATIONAL LTD G8988C105 KR2F10020002: NTGI STRUCTURED	1.8000 1.8000	105,261.67 105,261.67	10,895.40 10,895.40	0.00	-94,366.27 -94,366.27
4,613.000 UTSTARCOM HOLDINGS CORP G9310A114 KR2F10020002: NTGI STRUCTURED	2.9300 2.9300	20,397.18 20,397.18	13,516.09 13,516.09	0.00	-6,881.09 -6,881.09
23,150.000 VALIDUS HOLDINGS LTD COM SHS G9319H102 KR2F10030002: SYSTEMATIC	38.2400 38.2400	759,962.58 759,962.58	885,256.00 885,256.00	0.01	125,293.42 125,293.42
2,012.000 VIEWTRAN GROUP INC G9363W104 KR2F10020002: NTGI STRUCTURED	1.9600 1.9600	10,310.17 10,310.17	3,943.52 3,943.52	0.00	-6,366.65 -6,366.65
9,406.000 GOLAR LNG LIMITED SHS G9456A100 KR2F10020002: NTGI STRUCTURED	60.1000 60.1000	96,169.20 96,169.20	565,300.60 565,300.60	0.00	469,131.40 469,131.40
30,209.000 PERRIGO CO PLC G97822103 KR2F10040002: GENEVA CAPITAL	145.7600 145.7600	4,699,009.95 4,699,009.95	4,403,263.84 4,403,263.84	0.04	-295,746.11 -295,746.11
10,410.000 PERRIGO CO PLC G97822103 KR2F19020002: S&P 500 INDEX	145.7600 145.7600	1,609,267.61 1,609,267.61	1,517,361.60 1,517,361.60	0.01	-91,906.01 -91,906.01
21,124.000 XL GROUP PLC G98290102 KR2F19020002: S&P 500 INDEX	32.7300 32.7300	455,066.97 455,066.97	691,388.52 691,388.52	0.01	236,321.55 236,321.55
75,000.000 MOVE INC GCE58M203 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 NATIONAL PENN BANCSHARES INC GDH138104 KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
26,275.000 ACE LIMITED SHS H0023R105 KR2F19020002: S&P 500 INDEX	103.7000 103.7000	1,592,973.30 1,592,973.30	2,724,717.50 2,724,717.50	0.02	1,131,744.20 1,131,744.20
35,400.000 ALLIED WORLD ASSURANCE COMPANY H01531104 HOLDINGS AG KR2F10030002: SYSTEMATIC	38.0200 38.0200	1,332,680.02 1,332,680.02	1,345,908.00 1,345,908.00	0.01	13,227.98 13,227.98
9,547.000 GARMIN LTD H2906T109 KR2F19020002: S&P 500 INDEX	60.9000 60.9000	406,215.23 406,215.23	581,412.30 581,412.30	0.00	175,197.07 175,197.07
20,600.000 GARMIN LTD H2906T109 KR2F10080002: WESTWOOD MGMT	60.9000 60.9000	1,066,608.86 1,066,608.86	1,254,540.00 1,254,540.00	0.01	187,931.14 187,931.14
24,500.000 GARMIN LTD H2906T109 KR2F10090002: INVESCO	60.9000 60.9000	1,223,325.23 1,223,325.23	1,492,050.00 1,492,050.00	0.01	268,724.77 268,724.77
31,801.000 TE CONNECTIVITY LTD H84989104 KR2F19020002: S&P 500 INDEX	61.8400 61.8400	1,100,999.19 1,100,999.19	1,966,573.84 1,966,573.84	0.02	865,574.65 865,574.65
26,475.000 TRANSOCEAN LTD H8817H100 KR2F19020002: S&P 500 INDEX	45.0300 45.0300	1,263,973.78 1,263,973.78	1,192,169.25 1,192,169.25	0.01	-71,804.53 -71,804.53
35,890.000 TYCO INTERNATIONAL LTD SHS H89128104 KR2F19020002: S&P 500 INDEX	45.6000 45.6000	753,344.14 753,344.14	1,636,584.00 1,636,584.00	0.01	883,239.86 883,239.86
2,072.000 ALTISOURCE PORTFOLIO SOLUTIONS L0175J104 SA REG SHS KR2F10020002: NTGI STRUCTURED	114.5800 114.5800	19,711.69 19,711.69	237,409.76 237,409.76	0.00	217,698.07 217,698.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
56,766.000 CHECK POINT SOFTWARE TECHNOLOG M22465104 KR2F20060002: FRANKIN TEMPLETON	67.0300 67.0300	3,755,070.90 3,755,070.90	3,805,024.98 3,805,024.98	0.03	49,954.08 49,954.08
1,228.000 SYNERON MEDICAL LTD M87245102 KR2F10020002: NTGI STRUCTURED	10.3200 10.3200	25,250.38 25,250.38	12,672.96 12,672.96	0.00	-12,577.42 -12,577.42
32,411.000 LYONDELLBASELL INDUSTRIES NV N53745100 KR2F19020002: S&P 500 INDEX	97.6500 97.6500	1,700,999.18 1,700,999.18	3,164,934.15 3,164,934.15	0.03	1,463,934.97 1,463,934.97
23,585.000 NIELSEN N V N63218106 KR2F19020002: S&P 500 INDEX	48.4100 48.4100	887,436.86 887,436.86	1,141,749.85 1,141,749.85	0.01	254,312.99 254,312.99
27,825.000 NXP SEMICONDUCTOR NV N6596X109 KR2F10030002: SYSTEMATIC	66.1800 66.1800	757,597.40 757,597.40	1,841,458.50 1,841,458.50	0.02	1,083,861.10 1,083,861.10
3,834.000 ORTHOFIX INTERNATIONAL NV N6748L102 KR2F10020002: NTGI STRUCTURED	36.2500 36.2500	126,220.94 126,220.94	138,982.50 138,982.50	0.00	12,761.56 12,761.56
3,862.000 VISTAPRINT NV N93540107 KR2F10020002: NTGI STRUCTURED	40.4600 40.4600	143,252.31 143,252.31	156,256.52 156,256.52	0.00	13,004.21 13,004.21
2,384.000 BANCO LATINOAMERICANO DE P16994132 COMERCIO EXTERIOR KR2F10020002: NTGI STRUCTURED	29.6700 29.6700	40,570.85 40,570.85	70,733.28 70,733.28	0.00	30,162.43 30,162.43
1,150.000 STEINER LEISURE LTD P8744Y102 KR2F10020002: NTGI STRUCTURED	43.2900 43.2900	37,663.71 37,663.71	49,783.50 49,783.50	0.00	12,119.79 12,119.79
1,300.000 ULTRAPETROL BAHAMAS LIMITED P94398107 SHS KR2F10020002: NTGI STRUCTURED	2.9700 2.9700	13,022.62 13,022.62	3,861.00 3,861.00	0.00	-9,161.62 -9,161.62



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
47,375.000 ROYAL CARIBBEAN CRUISES LTD V7780T103 KR2F10030002: SYSTEMATIC	55.6000 55.6000	2,416,914.93 2,416,914.93	2,634,050.00 2,634,050.00	0.02	217,135.07 217,135.07
19,585.000 AVAGO TECHNOLOGIES LTD Y0486S104 KR2F19020002: S&P 500 INDEX	72.0700 72.0700	1,328,351.82 1,328,351.82	1,411,490.95 1,411,490.95	0.01	83,139.13 83,139.13
1,306.000 DHT HOLDINGS INC Y2065G121 KR2F10020002: NTGI STRUCTURED	7.2000 7.2000	48,195.56 48,195.56	9,403.20 9,403.20	0.00	-38,792.36 -38,792.36
356.000 EAGLE BULK SHIPPING INC Y2187A119 KR2F10020002: NTGI STRUCTURED	3.0900 3.0900	34,458.78 34,458.78	1,100.04 1,100.04	0.00	-33,358.74 -33,358.74
110,800.000 FLEXTRONICS INTERNATIONAL LTD Y2573F102 KR2F10090002: INVESCO	11.0700 11.0700	879,619.32 879,619.32	1,226,556.00 1,226,556.00	0.01	346,936.68 346,936.68
150.000 GENCO SHIPPING & TRADING Y2685T107 LIMITED SHS KR2F10020002: NTGI STRUCTURED	0.9400 0.9400	2,750.40 2,750.40	141.00 141.00	0.00	-2,609.40 -2,609.40
1,656.000 TEEKAY TANKERS LTD CLASS A Y8565N102 KR2F10020002: NTGI STRUCTURED	4.2900 4.2900	34,332.41 34,332.41	7,104.24 7,104.24	0.00	-27,228.17 -27,228.17
TOTAL U.S. DOLLAR EQUITY		3,051,391,446.41	4,312,436,747.55		1,261,045,301.14
		3,051,391,446.41	4,312,436,747.55	36.23	1,261,045,301.14
TOTAL ASSETS EQUITY		4,012,021,566.29	5,336,018,190.27	44.83	1,323,996,623.98
FIXED INCOME SECURITIES					
AUSTRALIAN DOLLAR					
37,200,000.000 AUSTRALIA GOVERNMENT BOND AAB0WRQ03 5.250% 03/15/2019 KR2F30010002: PIMCO KR2	109.9930 103.8169	40,673,688.00 37,979,056.17	40,917,396.00 38,619,884.21	0.32	243,708.00 640,828.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 KFW AAB1VKSN5 6.000% 03/28/2017 KR2F30020002: MANULIFE ASSET MGMT	107.8158 101.7619	323,250.00 289,680.49	323,447.40 305,285.83	0.00	197.40 15,605.34
595,000.000 INTER-AMERICAN DEVELOPMENT BAN AAB3W4MB8 6.500% 08/20/2019 KR2F30020002: MANULIFE ASSET MGMT	114.0661 107.6613	675,330.95 631,670.80	678,693.30 640,584.67	0.01	3,362.35 8,913.87
180,000.000 PROVINCE OF ONTARIO CANADA AAB45LSQ9 6.250% 09/29/2020 KR2F30020002: MANULIFE ASSET MGMT	111.9136 105.6297	196,252.20 184,143.44	201,444.48 190,133.37	0.00	5,192.28 5,989.93
1,095,000.000 KFW AAB46KXG6 6.000% 01/19/2016 KR2F30020002: MANULIFE ASSET MGMT	104.8084 98.9234	1,131,326.50 1,132,457.82	1,147,651.98 1,083,211.32	0.01	16,325.48 -49,246.50
26,200,000.000 AUSTRALIA GOVERNMENT BOND AAB4KTTW1 4.500% 04/15/2020 KR2F30010002: PIMCO KR2	107.2890 101.2647	27,879,158.00 26,032,163.78	28,109,718.00 26,531,357.33	0.22	230,560.00 499,193.55
365,000.000 NATIONAL AUSTRALIA BANK LTD AAB4M3SP2 6.000% 02/15/2017 KR2F30020002: MANULIFE ASSET MGMT	106.6276 100.6405	390,916.60 381,610.99	389,190.74 367,337.68	0.00	-1,725.86 -14,273.31
875,000.000 QUEENSLAND TREASURY CORP AAB4Z5NS2 6.000% 10/21/2015 KR2F30020002: MANULIFE ASSET MGMT	104.2842 98.4286	922,536.25 929,007.95	912,486.75 861,250.62	0.01	-10,049.50 -67,757.33
670,000.000 KFW AAB5790J7 6.000% 08/20/2020 KR2F30020002: MANULIFE ASSET MGMT	112.2144 105.9136	664,559.60 665,224.16	751,836.48 709,620.86	0.01	87,276.88 44,396.70
200,000.000 WESTPAC BANKING CORP AAB5ZSZL1 7.250% 02/11/2020 KR2F30020002: MANULIFE ASSET MGMT	115.6375 109.1445	231,914.00 242,895.12	231,275.00 218,288.91	0.00	-639.00 -24,606.21
882,000.000 QUEENSLAND TREASURY CORP AAB674MG8 6.000% 04/21/2016 KR2F30020002: MANULIFE ASSET MGMT	105.7951 99.8547	926,791.44 949,132.64	933,112.78 880,718.50	0.01	6,321.34 -68,414.14



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,675,000.000 NEW SOUTH WALES TREASURY CORP AAB694MH4 6.000% 05/01/2020 KR2F30020002: MANULIFE ASSET MGMT	114.0131 107.6113	1,847,003.60 1,761,362.42	1,909,719.43 1,802,488.68	0.02	62,715.83 41,126.26
335,000.000 QUEENSLAND TREASURY CORP AAB7573B3 4.000% 06/21/2019 KR2F30020002: MANULIFE ASSET MGMT	103.1585 97.3662	343,274.50 318,129.64	345,580.98 326,176.61	0.00	2,306.48 8,046.97
180,000.000 EXPORT DEVELOPMENT CANADA AAB7X6G79 3.250% 08/08/2017 KR2F30020002: MANULIFE ASSET MGMT	100.5686 94.9217	178,264.80 169,173.30	181,023.48 170,859.01	0.00	2,758.68 1,685.71
850,000.000 MORGAN STANLEY AAB7YKFM5 8.000% 05/09/2017 KR2F30060002: LOOMIS	110.9561 104.7259	850,000.00 879,622.52	943,126.85 890,170.28	0.01	93,126.85 10,547.76
360,000.000 INTL BK RECON & DEVELOP AABJ3THW0 3.750% 01/23/2019 KR2F30020002: MANULIFE ASSET MGMT	101.5031 95.8037	357,556.75 320,431.74	365,411.16 344,893.32	0.00	7,854.41 24,461.58
81,700,000.000 CCP_IRS P AUD-BBR-BBSW 6M AA9QDBJG8 R 4.00% 2019 JUN 18 CME KR2F30010002: PIMCO KR2 AUD6B140618190618400	3.2642 3.0810	46,531.85 40,885.34	2,666,888.98 2,517,143.16	0.02	2,620,357.13 2,476,257.82
-81,700,000.000 CCP IRS P AUD-BBR-BBSW 6M AA9QDBJE3 R 4.00% 2019 JUN 18 CME KR2F30010002: PIMCO KR2 AUD6B140618190618400	0.0000 0.0000	-168,877.29 -153,779.60	0.00 0.00	0.00	168,877.29 153,779.60
14,200,000.000 CCP_IRS P AUD-BBR-BBSW 6M CME AA9QDPWK3 REC 3.50% 2019 JUN 18 KR2F30010002: PIMCO KR2 AUD6M140618190618	0.9620 0.9080	39,549.33 36,652.34	136,609.54 128,938.91	0.00	97,060.21 92,286.57
-14,200,000.000 CCP IRS P AUD-BBR-BBSW 6M CME AA9QDPWJ6 REC 3.50% 2019 JUN 18 KR2F30010002: PIMCO KR2 AUD6M140618190618	0.0000 0.0000	-0.05 -0.05	0.00 0.00	0.00	0.05 0.05
TOTAL AUSTRALIAN DOLLAR FIXED INCOME SECURITIES		77,509,027.03 72,789,521.01	81,144,613.33 76,588,343.27	0.64	3,635,586.30 3,798,822.26

BRAZIL REAL

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
275,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TAY4 9.750% 11/17/2015 DD 11/17/10 KR2F30020002: MANULIFE ASSET MGMT	99.9360 45.3410	345,033.99 156,191.12	274,824.00 124,687.63	0.00	-70,209.99 -31,503.49
34,000.000 ARCOS DORADOS HOLDINGS IN 144A 03965UAA8 10.250% 07/13/2016 DD 07/13/11 KR2F30020002: MANULIFE ASSET MGMT	94.5000 42.8746	32,138.21 14,336.71	32,130.00 14,577.38	0.00	-8.21 240.67
6,000,000.000 OI SA 144A 10553MAC5 9.750% 09/15/2016 DD 09/15/11 KR2F30060002: LOOMIS	93.7500 42.5344	3,359,738.96 3,359,738.96	5,625,000.00 2,552,062.07	0.02	2,265,261.04 -807,676.89
630,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BJ8 12.500% 01/05/2016 DD 09/26/05 KR2F30020002: MANULIFE ASSET MGMT	104.7500 47.5251	820,826.88 371,574.60	659,925.00 299,407.92	0.00	-160,901.88 -72,166.68
1,040,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BN9 10.250% 01/10/2028 DD 02/14/07 KR2F30020002: MANULIFE ASSET MGMT	105.6000 47.9107	687,840.08 687,840.08	1,098,240.00 498,271.40	0.00	410,399.92 -189,568.68
600,000.000 COSAN LUXEMBOURG SA 144A 22112EAB4 9.500% 03/14/2018 DD 03/14/13 KR2F30060002: LOOMIS	90.0206 40.8424	304,600.55 304,600.55	540,123.83 245,054.14	0.00	235,523.28 -59,546.41
1,100,000.000 BRAZIL NOTAS DO TESOIRO NACION LBB4Q5YM9 10.000% 01/01/2023 KR2F30020002: MANULIFE ASSET MGMT	89.4945 40.6036	969,732.31 411,671.05	984,439.50 446,640.13	0.00	14,707.19 34,969.08
350,000.000 ARCOS DORADOS HOLDINGS INC LBB5345G9 10.250% 07/13/2016 KR2F30020002: MANULIFE ASSET MGMT	94.5000 42.8746	368,375.00 199,856.23	330,750.00 150,061.25	0.00	-37,625.00 -49,794.98
45,400,000.000 BRAZIL NOTAS DO TESOIRO NACION LBB62L3V9 10.000% 01/01/2021 KR2F30010002: PIMCO KR2	91.3731 41.4560	40,516,820.77 17,675,108.99	41,483,387.40 18,821,009.67	0.16	966,566.63 1,145,900.68
925,000.000 BRAZIL NOTAS DO TESOIRO NACION LBB62L3V9 10.000% 01/01/2021 KR2F30020002: MANULIFE ASSET MGMT	91.3731 41.4560	876,117.22 385,101.92	845,201.18 383,467.71	0.00	-30,916.04 -1,634.21



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,400,000.000 BRAZIL NOTAS DO TESNTNB-INFLAT LBB7QMXZ7 6.000% 08/15/2022 KR2F30010002: PIMCO KR2	251.3373 114.0317	8,285,569.23 3,728,627.33	8,545,468.20 3,877,078.26	0.03	259,898.97 148,450.93
1,500,000.000 BANCO SANTANDER BRASIL SA/CAYM LBB946SX3 8.000% 03/18/2016 KR2F30060002: LOOMIS	95.5000 43.3283	1,518,750.00 755,785.02	1,432,500.00 649,925.14	0.01	-86,250.00 -105,859.88
1,200,000.000 BRF SA LBBB96CP7 7.750% 05/22/2018 KR2F30060002: LOOMIS	86.2500 39.1316	1,200,000.00 591,745.20	1,035,000.00 469,579.42	0.00	-165,000.00 -122,165.78
8,900.000 LETRA TESOURO NACIONAL LBBJ38WR6 0.000% 01/01/2018 KR2F30010002: PIMCO KR2	67.5298 30.6383	6,021,135.53 2,694,201.19	6,010,152.20 2,726,805.59	0.02	-10,983.33 32,604.40
400,000.000 INTERNATIONAL FINANCE CORP LBBJ4G2R0 10.000% 06/12/2017 KR2F30020002: MANULIFE ASSET MGMT	100.1000 45.4154	400,745.20 177,800.79	400,400.00 181,661.45	0.00	-345.20 3,860.66
40,300,000.000 IRS BRL ZCS R 11.68%- CDI LB9QDQ6W0 2021 JAN 04 KR2F30010002: PIMCO KR2 SWU009E52	-0.9333 -0.4234	27,309.46 12,219.82	-376,121.11 -170,646.12	-0.00	-403,430.57 -182,865.94
-40,300,000.000 IRS_ BRL ZCS R 11.68%- CDI LB9QDQ6X8 2021 JAN 04 KR2F30010002: PIMCO KR2 SWU009E52	0.0000 0.0000	-858.27 -383.97	0.00 0.00	0.00	858.27 383.97
19,700,000.000 ZCS IRS P CDI DAILY R 11.68% LB9QDRA78 2021 JAN 04 KR2F30010002: PIMCO KR2 SWU009F51	0.6396 0.2902	0.00 0.00	125,997.26 57,164.95	0.00	125,997.26 57,164.95
-19,700,000.000 ZCS_ IRS P CDI DAILY R 11.68% LB9QDRA86 2021 JAN 04 KR2F30010002: PIMCO KR2 SWU009F51	0.0000 0.0000	-8,721.90 -3,902.68	0.00 0.00	0.00	8,721.90 3,902.68
TOTAL BRAZIL REAL FIXED INCOME SECURITIES		65,725,153.22 31,522,112.91	69,047,417.46 31,326,807.99	0.26	3,322,264.24 -195,304.92

CANADIAN DOLLAR

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,700,000.000 GOVERNMENT OF CANADA NCBBTRTM4 2.500% 01-JUN-2024 SER B451 KR2F30010002: PIMCO KR2	102.3000 96.0428	6,722,780.00 6,090,853.91	6,854,100.00 6,434,868.33	0.05	131,320.00 344,014.42
CHILEAN PESO					
470,000,000.000 INTL BK RECON & DEVELOP LCBBCR9D6 4.250% 02/05/2016 KR2F30060002: LOOMIS	101.3400 0.1830	474,981,635.80 857,150.91	476,298,000.00 860,256.11	0.01	1,316,364.20 3,105.20
COLOMBIAN PESO					
520,000,000.000 EMPRESA DE TELECOMUNIC 144A 29245YAB5 7.000% 01/17/2023 DD 01/17/13 KR2F30060002: LOOMIS	92.5000 0.0492	294,124.30 294,124.30	481,000,000.00 255,885.27	0.00	480,705,875.70 -38,239.03
1,000,000,000.000 CITIGROUP INC LL9320202 11.000% 07/27/2020 KR2F30030002: STONE HARBOR	123.2200 0.0656	1,260,550,000.00 710,169.02	1,232,200,000.00 655,513.15	0.01	-28,350,000.00 -54,655.87
379,000,000.000 CITIGROUP INC LL9385643 11.000% 07/27/2020 KR2F30030002: STONE HARBOR	123.2200 0.0656	517,842,860.00 292,897.55	467,003,800.00 248,439.48	0.00	-50,839,060.00 -44,458.07
210,000,000.000 COLOMBIA GOVERNMENT INTERNATIO LLB068Z16 12.000% 10/22/2015 KR2F30030002: STONE HARBOR	109.0800 0.0580	242,591,879.26 129,356.54	229,068,000.00 121,860.97	0.00	-13,523,879.26 -7,495.57
85,000,000.000 COLOMBIA GOVERNMENT INTERNATIO LLB1YXLB1 9.850% 06/28/2027 KR2F30030002: STONE HARBOR	130.9200 0.0696	106,447,250.14 54,708.99	111,282,000.00 59,200.47	0.00	4,834,749.86 4,491.48
1,830,000,000.000 BOGOTA DISTRITO CAPITAL LLB23GQ33 9.750% 07/26/2028 KR2F30030002: STONE HARBOR	127.2200 0.0677	2,520,023,223.07 1,355,731.15	2,328,126,000.00 1,238,530.44	0.01	-191,897,223.07 -117,200.71
TOTAL COLOMBIAN PESO FIXED INCOME SECURITIES		4,647,749,336.77 2,836,987.55	4,848,679,800.00 2,579,429.78	0.02	200,930,463.23 -257,557.77
EURO CURRENCY UNIT					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000,000.000 REPUBLIC OF SLOVENIA DVBH7J9M4 4.700% 11/01/2016 KR2F30010002: PIMCO KR2	108.2690 148.2365	4,980,200.00 6,710,570.49	5,413,450.00 7,411,825.07	0.06	433,250.00 701,254.58
545,000.000 AUTONOMOUS COMMUNITY OF MADRID EEB1FH3Z8 4.300% 09/15/2026 KR2F30060002: LOOMIS	107.9412 147.7877	396,858.10 528,416.54	588,279.54 805,442.93	0.01	191,421.44 277,026.39
2,700,000.000 AUTONOMOUS COMMUNITY OF CATALO EEB61K8Y3 4.950% 02/11/2020 KR2F30010002: PIMCO KR2	111.9200 153.2353	2,791,800.00 3,796,708.41	3,021,840.00 4,137,352.24	0.03	230,040.00 340,643.83
3,100,000.000 SPAIN GOVERNMENT BOND EEB6W31Q1 5.850% 01/31/2022 KR2F30010002: PIMCO KR2	125.8460 172.3021	3,779,040.00 5,193,156.77	3,901,226.00 5,341,363.58	0.04	122,186.00 148,206.81
2,000,000.000 BPE FINANCIACIONES SA EEBGDW1T0 2.875% 05/19/2016 KR2F30010002: PIMCO KR2	102.4390 140.2544	2,030,285.00 2,784,840.42	2,048,780.00 2,805,087.14	0.02	18,495.00 20,246.72
4,000,000.000 BPE FINANCIACIONES SA EEBJ4G2J0 2.500% 02/01/2017 KR2F30010002: PIMCO KR2	101.9920 139.6423	4,005,730.00 5,494,459.55	4,079,680.00 5,585,693.87	0.05	73,950.00 91,234.32
155,000.000 NUMERICABLE GROUP SA EFBLWP5H2 5.375% 05/15/2022 KR2F30060002: LOOMIS	106.1250 145.3010	155,000.00 214,357.25	164,493.75 225,216.62	0.00	9,493.75 10,859.37
130,000.000 POLAND GOVERNMENT INTERNATIONA EGB05KXS2 4.200% 04/15/2020 KR2F30030002: STONE HARBOR	116.3580 159.3116	125,125.00 165,840.68	151,265.40 207,105.02	0.00	26,140.40 41,264.34
300,456.000 ITALY BUONI POLIENNICPI-INFLAT EI9404027 2.250% 04/22/2017 KR2F30010002: PIMCO KR2	104.0200 142.4190	311,454.90 430,615.82	312,534.33 427,906.38	0.00	1,079.43 -2,709.44
13,200,000.000 ITALY BUONI POLIENNALI DEL TES EIB7M5HQ9 5.500% 11/01/2022 KR2F30010002: PIMCO KR2	122.6490 167.9249	15,755,012.00 21,669,111.63	16,189,668.00 22,166,083.94	0.19	434,656.00 496,972.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,702,584.000 ITALY BUONI POLIENNICPI-INFLAT EIB8TWBX2 2.550% 10/22/2016 KR2F30010002: PIMCO KR2	104.0400 142.4464	1,775,686.58 2,454,675.68	1,771,368.39 2,425,269.03	0.02	-4,318.19 -29,406.65
6,511,700.000 ITALY BUONI POLIENNALI DEL REG EIBFZBB23 2.150% 11/12/2017 KR2F30010002: PIMCO KR2	103.9500 142.3231	6,726,904.32 9,295,147.25	6,768,912.15 9,267,656.07	0.08	42,007.83 -27,491.18
170,000.000 WIND ACQUISITION FIN SA 144A EL9531863 VAR RT 07/15/2020 KR2F30060002: LOOMIS	100.6280 137.7748	170,000.00 231,140.50	171,067.60 234,217.20	0.00	1,067.60 3,076.70
100,000.000 ALTICE SA ELBLWP5D8 7.250% 05/15/2022 KR2F30060002: LOOMIS	106.0000 145.1299	100,000.00 138,295.00	106,000.00 145,129.90	0.00	6,000.00 6,834.90
323,000.000 HUNGARY EMB2PHV86 4.375% 07/04/2017 KR2F30030002: STONE HARBOR	107.0600 146.5812	258,112.50 333,217.85	345,803.80 473,457.27	0.00	87,691.30 140,239.42
1,000,000.000 SCHAEFFLER HLDG FIN BV ENBCF52K4 6.875% 08/15/2018 KR2F30010002: PIMCO KR2	105.2500 144.1030	1,072,000.00 1,476,519.20	1,052,500.00 1,441,030.38	0.01	-19,500.00 -35,488.82
50,000.000 ROYAL BANK OF SCOTLAND PLC/THE EXB02YVM3 VAR RT 09/22/2021 KR2F30060002: LOOMIS	103.0000 141.0225	38,000.00 49,865.50	51,500.00 70,511.23	0.00	13,500.00 20,645.73
155,000.000 ROYAL BANK OF SCOTLAND GROUP P EXB04BL18 5.500% 11/29/2049 KR2F30060002: LOOMIS	97.6500 133.6975	101,912.50 132,104.09	151,357.50 207,231.12	0.00	49,445.00 75,127.03
600,000.000 BRADFORD & BINGLEY PLC EXB13W8C2 4.250% 05/04/2016 KR2F30010002: PIMCO KR2	106.9852 146.4788	640,200.00 831,939.94	641,911.20 878,872.72	0.01	1,711.20 46,932.78
900,000.000 ROYAL BANK OF SCOTLAND PLC/THE EXB2QQN80 6.934% 04/09/2018 KR2F30010002: PIMCO KR2	115.7468 158.4747	958,190.00 1,281,770.76	1,041,721.20 1,426,272.58	0.01	83,531.20 144,501.82

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
182,000.000 UKRAINE GOVERNMENT INTERNATION UAB0LZ4X7 4.950% 10/13/2015 KR2F30030002: STONE HARBOR	94.3500 129.1793	178,360.00 232,394.15	171,717.00 235,106.33	0.00	-6,643.00 2,712.18
-28,700,000.000 CDS SP UL ITRAXX MAIN21 V1 5YR XX9QDK9UE PUT SEP 14 000.950 ED 09/17/14 KR2F30010002: PIMCO KR2 317540J94	0.0553 0.0757	-63,427.00 -87,161.38	-15,867.94 -21,725.59	-0.00	47,559.06 65,435.79
-300,000.000 CDS SP UL ITRAXX MAIN21 V1 5YR XX9QDK9UJ PUT SEP 14 001.100 ED 091714 KR2F30010002: PIMCO KR2 317540L83	0.0303 0.0416	-762.00 -1,050.23	-91.04 -124.65	-0.00	670.96 925.58
-2,200,000.000 CCP IRS EUR-EURIBOR-6M CME XX9QC6YE3 PAY 2.75% 2044 SEP 17 KR2F30010002: PIMCO KR2 EUR6E140917440917275	0.0000 0.0000	-183,585.18 -249,951.22	0.00 0.00	0.00	183,585.18 249,951.22
2,200,000.000 CCP_IRS EUR-EURIBOR-6M CME XX9QC6YF0 PAY 2.75% 2044 SEP 17 KR2F30010002: PIMCO KR2 EUR6E140917440917275	-12.6288 -17.2907	0.02 0.02	-277,832.76 -380,394.72	-0.00	-277,832.78 -380,394.74
-25,900,000.000 CCP IRS EUR-EURIBOR-6M CME XX9QDJHF0 PAY 2.00% 2024 SEP 17 KR2F30010002: PIMCO KR2 EUR6M140917240917	0.0000 0.0000	-0.01 -0.01	0.00 0.00	0.00	0.01 0.01
25,900,000.000 CCP_IRS EUR-EURIBOR-6M CME XX9QDJHG8 PAY 2.00% 2024 SEP 17 KR2F30010002: PIMCO KR2 EUR6M140917240917	-4.8447 -6.6331	292,636.37 403,735.77	-1,254,782.48 -1,717,985.43	-0.01	-1,547,418.85 -2,121,721.20
1,600,000.000 CDS SP UL REPUBLIC OF ITALY XX9QCDYX6 R 100BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC032T6	1.2106 1.6574	0.00 0.00	19,368.80 26,518.79	0.00	19,368.80 26,518.79
-1,600,000.000 CDS_SP UL REPUBLIC OF ITALY XX9QCDYY4 R 100BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC032T6	0.0000 0.0000	-243,670.48 -303,710.91	0.00 0.00	0.00	243,670.48 303,710.91
3,100,000.000 CDS SP UL ITALY REPUBLIC XX9QC3GW0 R 100BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC033T5	1.1657 1.5960	0.00 0.00	36,136.08 49,475.71	0.00	36,136.08 49,475.71

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-3,100,000.000 CDS-SP UL ITALY REPUBLIC XX9QC3GX8 R 100BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC033T5	0.0000 0.0000	-464,513.30 -578,969.42	0.00 0.00	0.00	464,513.30 578,969.42
TOTAL EURO CURRENCY UNIT FIXED INCOME SECURITIES		45,686,549.32 62,628,040.10	46,652,006.52 63,873,594.73	0.54	965,457.20 1,245,554.63
INDIAN RUPEE					
90,570,000.000 INTL FINANCE CORP 45950VCV6 7.800% 06/03/2019 DD 03/21/14 KR2F30060002: LOOMIS	104.3724 1.7353	90,803,935.39 1,485,180.45	94,530,084.49 1,571,703.13	0.01	3,726,149.10 86,522.68
INDONESIAN RUPIAH					
1,390,000,000.000 INDONESIA TREASURY BOND FLB71C1X1 7.000% 05/15/2022 KR2F30030002: STONE HARBOR	93.0000 0.0078	1,396,950,000.00 125,230.98	1,292,700,000.00 109,043.12	0.00	-104,250,000.00 -16,187.86
2,170,000,000.000 INDONESIA GOVERNMENT FLBDFM7X5 8.375% 03/15/2024 KR2F30030002: STONE HARBOR	101.3500 0.0085	2,280,409,708.00 200,201.10	2,199,295,000.00 185,517.13	0.00	-81,114,708.00 -14,683.97
3,790,000,000.000 INDONESIA TREASURY BOND FLBDWZ4N2 7.875% 04/15/2019 KR2F30030002: STONE HARBOR	100.3500 0.0085	3,936,350,000.00 349,281.93	3,803,265,000.00 320,816.81	0.00	-133,085,000.00 -28,465.12
2,900,000,000.000 INDONESIA GOVERNMENT FLBDZCRY1 9.000% 03/15/2029 KR2F30030002: STONE HARBOR	102.6040 0.0087	3,204,790,000.00 283,822.61	2,975,516,000.00 250,993.70	0.00	-229,274,000.00 -32,828.91
TOTAL INDONESIAN RUPIAH FIXED INCOME SECURITIES		10,818,499,708.00 958,536.62	10,270,776,000.00 866,370.76	0.01	-547,723,708.00 -92,165.86
JAPANESE YEN					
100,000,000.000 EKSPORTFINANS ASA FJB4PDWG8 0.720% 07/28/2016 KR2F30010002: PIMCO KR2	93.4333 0.9223	85,150,000.00 1,062,184.25	93,433,300.00 922,297.02	0.01	8,283,300.00 -139,887.23

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-2,200,000,000.000 CCP IRS JPY-LIBOR-BBA 6M CME FJ9QCT5Y2 PAY 1.00% 2013 JAN 25 KR2F30010002: PIMCO KR2 JPY6L130918230918100	0.0000 0.0000	-57,449,627.00 -589,983.31	0.00 0.00	0.00	57,449,627.00 589,983.31
2,200,000,000.000 CCP_IRS JPY-LIBOR-BBA 6M CME FJ9QCT5X4 PAY 1.00% 2013 JAN 25 KR2F30010002: PIMCO KR2 JPY6L130918230918100	-3.3430 -0.0330	45.00 0.47	-73,545,780.00 -725,983.71	-0.01	-73,545,825.00 -725,984.18
TOTAL JAPANESE YEN FIXED INCOME SECURITIES		27,700,418.00 472,201.41	19,887,520.00 196,313.31	0.00	-7,812,898.00 -275,888.10
MALAYSIAN RINGGIT					
3,350,000.000 MALAYSIA GOVERNMENT BOND FNB11ZPD7 4.262% 09/15/2016 KR2F30020002: MANULIFE ASSET MGMT	101.8699 31.7253	3,492,375.00 1,098,058.48	3,412,641.65 1,062,797.15	0.01	-79,733.35 -35,261.33
3,150,000.000 MALAYSIA GOVERNMENT BOND FNB43XTL2 3.741% 02/27/2015 KR2F30020002: MANULIFE ASSET MGMT	100.3867 31.2634	3,196,260.00 1,071,671.43	3,162,181.05 984,796.34	0.01	-34,078.95 -86,875.09
1,100,000.000 MALAYSIA GOVERNMENT BOND FNB61CG70 3.835% 08/12/2015 KR2F30020002: MANULIFE ASSET MGMT	100.7688 31.3824	1,112,320.00 336,709.55	1,108,456.80 345,206.10	0.00	-3,863.20 8,496.55
TOTAL MALAYSIAN RINGGIT FIXED INCOME SECURITIES		7,800,955.00 2,506,439.46	7,683,279.50 2,392,799.59	0.02	-117,675.50 -113,639.87
MEXICAN NEW PESO					
3,593,000.000 PETROLEOS MEXICANOS 144A 71654QBA9 7.650% 11/24/2021 DD 12/07/11 KR2F30020002: MANULIFE ASSET MGMT	107.8094 8.3103	3,889,806.66 297,886.00	3,873,591.74 298,588.74	0.00	-16,214.92 702.74
5,810,000.000 MEXICAN BONOS LMB00L4V9 8.000% 12/07/2023 KR2F30020002: MANULIFE ASSET MGMT	116.8290 9.0056	6,962,453.39 544,207.40	6,787,764.90 523,222.46	0.00	-174,688.49 -20,984.94
2,500,000.000 MEXICAN BONOS LMB00L4V9 8.000% 12/07/2023 KR2F30060002: LOOMIS	116.8290 9.0056	2,891,183.32 218,584.69	2,920,725.00 225,138.75	0.00	29,541.68 6,554.06



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,442,000.000 MEXICAN BONOS LMB00L4V9 8.000% 12/07/2023 KR2F30030002: STONE HARBOR	116.8290 9.0056	10,907,935.52 844,370.15	11,030,994.18 850,304.03	0.01	123,058.66 5,933.88
1,143,000.000 MEXICAN BONOS LMB05M9C9 9.500% 12/18/2014 KR2F30030002: STONE HARBOR	102.9147 7.9330	1,208,023.17 93,199.08	1,176,315.02 90,674.09	0.00	-31,708.15 -2,524.99
7,647,000.000 MEXICAN BONOS LMB05QN18 10.000% 12/05/2024 KR2F30030002: STONE HARBOR	133.5279 10.2928	10,238,596.60 788,800.86	10,210,878.51 787,086.91	0.01	-27,718.09 -1,713.95
145,600,000.000 MEXICAN BONOS LMB05QN18 10.000% 12/05/2024 KR2F30010002: PIMCO KR2	133.5279 10.2928	188,283,179.90 14,391,547.80	194,416,622.40 14,986,250.14	0.13	6,133,442.50 594,702.34
12,400,000.000 AMERICA MOVIL SAB DE CV LMB29LKT3 8.460% 12/18/2036 KR2F30060002: LOOMIS	98.4160 7.5862	11,545,081.87 873,430.94	12,203,584.00 940,690.98	0.01	658,502.13 67,260.04
12,790,000.000 MEXICAN BONOS LMB3SRS02 8.500% 12/13/2018 KR2F30030002: STONE HARBOR	115.7287 8.9207	14,716,182.42 1,142,206.02	14,801,700.73 1,140,962.06	0.01	85,518.31 -1,243.96
39,900,000.000 MEXICAN BONOS LMB3ZD2V5 6.500% 06/10/2021 KR2F30060002: LOOMIS	107.1244 8.2575	41,751,186.31 3,216,261.58	42,742,635.60 3,294,737.97	0.03	991,449.29 78,476.39
10,500,000.000 MEXICAN BONOS LMB44NND2 8.500% 11/18/2038 KR2F30060002: LOOMIS	121.8788 9.3948	12,293,419.28 945,964.45	12,797,274.00 986,454.49	0.01	503,854.72 40,490.04
3,600,000.000 MEXICAN BONOS LMB45QPV2 6.000% 06/18/2015 KR2F30020002: MANULIFE ASSET MGMT	102.7350 7.9191	3,731,700.38 274,433.57	3,698,460.00 285,089.03	0.00	-33,240.38 10,655.46
19,980,500.000 MEXICAN BONOS LMB6TC403 7.750% 05/29/2031 KR2F30020002: MANULIFE ASSET MGMT	114.3737 8.8163	21,558,940.13 1,647,505.39	22,852,437.13 1,761,538.36	0.01	1,293,497.00 114,032.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
377,000.000 MEXICAN BONOS LMB6WC680 6.250% 06/16/2016 KR2F30030002: STONE HARBOR	105.4356 8.1273	397,390.22 30,658.69	397,492.21 30,639.96	0.00	101.99 -18.73
10,500,000.000 MEXICAN BONOS LMB7V21L7 7.750% 11/13/2042 KR2F30060002: LOOMIS	113.2406 8.7289	12,515,927.27 978,798.27	11,890,263.00 916,539.20	0.01	-625,664.27 -62,259.07
6,967,400.000 MEXICAN BONOS LMB81WLQ9 5.000% 06/15/2017 KR2F30020002: MANULIFE ASSET MGMT	103.4299 7.9727	7,231,556.36 601,376.83	7,206,374.85 555,490.24	0.00	-25,181.51 -45,886.59
2,000,000.000 GRUPO TELEVISA SAB LMB94V7J8 7.250% 05/14/2043 KR2F30060002: LOOMIS	84.6300 6.5235	1,682,416.64 129,888.76	1,692,600.00 130,470.98	0.00	10,183.36 582.22
16,500,000.000 MEX BONOS DESARR FIX RT LMBDC7KX7 4.750% 06/14/2018 KR2F30060002: LOOMIS	101.1448 7.7966	16,121,197.58 1,230,836.23	16,688,892.00 1,286,432.75	0.01	567,694.42 55,596.52
TOTAL MEXICAN NEW PESO FIXED INCOME SECURITIES		367,926,177.02 28,249,956.71	377,388,605.27 29,090,311.14	0.24	9,462,428.25 840,354.43
NEW ZEALAND DOLLAR					
600,000.000 NEW ZEALAND GOVERNMENT BOND AN6610728 6.000% 04/15/2015 KR2F30020002: MANULIFE ASSET MGMT	101.8600 89.1835	659,584.18 501,877.62	611,160.00 535,101.14	0.00	-48,424.18 33,223.52
980,000.000 EUROPEAN INVESTMENT BANK ANB02TT68 6.500% 09/10/2014 KR2F30020002: MANULIFE ASSET MGMT	100.4364 87.9371	1,038,800.00 790,422.94	984,276.72 861,783.48	0.01	-54,523.28 71,360.54
1,570,000.000 NEW ZEALAND GOVERNMENT BOND ANB087SC8 6.000% 12/15/2017 KR2F30020002: MANULIFE ASSET MGMT	106.4160 93.1725	1,780,194.32 1,354,549.90	1,670,731.20 1,462,808.70	0.01	-109,463.12 108,258.80
965,000.000 PROVINCE OF ONTARIO CANADA ANB0B8255 6.250% 06/16/2015 KR2F30020002: MANULIFE ASSET MGMT	101.9077 89.2253	1,041,906.31 792,786.54	983,409.31 861,024.02	0.01	-58,497.00 68,237.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000,000.000 GENERAL ELECTRIC CAPITAL CORP ANB1W6W36 7.625% 12/10/2014 KR2F30020002: MANULIFE ASSET MGMT	101.5448 88.9076	1,091,000.00 830,141.93	1,015,448.00 889,075.50	0.01	-75,552.00 58,933.57
1,050,000.000 INTERNATIONAL BANK FOR RECONST ANB73CFV9 4.500% 08/16/2016 KR2F30020002: MANULIFE ASSET MGMT	100.3152 87.8310	1,086,310.37 826,573.59	1,053,309.60 922,225.22	0.01	-33,000.77 95,651.63
345,000.000 CITIGROUP INC ANB7V7FQ0 6.250% 06/29/2017 KR2F30020002: MANULIFE ASSET MGMT	102.9286 90.1191	345,000.00 272,498.24	355,103.67 310,911.02	0.00	10,103.67 38,412.78
360,000.000 EXPORT DEVELOPMENT CANADA ANB83Z2T5 3.500% 02/20/2018 KR2F30020002: MANULIFE ASSET MGMT	96.0630 84.1080	359,765.78 304,199.95	345,826.80 302,788.65	0.00	-13,938.98 -1,411.30
950,000.000 NEW ZEALAND GOVERNMENT ANB9C4FQ4 6.000% 05/15/2021 KR2F30020002: MANULIFE ASSET MGMT	110.1140 96.4103	1,096,554.16 834,368.10	1,046,083.00 915,897.97	0.01	-50,471.16 81,529.87
190,000.000 GENERAL ELECTRIC CAPITAL CORP ANB9DNDP5 4.250% 01/17/2018 DD 01/17/13 KR2F30020002: MANULIFE ASSET MGMT	97.8353 85.6597	189,095.39 158,565.94	185,887.07 162,753.42	0.00	-3,208.32 4,187.48
330,000.000 INTL BK RECON & DEVELOP ANBK0S457 4.625% 02/26/2019 KR2F30020002: MANULIFE ASSET MGMT	99.2898 86.9332	328,677.68 284,421.23	327,656.34 286,879.51	0.00	-1,021.34 2,458.28
TOTAL NEW ZEALAND DOLLAR FIXED INCOME SECURITIES		9,016,888.19 6,950,405.98	8,578,891.71 7,511,248.63	0.06	-437,996.48 560,842.65
NORWEGIAN KRONE					
7,110,000.000 NORWAY GOVERNMENT BOND SNB01C191 5.000% 05/15/2015 KR2F30020002: MANULIFE ASSET MGMT	103.1510 16.8100	7,927,314.38 1,339,857.97	7,334,036.10 1,195,188.65	0.01	-593,278.28 -144,669.32
6,285,000.000 NORWAY GOVERNMENT BOND SNB39J5Q0 4.500% 05/22/2019 KR2F30020002: MANULIFE ASSET MGMT	112.8168 18.3852	7,224,370.50 1,232,098.76	7,090,535.88 1,155,506.72	0.01	-133,834.62 -76,592.04

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TOTAL NORWEGIAN KRONE FIXED INCOME SECURITIES		15,151,684.88	14,424,571.98		-727,112.90
		2,571,956.73	2,350,695.37	0.02	-221,261.36
PHILIPPINES PESO					
70,000,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BM8 6.250% 01/14/2036 DD 01/14/11 KR2F30060002: LOOMIS	107.5050 2.4629	1,569,007.40 1,569,007.40	75,253,500.00 1,724,020.59	0.01	73,684,492.60 155,013.19
40,000,000.000 PHILIPPINE GOVERNMENT INTERNAT FPB3LJ4G8 6.250% 01/14/2036 KR2F30020002: MANULIFE ASSET MGMT	108.0000 2.4742	39,000,000.00 894,495.41	43,200,000.00 989,690.70	0.01	4,200,000.00 95,195.29
62,000,000.000 PHILIPPINE GOVERNMENT INTERNAT FPB3MRN11 4.950% 01/15/2021 KR2F30020002: MANULIFE ASSET MGMT	106.1250 2.4313	61,690,000.00 1,426,358.38	65,797,500.00 1,507,388.29	0.01	4,107,500.00 81,029.91
TOTAL PHILIPPINES PESO FIXED INCOME SECURITIES		102,259,007.40	184,251,000.00	0.04	81,991,992.60
		3,889,861.19	4,221,099.58		331,238.39
POUND STERLING					
60,000.000 GENERAL ELECTRIC CAPITAL CORP EX4464049 6.250% 09/29/2020 KR2F30020002: MANULIFE ASSET MGMT	117.8480 201.5024	70,830.00 120,797.02	70,708.80 120,901.44	0.00	-121.20 104.42
80,000.000 HUNGARY GOVERNMENT INTERNATION EXB126ZB2 5.000% 03/30/2016 KR2F30030002: STONE HARBOR	104.5330 178.7358	64,300.00 99,314.56	83,626.40 142,988.60	0.00	19,326.40 43,674.04
50,000.000 E.ON INTERNATIONAL FINANCE BV EXB28RMN6 6.000% 10/30/2019 KR2F30020002: MANULIFE ASSET MGMT	115.2200 197.0089	58,285.00 97,676.92	57,610.00 98,504.46	0.00	-675.00 827.54
6,800,000.000 UNITED KINGDOM GILT EXB3KJDQ1 4.000% 03/07/2022 KR2F30010002: PIMCO KR2	111.0310 189.8464	8,175,912.00 12,832,502.49	7,550,108.00 12,909,552.16	0.11	-625,804.00 77,049.67
115,000.000 WESTPAC BANKING CORP EXB512963 5.000% 10/21/2019 KR2F30020002: MANULIFE ASSET MGMT	110.9934 189.7821	129,221.00 212,256.54	127,642.41 218,249.37	0.00	-1,578.59 5,992.83

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200,000.000 INTERNATIONAL BUSINESS MACHINE EXBGLCYS9 2.750% 12/21/2020 KR2F30020002: MANULIFE ASSET MGMT	99.7450 170.5490	199,740.00 325,571.27	199,490.00 341,097.98	0.00	-250.00 15,526.71
200,000.000 CCP_IRS GBP-LIBOR-BBA 6M CME EX9QDJAB7 REC 3.00% 2024 SEP 17 KR2F30010002: PIMCO KR2 GBP6L140917240917300	1.4324 2.4492	1,598.85 2,689.83	2,864.76 4,898.31	0.00	1,265.91 2,208.48
-200,000.000 CCP IRS GBP-LIBOR-BBA 6M CME EX9QDJAA9 REC 3.00% 2024 SEP 17 KR2F30010002: PIMCO KR2 GBP6L140917240917300	0.0000 0.0000	-0.01 -0.02	0.00 0.00	0.00	0.01 0.02
TOTAL POUND STERLING FIXED INCOME SECURITIES		8,699,886.84 13,690,808.61	8,092,050.37 13,836,192.32	0.12	-607,836.47 145,383.71
SINGAPORE DOLLAR					
480,000.000 SINGAPORE GOVERNMENT BOND FMB0JCHN0 3.250% 09/01/2020 KR2F30020002: MANULIFE ASSET MGMT	109.1196 87.5303	553,584.00 454,446.49	523,774.08 420,145.25	0.00	-29,809.92 -34,301.24
830,000.000 SINGAPORE GOVERNMENT BOND FMB3BBBT7 2.875% 07/01/2015 KR2F30020002: MANULIFE ASSET MGMT	102.5526 82.2625	885,837.50 695,046.71	851,186.58 682,779.11	0.01	-34,650.92 -12,267.60
2,600,000.000 SINGAPORE GOVERNMENT BOND FMB596MT4 2.375% 04/01/2017 KR2F30020002: MANULIFE ASSET MGMT	105.4469 84.5842	2,808,000.00 2,191,609.75	2,741,619.40 2,199,189.35	0.02	-66,380.60 7,579.60
TOTAL SINGAPORE DOLLAR FIXED INCOME SECURITIES		4,247,421.50 3,341,102.95	4,116,580.06 3,302,113.71	0.03	-130,841.44 -38,989.24
SOUTH KOREAN WON					
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ2T2 0.000% 09/10/2014 KR2F30020002: MANULIFE ASSET MGMT	99.5239 0.0984	0.00 0.00	23,462,759.43 23,189.14	0.00	23,462,759.43 23,189.14
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ3D6 0.000% 03/10/2015 KR2F30020002: MANULIFE ASSET MGMT	98.2347 0.0971	0.00 0.00	23,158,830.53 22,888.75	0.00	23,158,830.53 22,888.75



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23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ3Z7 0.000% 09/10/2015 KR2F30020002: MANULIFE ASSET MGMT	96.9660 0.0958	0.00 0.00	22,859,734.50 22,593.14	0.00	22,859,734.50 22,593.14
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ4S2 0.000% 03/10/2016 KR2F30020002: MANULIFE ASSET MGMT	95.6680 0.0946	0.00 0.00	22,553,731.00 22,290.71	0.00	22,553,731.00 22,290.71
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ502 0.000% 09/10/2016 KR2F30020002: MANULIFE ASSET MGMT	94.3609 0.0933	0.00 0.00	22,245,582.18 21,986.15	0.00	22,245,582.18 21,986.15
23,575,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ577 0.000% 03/10/2017 KR2F30020002: MANULIFE ASSET MGMT	93.0334 0.0919	0.00 0.00	21,932,624.05 21,676.85	0.00	21,932,624.05 21,676.85
23,575,000.000 KOREA TRSY CPN STRIPS FKB45FJF9 0.000% 03/10/2018 KR2F30020002: MANULIFE ASSET MGMT	90.2891 0.0892	0.00 0.00	21,285,655.33 21,037.42	0.00	21,285,655.33 21,037.42
240,000,000.000 KOREA TREASURY BOND FKB4VVVY0 3.500% 03/10/2017 KR2F30020002: MANULIFE ASSET MGMT	102.0414 0.1009	244,386,007.00 240,100.21	244,899,360.00 242,043.34	0.00	513,353.00 1,943.13
310,000,000.000 KOREA TREASURY BOND FKB65QF23 4.000% 03/10/2016 KR2F30020002: MANULIFE ASSET MGMT	102.2164 0.1010	316,119,263.00 276,026.43	316,870,840.00 313,175.49	0.00	751,577.00 37,149.06
820,000,000.000 KOREA TRSY PRIN STRIPS FKB67CFM8 0.000% 09/10/2018 KR2F30020002: MANULIFE ASSET MGMT	88.8238 0.0878	921,448,511.00 804,618.57	728,355,160.00 719,861.08	0.01	-193,093,351.00 -84,757.49
23,575,000.000 KOREA TRSY CPN STRIPS FKB78S343 0.000% 09/10/2018 KR2F30020002: MANULIFE ASSET MGMT	88.8238 0.0878	0.00 0.00	20,940,210.85 20,696.01	0.00	20,940,210.85 20,696.01
23,575,000.000 KOREA TRSY CPN STRIPS FKB7GL2C2 0.000% 09/10/2017 KR2F30020002: MANULIFE ASSET MGMT	91.7013 0.0906	0.00 0.00	21,618,581.48 21,366.47	0.00	21,618,581.48 21,366.47

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300,000,000.000 KOREA TREASURY BOND FKB844KN7 3.250% 06/10/2015 KR2F30020002: MANULIFE ASSET MGMT	100.5897 0.0994	302,094,642.00 283,470.51	301,769,100.00 298,249.87	0.00	-325,542.00 14,779.36
TOTAL SOUTH KOREAN WON FIXED INCOME SECURITIES		1,784,048,423.00 1,604,215.72	1,791,952,169.35 1,771,054.42	0.01	7,903,746.35 166,838.70
SWEDISH KRONA					
3,375,000.000 SWEDEN GOVERNMENT BOND SS7774077 5.000% 12/01/2020 KR2F30020002: MANULIFE ASSET MGMT	122.8300 18.3730	4,234,005.00 624,698.44	4,145,512.50 620,089.08	0.01	-88,492.50 -4,609.36
5,845,000.000 SWEDEN GOVERNMENT BOND SSB0KP6D6 3.000% 07/12/2016 KR2F30020002: MANULIFE ASSET MGMT	105.1100 15.7224	6,143,153.45 937,521.04	6,143,679.50 918,976.49	0.01	526.05 -18,544.55
5,300,000.000 SWEDEN GOVERNMENT BOND SSB1FLSS2 3.750% 08/12/2017 KR2F30020002: MANULIFE ASSET MGMT	109.5472 16.3862	5,989,901.00 869,216.46	5,806,001.60 868,466.36	0.01	-183,899.40 -750.10
TOTAL SWEDISH KRONA FIXED INCOME SECURITIES		16,367,059.45 2,431,435.94	16,095,193.60 2,407,531.93	0.02	-271,865.85 -23,904.01
SWISS FRANC					
100,000.000 EKSPORTFINANS ASA ESB4YGMG3 2.875% 11/16/2016 KR2F30010002: PIMCO KR2	101.3500 114.2873	88,000.00 95,667.77	101,350.00 114,287.33	0.00	13,350.00 18,619.56
THAILAND BAHT					
41,000,000.000 THAILAND GOVERNMENT BOND FBB51CWJ4 3.250% 06/16/2017 KR2F30020002: MANULIFE ASSET MGMT	101.9440 3.1411	41,401,253.38 1,393,209.38	41,797,040.00 1,287,845.92	0.01	395,786.62 -105,363.46
33,500,000.000 BANK OF THAILAND FBB8BX106 3.200% 10/22/2014 KR2F30020002: MANULIFE ASSET MGMT	100.3345 3.0915	33,701,825.03 1,113,765.76	33,612,057.50 1,035,651.12	0.01	-89,767.53 -78,114.64
TOTAL THAILAND BAHT FIXED INCOME SECURITIES		75,103,078.41 2,506,975.14	75,409,097.50 2,323,497.04	0.02	306,019.09 -183,478.10



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U.S. DOLLAR					
4,698,541.190 A&K FUNDING LLC 2006-A A 144A 000112AB8 7.415% 11/10/2036 DD 11/21/06 KR2F30050002: WATERFALL	25.1720 25.1720	1,198,747.39 1,198,747.39	1,182,714.72 1,182,714.72	0.01	-16,032.67 -16,032.67
750,000.000 AUTHENTIC BRANDS 5/14 COV-LITE 00076VAG5 TL KR2F30040002: SHENKMAN CAP	100.2500 100.2500	742,500.00 742,500.00	751,875.00 751,875.00	0.01	9,375.00 9,375.00
993,063.590 ADVANCED DISPOSAL 2/14 00100UAE2 COV-LITE TLB KR2F30040002: SHENKMAN CAP	99.4550 99.4550	993,067.57 993,067.57	987,651.39 987,651.39	0.01	-5,416.18 -5,416.18
67,000.000 ADS TACTICAL INC 144A 00101DAA7 11.000% 04/01/2018 DD 03/25/11 KR2F30070002: COLUMBIA	95.7500 95.7500	66,330.00 66,330.00	64,152.50 64,152.50	0.00	-2,177.50 -2,177.50
312,000.000 ADT CORP/THE 00101JAF3 3.500% 07/15/2022 DD 01/15/13 KR2F30070002: COLUMBIA	91.0000 91.0000	283,530.00 283,530.00	283,920.00 283,920.00	0.00	390.00 390.00
646,000.000 AES CORP/VA 00130HBS3 7.375% 07/01/2021 DD 07/01/12 KR2F30070002: COLUMBIA	117.0000 117.0000	693,695.00 693,695.00	755,820.00 755,820.00	0.01	62,125.00 62,125.00
1,080,000.000 AMC NETWORKS INC 00164VAB9 7.750% 07/15/2021 DD 01/15/12 KR2F30070002: COLUMBIA	111.8750 111.8750	1,159,634.12 1,159,634.12	1,208,250.00 1,208,250.00	0.01	48,615.88 48,615.88
512,000.000 AMC NETWORKS INC 00164VAC7 4.750% 12/15/2022 DD 12/17/12 KR2F30070002: COLUMBIA	100.0000 100.0000	511,225.00 511,225.00	512,000.00 512,000.00	0.00	775.00 775.00
265,000.000 AMC ENTERTAINMENT INC 00165AAD0 9.750% 12/01/2020 DD 06/01/11 KR2F30070002: COLUMBIA	114.0000 114.0000	255,132.50 255,132.50	302,100.00 302,100.00	0.00	46,967.50 46,967.50



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362,000.000 AMC ENTERTAINMENT INC 00165AAF5 5.875% 02/15/2022 DD 02/07/14 KR2F30070002: COLUMBIA	104.0000 104.0000	362,000.00 362,000.00	376,480.00 376,480.00	0.00	14,480.00 14,480.00
125,000.000 AON PLC 00185AAG9 4.600% 06/14/2044 DD 05/28/14 KR2F30080002: NISA	99.9980 99.9980	124,673.75 124,673.75	124,997.50 124,997.50	0.00	323.75 323.75
1,030,000.000 AT&T INC 00206RAV4 2.500% 08/15/2015 DD 07/30/10 KR2F30080002: NISA	102.1712 102.1712	1,070,963.10 1,070,963.10	1,052,363.36 1,052,363.36	0.01	-18,599.74 -18,599.74
1,105,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 KR2F30080002: NISA	94.7918 94.7918	961,120.07 961,120.07	1,047,449.39 1,047,449.39	0.01	86,329.32 86,329.32
630,000.000 NEW CINGULAR WIRELESS SERVICES 00209AAF3 8.750% 03/01/2031 DD 09/01/01 KR2F30080002: NISA	148.9843 148.9843	829,678.50 829,678.50	938,601.09 938,601.09	0.01	108,922.59 108,922.59
931,000.000 APX GROUP INC 00213MAB0 6.375% 12/01/2019 DD 06/01/13 KR2F30070002: COLUMBIA	103.7500 103.7500	940,183.95 940,183.95	965,912.50 965,912.50	0.01	25,728.55 25,728.55
317,000.000 APX GROUP INC 00213MAD6 8.750% 12/01/2020 DD 06/01/13 KR2F30070002: COLUMBIA	101.5000 101.5000	319,491.83 319,491.83	321,755.00 321,755.00	0.00	2,263.17 2,263.17
174,000.000 APX GROUP INC 144A 00213MAF1 8.750% 12/01/2020 DD 06/01/14 KR2F30070002: COLUMBIA	102.0000 102.0000	177,480.00 177,480.00	177,480.00 177,480.00	0.00	0.00 0.00
348,000.000 A-S CO-ISSUER SUBSIDIARY 144A 00213UAA4 7.875% 12/15/2020 DD 12/20/12 KR2F30070002: COLUMBIA	105.6250 105.6250	349,836.25 349,836.25	367,575.00 367,575.00	0.00	17,738.75 17,738.75
750,000.000 LEARNING CARE 5/14 COV-LITE TL 00214NAB7 KR2F30040002: SHENKMAN CAP	101.5000 101.5000	742,500.00 742,500.00	761,250.00 761,250.00	0.01	18,750.00 18,750.00

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3,371,000.000 ABACUS 2005-4 LTD 4A C 144A 00256PAC9 VAR RT 08/28/2046 DD 08/18/05 KR2F30050002: WATERFALL	89.0000 89.0000	2,646,235.00 2,646,235.00	3,000,190.00 3,000,190.00	0.03	353,955.00 353,955.00
1,045,000.000 ABBVIE INC 00287YAG4 1.200% 11/06/2015 DD 05/06/13 KR2F30080002: NISA	100.6752 100.6752	1,044,299.85 1,044,299.85	1,052,055.84 1,052,055.84	0.01	7,755.99 7,755.99
170,000.000 ABBVIE INC 00287YAM1 4.400% 11/06/2042 DD 05/06/13 KR2F30020002: MANULIFE ASSET MGMT	97.0805 97.0805	168,238.80 168,238.80	165,036.85 165,036.85	0.00	-3,201.95 -3,201.95
200,000.000 ABENGOA TRANSMISION SUR 144A 00289LAA3 6.875% 04/30/2043 DD 04/16/14 KR2F30020002: MANULIFE ASSET MGMT	110.5000 110.5000	199,990.00 199,990.00	221,000.00 221,000.00	0.00	21,010.00 21,010.00
1,351,202.490 A&K FUNDING LLC 41034 00299AFK8 0.010% 04/10/2034 DD 03/31/04 KR2F30050002: WATERFALL	30.5420 30.5420	667,156.25 667,156.25	412,684.26 412,684.26	0.00	-254,471.99 -254,471.99
113,000.000 ACADIA HEALTHCARE CO INC 144A 00404AAF6 5.125% 07/01/2022 DD 07/01/14 KR2F30070002: COLUMBIA	100.2500 100.2500	113,000.00 113,000.00	113,282.50 113,282.50	0.00	282.50 282.50
690,000.000 ACCESS MIDSTREAM PARTNERS LP / 00434NAA3 4.875% 05/15/2023 DD 12/19/12 KR2F30070002: COLUMBIA	105.3750 105.3750	692,987.50 692,987.50	727,087.50 727,087.50	0.01	34,100.00 34,100.00
306,000.000 ACCESS MIDSREAM PARTNER 00434NAB1 4.875% 03/15/2024 DD 03/07/14 KR2F30070002: COLUMBIA	105.6250 105.6250	306,000.00 306,000.00	323,212.50 323,212.50	0.00	17,212.50 17,212.50
1,675,000.000 ACE INA HOLDINGS INC 00440EAJ6 5.700% 02/15/2017 DD 02/08/07 KR2F30080002: NISA	111.6621 111.6621	1,898,160.25 1,898,160.25	1,870,340.18 1,870,340.18	0.02	-27,820.07 -27,820.07
720,000.000 ACTAVIS FUNDING SCS 144A 00507UAE1 3.850% 06/15/2024 DD 06/19/14 KR2F30080002: NISA	101.0852 101.0852	717,285.60 717,285.60	727,813.44 727,813.44	0.01	10,527.84 10,527.84



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
420,000.000 ACTAVIS FUNDING SCS 144A 00507UAG6 4.850% 06/15/2044 DD 06/19/14 KR2F30080002: NISA	100.9449 100.9449	419,344.80 419,344.80	423,968.58 423,968.58	0.00	4,623.78 4,623.78
1,175,000.000 ACTIVISION BLIZZARD INC 144A 00507VAC3 5.625% 09/15/2021 DD 09/19/13 KR2F30070002: COLUMBIA	107.7500 107.7500	1,181,017.50 1,181,017.50	1,266,062.50 1,266,062.50	0.01	85,045.00 85,045.00
39,000.000 ACTIVISION BLIZZARD INC 144A 00507VAE9 6.125% 09/15/2023 DD 09/19/13 KR2F30070002: COLUMBIA	110.0000 110.0000	41,047.50 41,047.50	42,900.00 42,900.00	0.00	1,852.50 1,852.50
591,008.960 ADVANTAGE SALES 2/13 TL 00769EAN0 0.000% 12/18/2017 DD 02/05/13 KR2F30040002: SHENKMAN CAP	99.9530 99.9530	589,503.23 589,503.23	590,731.19 590,731.19	0.00	1,227.96 1,227.96
428,571.430 ADVANTAGE SALES 2/13 2ND LIEN 00769EAP5 TL KR2F30040002: SHENKMAN CAP	100.0420 100.0420	422,142.86 422,142.86	428,751.43 428,751.43	0.00	6,608.57 6,608.57
669,000.000 AERCAP IRELAND CAP LTD/A 144A 00772BAE1 4.500% 05/15/2021 DD 05/14/14 KR2F30070002: COLUMBIA	101.7500 101.7500	669,000.00 669,000.00	680,707.50 680,707.50	0.01	11,707.50 11,707.50
200,000.000 ADVANCED MICRO DEVICES 144A 007903BA4 7.000% 07/01/2024 DD 06/16/14 KR2F30060002: LOOMIS	102.1250 102.1250	200,000.00 200,000.00	204,250.00 204,250.00	0.00	4,250.00 4,250.00
440,265.960 AFFINIA 4/13 TLB2 00828CAF0 KR2F30040002: SHENKMAN CAP	101.0000 101.0000	438,071.55 438,071.55	444,668.62 444,668.62	0.00	6,597.07 6,597.07
85,000.000 AIR CANADA 144A 008911AX7 6.750% 10/01/2019 DD 09/26/13 KR2F30020002: MANULIFE ASSET MGMT	108.7500 108.7500	85,000.00 85,000.00	92,437.50 92,437.50	0.00	7,437.50 7,437.50
230,000.000 AIRCASTLE LTD 00928QAF8 6.750% 04/15/2017 DD 04/04/12 KR2F30020002: MANULIFE ASSET MGMT	111.0000 111.0000	253,675.00 253,675.00	255,300.00 255,300.00	0.00	1,625.00 1,625.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
224,000.000 AIRCASTLE LTD 00928QAM3 5.125% 03/15/2021 DD 03/26/14 KR2F30070002: COLUMBIA	103.5000 103.5000	224,000.00 224,000.00	231,840.00 231,840.00	0.00	7,840.00 7,840.00
250,000.000 NEW ALBERTSONS INC 013104AC8 7.750% 06/15/2026 DD 06/17/96 KR2F30060002: LOOMIS	98.0000 98.0000	164,375.00 164,375.00	245,000.00 245,000.00	0.00	80,625.00 80,625.00
285,000.000 NEW ALBERTSONS INC 013104AF1 7.450% 08/01/2029 DD 07/27/99 KR2F30060002: LOOMIS	94.7500 94.7500	193,900.00 193,900.00	270,037.50 270,037.50	0.00	76,137.50 76,137.50
250,000.000 NEW ALBERTSONS INC 013104AH7 8.700% 05/01/2030 DD 05/09/00 KR2F30060002: LOOMIS	100.0000 100.0000	168,125.00 168,125.00	250,000.00 250,000.00	0.00	81,875.00 81,875.00
275,000.000 NEW ALBERTSONS INC 01310QDB8 6.625% 06/01/2028 DD 06/03/98 KR2F30060002: LOOMIS	85.2500 85.2500	167,062.50 167,062.50	234,437.50 234,437.50	0.00	67,375.00 67,375.00
524,459.180 ALCATEL 1/13 (USD) TLC 01377BAD0 0.000% 01/29/2019 DD 01/09/13 KR2F30020002: MANULIFE ASSET MGMT	100.0160 100.0160	530,519.35 530,519.35	524,543.09 524,543.09	0.00	-5,976.26 -5,976.26
200,000.000 ALCATEL-LUCENT USA INC 144A 01377RAB9 6.750% 11/15/2020 DD 11/15/13 KR2F30060002: LOOMIS	106.5000 106.5000	200,000.00 200,000.00	213,000.00 213,000.00	0.00	13,000.00 13,000.00
795,000.000 ALCOA INC 013817AJ0 5.900% 02/01/2027 DD 01/25/07 KR2F30060002: LOOMIS	106.9619 106.9619	780,387.00 780,387.00	850,347.11 850,347.11	0.01	69,960.11 69,960.11
438,000.000 ALESCO PREFERRED 14A A2 144A 014498AC3 VAR RT 09/23/2037 DD 12/21/06 KR2F30050002: WATERFALL	60.6250 60.6250	256,777.50 256,777.50	265,537.50 265,537.50	0.00	8,760.00 8,760.00
227,273.615 ALESCO PREFERRED FU 9A A1 144A 01449TAA1 VAR RT 06/23/2036 DD 12/15/05 KR2F30050002: WATERFALL	75.0000 75.0000	163,637.00 163,637.00	170,455.21 170,455.21	0.00	6,818.21 6,818.21



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
285,737.520 ALESCO PRFRRD FDG 12A C1 144A 01450DAE4 VAR RT 07/15/2037 DD 10/12/06 KR2F30050002: WATERFALL	48.8333 48.8333	132,884.54 132,884.54	139,535.15 139,535.15	0.00	6,650.61 6,650.61
308,000.000 ALLEGION US HOLDING CO IN 144A 01748NAA2 5.750% 10/01/2021 DD 10/04/13 KR2F30070002: COLUMBIA	105.2500 105.2500	309,666.25 309,666.25	324,170.00 324,170.00	0.00	14,503.75 14,503.75
680,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AE8 6.375% 04/01/2020 DD 03/29/12 KR2F30070002: COLUMBIA	106.5000 106.5000	691,925.00 691,925.00	724,200.00 724,200.00	0.01	32,275.00 32,275.00
64,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12 KR2F30070002: COLUMBIA	104.5000 104.5000	63,303.68 63,303.68	66,880.00 66,880.00	0.00	3,576.32 3,576.32
590,000.000 ALLIANCE ONE INTERNATIONAL INC 018772AS2 9.875% 07/15/2021 DD 08/01/13 KR2F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	578,200.00 578,200.00	601,800.00 601,800.00	0.01	23,600.00 23,600.00
436,000.000 ALLISON TRANSMISSION INC 144A 019736AC1 7.125% 05/15/2019 DD 05/06/11 KR2F30070002: COLUMBIA	107.0000 107.0000	436,230.00 436,230.00	466,520.00 466,520.00	0.00	30,290.00 30,290.00
-4,000,000.000 COMMIT TO PUR FNMA SF MTG 01F040685 4.000% 08/01/2044 DD 08/01/14 KR2F30010002: PIMCO KR2	105.8086 105.8086	-4,195,000.00 -4,195,000.00	-4,232,344.00 -4,232,344.00	-0.04	-37,344.00 -37,344.00
-1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F042673 4.500% 07/01/2044 DD 07/01/14 KR2F30010002: PIMCO KR2	108.2969 108.2969	-1,076,328.13 -1,076,328.13	-1,082,969.00 -1,082,969.00	-0.01	-6,640.87 -6,640.87
1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F050676 5.000% 07/01/2044 DD 07/01/14 KR2F30010002: PIMCO KR2	111.0469 111.0469	1,095,468.75 1,095,468.75	1,110,468.80 1,110,468.80	0.01	15,000.05 15,000.05
325,000.000 COMMIT TO PUR FNMA SF MTG 01F050676 5.000% 07/01/2044 DD 07/01/14 KR2F30080002: NISA	111.0469 111.0469	357,957.03 357,957.03	360,902.36 360,902.36	0.00	2,945.33 2,945.33



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-3,000,000.000 COMMIT TO PUR FNMA SF MTG 01F060675 6.000% 07/01/2044 DD 07/01/14 KR2F30010002: PIMCO KR2	112.6406 112.6406	-3,367,500.00 -3,367,500.00	-3,379,218.00 -3,379,218.00	-0.03	-11,718.00 -11,718.00
-1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F062671 6.500% 07/01/2044 DD 07/01/14 KR2F30010002: PIMCO KR2	113.0313 113.0313	-1,130,625.00 -1,130,625.00	-1,130,312.50 -1,130,312.50	-0.01	312.50 312.50
1,400,000.000 ALLY FINANCIAL INC 02005NAB6 8.300% 02/12/2015 DD 08/12/10 KR2F30010002: PIMCO KR2	104.1875 104.1875	1,508,625.00 1,508,625.00	1,458,625.00 1,458,625.00	0.01	-50,000.00 -50,000.00
300,000.000 ALLY FINANCIAL INC 02005NAE0 8.000% 03/15/2020 DD 09/15/10 KR2F30010002: PIMCO KR2	121.5000 121.5000	363,375.00 363,375.00	364,500.00 364,500.00	0.00	1,125.00 1,125.00
1,828,000.000 ALLY FINANCIAL INC 02005NAE0 8.000% 03/15/2020 DD 09/15/10 KR2F30070002: COLUMBIA	121.5000 121.5000	1,889,074.27 1,889,074.27	2,221,020.00 2,221,020.00	0.02	331,945.73 331,945.73
1,400,000.000 ALLY FINANCIAL INC 02005NAL4 5.500% 02/15/2017 DD 02/14/12 KR2F30010002: PIMCO KR2	108.3750 108.3750	1,482,250.00 1,482,250.00	1,517,250.00 1,517,250.00	0.01	35,000.00 35,000.00
600,000.000 ALLY FINANCIAL INC 02005NAM2 4.625% 06/26/2015 DD 06/26/12 KR2F30010002: PIMCO KR2	103.2500 103.2500	622,500.00 622,500.00	619,500.00 619,500.00	0.01	-3,000.00 -3,000.00
3,700,000.000 ALLY FINANCIAL INC 02005NAP5 3.500% 07/18/2016 DD 07/18/13 KR2F30010002: PIMCO KR2	103.2500 103.2500	3,727,750.00 3,727,750.00	3,820,250.00 3,820,250.00	0.03	92,500.00 92,500.00
1,000,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13 KR2F30040002: SHENKMAN CAP	103.2500 103.2500	1,022,500.00 1,022,500.00	1,032,500.00 1,032,500.00	0.01	10,000.00 10,000.00
496,000.000 ALTICE SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14 KR2F30070002: COLUMBIA	106.7500 106.7500	498,806.25 498,806.25	529,480.00 529,480.00	0.00	30,673.75 30,673.75



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000 ALTRIA GROUP INC 02209SAR4 5.375% 01/31/2044 DD 10/31/13 KR2F30080002: NISA	109.5334 109.5334	268,849.80 268,849.80	295,740.18 295,740.18	0.00	26,890.38 26,890.38
130,000.000 ALCOA INC 022249AU0 6.750% 01/15/2028 DD 01/27/98 KR2F30060002: LOOMIS	111.4533 111.4533	137,624.40 137,624.40	144,889.29 144,889.29	0.00	7,264.89 7,264.89
1,260,000.000 AMAZON.COM INC 023135AH9 1.200% 11/29/2017 DD 11/29/12 KR2F30080002: NISA	99.3977 99.3977	1,253,863.80 1,253,863.80	1,252,411.02 1,252,411.02	0.01	-1,452.78 -1,452.78
813,660.390 AMERICAN AIRLINES 2013-2 144A 02376TAA6 5.600% 01/15/2022 DD 11/27/13 KR2F30060002: LOOMIS	105.0000 105.0000	813,660.39 813,660.39	854,343.41 854,343.41	0.01	40,683.02 40,683.02
400,000.000 AMER AIRLN 13-2 C PTT 144A 02376VAA1 6.000% 01/15/2017 DD 12/20/13 KR2F30060002: LOOMIS	104.8750 104.8750	400,000.00 400,000.00	419,500.00 419,500.00	0.00	19,500.00 19,500.00
355,000.000 AMERICAN AXLE & MANUFACTURING 02406PAL4 6.625% 10/15/2022 DD 09/17/12 KR2F30020002: MANULIFE ASSET MGMT	109.5000 109.5000	364,366.25 364,366.25	388,725.00 388,725.00	0.00	24,358.75 24,358.75
200,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13 KR2F30070002: COLUMBIA	107.5000 107.5000	200,000.00 200,000.00	215,000.00 215,000.00	0.00	15,000.00 15,000.00
237,000.000 AMERICAN AXLE & MANUFACTURING 02406PAN0 5.125% 02/15/2019 DD 11/12/13 KR2F30070002: COLUMBIA	105.0000 105.0000	238,001.25 238,001.25	248,850.00 248,850.00	0.00	10,848.75 10,848.75
521,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13 KR2F30070002: COLUMBIA	103.5000 103.5000	522,552.50 522,552.50	539,235.00 539,235.00	0.00	16,682.50 16,682.50
486,611.060 ABC SUPPLY 4/13 TLB 02474RAB9 KR2F30020002: MANULIFE ASSET MGMT	99.6560 99.6560	491,697.34 491,697.34	484,937.12 484,937.12	0.00	-6,760.22 -6,760.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,660,000.000 AMERICAN EXPRESS CREDIT 0258M0DM8 1.125% 06/05/2017 DD 06/05/14 KR2F30080002: NISA	99.8950 99.8950	2,653,509.60 2,653,509.60	2,657,207.00 2,657,207.00	0.02	3,697.40 3,697.40
690,000.000 AMERICAN INTERNATIONAL GROUP I 026874BS5 VAR RT 05/15/2068 DD 05/15/09 KR2F30020002: MANULIFE ASSET MGMT	137.7500 137.7500	756,968.15 756,968.15	950,475.00 950,475.00	0.01	193,506.85 193,506.85
735,000.000 AMERICAN INTERNATIONAL GROUP I 026874CX3 3.375% 08/15/2020 DD 08/09/13 KR2F30080002: NISA	103.9134 103.9134	734,816.25 734,816.25	763,763.49 763,763.49	0.01	28,947.24 28,947.24
2,600,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UDN1 5.939% 02/15/2047 DD 09/29/10 KR2F30010002: PIMCO KR2	119.6840 119.6840	2,618,902.00 2,618,902.00	3,111,784.00 3,111,784.00	0.03	492,882.00 492,882.00
1,940,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UEJ9 7.834% 02/15/2041 DD 12/21/10 KR2F30010002: PIMCO KR2	141.7640 141.7640	2,446,669.80 2,446,669.80	2,750,221.60 2,750,221.60	0.02	303,551.80 303,551.80
2,400,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UEK6 8.084% 02/15/2050 DD 12/21/10 KR2F30010002: PIMCO KR2	150.6140 150.6140	2,400,000.00 2,400,000.00	3,614,736.00 3,614,736.00	0.03	1,214,736.00 1,214,736.00
656,000.000 AMERICAN RENAL 2/13 2ND LIEN 02922XAD0 COV-LITE TL KR2F30070002: COLUMBIA	100.0000 100.0000	646,165.24 646,165.24	656,000.00 656,000.00	0.01	9,834.76 9,834.76
135,000.000 AMERICAN TOWER CORP 029912AT9 7.000% 10/15/2017 DD 10/15/08 KR2F30020002: MANULIFE ASSET MGMT	116.3755 116.3755	153,900.00 153,900.00	157,106.93 157,106.93	0.00	3,206.93 3,206.93
120,000.000 AMERICAN TOWER CORP 03027XAA8 4.700% 03/15/2022 DD 03/12/12 KR2F30020002: MANULIFE ASSET MGMT	107.5372 107.5372	119,772.00 119,772.00	129,044.64 129,044.64	0.00	9,272.64 9,272.64
735,000.000 AMGEN INC 031162BK5 5.150% 11/15/2041 DD 11/10/11 KR2F30080002: NISA	107.3034 107.3034	764,848.35 764,848.35	788,679.99 788,679.99	0.01	23,831.64 23,831.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
810,000.000 AMGEN INC 031162BR0 1.250% 05/22/2017 DD 05/22/14 KR2F30080002: NISA	99.9105 99.9105	809,117.10 809,117.10	809,275.05 809,275.05	0.01	157.95 157.95
120,000.000 AMKOR TECHNOLOGY INC 031652BE9 6.625% 06/01/2021 DD 05/20/11 KR2F30060002: LOOMIS	106.5000 106.5000	121,656.25 121,656.25	127,800.00 127,800.00	0.00	6,143.75 6,143.75
240,000.000 AMKOR TECHNOLOGY INC 031652BG4 6.375% 10/01/2022 DD 09/21/12 KR2F30060002: LOOMIS	106.5000 106.5000	238,887.50 238,887.50	255,600.00 255,600.00	0.00	16,712.50 16,712.50
329,375.020 AMRESCO INDEPENDEN 1A A 144A 03215XAA0 VAR RT 07/15/2026 DD 09/29/99 KR2F30050002: WATERFALL	92.0000 92.0000	271,067.41 271,067.41	303,025.10 303,025.10	0.00	31,957.69 31,957.69
340,000.000 AMSTED INDUSTRIES 144A 032177AE7 5.000% 03/15/2022 DD 03/17/14 KR2F30070002: COLUMBIA	100.0000 100.0000	340,000.00 340,000.00	340,000.00 340,000.00	0.00	0.00 0.00
203,000.000 AMSURG CORP 03232PAB4 5.625% 11/30/2020 DD 05/30/13 KR2F30070002: COLUMBIA	101.0000 101.0000	203,000.00 203,000.00	205,030.00 205,030.00	0.00	2,030.00 2,030.00
362,000.000 ANCESTRY.COM INC 144A 032801AA0 9.625% 10/15/2018 DD 09/17/13 KR2F30070002: COLUMBIA	103.3750 103.3750	361,660.00 361,660.00	374,217.50 374,217.50	0.00	12,557.50 12,557.50
239,000.000 ANTERO RESOURCES FINANCE CORP 03674PAL7 5.375% 11/01/2021 DD 05/01/14 KR2F30070002: COLUMBIA	103.7500 103.7500	239,000.00 239,000.00	247,962.50 247,962.50	0.00	8,962.50 8,962.50
309,000.000 ANTERO RESOURCES FINANCE 144A 03674XAA4 5.125% 12/01/2022 DD 05/06/14 KR2F30070002: COLUMBIA	102.7500 102.7500	309,000.00 309,000.00	317,497.50 317,497.50	0.00	8,497.50 8,497.50
124,773.090 ANTHRACITE 2005-HY2 CL A 144A 03703BAA7 VAR RT 07/26/2045 DD 07/26/05 KR2F30050002: WATERFALL	98.7340 98.7340	94,761.97 94,761.97	123,193.46 123,193.46	0.00	28,431.49 28,431.49



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
555,000.000 AON CORP 037389AU7 6.250% 09/30/2040 DD 09/10/10 KR2F30080002: NISA	124.4587 124.4587	671,938.50 671,938.50	690,745.79 690,745.79	0.01	18,807.29 18,807.29
990,000.000 APEX TOOL 1/13 COV-LITE TLB 03759DAB4 KR2F30040002: SHENKMAN CAP	98.7190 98.7190	985,059.09 985,059.09	977,318.10 977,318.10	0.01	-7,740.99 -7,740.99
217,000.000 APEX TOOL 1/13 COV-LITE TLB 03759DAB4 KR2F30020002: MANULIFE ASSET MGMT	98.7190 98.7190	219,834.42 219,834.42	214,220.23 214,220.23	0.00	-5,614.19 -5,614.19
47,760.000 APPLIED SYSTEMS 1/14 COV-LITE 03827FAR2 TL KR2F30070002: COLUMBIA	100.2340 100.2340	47,640.60 47,640.60	47,871.76 47,871.76	0.00	231.16 231.16
56,000.000 APPLIED SYSTEMS 1/14 COV-LITE 03827FAU5 2ND LIEN TL KR2F30070002: COLUMBIA	101.8000 101.8000	55,580.00 55,580.00	57,008.00 57,008.00	0.00	1,428.00 1,428.00
348,000.000 ARAMARK CORP 038521AM2 5.750% 03/15/2020 DD 09/15/13 KR2F30070002: COLUMBIA	105.7500 105.7500	348,450.00 348,450.00	368,010.00 368,010.00	0.00	19,560.00 19,560.00
256,000.000 ARAMARK CORP 038521AM2 5.750% 03/15/2020 DD 09/15/13 KR2F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	270,287.50 270,287.50	270,720.00 270,720.00	0.00	432.50 432.50
339,150.000 ARAMARK 2/14 (USD) TLF 03852CAU0 KR2F30020002: MANULIFE ASSET MGMT	99.2500 99.2500	337,454.25 337,454.25	336,606.38 336,606.38	0.00	-847.87 -847.87
440,000.000 ARCH COAL INC 039380AG5 7.250% 06/15/2021 DD 12/15/11 KR2F30020002: MANULIFE ASSET MGMT	73.0000 73.0000	448,062.50 448,062.50	321,200.00 321,200.00	0.00	-126,862.50 -126,862.50
238,000.000 ARCH COAL INC 144A 039380AK6 8.000% 01/15/2019 DD 12/17/13 KR2F30070002: COLUMBIA	99.0000 99.0000	239,295.07 239,295.07	235,620.00 235,620.00	0.00	-3,675.07 -3,675.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
589,009.320 ARCH COAL (5/12) TLB 03938DAD4 KR2F30070002: COLUMBIA	98.1880 98.1880	578,929.25 578,929.25	578,336.47 578,336.47	0.00	-592.78 -592.78
524.050 ARCH COAL (5/12) TLB 03938DAD4 KR2F30020002: MANULIFE ASSET MGMT	98.1880 98.1880	539.60 539.60	514.55 514.55	0.00	-25.05 -25.05
30,000.000 ARCELORMITTAL 03938LAP9 VAR RT 10/15/2039 DD 10/08/09 KR2F30060002: LOOMIS	110.0000 110.0000	29,216.20 29,216.20	33,000.00 33,000.00	0.00	3,783.80 3,783.80
1,810,000.000 ARCELORMITTAL 03938LAS3 VAR RT 03/01/2041 DD 03/07/11 KR2F30060002: LOOMIS	106.2500 106.2500	1,699,210.80 1,699,210.80	1,923,125.00 1,923,125.00	0.02	223,914.20 223,914.20
310,000.000 ARCELORMITTAL 03938LAS3 VAR RT 03/01/2041 DD 03/07/11 KR2F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	295,275.00 295,275.00	329,375.00 329,375.00	0.00	34,100.00 34,100.00
466,000.000 ARCELORMITTAL 03938LAU8 VAR RT 03/01/2021 DD 03/07/11 KR2F30070002: COLUMBIA	108.2500 108.2500	472,165.00 472,165.00	504,445.00 504,445.00	0.00	32,280.00 32,280.00
593,000.000 ARCELORMITTAL 03938LAX2 STEP 02/25/2022 DD 02/28/12 KR2F30070002: COLUMBIA	112.0000 112.0000	607,837.50 607,837.50	664,160.00 664,160.00	0.01	56,322.50 56,322.50
30,000.000 ARCELORMITTAL 03938LAX2 STEP 02/25/2022 DD 02/28/12 KR2F30060002: LOOMIS	112.0000 112.0000	29,785.20 29,785.20	33,600.00 33,600.00	0.00	3,814.80 3,814.80
400,000.000 ARDAGH PACKAGING FINANCE 144A 03968XAB7 7.375% 10/15/2017 DD 04/15/12 KR2F30020002: MANULIFE ASSET MGMT	105.5300 105.5300	432,000.00 432,000.00	422,120.00 422,120.00	0.00	-9,880.00 -9,880.00
200,000.000 ARDAGH PKG FIN/HLDGS USA 144A 03969AAG5 6.000% 06/30/2021 DD 07/03/14 KR2F30060002: LOOMIS	99.8750 99.8750	200,000.00 200,000.00	199,750.00 199,750.00	0.00	-250.00 -250.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
365,000.000 ASCENSION HEALTH 04351LAA8 4.847% 11/15/2053 DD 06/18/13 KR2F30080002: NISA	109.5182 109.5182	365,000.00 365,000.00	399,741.43 399,741.43	0.00	34,741.43 34,741.43
195,000.000 ASHTEAD CAPITAL INC 144A 045054AB9 6.500% 07/15/2022 DD 07/16/12 KR2F30070002: COLUMBIA	109.2500 109.2500	206,700.00 206,700.00	213,037.50 213,037.50	0.00	6,337.50 6,337.50
585,000.000 ASIAN DEVELOPMENT BANK 045167AY9 5.593% 07/16/2018 DD 07/16/98 KR2F30080002: NISA	114.7211 114.7211	675,441.00 675,441.00	671,118.44 671,118.44	0.01	-4,322.56 -4,322.56
750,000.000 ASSUREDPARTNERS 3/14 COV-LT TL 04622BAC9 KR2F30040002: SHENKMAN CAP	100.0310 100.0310	746,250.00 746,250.00	750,232.50 750,232.50	0.01	3,982.50 3,982.50
1,613,578.730 ASURION 2/13 COV-LITE TLB1 04649VAG5 0.000% 05/24/2019 DD 02/05/13 KR2F30070002: COLUMBIA	100.5630 100.5630	1,600,935.28 1,600,935.28	1,622,663.18 1,622,663.18	0.01	21,727.90 21,727.90
1,452,858.390 ASURION 2/13 COV-LITE TLB1 04649VAG5 0.000% 05/24/2019 DD 02/05/13 KR2F30040002: SHENKMAN CAP	100.5630 100.5630	1,440,948.51 1,440,948.51	1,461,037.98 1,461,037.98	0.01	20,089.47 20,089.47
745,000.000 ASURION 2/14 COV-LITE 2ND LIEN 04649VAM2 KR2F30070002: COLUMBIA	103.6500 103.6500	733,825.00 733,825.00	772,192.50 772,192.50	0.01	38,367.50 38,367.50
1,250,000.000 ASURION 2/14 COV-LITE 2ND LIEN 04649VAM2 KR2F30040002: SHENKMAN CAP	103.6500 103.6500	1,231,250.00 1,231,250.00	1,295,625.00 1,295,625.00	0.01	64,375.00 64,375.00
161,485.050 A10 SECURITIZATION LL 1 C 144A 04681RAE8 7.870% 04/15/2024 DD 04/16/12 KR2F30050002: WATERFALL	100.1000 100.1000	161,485.05 161,485.05	161,646.52 161,646.52	0.00	161.47 161.47
658,000.000 ATHLON HOLDINGS LP / ATHL 144A 047478AA0 7.375% 04/15/2021 DD 04/17/13 KR2F30070002: COLUMBIA	109.0000 109.0000	676,962.50 676,962.50	717,220.00 717,220.00	0.01	40,257.50 40,257.50



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
369,000.000 ATHLON HLDS LP / FIN COR 144A 047478AC6 6.000% 05/01/2022 DD 05/01/14 KR2F30070002: COLUMBIA	103.5000 103.5000	371,742.50 371,742.50	381,915.00 381,915.00	0.00	10,172.50 10,172.50
500,000.000 ATKORE 4/14 COV-LITE TL 04765BAD4 KR2F30040002: SHENKMAN CAP	99.9170 99.9170	497,500.00 497,500.00	499,585.00 499,585.00	0.00	2,085.00 2,085.00
250,000.000 ATKORE 4/14 COV-LITE 2ND LN TL 04765BAF9 KR2F30040002: SHENKMAN CAP	100.3750 100.3750	247,500.00 247,500.00	250,937.50 250,937.50	0.00	3,437.50 3,437.50
605,000.000 ATRIUM WINDOWS & DOORS 144A 04964VAA5 7.750% 05/01/2019 DD 04/17/14 KR2F30060002: LOOMIS	101.0000 101.0000	601,450.20 601,450.20	611,050.00 611,050.00	0.01	9,599.80 9,599.80
849,000.000 ATTENTUS CDO LTD 07-3A B 144A 04973PAD1 VAR RT 10/11/2042 DD 01/18/07 KR2F30050002: WATERFALL	51.4433 51.4433	365,232.00 365,232.00	436,753.90 436,753.90	0.00	71,521.90 71,521.90
75,000.000 ATWOOD OCEANICS INC 050095AM0 6.500% 02/01/2020 DD 01/18/12 KR2F30070002: COLUMBIA	106.6250 106.6250	77,174.16 77,174.16	79,968.75 79,968.75	0.00	2,794.59 2,794.59
374,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAE8 6.000% 06/15/2021 DD 07/02/13 KR2F30070002: COLUMBIA	106.7500 106.7500	389,295.00 389,295.00	399,245.00 399,245.00	0.00	9,950.00 9,950.00
260,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAG3 6.125% 11/01/2023 DD 11/05/13 KR2F30060002: LOOMIS	106.7500 106.7500	260,000.00 260,000.00	277,550.00 277,550.00	0.00	17,550.00 17,550.00
284,000.000 AUTONATION INC 05329WAK8 5.500% 02/01/2020 DD 02/01/12 KR2F30070002: COLUMBIA	110.3750 110.3750	284,000.00 284,000.00	313,465.00 313,465.00	0.00	29,465.00 29,465.00
1,035,000.000 AVALONBAY COMMUNITIES INC 05348EAS8 3.625% 10/01/2020 DD 09/20/13 KR2F30080002: NISA	104.4146 104.4146	1,032,184.80 1,032,184.80	1,080,691.11 1,080,691.11	0.01	48,506.31 48,506.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
266,000.000 AVIS BUDGET CAR RENTAL LLC / A 053773AQ0 9.750% 03/15/2020 DD 10/03/11 KR2F30070002: COLUMBIA	113.2500 113.2500	267,330.00 267,330.00	301,245.00 301,245.00	0.00	33,915.00 33,915.00
260,000.000 AVIS BUDGET CAR/FINANCE 144A 053773AY3 5.125% 06/01/2022 DD 05/16/14 KR2F30060002: LOOMIS	100.1250 100.1250	260,000.00 260,000.00	260,325.00 260,325.00	0.00	325.00 325.00
452,000.000 AXTEL SAB DE CV 144A 05462GAE4 VAR RT 01/31/2020 DD 01/31/13 KR2F30060002: LOOMIS	101.7500 101.7500	298,812.09 298,812.09	459,910.00 459,910.00	0.00	161,097.91 161,097.91
731,250.000 AZURE 11/13 COV-LITE TL 05501TAC3 KR2F30040002: SHENKMAN CAP	100.6250 100.6250	720,281.25 720,281.25	735,820.31 735,820.31	0.01	15,539.06 15,539.06
445,000.000 B&G FOODS INC 05508WAA3 4.625% 06/01/2021 DD 06/04/13 KR2F30070002: COLUMBIA	100.2500 100.2500	448,709.23 448,709.23	446,112.50 446,112.50	0.00	-2,596.73 -2,596.73
745,000.000 BB&T CORP 05531FAN3 2.050% 06/19/2018 DD 06/19/13 KR2F30080002: NISA	101.1006 101.1006	743,912.30 743,912.30	753,199.47 753,199.47	0.01	9,287.17 9,287.17
118,000.000 BBVA BANCOMER SA/TEXAS 144A 05533UAB4 6.500% 03/10/2021 DD 03/10/11 KR2F30020002: MANULIFE ASSET MGMT	112.7500 112.7500	119,555.46 119,555.46	133,045.00 133,045.00	0.00	13,489.54 13,489.54
1,775,000.000 BP CAPITAL MARKETS PLC 05565QBP2 4.500% 10/01/2020 DD 10/01/10 KR2F30080002: NISA	110.6461 110.6461	1,944,819.76 1,944,819.76	1,963,968.28 1,963,968.28	0.02	19,148.52 19,148.52
435,000.000 BMC SOFTWARE FINANCE INC 144A 05578MAA0 8.125% 07/15/2021 DD 08/21/13 KR2F30060002: LOOMIS	102.8750 102.8750	444,218.75 444,218.75	447,506.25 447,506.25	0.00	3,287.50 3,287.50
313,425.000 BMC SOFTWARE 8/13 (US 05578NAD2 0.000% 09/10/2020 DD 08/09/13 KR2F30020002: MANULIFE ASSET MGMT	99.7710 99.7710	311,559.38 311,559.38	312,707.26 312,707.26	0.00	1,147.88 1,147.88



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,194,000.000 BMC SOFTWARE 8/13 (US 05578NAD2 0.000% 09/10/2020 DD 08/09/13 KR2F30040002: SHENKMAN CAP	99.7710 99.7710	1,185,343.50 1,185,343.50	1,191,265.74 1,191,265.74	0.01	5,922.24 5,922.24
196,000.000 BOE MERGER CORP 144A 05590WAA2 9.500% 11/01/2017 DD 11/05/12 KR2F30070002: COLUMBIA	105.3750 105.3750	196,000.00 196,000.00	206,535.00 206,535.00	0.00	10,535.00 10,535.00
10,821.160 BXG RECEIVABLES NOTE A F 144A 05606QAF6 9.680% 10/02/2022 DD 09/28/07 KR2F30050002: WATERFALL	101.6520 101.6520	9,197.98 9,197.98	10,999.93 10,999.93	0.00	1,801.95 1,801.95
2,246,000.000 BABSON CLO LTD 11-1A D 144A 05617HAA4 VAR RT 09/28/2021 DD 08/09/11 KR2F30050002: WATERFALL	92.5675 92.5675	2,100,010.00 2,100,010.00	2,079,066.05 2,079,066.05	0.02	-20,943.95 -20,943.95
535,000.000 BAIDU INC 056752AD0 2.750% 06/09/2019 DD 06/09/14 KR2F30080002: NISA	100.3895 100.3895	531,362.00 531,362.00	537,083.83 537,083.83	0.00	5,721.83 5,721.83
415,000.000 BALL CORP 058498AS5 4.000% 11/15/2023 DD 05/16/13 KR2F30020002: MANULIFE ASSET MGMT	95.2500 95.2500	414,893.75 414,893.75	395,287.50 395,287.50	0.00	-19,606.25 -19,606.25
265,000.000 BANC OF AMERICA COMMERCIA 2 AM 05950EAG3 VAR RT 05/10/2045 DD 06/01/06 KR2F30020002: MANULIFE ASSET MGMT	109.0628 109.0628	276,034.77 276,034.77	289,016.42 289,016.42	0.00	12,981.65 12,981.65
270,000.000 BANC OF AMERICA COMMERCIA 4 AM 05950WAH1 5.675% 07/10/2046 DD 08/01/06 KR2F30020002: MANULIFE ASSET MGMT	108.8136 108.8136	274,703.91 274,703.91	293,796.72 293,796.72	0.00	19,092.81 19,092.81
9,000,000.000 BANC OF AMERICA COMMERCIA 5 A4 05950XAE6 5.414% 09/10/2047 DD 10/01/06 KR2F30010002: PIMCO KR2	107.6700 107.6700	9,783,281.25 9,783,281.25	9,690,300.00 9,690,300.00	0.08	-92,981.25 -92,981.25
200,000.000 BANCOLUMBIA SA 05968LAG7 5.950% 06/03/2021 DD 06/03/11 KR2F30020002: MANULIFE ASSET MGMT	110.2500 110.2500	201,600.00 201,600.00	220,500.00 220,500.00	0.00	18,900.00 18,900.00

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134,000.000 BANCOLUMBIA SA 05968LAH5 5.125% 09/11/2022 DD 09/11/12 KR2F30030002: STONE HARBOR	100.5600 100.5600	129,393.72 129,393.72	134,750.40 134,750.40	0.00	5,356.68 5,356.68
1,500,000.000 BANK OF AMERICA CORP 060505DH4 6.000% 09/01/2017 DD 08/23/07 KR2F30010002: PIMCO KR2	112.9736 112.9736	1,716,270.00 1,716,270.00	1,694,604.00 1,694,604.00	0.01	-21,666.00 -21,666.00
1,185,000.000 BANK OF AMERICA CORP 060505DP6 5.750% 12/01/2017 DD 12/04/07 KR2F30010002: PIMCO KR2	112.7920 112.7920	1,222,011.75 1,222,011.75	1,336,585.20 1,336,585.20	0.01	114,573.45 114,573.45
1,300,000.000 BANK OF AMERICA NA 06050TJN3 VAR RT 06/15/2016 DD 06/26/06 KR2F30010002: PIMCO KR2	99.4803 99.4803	1,289,847.00 1,289,847.00	1,293,243.90 1,293,243.90	0.01	3,396.90 3,396.90
400,000.000 BANK OF AMERICA NA 06050TKN1 5.300% 03/15/2017 DD 03/13/07 KR2F30010002: PIMCO KR2	109.9835 109.9835	343,776.00 343,776.00	439,934.00 439,934.00	0.00	96,158.00 96,158.00
871,107.660 BANC OF AMERICA FUNDING A 4A1 06051GBD0 VAR RT 06/20/2032 DD 08/01/04 KR2F30010002: PIMCO KR2	101.6541 101.6541	838,441.10 838,441.10	885,516.65 885,516.65	0.01	47,075.55 47,075.55
1,038,000.000 BANK OF AMERICA CORP 06051GDX4 5.650% 05/01/2018 DD 05/02/08 KR2F30010002: PIMCO KR2	113.3537 113.3537	1,034,166.31 1,034,166.31	1,176,611.41 1,176,611.41	0.01	142,445.10 142,445.10
400,000.000 BANK OF AMERICA CORP 06051GDZ9 7.625% 06/01/2019 DD 06/02/09 KR2F30010002: PIMCO KR2	123.5181 123.5181	396,976.00 396,976.00	494,072.40 494,072.40	0.00	97,096.40 97,096.40
600,000.000 BANK OF AMERICA CORP 06051GEA3 6.500% 08/01/2016 DD 07/28/09 KR2F30010002: PIMCO KR2	110.8389 110.8389	598,494.00 598,494.00	665,033.40 665,033.40	0.01	66,539.40 66,539.40
1,660,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13 KR2F30080002: NISA	98.5656 98.5656	1,614,063.40 1,614,063.40	1,636,188.96 1,636,188.96	0.01	22,125.56 22,125.56



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
650,000.000 BANK OF AMERICA CORP 06051GFB0 4.125% 01/22/2024 DD 01/21/14 KR2F30080002: NISA	103.0993 103.0993	654,849.00 654,849.00	670,145.45 670,145.45	0.01	15,296.45 15,296.45
245,000.000 BANK OF AMERICA CORP 06051GFC8 5.000% 01/21/2044 DD 01/21/14 KR2F30080002: NISA	106.0943 106.0943	254,212.00 254,212.00	259,931.04 259,931.04	0.00	5,719.04 5,719.04
290,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14 KR2F30080002: NISA	101.3600 101.3600	290,771.40 290,771.40	293,944.00 293,944.00	0.00	3,172.60 3,172.60
305,000.000 BANK OF AMERICA CORP 06051GFG9 4.875% 04/01/2044 DD 04/01/14 KR2F30080002: NISA	103.1935 103.1935	307,260.05 307,260.05	314,740.18 314,740.18	0.00	7,480.13 7,480.13
940,000.000 BAPTIST HEALTH SOUTH FLORIDA I 066836AA5 4.590% 08/15/2021 DD 05/25/11 KR2F30080002: NISA	107.6855 107.6855	940,000.00 940,000.00	1,012,243.70 1,012,243.70	0.01	72,243.70 72,243.70
530,000.000 BARCLAYS PLC 06739FHV6 3.750% 05/15/2024 DD 05/15/14 KR2F30080002: NISA	100.3574 100.3574	529,825.10 529,825.10	531,894.22 531,894.22	0.00	2,069.12 2,069.12
505,000.000 BARRICK GOLD CORP 067901AL2 3.850% 04/01/2022 DD 04/03/12 KR2F30060002: LOOMIS	99.4920 99.4920	433,711.60 433,711.60	502,434.60 502,434.60	0.00	68,723.00 68,723.00
425,000.000 BARRICK GOLD CORP 067901AL2 3.850% 04/01/2022 DD 04/03/12 KR2F30080002: NISA	99.4920 99.4920	372,521.00 372,521.00	422,841.00 422,841.00	0.00	50,320.00 50,320.00
535,000.000 BASIC ENERGY SERVICES INC 06985PAK6 7.750% 10/15/2022 DD 10/16/12 KR2F30060002: LOOMIS	111.7500 111.7500	526,400.00 526,400.00	597,862.50 597,862.50	0.01	71,462.50 71,462.50
85,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14 KR2F30060002: LOOMIS	100.6250 100.6250	85,000.00 85,000.00	85,531.25 85,531.25	0.00	531.25 531.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
525,000.000 BAYTEX ENERGY CORP 144A 07317QAG0 5.625% 06/01/2024 DD 06/06/14 KR2F30060002: LOOMIS	100.3750 100.3750	527,137.50 527,137.50	526,968.75 526,968.75	0.00	-168.75 -168.75
3,197,484.880 BEAR STEARNS ARM TRUST 10 12A3 07384M4C3 VAR RT 01/25/2035 DD 11/01/04 KR2F30010002: PIMCO KR2	100.2669 100.2669	2,861,748.99 2,861,748.99	3,206,018.97 3,206,018.97	0.03	344,269.98 344,269.98
65,027.220 BEAR STEARNS ARM TRUST 20 2 A1 07384M7C0 VAR RT 03/25/2035 DD 02/01/05 KR2F30020002: MANULIFE ASSET MGMT	101.4541 101.4541	64,742.72 64,742.72	65,972.78 65,972.78	0.00	1,230.06 1,230.06
900,000.000 BEAR STEARNS COS LLC/THE 07385TAJ5 5.700% 11/15/2014 DD 11/06/02 KR2F30010002: PIMCO KR2	101.9232 101.9232	985,842.00 985,842.00	917,308.80 917,308.80	0.01	-68,533.20 -68,533.20
172,815.720 BEAR STEARNS ALT-A TRUST 7 1A1 07386HKJ9 VAR RT 08/25/2034 DD 07/01/04 KR2F30020002: MANULIFE ASSET MGMT	102.5073 102.5073	177,568.15 177,568.15	177,148.73 177,148.73	0.00	-419.42 -419.42
27,163.460 BEAR STEARNS ALT-A TRUST 8 1A 07386HKS9 VAR RT 09/25/2034 DD 07/30/04 KR2F30020002: MANULIFE ASSET MGMT	97.4371 97.4371	26,620.17 26,620.17	26,467.29 26,467.29	0.00	-152.88 -152.88
131,159.200 BEAR STEARNS ALT-A TRUS 7 11A1 07386HVG3 VAR RT 08/25/2035 DD 07/29/05 KR2F30020002: MANULIFE ASSET MGMT	94.0880 94.0880	119,529.07 119,529.07	123,405.07 123,405.07	0.00	3,876.00 3,876.00
395,895.060 BEAR STEARNS ASSET BACK AC5 A1 073879GM4 VAR RT 10/25/2034 DD 09/01/04 KR2F30020002: MANULIFE ASSET MGMT	102.6797 102.6797	411,730.88 411,730.88	406,503.86 406,503.86	0.00	-5,227.02 -5,227.02
2,966,777.000 BEAR STEARNS COMMERCIA PW10 AJ 07387BEE9 VAR RT 12/11/2040 DD 12/01/05 KR2F30050002: WATERFALL	98.1002 98.1002	2,707,064.10 2,707,064.10	2,910,414.17 2,910,414.17	0.02	203,350.07 203,350.07
7,000,000.000 BEAR STEARNS COMMERCIA PW17 A4 07388QAE9 VAR RT 06/11/2050 DD 09/01/07 KR2F30010002: PIMCO KR2	111.3031 111.3031	7,662,265.63 7,662,265.63	7,791,217.00 7,791,217.00	0.07	128,951.37 128,951.37



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,889,442.770 BEAR STEARNS COMMERCIA PW15 A4 07388RAE7 5.331% 02/11/2044 DD 03/01/07 KR2F30010002: PIMCO KR2	107.9251 107.9251	3,064,840.98 3,064,840.98	3,118,434.00 3,118,434.00	0.03	53,593.02 53,593.02
7,600,000.000 BEAR STEARNS COS LLC/THE 073902RU4 7.250% 02/01/2018 DD 02/01/08 KR2F30010002: PIMCO KR2	119.0075 119.0075	8,825,120.00 8,825,120.00	9,044,570.00 9,044,570.00	0.08	219,450.00 219,450.00
350,000.000 BEAZER HOMES USA INC 07556QBD6 VAR RT 02/01/2023 DD 08/01/13 KR2F30060002: LOOMIS	103.6250 103.6250	334,100.00 334,100.00	362,687.50 362,687.50	0.00	28,587.50 28,587.50
736,000.000 BENEFIT STREET 13-IIA D 144A 08180CAA6 VAR RT 07/15/2024 DD 06/13/13 KR2F30050002: WATERFALL	89.9865 89.9865	657,248.00 657,248.00	662,300.64 662,300.64	0.01	5,052.64 5,052.64
1,160,000.000 BERKSHIRE HATHAWAY FINANCE COR 084664BQ3 4.250% 01/15/2021 DD 01/11/11 KR2F30080002: NISA	110.1325 110.1325	1,244,529.60 1,244,529.60	1,277,537.00 1,277,537.00	0.01	33,007.40 33,007.40
770,000.000 BERKSHIRE HATHAWAY FINANCE COR 084664BZ3 2.900% 10/15/2020 DD 10/15/13 KR2F30080002: NISA	102.9898 102.9898	768,498.50 768,498.50	793,021.46 793,021.46	0.01	24,522.96 24,522.96
700,000.000 GOVT OF BERMUDA 085209AC8 4.854% 02/06/2024 DD 08/06/13 KR2F30020002: MANULIFE ASSET MGMT	105.3000 105.3000	700,000.00 700,000.00	737,100.00 737,100.00	0.01	37,100.00 37,100.00
194,000.000 BERRY PLASTICS CORP 085790AX1 5.500% 05/15/2022 DD 05/12/14 KR2F30070002: COLUMBIA	100.5625 100.5625	194,000.00 194,000.00	195,091.25 195,091.25	0.00	1,091.25 1,091.25
237,000.000 BERRY PLASTICS 2/13 COV-LT TLD 08579JAJ1 0.000% 02/08/2020 DD 02/04/13 KR2F30020002: MANULIFE ASSET MGMT	99.1150 99.1150	237,009.07 237,009.07	234,902.55 234,902.55	0.00	-2,106.52 -2,106.52
76,000.000 BEVERAGE PACKAGING HOLDIN 144A 08783AAC7 6.000% 06/15/2017 DD 12/10/13 KR2F30070002: COLUMBIA	102.5000 102.5000	76,000.00 76,000.00	77,900.00 77,900.00	0.00	1,900.00 1,900.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600,000.000 BEVERAGE PACKAGING HOLDIN 144A 08783AAC7 6.000% 06/15/2017 DD 12/10/13 KR2F30040002: SHENKMAN CAP	102.5000 102.5000	600,000.00 600,000.00	615,000.00 615,000.00	0.01	15,000.00 15,000.00
800,000.000 BI-LO LLC / BI-LO FINANCE 144A 088609AA0 8.625% 09/15/2018 DD 09/20/13 KR2F30040002: SHENKMAN CAP	101.5000 101.5000	795,990.00 795,990.00	812,000.00 812,000.00	0.01	16,010.00 16,010.00
200,000.000 BHARTI AIRTEL INTERNATIONAL 144A 08861JAA7 5.125% 03/11/2023 DD 03/11/13 KR2F30030002: STONE HARBOR	102.4450 102.4450	186,500.00 186,500.00	204,890.00 204,890.00	0.00	18,390.00 18,390.00
92,000.000 BIOMET INC 090613AJ9 6.500% 08/01/2020 DD 02/01/13 KR2F30070002: COLUMBIA	107.7500 107.7500	94,838.11 94,838.11	99,130.00 99,130.00	0.00	4,291.89 4,291.89
598,151.010 BIOMET 9/13 (USD) EXTENDED 09061AAS3 COV-LITE TLB2 KR2F30020002: MANULIFE ASSET MGMT	100.0770 100.0770	599,686.74 599,686.74	598,611.59 598,611.59	0.01	-1,075.15 -1,075.15
310,000.000 BIOSCRIP INC 144A 09069NAD0 8.875% 02/15/2021 DD 02/11/14 KR2F30060002: LOOMIS	104.5000 104.5000	311,587.50 311,587.50	323,950.00 323,950.00	0.00	12,362.50 12,362.50
1,231,335.810 BJ'S WHOLESALE CLUB 11/13 09179FAR3 COV-LITE TL KR2F30040002: SHENKMAN CAP	100.0520 100.0520	1,219,022.45 1,219,022.45	1,231,976.10 1,231,976.10	0.01	12,953.65 12,953.65
350,000.000 BJ'S WHOLESALE CLUB 11/13 2ND 09179FAS1 LIEN COV-LITE TL KR2F30040002: SHENKMAN CAP	102.3130 102.3130	348,965.91 348,965.91	358,095.50 358,095.50	0.00	9,129.59 9,129.59
648,000.000 BLACKBOARD INC 144A 091935AB2 7.750% 11/15/2019 DD 10/29/13 KR2F30060002: LOOMIS	104.5000 104.5000	648,000.00 648,000.00	677,160.00 677,160.00	0.01	29,160.00 29,160.00
980,000.000 BOARDWALK PIPELINES LP 096630AA6 5.875% 11/15/2016 DD 11/21/06 KR2F30080002: NISA	109.9125 109.9125	1,077,666.80 1,077,666.80	1,077,142.50 1,077,142.50	0.01	-524.30 -524.30



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
169,000.000 BOMBARDIER INC 144A 097751AV3 7.750% 03/15/2020 DD 03/29/10 KR2F30070002: COLUMBIA	113.0150 113.0150	188,441.25 188,441.25	190,995.35 190,995.35	0.00	2,554.10 2,554.10
500,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13 KR2F30040002: SHENKMAN CAP	103.0000 103.0000	487,125.00 487,125.00	515,000.00 515,000.00	0.00	27,875.00 27,875.00
243,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13 KR2F30070002: COLUMBIA	103.0000 103.0000	269,693.60 269,693.60	250,290.00 250,290.00	0.00	-19,403.60 -19,403.60
269,000.000 BOMBARDIER INC 144A 097751BH3 4.750% 04/15/2019 DD 04/03/14 KR2F30070002: COLUMBIA	101.7500 101.7500	269,000.00 269,000.00	273,707.50 273,707.50	0.00	4,707.50 4,707.50
265,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14 KR2F30070002: COLUMBIA	102.5000 102.5000	265,000.00 265,000.00	271,625.00 271,625.00	0.00	6,625.00 6,625.00
350,000.000 BOONE CNTY KY SCH DIST FIN COR 098825D66 2.000% 02/01/2015 DD 12/01/11 KR2F90010002: CASH ACCOUNT KR2	101.0100 101.0100	355,869.50 355,869.50	353,535.00 353,535.00	0.00	-2,334.50 -2,334.50
746,250.000 BRAND ENERGY 11/13 COV-LITE TL 10524MAK3 KR2F30040002: SHENKMAN CAP	100.3850 100.3850	746,250.00 746,250.00	749,123.06 749,123.06	0.01	2,873.06 2,873.06
6,200,000.000 BRF SA 144A 10552TAA5 5.875% 06/06/2022 DD 06/06/12 KR2F30010002: PIMCO KR2	108.2500 108.2500	6,142,340.00 6,142,340.00	6,711,500.00 6,711,500.00	0.06	569,160.00 569,160.00
1,000,000.000 BRASKEM AMERICA FINANCE C 144A 10554CAA0 7.125% 07/22/2041 DD 07/22/11 KR2F30060002: LOOMIS	102.6300 102.6300	983,100.00 983,100.00	1,026,300.00 1,026,300.00	0.01	43,200.00 43,200.00
65,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BB5 8.250% 01/20/2034 DD 01/20/04 KR2F30030002: STONE HARBOR	138.5000 138.5000	104,705.66 104,705.66	90,025.00 90,025.00	0.00	-14,680.66 -14,680.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
188,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BU3 2.625% 01/05/2023 DD 09/12/12 KR2F30030002: STONE HARBOR	92.3500 92.3500	159,800.00 159,800.00	173,618.00 173,618.00	0.00	13,818.00 13,818.00
540,000.000 FED REPUBLIC OF BRAZIL 105756BV1 4.250% 01/07/2025 DD 11/01/13 KR2F30080002: NISA	101.3500 101.3500	520,020.00 520,020.00	547,290.00 547,290.00	0.00	27,270.00 27,270.00
1,400,000.000 BRICKMAN GROUP 12/13 COV-LITE 10801XAF4 TL KR2F30040002: SHENKMAN CAP	98.9490 98.9490	1,386,000.00 1,386,000.00	1,385,286.00 1,385,286.00	0.01	-714.00 -714.00
260,000.000 BRIGHTSTAR CORP 144A 109478AA5 9.500% 12/01/2016 DD 11/30/10 KR2F30020002: MANULIFE ASSET MGMT	107.2500 107.2500	267,800.00 267,800.00	278,850.00 278,850.00	0.00	11,050.00 11,050.00
990,000.000 BROADCOM CORP 111320AF4 2.500% 08/15/2022 DD 02/15/13 KR2F30080002: NISA	94.6438 94.6438	942,341.40 942,341.40	936,973.62 936,973.62	0.01	-5,367.78 -5,367.78
160,000.000 BROOKFIELD RESIDENTIAL PR 144A 11283YAA8 6.125% 07/01/2022 DD 06/25/13 KR2F30070002: COLUMBIA	104.0000 104.0000	159,865.00 159,865.00	166,400.00 166,400.00	0.00	6,535.00 6,535.00
440,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAG2 7.625% 06/01/2021 DD 05/29/13 KR2F30060002: LOOMIS	107.0000 107.0000	437,306.25 437,306.25	470,800.00 470,800.00	0.00	33,493.75 33,493.75
40,226.290 BURLINGTON COAT FACTORY (5/12) 121575AE4 TLB KR2F30020002: MANULIFE ASSET MGMT	100.5420 100.5420	40,124.72 40,124.72	40,444.32 40,444.32	0.00	319.60 319.60
326,000.000 BURLINGTON COAT FACTORY WAREHO 121579AG1 10.000% 02/15/2019 DD 08/15/11 KR2F30070002: COLUMBIA	109.1250 109.1250	334,580.43 334,580.43	355,747.50 355,747.50	0.00	21,167.07 21,167.07
450,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAG6 4.950% 09/15/2041 DD 08/22/11 KR2F30080002: NISA	107.4378 107.4378	442,759.50 442,759.50	483,470.10 483,470.10	0.00	40,710.60 40,710.60



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
455,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAN1 4.450% 03/15/2043 DD 03/12/13 KR2F30080002: NISA	99.4367 99.4367	446,068.35 446,068.35	452,436.99 452,436.99	0.00	6,368.64 6,368.64
330,000.000 BURLINGTN NORTH SANTA FE LLC 12189LAR2 3.750% 04/01/2024 DD 03/07/14 KR2F30080002: NISA	103.2011 103.2011	328,920.90 328,920.90	340,563.63 340,563.63	0.00	11,642.73 11,642.73
47,922.690 BUSH BUSINESS ENTE AA A 144A 123163AA5 5.000% 02/25/2016 DD 02/28/11 KR2F30050002: WATERFALL	71.4766 71.4766	44,620.68 44,620.68	34,253.50 34,253.50	0.00	-10,367.18 -10,367.18
143,377.930 BUSH BUSINESS ENTE AA B 144A 123163AB3 5.000% 02/25/2016 DD 02/28/11 KR2F30050002: WATERFALL	47.1875 47.1875	124,750.74 124,750.74	67,656.47 67,656.47	0.00	-57,094.27 -57,094.27
506,040.400 BUSH TRUCK LEASING L AA C 144A 123168AC0 5.000% 09/25/2018 DD 02/28/11 KR2F30050002: WATERFALL	85.2219 85.2219	482,811.77 482,811.77	431,257.24 431,257.24	0.00	-51,554.53 -51,554.53
530,000.000 CBC INSURANCE REVENUE A C 144A 12479MAD0 8.880% 02/15/2023 DD 11/26/02 KR2F30050002: WATERFALL	97.2660 97.2660	482,962.50 482,962.50	515,509.80 515,509.80	0.00	32,547.30 32,547.30
107,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAS2 7.000% 01/15/2019 DD 01/11/11 KR2F30020002: MANULIFE ASSET MGMT	105.5000 105.5000	113,420.00 113,420.00	112,885.00 112,885.00	0.00	-535.00 -535.00
676,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11 KR2F30070002: COLUMBIA	106.5000 106.5000	717,175.00 717,175.00	719,940.00 719,940.00	0.01	2,765.00 2,765.00
165,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAY9 5.250% 09/30/2022 DD 08/22/12 KR2F30060002: LOOMIS	101.5000 101.5000	153,812.50 153,812.50	167,475.00 167,475.00	0.00	13,662.50 13,662.50
121,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAY9 5.250% 09/30/2022 DD 08/22/12 KR2F30070002: COLUMBIA	101.5000 101.5000	119,185.00 119,185.00	122,815.00 122,815.00	0.00	3,630.00 3,630.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
530,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAZ6 5.125% 02/15/2023 DD 12/17/12 KR2F30060002: LOOMIS	100.8750 100.8750	489,562.50 489,562.50	534,637.50 534,637.50	0.00	45,075.00 45,075.00
402,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBB8 5.250% 03/15/2021 DD 09/15/13 KR2F30070002: COLUMBIA	102.5000 102.5000	408,600.00 408,600.00	412,050.00 412,050.00	0.00	3,450.00 3,450.00
170,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBE2 5.750% 01/15/2024 DD 05/03/13 KR2F30060002: LOOMIS	102.2500 102.2500	160,725.00 160,725.00	173,825.00 173,825.00	0.00	13,100.00 13,100.00
638,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBE2 5.750% 01/15/2024 DD 05/03/13 KR2F30020002: MANULIFE ASSET MGMT	102.2500 102.2500	649,027.50 649,027.50	652,355.00 652,355.00	0.01	3,327.50 3,327.50
205,000.000 CBRE SERVICES INC 12505BAA8 5.000% 03/15/2023 DD 03/14/13 KR2F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	205,000.00 205,000.00	207,050.00 207,050.00	0.00	2,050.00 2,050.00
83,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAA9 5.250% 02/15/2022 DD 01/31/14 KR2F30070002: COLUMBIA	102.7500 102.7500	83,000.00 83,000.00	85,282.50 85,282.50	0.00	2,282.50 2,282.50
83,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14 KR2F30070002: COLUMBIA	103.2500 103.2500	83,000.00 83,000.00	85,697.50 85,697.50	0.00	2,697.50 2,697.50
310,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14 KR2F30020002: MANULIFE ASSET MGMT	103.2500 103.2500	314,712.50 314,712.50	320,075.00 320,075.00	0.00	5,362.50 5,362.50
471,195.420 CD 2005-CD1 COMMERCIAL CD1 A4 12513EAG9 VAR RT 07/15/2044 DD 11/01/05 KR2F30020002: MANULIFE ASSET MGMT	103.9788 103.9788	520,744.56 520,744.56	489,943.34 489,943.34	0.00	-30,801.22 -30,801.22
115,000.000 CDW LLC / CDW FINANCE CORP 12513GAX7 8.500% 04/01/2019 DD 10/01/11 KR2F30070002: COLUMBIA	108.2500 108.2500	110,112.50 110,112.50	124,487.50 124,487.50	0.00	14,375.00 14,375.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
215,000.000 CD 2007-CD4 COMMERCIAL CD4 AJ 12513YAJ9 VAR RT 12/11/2049 DD 03/01/07 KR2F30050002: WATERFALL	83.9356 83.9356	176,068.75 176,068.75	180,461.54 180,461.54	0.00	4,392.79 4,392.79
201,000.000 CEMEX FINANCE LLC 144A 12516UAC9 9.375% 10/12/2022 DD 10/12/12 KR2F30030002: STONE HARBOR	117.6250 117.6250	201,000.00 201,000.00	236,426.25 236,426.25	0.00	35,426.25 35,426.25
305,000.000 CEMEX FINANCE LLC 144A 12516UAC9 9.375% 10/12/2022 DD 10/12/12 KR2F30020002: MANULIFE ASSET MGMT	117.6250 117.6250	341,750.00 341,750.00	358,756.25 358,756.25	0.00	17,006.25 17,006.25
1,310,000.000 CENT CLO LP 13-19A D 144A 12518YAA3 VAR RT 10/29/2025 DD 10/29/13 KR2F30050002: WATERFALL	92.0650 92.0650	1,200,615.00 1,200,615.00	1,206,051.50 1,206,051.50	0.01	5,436.50 5,436.50
425,000.000 CF INDUSTRIES INC 12527GAE3 5.375% 03/15/2044 DD 03/11/14 KR2F30080002: NISA	107.2243 107.2243	423,929.00 423,929.00	455,703.28 455,703.28	0.00	31,774.28 31,774.28
305,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12 KR2F30070002: COLUMBIA	109.5000 109.5000	336,643.75 336,643.75	333,975.00 333,975.00	0.00	-2,668.75 -2,668.75
190,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAQ3 7.125% 07/15/2020 DD 07/18/12 KR2F30020002: MANULIFE ASSET MGMT	108.2500 108.2500	199,027.50 199,027.50	205,675.00 205,675.00	0.00	6,647.50 6,647.50
118,000.000 CHS/CMNTY HEALTH SYS INC 144A 12543DAS9 5.125% 08/01/2021 DD 01/27/14 KR2F30070002: COLUMBIA	102.5000 102.5000	118,000.00 118,000.00	120,950.00 120,950.00	0.00	2,950.00 2,950.00
870,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR2F30060002: LOOMIS	106.0000 106.0000	901,575.00 901,575.00	922,200.00 922,200.00	0.01	20,625.00 20,625.00
1,000,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR2F30040002: SHENKMAN CAP	106.0000 106.0000	1,000,000.00 1,000,000.00	1,060,000.00 1,060,000.00	0.01	60,000.00 60,000.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
951,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR2F30070002: COLUMBIA	106.0000 106.0000	973,033.75 973,033.75	1,008,060.00 1,008,060.00	0.01	35,026.25 35,026.25
360,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR2F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	371,655.00 371,655.00	381,600.00 381,600.00	0.00	9,945.00 9,945.00
158,205.000 COMMUNITY HEALTH 1/14 COV-LITE 12543KAK0 TLD KR2F30070002: COLUMBIA	100.5340 100.5340	157,413.98 157,413.98	159,049.81 159,049.81	0.00	1,635.83 1,635.83
336,996.870 CIFC FUNDING 2007-I LTD 1A B2L 125472AA8 VAR RT 05/10/2021 DD 02/21/07 KR2F30050002: WATERFALL	94.1493 94.1493	303,297.19 303,297.19	317,280.31 317,280.31	0.00	13,983.12 13,983.12
308,000.000 CIFC FDG LTD 12-3A B3L 144A 12548XAB7 VAR RT 01/29/2025 DD 01/08/13 KR2F30050002: WATERFALL	97.8654 97.8654	306,067.30 306,067.30	301,425.43 301,425.43	0.00	-4,641.87 -4,641.87
433,000.000 CIFC FUNDING LTD 3A D 144A 12549EAA0 VAR RT 10/24/2025 DD 09/12/13 KR2F30050002: WATERFALL	90.5000 90.5000	391,865.00 391,865.00	391,865.00 391,865.00	0.00	0.00 0.00
2,000,000.000 CIT GROUP INC 144A 125577BC9 6.625% 04/01/2018 DD 03/30/11 KR2F30010002: PIMCO KR2	112.2500 112.2500	2,185,000.00 2,185,000.00	2,245,000.00 2,245,000.00	0.02	60,000.00 60,000.00
691,000.000 CIT GROUP INC 144A 125577BC9 6.625% 04/01/2018 DD 03/30/11 KR2F30070002: COLUMBIA	112.2500 112.2500	697,910.00 697,910.00	775,647.50 775,647.50	0.01	77,737.50 77,737.50
2,064,000.000 CIT GROUP INC 144A 125581GE2 4.750% 02/15/2015 DD 02/07/12 KR2F30010002: PIMCO KR2	102.0000 102.0000	2,133,660.00 2,133,660.00	2,105,280.00 2,105,280.00	0.02	-28,380.00 -28,380.00
1,800,000.000 CIT GROUP INC 125581GM4 5.000% 05/15/2017 DD 05/04/12 KR2F30010002: PIMCO KR2	106.5625 106.5625	1,885,500.00 1,885,500.00	1,918,125.00 1,918,125.00	0.02	32,625.00 32,625.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
194,000.000 CIT GROUP INC 125581GN2 5.375% 05/15/2020 DD 05/04/12 KR2F30070002: COLUMBIA	107.3437 107.3437	194,000.00 194,000.00	208,246.78 208,246.78	0.00	14,246.78 14,246.78
1,600,000.000 CIT GROUP INC 125581GP7 4.250% 08/15/2017 DD 08/03/12 KR2F30010002: PIMCO KR2	104.3125 104.3125	1,624,000.00 1,624,000.00	1,669,000.00 1,669,000.00	0.01	45,000.00 45,000.00
365,000.000 CIT GROUP INC 125581GQ5 5.000% 08/15/2022 DD 08/03/12 KR2F30070002: COLUMBIA	103.5000 103.5000	365,000.00 365,000.00	377,775.00 377,775.00	0.00	12,775.00 12,775.00
70,000.000 CIT GROUP INC 125581GQ5 5.000% 08/15/2022 DD 08/03/12 KR2F30060002: LOOMIS	103.5000 103.5000	66,212.50 66,212.50	72,450.00 72,450.00	0.00	6,237.50 6,237.50
535,000.000 CIT GROUP INC 125581GR3 5.000% 08/01/2023 DD 08/01/13 KR2F30060002: LOOMIS	102.3750 102.3750	533,825.00 533,825.00	547,706.25 547,706.25	0.00	13,881.25 13,881.25
350,000.000 CIT GROUP INC 125581GS1 3.875% 02/19/2019 DD 02/19/14 KR2F30060002: LOOMIS	101.5600 101.5600	350,000.00 350,000.00	355,460.00 355,460.00	0.00	5,460.00 5,460.00
905,000.000 CNOOC FINANCE 2014 ULC 12591DAC5 4.250% 04/30/2024 DD 04/30/14 KR2F30080002: NISA	102.5334 102.5334	901,063.25 901,063.25	927,927.27 927,927.27	0.01	26,864.02 26,864.02
337,000.000 CNH INDUSTRIAL CAPITAL L 144A 12592BAA2 3.375% 07/15/2019 DD 06/30/14 KR2F30070002: COLUMBIA	99.2500 99.2500	335,065.62 335,065.62	334,472.50 334,472.50	0.00	-593.12 -593.12
545,000.000 CNA FINANCIAL CORP 126117AQ3 5.875% 08/15/2020 DD 08/10/10 KR2F30080002: NISA	117.0194 117.0194	545,812.05 545,812.05	637,755.73 637,755.73	0.01	91,943.68 91,943.68
115,000.000 CNA FINANCIAL CORP 126117AR1 5.750% 08/15/2021 DD 02/14/11 KR2F30080002: NISA	116.3458 116.3458	138,057.50 138,057.50	133,797.67 133,797.67	0.00	-4,259.83 -4,259.83



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
204,000.000 CNH CAPITAL LLC 12623EAF8 3.625% 04/15/2018 DD 04/08/13 KR2F30070002: COLUMBIA	102.1250 102.1250	204,662.49 204,662.49	208,335.00 208,335.00	0.00	3,672.51 3,672.51
300,000.000 CNOOC FINANCE 2013 LTD 12625GAC8 3.000% 05/09/2023 DD 05/09/13 KR2F30020002: MANULIFE ASSET MGMT	94.4217 94.4217	295,431.00 295,431.00	283,265.10 283,265.10	0.00	-12,165.90 -12,165.90
309,000.000 CPG MERGER SUB LLC 144A 12626CAA0 8.000% 10/01/2021 DD 09/30/13 KR2F30060002: LOOMIS	105.2500 105.2500	309,000.00 309,000.00	325,222.50 325,222.50	0.00	16,222.50 16,222.50
992,500.000 CPG INTERNATIONAL 9/13 12626JAB3 COV-LITE TLB KR2F30040002: SHENKMAN CAP	100.1670 100.1670	987,537.50 987,537.50	994,157.48 994,157.48	0.01	6,619.98 6,619.98
691,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11 KR2F30070002: COLUMBIA	110.0000 110.0000	708,887.25 708,887.25	760,100.00 760,100.00	0.01	51,212.75 51,212.75
68,000.000 CSC HOLDINGS LLC 144A 126307AG2 5.250% 06/01/2024 DD 05/23/14 KR2F30070002: COLUMBIA	98.3750 98.3750	68,000.00 68,000.00	66,895.00 66,895.00	0.00	-1,105.00 -1,105.00
543,601.910 CVS PASS-THROUGH TRUST 144A 126650BS8 7.507% 01/10/2032 DD 12/22/09 KR2F30010002: PIMCO KR2	124.8460 124.8460	543,601.91 543,601.91	678,665.24 678,665.24	0.01	135,063.33 135,063.33
625,000.000 CVS CAREMARK CORP 126650CB4 2.250% 12/05/2018 DD 12/05/13 KR2F30080002: NISA	101.2237 101.2237	624,293.75 624,293.75	632,648.13 632,648.13	0.01	8,354.38 8,354.38
810,000.000 CVS CAREMARK CORP 126650CC2 4.000% 12/05/2023 DD 12/05/13 KR2F30080002: NISA	104.6466 104.6466	828,597.60 828,597.60	847,637.46 847,637.46	0.01	19,039.86 19,039.86
763,210.960 COUNTRYWIDE HOME EQUITY LO A A 1266712S4 VAR RT 04/15/2030 DD 02/20/04 KR2F30050002: WATERFALL	95.5836 95.5836	585,441.14 585,441.14	729,504.51 729,504.51	0.01	144,063.37 144,063.37

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
591,801.690 CWABS REVOLVING HOME EQUIT I A 126673FH0 VAR RT 02/15/2034 DD 09/29/04 KR2F30050002: WATERFALL	89.5864 89.5864	325,082.94 325,082.94	530,173.83 530,173.83	0.00	205,090.89 205,090.89
572,924.340 CWABS REVOLVING HOME EQUI O 1A 126673KR2 VAR RT 02/15/2034 DD 09/30/04 KR2F30050002: WATERFALL	87.1878 87.1878	272,139.05 272,139.05	499,520.13 499,520.13	0.00	227,381.08 227,381.08
87,293.840 CWABS REVOLVING HOME EQUI D 2A 126685AF3 VAR RT 11/15/2035 DD 08/30/05 KR2F30050002: WATERFALL	89.8478 89.8478	65,143.02 65,143.02	78,431.59 78,431.59	0.00	13,288.57 13,288.57
50,177.000 CWABS REVOLVING HOME EQUI I 2A 126685AR7 VAR RT 02/15/2036 DD 12/28/05 KR2F30050002: WATERFALL	83.8021 83.8021	31,109.74 31,109.74	42,049.38 42,049.38	0.00	10,939.64 10,939.64
313,846.053 CWHEQ REVOLVING HOME EQUI I 2A 12668FAB0 VAR RT 01/15/2037 DD 12/29/06 KR2F30050002: WATERFALL	92.0135 92.0135	271,977.79 271,977.79	288,780.74 288,780.74	0.00	16,802.95 16,802.95
839,375.000 CAMPING WORLD 11/13 COV-LT TL 12670NAB9 KR2F30040002: SHENKMAN CAP	100.6880 100.6880	830,981.25 830,981.25	845,149.90 845,149.90	0.01	14,168.65 14,168.65
225,000.000 CABLEVISION SYSTEMS CORP 12686CAY5 8.625% 09/15/2017 DD 03/15/10 KR2F30020002: MANULIFE ASSET MGMT	116.3750 116.3750	241,875.00 241,875.00	261,843.75 261,843.75	0.00	19,968.75 19,968.75
525,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10 KR2F30020002: MANULIFE ASSET MGMT	113.5625 113.5625	557,900.00 557,900.00	596,203.13 596,203.13	0.01	38,303.13 38,303.13
112,000.000 CALCIPAR SA 144A 128690AA2 6.875% 05/01/2018 DD 04/28/11 KR2F30070002: COLUMBIA	105.5000 105.5000	100,800.00 100,800.00	118,160.00 118,160.00	0.00	17,360.00 17,360.00
180,000.000 CALFRAC HOLDINGS LP 144A 12958RAC1 7.500% 12/01/2020 DD 11/18/10 KR2F30020002: MANULIFE ASSET MGMT	107.5000 107.5000	176,400.00 176,400.00	193,500.00 193,500.00	0.00	17,100.00 17,100.00



Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : REVISED

TOTAL FUND - KR2G0000000

6/30/2014

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000,000.000 CALIFORNIA ST INFRASTRUCTURE & 13033W3Y7 6.486% 05/15/2049 DD 03/25/10 KR2F30010002: PIMCO KR2	126.2330 126.2330	1,000,000.00 1,000,000.00	1,262,330.00 1,262,330.00	0.01	262,330.00 262,330.00
200,000.000 CALIFORNIA ST 13063A5D2 5.950% 04/01/2016 DD 04/28/09 KR2F30010002: PIMCO KR2	109.3430 109.3430	214,182.00 214,182.00	218,686.00 218,686.00	0.00	4,504.00 4,504.00
897,000.000 CALIFORNIA ST 13063A5E0 7.500% 04/01/2034 DD 04/28/09 KR2F30010002: PIMCO KR2	142.4500 142.4500	903,592.95 903,592.95	1,277,776.50 1,277,776.50	0.01	374,183.55 374,183.55
160,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 KR2F30080002: NISA	150.4320 150.4320	204,867.20 204,867.20	240,691.20 240,691.20	0.00	35,824.00 35,824.00
1,435,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 KR2F30010002: PIMCO KR2	150.4320 150.4320	1,454,745.60 1,454,745.60	2,158,699.20 2,158,699.20	0.02	703,953.60 703,953.60
295,000.000 CALIFORNIA ST 13063BBU5 7.350% 11/01/2039 DD 11/10/09 KR2F30080002: NISA	143.1640 143.1640	411,740.35 411,740.35	422,333.80 422,333.80	0.00	10,593.45 10,593.45
600,000.000 CALIFORNIA ST 13063BJA1 5.700% 11/01/2021 DD 12/01/10 KR2F30010002: PIMCO KR2	119.7920 119.7920	592,320.00 592,320.00	718,752.00 718,752.00	0.01	126,432.00 126,432.00
600,000.000 CALIFORNIA ST 13063BJB9 7.700% 11/01/2030 DD 12/01/10 KR2F30010002: PIMCO KR2	123.4460 123.4460	615,192.00 615,192.00	740,676.00 740,676.00	0.01	125,484.00 125,484.00
325,000.000 CALIFORNIA ST 13063BJC7 7.600% 11/01/2040 DD 12/01/10 KR2F30080002: NISA	151.2890 151.2890	441,293.40 441,293.40	491,689.25 491,689.25	0.00	50,395.85 50,395.85
3,500,000.000 CALIFORNIA ST PUBLIC WKS BRD L 130685C81 7.804% 03/01/2035 DD 04/21/10 KR2F30010002: PIMCO KR2	135.1430 135.1430	3,500,000.00 3,500,000.00	4,730,005.00 4,730,005.00	0.04	1,230,005.00 1,230,005.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
410,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR2F30060002: LOOMIS	107.7500 107.7500	406,691.30 406,691.30	441,775.00 441,775.00	0.00	35,083.70 35,083.70
165,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR2F30020002: MANULIFE ASSET MGMT	107.7500 107.7500	177,331.25 177,331.25	177,787.50 177,787.50	0.00	456.25 456.25
607,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR2F30070002: COLUMBIA	107.7500 107.7500	644,367.50 644,367.50	654,042.50 654,042.50	0.01	9,675.00 9,675.00
40,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13 KR2F30020002: MANULIFE ASSET MGMT	105.5000 105.5000	42,482.50 42,482.50	42,200.00 42,200.00	0.00	-282.50 -282.50
230,000.000 CALUMET SPECIALTY PRODUCTS PAR 131477AL5 7.625% 01/15/2022 DD 11/26/13 KR2F30060002: LOOMIS	107.5000 107.5000	226,536.20 226,536.20	247,250.00 247,250.00	0.00	20,713.80 20,713.80
550,000.000 CAMERON INTERNATIONAL CORP 13342BAK1 1.150% 12/15/2016 DD 12/16/13 KR2F30080002: NISA	100.0134 100.0134	549,901.00 549,901.00	550,073.70 550,073.70	0.00	172.70 172.70
705,873.370 CANNERY CASINO 10/12 TL 137671AL7 KR2F30040002: SHENKMAN CAP	100.3750 100.3750	700,850.81 700,850.81	708,520.40 708,520.40	0.01	7,669.59 7,669.59
1,084,103.140 CAPITAL GUARDIAN ABS 1A B 144A 14018WAJ9 VAR RT 04/03/2037 DD 02/28/02 KR2F30050002: WATERFALL	41.5880 41.5880	655,882.40 655,882.40	450,856.80 450,856.80	0.00	-205,025.60 -205,025.60
115,000.000 CAPITAL ONE FINANCIAL CO 14040HBE4 2.450% 04/24/2019 DD 04/24/14 KR2F30080002: NISA	100.9379 100.9379	114,913.75 114,913.75	116,078.59 116,078.59	0.00	1,164.84 1,164.84
1,105,000.000 CAPITAL ONE BANK USA NA 140420NB2 3.375% 02/15/2023 DD 02/11/13 KR2F30080002: NISA	99.3245 99.3245	1,117,730.23 1,117,730.23	1,097,535.73 1,097,535.73	0.01	-20,194.50 -20,194.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,540,000.000 CAPITAL ONE BANK USA NA 140420NE6 2.150% 11/21/2018 DD 11/21/13 KR2F30080002: NISA	100.5755 100.5755	1,539,122.20 1,539,122.20	1,548,862.70 1,548,862.70	0.01	9,740.50 9,740.50
234,412.500 CAPITAL SAFETY 3/14 COV-LITE 14045VAC3 TL KR2F30020002: MANULIFE ASSET MGMT	99.3330 99.3330	234,119.48 234,119.48	232,848.97 232,848.97	0.00	-1,270.51 -1,270.51
108,736.606 CAPITAL TRUST RE CDO 1A A 144A 140558AA5 VAR RT 03/20/2050 DD 03/15/05 KR2F30050002: WATERFALL	95.3800 95.3800	100,082.76 100,082.76	103,712.99 103,712.99	0.00	3,630.23 3,630.23
1,047,182.989 CAPMARK VII-CRE DEL 7A A2 144A 14068XAB3 VAR RT 08/15/2036 DD 08/24/06 KR2F30050002: WATERFALL	97.9332 97.9332	698,387.53 698,387.53	1,025,539.83 1,025,539.83	0.01	327,152.30 327,152.30
68,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13 KR2F30070002: COLUMBIA	103.0000 103.0000	68,000.00 68,000.00	70,040.00 70,040.00	0.00	2,040.00 2,040.00
741,778.880 CARESTREAM 6/13 COV-LITE TL 14173VAE3 0.000% 06/07/2019 DD 05/21/13 KR2F30020002: MANULIFE ASSET MGMT	100.0500 100.0500	730,652.19 730,652.19	742,149.77 742,149.77	0.01	11,497.58 11,497.58
413,373.300 CARESTREAM 6/13 2ND LIEN 14173VAH6 COV-LITE TL KR2F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	405,105.83 405,105.83	421,640.77 421,640.77	0.00	16,534.94 16,534.94
188,000.000 CARLSON TRAVEL HOLDINGS 144A 14281RAA9 7.500% 08/15/2019 DD 07/03/14 KR2F30070002: COLUMBIA	102.0000 102.0000	192,700.00 192,700.00	191,760.00 191,760.00	0.00	-940.00 -940.00
500,000.000 DUKE ENERGY PROGRESS INC 144141CZ9 5.300% 01/15/2019 DD 01/15/09 KR2F30080002: NISA	114.3831 114.3831	583,070.00 583,070.00	571,915.50 571,915.50	0.00	-11,154.50 -11,154.50
770,000.000 DUKE ENERGY PROGRESS INC 144141DA3 3.000% 09/15/2021 DD 09/15/11 KR2F30080002: NISA	101.9750 101.9750	821,104.90 821,104.90	785,207.50 785,207.50	0.01	-35,897.40 -35,897.40



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,000.000 CARRIZO OIL & GAS INC 144577AF0 7.500% 09/15/2020 DD 09/10/12 KR2F30020002: MANULIFE ASSET MGMT	109.7500 109.7500	107,915.00 107,915.00	115,237.50 115,237.50	0.00	7,322.50 7,322.50
1,131,000.000 CASE NEW HOLLAND INC 147446AR9 7.875% 12/01/2017 DD 06/01/11 KR2F30070002: COLUMBIA	116.5000 116.5000	1,279,882.50 1,279,882.50	1,317,615.00 1,317,615.00	0.01	37,732.50 37,732.50
118,000.000 CATAMARAN CORP 148887AA0 4.750% 03/15/2021 DD 03/12/14 KR2F30070002: COLUMBIA	101.0000 101.0000	118,000.00 118,000.00	119,180.00 119,180.00	0.00	1,180.00 1,180.00
245,000.000 CATAMARAN CORP 148887AA0 4.750% 03/15/2021 DD 03/12/14 KR2F30060002: LOOMIS	101.0000 101.0000	245,000.00 245,000.00	247,450.00 247,450.00	0.00	2,450.00 2,450.00
620,000.000 CATERPILLAR INC 149123CC3 3.400% 05/15/2024 DD 05/08/14 KR2F30080002: NISA	101.1385 101.1385	619,894.60 619,894.60	627,058.70 627,058.70	0.01	7,164.10 7,164.10
500,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3K5 5.850% 09/01/2017 DD 09/04/07 KR2F30080002: NISA	113.8059 113.8059	602,265.00 602,265.00	569,029.50 569,029.50	0.00	-33,235.50 -33,235.50
175,000.000 CATHOLIC HEALTH INITIATIVES 14916RAD6 4.350% 11/01/2042 DD 10/31/12 KR2F30080002: NISA	95.8319 95.8319	179,336.50 179,336.50	167,705.83 167,705.83	0.00	-11,630.67 -11,630.67
46,482.254 CBA COMMERCIAL SMALL 1A A 144A 149837AA4 VAR RT 06/25/2038 DD 04/27/06 KR2F30050002: WATERFALL	58.0000 58.0000	24,993.53 24,993.53	26,959.71 26,959.71	0.00	1,966.18 1,966.18
780,721.710 CBA COMMERCIAL SMALL 1A A 144A 14984WAA8 VAR RT 07/25/2039 DD 05/01/07 KR2F30050002: WATERFALL	56.4900 56.4900	333,050.28 333,050.28	441,029.69 441,029.69	0.00	107,979.41 107,979.41
340,000.000 CEDAR FAIR LP / CANADA'S WONDE 150191AF1 5.250% 03/15/2021 DD 09/15/13 KR2F30070002: COLUMBIA	103.0000 103.0000	340,000.00 340,000.00	350,200.00 350,200.00	0.00	10,200.00 10,200.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
169,000.000 CEDAR FAIR LP/CANADA'S W 144A 150191AG9 5.375% 06/01/2024 DD 06/03/14 KR2F30070002: COLUMBIA	101.2500 101.2500	169,000.00 169,000.00	171,112.50 171,112.50	0.00	2,112.50 2,112.50
464,000.000 CELANESE US HOLDINGS LLC 15089QAC8 5.875% 06/15/2021 DD 05/06/11 KR2F30070002: COLUMBIA	110.2500 110.2500	497,070.00 497,070.00	511,560.00 511,560.00	0.00	14,490.00 14,490.00
295,000.000 CELGENE CORP 151020AN4 2.250% 05/15/2019 DD 05/15/14 KR2F30080002: NISA	100.2761 100.2761	294,265.45 294,265.45	295,814.50 295,814.50	0.00	1,549.05 1,549.05
920,000.000 CELGENE CORP 151020AP9 3.625% 05/15/2024 DD 05/15/14 KR2F30080002: NISA	100.2337 100.2337	916,862.80 916,862.80	922,150.04 922,150.04	0.01	5,287.24 5,287.24
109,000.000 CEMENTOS PACASMAYO SAA 144A 15126QAA7 4.500% 02/08/2023 DD 02/08/13 KR2F30030002: STONE HARBOR	95.5000 95.5000	107,918.72 107,918.72	104,095.00 104,095.00	0.00	-3,823.72 -3,823.72
200,000.000 CEMEX SAB DE CV 144A 151290BF9 9.500% 06/15/2018 DD 09/17/12 KR2F30030002: STONE HARBOR	114.5000 114.5000	207,000.00 207,000.00	229,000.00 229,000.00	0.00	22,000.00 22,000.00
100,000.000 CENCOSUD SA 144A 15132HAD3 4.875% 01/20/2023 DD 12/06/12 KR2F30030002: STONE HARBOR	101.1054 101.1054	99,062.00 99,062.00	101,105.40 101,105.40	0.00	2,043.40 2,043.40
201,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14 KR2F30070002: COLUMBIA	101.5000 101.5000	201,427.50 201,427.50	204,015.00 204,015.00	0.00	2,587.50 2,587.50
360,000.000 CENTURYLINK INC 156700AM8 7.600% 09/15/2039 DD 09/21/09 KR2F30060002: LOOMIS	100.3750 100.3750	354,108.39 354,108.39	361,350.00 361,350.00	0.00	7,241.61 7,241.61
288,000.000 CENTURYLINK INC 156700AR7 6.450% 06/15/2021 DD 06/16/11 KR2F30070002: COLUMBIA	108.5000 108.5000	284,685.12 284,685.12	312,480.00 312,480.00	0.00	27,794.88 27,794.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
492,000.000 CENTURYLINK INC 156700AW6 5.625% 04/01/2020 DD 03/21/13 KR2F30070002: COLUMBIA	105.5000 105.5000	492,000.00 492,000.00	519,060.00 519,060.00	0.00	27,060.00 27,060.00
70,000.000 CENTURYLINK INC 156700AW6 5.625% 04/01/2020 DD 03/21/13 KR2F30060002: LOOMIS	105.5000 105.5000	70,000.00 70,000.00	73,850.00 73,850.00	0.00	3,850.00 3,850.00
612,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12 KR2F30070002: COLUMBIA	106.2500 106.2500	626,810.00 626,810.00	650,250.00 650,250.00	0.01	23,440.00 23,440.00
1,000,000.000 CATALINA MARKETING 4/14 16282FAC5 COV-LITE TL KR2F30040002: SHENKMAN CAP	99.9580 99.9580	995,000.00 995,000.00	999,580.00 999,580.00	0.01	4,580.00 4,580.00
125,000.000 CATALINA MARKETING 4/14 16282FAE1 COV-LITE 2ND LIEN TL KR2F30040002: SHENKMAN CAP	99.9380 99.9380	124,062.50 124,062.50	124,922.50 124,922.50	0.00	860.00 860.00
496,000.000 CHESAPEAKE ENERGY CORP 165167CF2 6.625% 08/15/2020 DD 08/17/10 KR2F30070002: COLUMBIA	115.0000 115.0000	520,174.19 520,174.19	570,400.00 570,400.00	0.00	50,225.81 50,225.81
20,000.000 CHESAPEAKE ENERGY CORP 165167CF2 6.625% 08/15/2020 DD 08/17/10 KR2F30060002: LOOMIS	115.0000 115.0000	18,218.75 18,218.75	23,000.00 23,000.00	0.00	4,781.25 4,781.25
1,538,000.000 CHESAPEAKE ENERGY CORP 165167CG0 6.125% 02/15/2021 DD 02/11/11 KR2F30070002: COLUMBIA	112.0000 112.0000	1,607,210.00 1,607,210.00	1,722,560.00 1,722,560.00	0.01	115,350.00 115,350.00
344,000.000 CHESAPEAKE ENERGY CORP 165167CL9 5.750% 03/15/2023 DD 04/01/13 KR2F30070002: COLUMBIA	111.1200 111.1200	351,428.75 351,428.75	382,252.80 382,252.80	0.00	30,824.05 30,824.05
1,150,000.000 CHESAPEAKE OILFIELD OPERATING 165258AB0 6.625% 11/15/2019 DD 05/15/13 KR2F30040002: SHENKMAN CAP	107.5000 107.5000	1,150,000.00 1,150,000.00	1,236,250.00 1,236,250.00	0.01	86,250.00 86,250.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
282,000.000 CHOICE HOTELS INTERNATIONAL IN 169905AE6 5.750% 07/01/2022 DD 06/27/12 KR2F30070002: COLUMBIA	107.3260 107.3260	284,730.00 284,730.00	302,659.32 302,659.32	0.00	17,929.32 17,929.32
447,750.000 CHROMAFLO TECHNOLOGIES 12/13 17107UAC3 COV-LITE TLB KR2F30040002: SHENKMAN CAP	100.2500 100.2500	446,630.62 446,630.62	448,869.38 448,869.38	0.00	2,238.76 2,238.76
679,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAB3 8.000% 06/15/2019 DD 12/15/11 KR2F30070002: COLUMBIA	108.6250 108.6250	667,258.16 667,258.16	737,563.75 737,563.75	0.01	70,305.59 70,305.59
200,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAD9 8.250% 06/15/2021 DD 12/15/11 KR2F30020002: MANULIFE ASSET MGMT	113.0000 113.0000	228,250.00 228,250.00	226,000.00 226,000.00	0.00	-2,250.00 -2,250.00
260,000.000 CHRYSLER AUTOMOTIVE 1/14 TLB 17121HAF7 KR2F30020002: MANULIFE ASSET MGMT	99.6460 99.6460	258,700.00 258,700.00	259,079.60 259,079.60	0.00	379.60 379.60
605,000.000 CIFC FUNDING LTD 07-3A D 144A 17178JAA6 VAR RT 07/26/2021 DD 07/31/07 KR2F30050002: WATERFALL	98.7930 98.7930	597,437.50 597,437.50	597,697.65 597,697.65	0.01	260.15 260.15
1,744,937.682 CIFC FUNDING 06-1A B2L 144A 17178RAA8 VAR RT 10/20/2020 DD 08/03/06 KR2F30050002: WATERFALL	97.3461 97.3461	1,651,147.28 1,651,147.28	1,698,629.20 1,698,629.20	0.01	47,481.92 47,481.92
289,000.000 CIFC FUNDING 2006-I B 1BA B2L 17178TAA4 VAR RT 12/22/2020 DD 10/11/06 KR2F30050002: WATERFALL	97.0738 97.0738	278,523.75 278,523.75	280,543.18 280,543.18	0.00	2,019.43 2,019.43
952,731.190 CIFC FUNDING 2006- 2A B2L 144A 17178UAA1 VAR RT 03/01/2021 DD 12/20/06 KR2F30050002: WATERFALL	98.9730 98.9730	857,889.17 857,889.17	942,946.64 942,946.64	0.01	85,057.47 85,057.47
138,000.000 CIMAREX ENERGY CO 171798AC5 4.375% 06/01/2024 DD 06/04/14 KR2F30070002: COLUMBIA	101.8750 101.8750	138,000.00 138,000.00	140,587.50 140,587.50	0.00	2,587.50 2,587.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
746,250.000 CINCINNATI BELL 9/13 TLB 17187MAJ9 KR2F30040002: SHENKMAN CAP	99.9380 99.9380	740,653.12 740,653.12	745,787.33 745,787.33	0.01	5,134.21 5,134.21
140,000.000 CINEMARK USA INC 172441AV9 7.375% 06/15/2021 DD 06/03/11 KR2F30020002: MANULIFE ASSET MGMT	110.2500 110.2500	142,800.00 142,800.00	154,350.00 154,350.00	0.00	11,550.00 11,550.00
580,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13 KR2F30020002: MANULIFE ASSET MGMT	99.7500 99.7500	572,222.25 572,222.25	578,550.00 578,550.00	0.00	6,327.75 6,327.75
600,000.000 CINTAS CORP NO 2 17252MAL4 3.250% 06/01/2022 DD 06/08/12 KR2F30080002: NISA	99.5421 99.5421	623,892.00 623,892.00	597,252.60 597,252.60	0.01	-26,639.40 -26,639.40
630,000.000 CISCO SYSTEMS INC 17275RAR3 2.125% 03/01/2019 DD 03/03/14 KR2F30080002: NISA	100.7770 100.7770	629,552.70 629,552.70	634,895.10 634,895.10	0.01	5,342.40 5,342.40
160,980.056 CIT RV TRUST 1999-A A B 172850BB4 6.440% 03/15/2017 DD 05/19/99 KR2F30050002: WATERFALL	20.4220 20.4220	63,162.88 63,162.88	32,875.34 32,875.34	0.00	-30,287.54 -30,287.54
1,102,000.000 CITIGROUP INC 172967CQ2 5.000% 09/15/2014 DD 09/16/04 KR2F30080002: NISA	100.8854 100.8854	1,153,430.34 1,153,430.34	1,111,757.11 1,111,757.11	0.01	-41,673.23 -41,673.23
400,000.000 CITIGROUP INC 172967CS8 VAR RT 11/05/2014 DD 11/05/04 KR2F30010002: PIMCO KR2	100.0412 100.0412	380,024.00 380,024.00	400,164.80 400,164.80	0.00	20,140.80 20,140.80
400,000.000 CITIGROUP INC 172967DR9 6.125% 08/25/2036 DD 08/25/06 KR2F30080002: NISA	114.5199 114.5199	459,225.75 459,225.75	458,079.60 458,079.60	0.00	-1,146.15 -1,146.15
100,000.000 CITIGROUP INC 172967EV9 8.500% 05/22/2019 DD 05/22/09 KR2F30010002: PIMCO KR2	127.8191 127.8191	127,503.00 127,503.00	127,819.10 127,819.10	0.00	316.10 316.10



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 CITIGROUP INC 172967EW7 8.125% 07/15/2039 DD 07/23/09 KR2F30080002: NISA	150.0979 150.0979	223,668.00 223,668.00	225,146.85 225,146.85	0.00	1,478.85 1,478.85
178,000.000 CITIGROUP INC 172967EZ0 5.500% 10/15/2014 DD 09/24/09 KR2F30010002: PIMCO KR2	101.4436 101.4436	189,402.68 189,402.68	180,569.61 180,569.61	0.00	-8,833.07 -8,833.07
2,020,000.000 CITIGROUP INC 172967FA4 6.010% 01/15/2015 DD 12/15/09 KR2F30010002: PIMCO KR2	103.0146 103.0146	2,079,994.00 2,079,994.00	2,080,894.92 2,080,894.92	0.02	900.92 900.92
95,000.000 CITIGROUP INC 172967FA4 6.010% 01/15/2015 DD 12/15/09 KR2F30080002: NISA	103.0146 103.0146	102,158.25 102,158.25	97,863.87 97,863.87	0.00	-4,294.38 -4,294.38
392,000.000 CITIGROUP INC 172967FD8 4.750% 05/19/2015 DD 05/19/10 KR2F30080002: NISA	103.6522 103.6522	412,728.96 412,728.96	406,316.62 406,316.62	0.00	-6,412.34 -6,412.34
2,100,000.000 CITIGROUP INC 172967FS5 3.953% 06/15/2016 DD 06/15/11 KR2F30010002: PIMCO KR2	105.5076 105.5076	2,222,640.00 2,222,640.00	2,215,659.60 2,215,659.60	0.02	-6,980.40 -6,980.40
565,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13 KR2F30080002: NISA	111.5469 111.5469	565,000.00 565,000.00	630,239.99 630,239.99	0.01	65,239.99 65,239.99
1,145,000.000 CITIGROUP INC 172967HT1 3.750% 06/16/2024 DD 06/16/14 KR2F30080002: NISA	100.2792 100.2792	1,143,580.20 1,143,580.20	1,148,196.84 1,148,196.84	0.01	4,616.64 4,616.64
420,000.000 FRONTIER COMMUNICATIONS CORP 17453BAJ0 9.000% 08/15/2031 DD 02/15/02 KR2F30060002: LOOMIS	107.7500 107.7500	410,550.00 410,550.00	452,550.00 452,550.00	0.00	42,000.00 42,000.00
135,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07 KR2F30020002: MANULIFE ASSET MGMT	113.5000 113.5000	127,237.50 127,237.50	153,225.00 153,225.00	0.00	25,987.50 25,987.50

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328,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12 KR2F30070002: COLUMBIA	103.1250 103.1250	328,000.00 328,000.00	338,250.00 338,250.00	0.00	10,250.00 10,250.00
957,000.000 CLEAR CHANNEL COMMUNICATIONS I 184502BG6 9.000% 03/01/2021 DD 02/23/11 KR2F30070002: COLUMBIA	107.0000 107.0000	936,132.50 936,132.50	1,023,990.00 1,023,990.00	0.01	87,857.50 87,857.50
650,000.000 CLEAR CHANNEL COMMUNICATIONS I 184502BQ4 14.000% 02/01/2021 DD 02/01/14 KR2F30070002: COLUMBIA	103.0000 103.0000	653,049.67 653,049.67	669,500.00 669,500.00	0.01	16,450.33 16,450.33
361,647.030 CLEAR CHANNEL 5/13 EXTENDED 18450JAT2 TLD KR2F30020002: MANULIFE ASSET MGMT	99.4460 99.4460	279,942.57 279,942.57	359,643.51 359,643.51	0.00	79,700.94 79,700.94
116,311.840 CLEAR CHANNEL 12/13 EXTENDED 18450JAU9 TLE KR2F30020002: MANULIFE ASSET MGMT	100.1560 100.1560	90,034.29 90,034.29	116,493.29 116,493.29	0.00	26,459.00 26,459.00
905,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12 KR2F30060002: LOOMIS	107.8750 107.8750	878,400.00 878,400.00	976,268.75 976,268.75	0.01	97,868.75 97,868.75
671,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12 KR2F30070002: COLUMBIA	107.8750 107.8750	670,041.42 670,041.42	723,841.25 723,841.25	0.01	53,799.83 53,799.83
929,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13 KR2F30070002: COLUMBIA	107.7500 107.7500	929,000.00 929,000.00	1,000,997.50 1,000,997.50	0.01	71,997.50 71,997.50
700,000.000 COCA-COLA FEMSA SAB DE CV 191241AE8 3.875% 11/26/2023 DD 11/26/13 KR2F30080002: NISA	102.7100 102.7100	689,612.00 689,612.00	718,970.00 718,970.00	0.01	29,358.00 29,358.00
235,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BK0 7.375% 09/18/2037 DD 09/19/06 KR2F30080002: NISA	136.0000 136.0000	294,102.50 294,102.50	319,600.00 319,600.00	0.00	25,497.50 25,497.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 HCA INC 197677AC1 8.360% 04/15/2024 DD 04/15/94 KR2F30060002: LOOMIS	118.7500 118.7500	24,031.25 24,031.25	29,687.50 29,687.50	0.00	5,656.25 5,656.25
115,000.000 HCA INC 197677AG2 7.690% 06/15/2025 DD 06/30/95 KR2F30060002: LOOMIS	112.7500 112.7500	109,175.00 109,175.00	129,662.50 129,662.50	0.00	20,487.50 20,487.50
215,000.000 HCA INC 197677AJ6 7.050% 12/01/2027 DD 12/08/95 KR2F30060002: LOOMIS	103.0000 103.0000	190,800.00 190,800.00	221,450.00 221,450.00	0.00	30,650.00 30,650.00
75,000.000 HCA INC 197679AB9 7.500% 12/15/2023 DD 12/15/93 KR2F30060002: LOOMIS	112.0000 112.0000	73,468.75 73,468.75	84,000.00 84,000.00	0.00	10,531.25 10,531.25
280,000.000 HCA INC 19767QAQ8 7.580% 09/15/2025 DD 09/14/95 KR2F30060002: LOOMIS	111.0000 111.0000	273,056.25 273,056.25	310,800.00 310,800.00	0.00	37,743.75 37,743.75
475,000.000 HCA INC 19767QAS4 7.750% 07/15/2036 DD 07/08/96 KR2F30060002: LOOMIS	106.0000 106.0000	461,062.50 461,062.50	503,500.00 503,500.00	0.00	42,437.50 42,437.50
498,000.000 COLUMBUS MCKINNON CORP/NY 199333AJ4 7.875% 02/01/2019 DD 01/25/11 KR2F30070002: COLUMBIA	106.7500 106.7500	515,430.00 515,430.00	531,615.00 531,615.00	0.00	16,185.00 16,185.00
1,325,000.000 COLUMBUS NOVA 07-1A E 144A 19964RAA2 VAR RT 05/16/2019 DD 03/21/07 KR2F30050002: WATERFALL	96.6547 96.6547	1,247,703.00 1,247,703.00	1,280,674.52 1,280,674.52	0.01	32,971.52 32,971.52
580,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97 KR2F30080002: NISA	121.5913 121.5913	750,450.40 750,450.40	705,229.54 705,229.54	0.01	-45,220.86 -45,220.86
245,000.000 COMM 2007-C9 MORTGAGE TR C9 A4 20047RAE3 VAR RT 12/10/2049 DD 08/01/07 KR2F30020002: MANULIFE ASSET MGMT	111.9584 111.9584	271,069.53 271,069.53	274,298.08 274,298.08	0.00	3,228.55 3,228.55



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210,000.000 COMMERCIAL MORTGAGE TRU GG7 AM 20173MAG5 VAR RT 07/10/2038 DD 07/01/06 KR2F30020002: MANULIFE ASSET MGMT	108.4859 108.4859	208,720.31 208,720.31	227,820.39 227,820.39	0.00	19,100.08 19,100.08
315,000.000 COMMSCOPE INC 144A 203372AL1 5.000% 06/15/2021 DD 05/30/14 KR2F30060002: LOOMIS	102.0000 102.0000	315,000.00 315,000.00	321,300.00 321,300.00	0.00	6,300.00 6,300.00
987,537.500 U.S.I. 12/13 COV-LITE TLB 20451XAD1 KR2F30040002: SHENKMAN CAP	100.0630 100.0630	982,604.75 982,604.75	988,159.65 988,159.65	0.01	5,554.90 5,554.90
908,000.000 COMSTOCK RESOURCES INC 205768AJ3 9.500% 06/15/2020 DD 06/05/12 KR2F30070002: COLUMBIA	114.0000 114.0000	865,360.32 865,360.32	1,035,120.00 1,035,120.00	0.01	169,759.68 169,759.68
1,034,000.000 CONCHO RESOURCES INC 20605PAC5 6.500% 01/15/2022 DD 05/23/11 KR2F30070002: COLUMBIA	110.2500 110.2500	1,088,285.00 1,088,285.00	1,139,985.00 1,139,985.00	0.01	51,700.00 51,700.00
539,000.000 CONCHO RESOURCES INC 20605PAE1 5.500% 04/01/2023 DD 08/17/12 KR2F30070002: COLUMBIA	107.5000 107.5000	545,787.50 545,787.50	579,425.00 579,425.00	0.00	33,637.50 33,637.50
493,000.000 CONCORD REAL ESTATE 1A B 144A 20647MAC2 VAR RT 12/25/2046 DD 12/21/06 KR2F30050002: WATERFALL	86.3635 86.3635	414,120.00 414,120.00	425,772.06 425,772.06	0.00	11,652.06 11,652.06
234,000.000 CONSOL ENERGY INC 144A 20854PAJ8 5.875% 04/15/2022 DD 04/16/14 KR2F30070002: COLUMBIA	104.7500 104.7500	234,000.00 234,000.00	245,115.00 245,115.00	0.00	11,115.00 11,115.00
320,000.000 CONSOL ENERGY INC 144A 20854PAJ8 5.875% 04/15/2022 DD 04/16/14 KR2F30060002: LOOMIS	104.7500 104.7500	320,000.00 320,000.00	335,200.00 335,200.00	0.00	15,200.00 15,200.00
235,000.000 CONSTELLATION BRANDS INC 21036PAK4 3.750% 05/01/2021 DD 05/14/13 KR2F30020002: MANULIFE ASSET MGMT	99.3750 99.3750	236,897.50 236,897.50	233,531.25 233,531.25	0.00	-3,366.25 -3,366.25

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505,000.000 CONSTELLATION BRANDS INC 21036PAL2 4.250% 05/01/2023 DD 05/14/13 KR2F30020002: MANULIFE ASSET MGMT	100.3750 100.3750	504,825.00 504,825.00	506,893.75 506,893.75	0.00	2,068.75 2,068.75
114,000.000 CONSTELLIUM NV 144A 210383AA3 5.750% 05/15/2024 DD 05/07/14 KR2F30070002: COLUMBIA	105.0000 105.0000	116,565.00 116,565.00	119,700.00 119,700.00	0.00	3,135.00 3,135.00
144,828.510 CONTIMORTGAGE HOME EQUIT 4 B1F 21075WGB5 7.330% 10/15/2028 DD 09/13/97 KR2F30050002: WATERFALL	101.8015 101.8015	136,500.87 136,500.87	147,437.60 147,437.60	0.00	10,936.73 10,936.73
300,000.000 CONTINENTAL AIRLINES 2012-3 CL 210795QD5 6.125% 04/29/2018 DD 12/27/12 KR2F30060002: LOOMIS	107.0000 107.0000	300,000.00 300,000.00	321,000.00 321,000.00	0.00	21,000.00 21,000.00
4,850,019.540 CONTINENTAL AIRLINES 2007-1 CL 21079NAA9 5.983% 10/19/2023 DD 04/10/07 KR2F30010002: PIMCO KR2	112.0000 112.0000	4,728,128.80 4,728,128.80	5,432,021.88 5,432,021.88	0.05	703,893.08 703,893.08
800,688.700 CONTINENTAL AIRLINES 2009-2 CL 21079UAA3 7.250% 05/10/2021 DD 11/10/09 KR2F30010002: PIMCO KR2	117.0000 117.0000	821,706.79 821,706.79	936,805.78 936,805.78	0.01	115,098.99 115,098.99
277,000.000 CONVATEC FINANCE INTERNAT 144A 21244VAA1 8.250% 01/15/2019 DD 08/12/13 KR2F30070002: COLUMBIA	102.2500 102.2500	274,230.00 274,230.00	283,232.50 283,232.50	0.00	9,002.50 9,002.50
1,000,000.000 CORP GEO SAB DE CV 144A 21986VAC9 8.875% 03/27/2022 DD 03/27/12 KR2F30060002: LOOMIS	11.5000 11.5000	865,800.00 865,800.00	115,000.00 115,000.00	0.00	-750,800.00 -750,800.00
234,000.000 CORRECTIONS CORP OF AMERICA 22025YAM2 4.125% 04/01/2020 DD 04/04/13 KR2F30020002: MANULIFE ASSET MGMT	99.2500 99.2500	235,963.75 235,963.75	232,245.00 232,245.00	0.00	-3,718.75 -3,718.75
200,000.000 COSAN LUXEMBOURG SA 144A 22112EAA6 5.000% 03/14/2023 DD 03/14/13 KR2F30030002: STONE HARBOR	95.5000 95.5000	197,678.00 197,678.00	191,000.00 191,000.00	0.00	-6,678.00 -6,678.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
164,000.000 REPUBLIC OF COSTA RICA 144A 221602AC9 7.000% 04/04/2044 DD 04/04/14 KR2F30030002: STONE HARBOR	104.0000 104.0000	164,000.00 164,000.00	170,560.00 170,560.00	0.00	6,560.00 6,560.00
365,000.000 COTT BEVERAGES INC 144A 221643AG4 5.375% 07/01/2022 DD 06/24/14 KR2F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	366,848.75 366,848.75	365,912.50 365,912.50	0.00	-936.25 -936.25
205,000.000 CREDIT ACCEPTANCE CORP 144A 225310AF8 6.125% 02/15/2021 DD 01/22/14 KR2F30020002: MANULIFE ASSET MGMT	104.5000 104.5000	205,000.00 205,000.00	214,225.00 214,225.00	0.00	9,225.00 9,225.00
7,889.220 CREDIT SUISSE FIRS CKN5 H 144A 22540VCZ3 VAR RT 09/15/2034 DD 11/01/01 KR2F30050002: WATERFALL	94.2100 94.2100	2,926.90 2,926.90	7,432.44 7,432.44	0.00	4,505.54 4,505.54
70,000.170 HOME EQUITY ASSET TRUST 1 M1 22541NZZ4 VAR RT 06/25/2033 DD 01/29/03 KR2F30020002: MANULIFE ASSET MGMT	96.0452 96.0452	65,800.18 65,800.18	67,231.80 67,231.80	0.00	1,431.62 1,431.62
532,000.000 CREDIT SUISSE FIRST C4 E 144A 22541SM21 VAR RT 10/15/2039 DD 11/01/04 KR2F30050002: WATERFALL	90.5639 90.5639	492,765.00 492,765.00	481,799.95 481,799.95	0.00	-10,965.05 -10,965.05
628,172.900 CREDIT SUISSE FIRST BO AR8 2A1 22541SXE3 VAR RT 09/25/2034 DD 08/01/04 KR2F30010002: PIMCO KR2	100.7221 100.7221	600,690.31 600,690.31	632,708.94 632,708.94	0.01	32,018.63 32,018.63
2,302,284.000 COMMERCIAL MORTGAGE PA C1 AMFL 22545XBC6 VAR RT 02/15/2040 DD 03/16/07 KR2F30050002: WATERFALL	85.1840 85.1840	1,747,684.66 1,747,684.66	1,961,177.60 1,961,177.60	0.02	213,492.94 213,492.94
300,000.000 CROWN AMERICAS LLC / CROWN AME 228189AB2 4.500% 01/15/2023 DD 07/15/13 KR2F30020002: MANULIFE ASSET MGMT	97.4000 97.4000	292,127.25 292,127.25	292,200.00 292,200.00	0.00	72.75 72.75
529,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12 KR2F30070002: COLUMBIA	104.2500 104.2500	529,000.00 529,000.00	551,482.50 551,482.50	0.00	22,482.50 22,482.50



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
531,000.000 CROWN CASTLE INTL CORP 228227BE3 4.875% 04/15/2022 DD 04/15/14 KR2F30070002: COLUMBIA	103.3750 103.3750	528,345.00 528,345.00	548,921.25 548,921.25	0.00	20,576.25 20,576.25
655,000.000 CROWN CASTLE INTL CORP 228227BE3 4.875% 04/15/2022 DD 04/15/14 KR2F30060002: LOOMIS	103.3750 103.3750	651,725.00 651,725.00	677,106.25 677,106.25	0.01	25,381.25 25,381.25
245,000.000 CROWN CASTLE TOWERS LLC 144A 22822RAZ3 4.883% 08/15/2040 DD 08/16/10 KR2F30020002: MANULIFE ASSET MGMT	110.4580 110.4580	251,845.30 251,845.30	270,622.10 270,622.10	0.00	18,776.80 18,776.80
942,363.890 CROWN CASTLE 12/13 EXTENDED 22822TAT3 INCREMENTAL TLB2 KR2F30020002: MANULIFE ASSET MGMT	99.9510 99.9510	945,437.81 945,437.81	941,902.13 941,902.13	0.01	-3,535.68 -3,535.68
1,032,630.321 CWHEQ REVOLVING HO F 2A1A 23242LAB9 VAR RT 007/15/2036 DD 06/30/06 KR2F30050002: WATERFALL	91.9538 91.9538	908,714.68 908,714.68	949,542.82 949,542.82	0.01	40,828.14 40,828.14
1,611,544.880 CWHEQ REVOLVING HOME EQUI E 2A 23242QAE2 VAR RT 07/15/2036 DD 06/29/06 KR2F30050002: WATERFALL	83.7501 83.7501	1,098,865.34 1,098,865.34	1,349,670.45 1,349,670.45	0.01	250,805.11 250,805.11
682,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13 KR2F30070002: COLUMBIA	107.7500 107.7500	688,916.25 688,916.25	734,855.00 734,855.00	0.01	45,938.75 45,938.75
1,000,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13 KR2F30040002: SHENKMAN CAP	107.7500 107.7500	1,012,167.50 1,012,167.50	1,077,500.00 1,077,500.00	0.01	65,332.50 65,332.50
290,000.000 DCP MIDSTREAM LLC 144A 23311RAH9 VAR RT 05/21/2043 DD 05/21/13 KR2F30020002: MANULIFE ASSET MGMT	95.0000 95.0000	293,987.50 293,987.50	275,500.00 275,500.00	0.00	-18,487.50 -18,487.50
5,300,000.000 DNB BANK ASA 144A 23329PAA8 3.200% 04/03/2017 DD 04/03/12 KR2F30010002: PIMCO KR2	105.2219 105.2219	5,295,389.00 5,295,389.00	5,576,760.70 5,576,760.70	0.05	281,371.70 281,371.70



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
580,000.000 CRESTVIEW DS MERGER SUB I 144A 23339WAA1 10.000% 09/01/2021 DD 08/30/13 KR2F30060002: LOOMIS	111.7500 111.7500	564,554.60 564,554.60	648,150.00 648,150.00	0.01	83,595.40 83,595.40
275,000.000 DARLING INGREDIENTS INC 144A 237264AA4 5.375% 01/15/2022 DD 01/02/14 KR2F30070002: COLUMBIA	103.7500 103.7500	275,000.00 275,000.00	285,312.50 285,312.50	0.00	10,312.50 10,312.50
465,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12 KR2F30060002: LOOMIS	106.8750 106.8750	457,037.50 457,037.50	496,968.75 496,968.75	0.00	39,931.25 39,931.25
873,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12 KR2F30070002: COLUMBIA	106.8750 106.8750	871,970.00 871,970.00	933,018.75 933,018.75	0.01	61,048.75 61,048.75
475,000.000 DAVITA HEALTHCARE PARTNE 23918KAQ1 5.125% 07/15/2024 DD 06/13/14 KR2F30070002: COLUMBIA	100.6250 100.6250	475,000.00 475,000.00	477,968.75 477,968.75	0.00	2,968.75 2,968.75
435,000.000 DAVITA HEALTHCARE PARTNE 23918KAQ1 5.125% 07/15/2024 DD 06/13/14 KR2F30020002: MANULIFE ASSET MGMT	100.6250 100.6250	435,996.25 435,996.25	437,718.75 437,718.75	0.00	1,722.50 1,722.50
810,000.000 DAYTON POWER & LIGHT CO/T 144A 240019BR9 1.875% 09/15/2016 DD 09/19/13 KR2F30080002: NISA	101.6937 101.6937	808,623.00 808,623.00	823,718.97 823,718.97	0.01	15,095.97 15,095.97
265,000.000 JOHN DEERE CAPITAL CORP 24422ERM3 2.750% 03/15/2022 DD 02/27/12 KR2F30080002: NISA	99.1626 99.1626	264,369.64 264,369.64	262,780.89 262,780.89	0.00	-1,588.75 -1,588.75
410,000.000 JOHN DEERE CAPITAL CORP MTN 24422ESK6 1.950% 03/04/2019 DD 03/04/14 KR2F30080002: NISA	100.0449 100.0449	409,282.50 409,282.50	410,184.09 410,184.09	0.00	901.59 901.59
190,453.890 DEL MONTE 2/14 TLB 24521QAC6 KR2F30020002: MANULIFE ASSET MGMT	99.0940 99.0940	191,612.49 191,612.49	188,728.38 188,728.38	0.00	-2,884.11 -2,884.11

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
995,000.000 DELL 9/13 (USD) COV-LITE TLB 24702NAB6 KR2F30040002: SHENKMAN CAP	100.4550 100.4550	985,050.00 985,050.00	999,527.25 999,527.25	0.01	14,477.25 14,477.25
373,125.000 DELL 9/13 (USD) COV-LITE TLB 24702NAB6 KR2F30020002: MANULIFE ASSET MGMT	100.4550 100.4550	369,393.75 369,393.75	374,822.72 374,822.72	0.00	5,428.97 5,428.97
100,843.670 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08 KR2F30020002: MANULIFE ASSET MGMT	118.0000 118.0000	105,633.74 105,633.74	118,995.53 118,995.53	0.00	13,361.79 13,361.79
555,714.280 DELTA AIR LINES (4/11) TLB 24736CAR5 KR2F30020002: MANULIFE ASSET MGMT	99.9290 99.9290	526,390.80 526,390.80	555,319.72 555,319.72	0.00	28,928.92 28,928.92
1,400,000.000 DENALI BORROWER LLC / DEN 144A 24821VAA6 5.625% 10/15/2020 DD 10/07/13 KR2F30010002: PIMCO KR2	106.0000 106.0000	1,376,750.00 1,376,750.00	1,484,000.00 1,484,000.00	0.01	107,250.00 107,250.00
1,205,000.000 DEUTSCHE BANK AG/LONDON 25152RVR1 1.400% 02/13/2017 DD 02/13/14 KR2F30080002: NISA	100.5082 100.5082	1,204,891.55 1,204,891.55	1,211,123.81 1,211,123.81	0.01	6,232.26 6,232.26
107,000.000 DIAMOND FOODS INC 144A 252603AA3 7.000% 03/15/2019 DD 02/19/14 KR2F30070002: COLUMBIA	104.7500 104.7500	107,000.00 107,000.00	112,082.50 112,082.50	0.00	5,082.50 5,082.50
340,000.000 DIGITALGLOBE INC 144A 25389MAD1 5.250% 02/01/2021 DD 01/31/13 KR2F30070002: COLUMBIA	99.0000 99.0000	340,000.00 340,000.00	336,600.00 336,600.00	0.00	-3,400.00 -3,400.00
85,000.000 DILLARD'S INC 254063AR1 7.875% 01/01/2023 DD 01/01/93 KR2F30060002: LOOMIS	114.2500 114.2500	80,062.50 80,062.50	97,112.50 97,112.50	0.00	17,050.00 17,050.00
320,000.000 DILLARD'S INC 254063AU4 7.750% 07/15/2026 DD 07/17/96 KR2F30060002: LOOMIS	111.2500 111.2500	308,300.00 308,300.00	356,000.00 356,000.00	0.00	47,700.00 47,700.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 DILLARD'S INC 254063AW0 7.750% 05/15/2027 DD 05/15/97 KR2F30060002: LOOMIS	109.0000 109.0000	13,912.50 13,912.50	16,350.00 16,350.00	0.00	2,437.50 2,437.50
105,000.000 DILLARD'S INC 254067AN1 7.000% 12/01/2028 DD 12/07/98 KR2F30060002: LOOMIS	104.0000 104.0000	99,062.50 99,062.50	109,200.00 109,200.00	0.00	10,137.50 10,137.50
1,520,000.000 DIRECTV HOLDINGS/FING 25459HBL8 4.450% 04/01/2024 DD 03/20/14 KR2F30080002: NISA	106.0324 106.0324	1,514,376.00 1,514,376.00	1,611,692.48 1,611,692.48	0.01	97,316.48 97,316.48
215,000.000 DISCOVER BANK/GREENWOOD DE 25466AAD3 4.200% 08/08/2023 DD 08/08/13 KR2F30080002: NISA	105.5225 105.5225	214,696.03 214,696.03	226,873.38 226,873.38	0.00	12,177.35 12,177.35
150,000.000 DISCOVER FINANCIAL SERVICES 254709AG3 5.200% 04/27/2022 DD 10/27/12 KR2F30020002: MANULIFE ASSET MGMT	110.9842 110.9842	135,878.64 135,878.64	166,476.30 166,476.30	0.00	30,597.66 30,597.66
513,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09 KR2F30070002: COLUMBIA	118.7500 118.7500	565,582.50 565,582.50	609,187.50 609,187.50	0.01	43,605.00 43,605.00
680,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09 KR2F30020002: MANULIFE ASSET MGMT	118.7500 118.7500	749,923.75 749,923.75	807,500.00 807,500.00	0.01	57,576.25 57,576.25
540,000.000 DISH DBS CORP 25470XAE5 6.750% 06/01/2021 DD 05/05/11 KR2F30070002: COLUMBIA	114.0000 114.0000	539,301.83 539,301.83	615,600.00 615,600.00	0.01	76,298.17 76,298.17
65,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12 KR2F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	65,487.50 65,487.50	70,525.00 70,525.00	0.00	5,037.50 5,037.50
194,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12 KR2F30070002: COLUMBIA	108.5000 108.5000	198,630.52 198,630.52	210,490.00 210,490.00	0.00	11,859.48 11,859.48



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
305,000.000 DISH DBS CORP 25470XAL9 5.000% 03/15/2023 DD 12/27/12 KR2F30020002: MANULIFE ASSET MGMT	101.8750 101.8750	305,000.00 305,000.00	310,718.75 310,718.75	0.00	5,718.75 5,718.75
892,728.000 DISTRIBUTION FINANCIAL SER 1 D 254934AH5 7.730% 11/15/2022 DD 11/27/01 KR2F30050002: WATERFALL	24.7500 24.7500	330,309.36 330,309.36	220,950.18 220,950.18	0.00	-109,359.18 -109,359.18
100,000.000 DOMINION RESOURCES INC/VA 25746UBB4 5.600% 11/15/2016 DD 11/14/06 KR2F30020002: MANULIFE ASSET MGMT	110.6149 110.6149	116,782.00 116,782.00	110,614.90 110,614.90	0.00	-6,167.10 -6,167.10
193,250.000 DOMINO'S PIZZA MAST 1A A2 144A 25755TAC4 5.216% 01/25/2042 DD 03/15/12 KR2F30020002: MANULIFE ASSET MGMT	107.4622 107.4622	195,560.24 195,560.24	207,670.70 207,670.70	0.00	12,110.46 12,110.46
138,250.610 DONCASTERS 4/13 (USD) TL 25769JAB2 KR2F30020002: MANULIFE ASSET MGMT	100.3130 100.3130	138,757.26 138,757.26	138,683.33 138,683.33	0.00	-73.93 -73.93
185,000.000 RR DONNELLEY & SONS CO 257867AZ4 7.000% 02/15/2022 DD 08/26/13 KR2F30060002: LOOMIS	110.2500 110.2500	185,000.00 185,000.00	203,962.50 203,962.50	0.00	18,962.50 18,962.50
1,050,000.000 RR DONNELLEY & SONS CO 257867BA8 6.500% 11/15/2023 DD 11/12/13 KR2F30040002: SHENKMAN CAP	104.5000 104.5000	1,052,250.00 1,052,250.00	1,097,250.00 1,097,250.00	0.01	45,000.00 45,000.00
544,043.460 DORIC NIMROD AIR FINANCE 144A 258258AA0 5.125% 11/30/2024 DD 07/11/12 KR2F30010002: PIMCO KR2	107.1039 107.1039	544,043.46 544,043.46	582,691.76 582,691.76	0.00	38,648.30 38,648.30
1,115,000.000 DR PEPPER SNAPPLE GROUP INC 26138EAM1 2.900% 01/15/2016 DD 01/11/11 KR2F30080002: NISA	103.4187 103.4187	1,120,941.29 1,120,941.29	1,153,118.51 1,153,118.51	0.01	32,177.22 32,177.22
680,000.000 DR PEPPER SNAPPLE GROUP INC 26138EAR0 2.700% 11/15/2022 DD 11/20/12 KR2F30080002: NISA	95.8833 95.8833	677,463.60 677,463.60	652,006.44 652,006.44	0.01	-25,457.16 -25,457.16



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157,000.000 DREAMWORKS ANIMATION SKG 144A 26153CAA1 6.875% 08/15/2020 DD 08/14/13 KR2F30060002: LOOMIS	107.7500 107.7500	157,000.00 157,000.00	169,167.50 169,167.50	0.00	12,167.50 12,167.50
390,388.000 DRYDEN SENIOR LOA 28A B2L 144A 26251BAF3 VAR RT 08/15/2025 DD 07/03/13 KR2F30050002: WATERFALL	86.9323 86.9323	350,759.28 350,759.28	339,373.35 339,373.35	0.00	-11,385.93 -11,385.93
190,000.000 DUPONT FABROS TECHNOLOGY LP 26613TAE0 5.875% 09/15/2021 DD 09/24/13 KR2F30070002: COLUMBIA	104.5000 104.5000	190,000.00 190,000.00	198,550.00 198,550.00	0.00	8,550.00 8,550.00
112,992.300 DYNEGY 4/13 TLB2 26817HAC4 KR2F30020002: MANULIFE ASSET MGMT	100.2030 100.2030	113,313.72 113,313.72	113,221.67 113,221.67	0.00	-92.05 -92.05
806,162.314 EMAC OWNER TRUST 199 1 A3 144A 268617AC1 6.630% 01/15/2025 DD 07/07/98 KR2F30050002: WATERFALL	39.3333 39.3333	515,077.25 515,077.25	317,090.63 317,090.63	0.00	-197,986.62 -197,986.62
242,183.011 EMAC OWNER TRUST 200 1 A2 144A 268617BJ5 VAR RT 001/15/2027 DD 02/01/00 KR2F30050002: WATERFALL	70.3334 70.3334	142,462.17 142,462.17	170,335.43 170,335.43	0.00	27,873.26 27,873.26
375,000.000 EP ENERGY LLC / EVEREST ACQUIS 268787AB4 7.750% 09/01/2022 DD 08/13/12 KR2F30020002: MANULIFE ASSET MGMT	112.7500 112.7500	401,761.25 401,761.25	422,812.50 422,812.50	0.00	21,051.25 21,051.25
144,000.000 EP ENERGY LLC / EVEREST ACQUIS 268787AB4 7.750% 09/01/2022 DD 08/13/12 KR2F30070002: COLUMBIA	112.7500 112.7500	152,080.00 152,080.00	162,360.00 162,360.00	0.00	10,280.00 10,280.00
1,075,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14 KR2F30080002: NISA	100.3944 100.3944	1,073,925.00 1,073,925.00	1,079,239.80 1,079,239.80	0.01	5,314.80 5,314.80
447,000.000 E*TRADE FINANCIAL CORP 269246BK9 6.375% 11/15/2019 DD 11/14/12 KR2F30070002: COLUMBIA	108.2500 108.2500	447,000.00 447,000.00	483,877.50 483,877.50	0.00	36,877.50 36,877.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
350,000.000 EXCO RESOURCES INC 269279AE5 8.500% 04/15/2022 DD 04/16/14 KR2F30070002: COLUMBIA	108.0000 108.0000	355,782.50 355,782.50	378,000.00 378,000.00	0.00	22,217.50 22,217.50
700,000.000 ESTRN KY UNIV GEN RECPTS 276552CK0 4.000% 04/01/2015 DD 07/03/12 KR2F90010002: CASH ACCOUNT KR2	102.7870 102.7870	724,906.00 724,906.00	719,509.00 719,509.00	0.01	-5,397.00 -5,397.00
310,000.000 EATON CORP 278062AB0 1.500% 11/02/2017 DD 11/02/13 KR2F30080002: NISA	100.1239 100.1239	309,662.10 309,662.10	310,384.09 310,384.09	0.00	721.99 721.99
130,000.000 ECOPETROL SA 279158AC3 5.875% 09/18/2023 DD 09/18/13 KR2F30020002: MANULIFE ASSET MGMT	112.2500 112.2500	130,101.70 130,101.70	145,925.00 145,925.00	0.00	15,823.30 15,823.30
45,000.000 ECOPETROL SA 279158AD1 4.250% 09/18/2018 DD 09/18/13 KR2F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	44,801.55 44,801.55	48,150.00 48,150.00	0.00	3,348.45 3,348.45
300,000.000 ECOPETROL SA 279158AJ8 5.875% 05/28/2045 DD 05/28/14 KR2F30080002: NISA	103.4280 103.4280	298,008.00 298,008.00	310,284.00 310,284.00	0.00	12,276.00 12,276.00
82,641.520 EDUCATIONAL FUNDING 1A A2 144A 28140XAB5 VAR RT 10/25/2029 DD 11/14/06 KR2F30050002: WATERFALL	85.8775 85.8775	57,229.24 57,229.24	70,970.47 70,970.47	0.00	13,741.23 13,741.23
830,000.000 EDWARDS LIFESCIENCES CORP 28176EAC2 2.875% 10/15/2018 DD 10/03/13 KR2F30080002: NISA	102.1897 102.1897	825,833.40 825,833.40	848,174.51 848,174.51	0.01	22,341.11 22,341.11
300,000.000 EKSPORTFINANS ASA 282645AQ3 5.500% 05/25/2016 DD 05/25/06 KR2F30010002: PIMCO KR2	106.5000 106.5000	295,500.00 295,500.00	319,500.00 319,500.00	0.00	24,000.00 24,000.00
200,000.000 EKSPORTFINANS ASA 28264QGC2 5.500% 06/26/2017 DD 06/26/07 KR2F30010002: PIMCO KR2	107.1200 107.1200	194,875.00 194,875.00	214,240.00 214,240.00	0.00	19,365.00 19,365.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 EKSPORTFINANS ASA 28264QR63 3.000% 11/17/2014 DD 11/17/09 KR2F30010002: PIMCO KR2	100.6100 100.6100	287,250.00 287,250.00	301,830.00 301,830.00	0.00	14,580.00 14,580.00
1,300,000.000 EKSPORTFINANS ASA 28264QT53 2.000% 09/15/2015 DD 09/15/10 KR2F30010002: PIMCO KR2	99.9000 99.9000	1,178,875.00 1,178,875.00	1,298,700.00 1,298,700.00	0.01	119,825.00 119,825.00
500,000.000 EKSPORTFINANS ASA 28264QV27 2.375% 05/25/2016 DD 05/25/11 KR2F30010002: PIMCO KR2	100.0000 100.0000	472,500.00 472,500.00	500,000.00 500,000.00	0.00	27,500.00 27,500.00
928,000.000 EL PASO LLC 28336LBV0 6.500% 09/15/2020 DD 03/15/11 KR2F30070002: COLUMBIA	110.7500 110.7500	1,017,778.58 1,017,778.58	1,027,760.00 1,027,760.00	0.01	9,981.42 9,981.42
457,000.000 EMDEON INC 29084TAA2 11.000% 12/31/2019 DD 06/30/12 KR2F30070002: COLUMBIA	115.0000 115.0000	470,138.75 470,138.75	525,550.00 525,550.00	0.00	55,411.25 55,411.25
200,000.000 EMECO PTY LTD 144A 29085TAA1 9.875% 03/15/2019 DD 03/17/14 KR2F30060002: LOOMIS	102.6250 102.6250	197,126.00 197,126.00	205,250.00 205,250.00	0.00	8,124.00 8,124.00
445,000.000 ENABLE MIDSTREAM PARTNER 144A 292480AC4 3.900% 05/15/2024 DD 05/27/14 KR2F30080002: NISA	99.7871 99.7871	444,497.15 444,497.15	444,052.60 444,052.60	0.00	-444.55 -444.55
1,248,000.000 ENEL SPA 144A 29265WAA6 VAR RT 09/24/2073 DD 09/24/13 KR2F30060002: LOOMIS	117.7500 117.7500	1,317,955.84 1,317,955.84	1,469,520.00 1,469,520.00	0.01	151,564.16 151,564.16
1,600,000.000 ENEL FINANCE INTERNATIONA 144A 29268BAF8 6.000% 10/07/2039 DD 10/07/09 KR2F30060002: LOOMIS	113.9376 113.9376	1,360,750.32 1,360,750.32	1,823,001.60 1,823,001.60	0.02	462,251.28 462,251.28
195,000.000 ENDO FINANCE LLC 144A 29271LAA2 5.750% 01/15/2022 DD 12/19/13 KR2F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	195,701.25 195,701.25	198,900.00 198,900.00	0.00	3,198.75 3,198.75



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
510,000.000 ENDO FINANCE LLC & ENDO F 144A 29271LAD6 7.250% 01/15/2022 DD 05/06/14 KR2F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	557,175.00 557,175.00	550,800.00 550,800.00	0.00	-6,375.00 -6,375.00
1,000,000.000 ENTEGRIS 4/14 COV-LITE TLB 29362LAD6 KR2F30040002: SHENKMAN CAP	99.1880 99.1880	995,000.00 995,000.00	991,880.00 991,880.00	0.01	-3,120.00 -3,120.00
355,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14 KR2F30070002: COLUMBIA	103.0000 103.0000	359,431.25 359,431.25	365,650.00 365,650.00	0.00	6,218.75 6,218.75
2,000,000.000 ENTERGY CORP 29364GAE3 3.625% 09/15/2015 DD 09/16/10 KR2F30010002: PIMCO KR2	103.1791 103.1791	1,998,460.00 1,998,460.00	2,063,582.00 2,063,582.00	0.02	65,122.00 65,122.00
570,000.000 ENTERGY MISSISSIPPI INC 29364NAR9 3.100% 07/01/2023 DD 12/11/12 KR2F30080002: NISA	99.6419 99.6419	567,754.20 567,754.20	567,958.83 567,958.83	0.00	204.63 204.63
258,000.000 ENVISION HEALTHCARE CORP 144A 29414DAA8 5.125% 07/01/2022 DD 06/18/14 KR2F30070002: COLUMBIA	100.8750 100.8750	258,000.00 258,000.00	260,257.50 260,257.50	0.00	2,257.50 2,257.50
568,000.000 EQUINIX INC 29444UAL0 4.875% 04/01/2020 DD 03/05/13 KR2F30070002: COLUMBIA	102.5000 102.5000	577,250.00 577,250.00	582,200.00 582,200.00	0.00	4,950.00 4,950.00
465,000.000 ESSAR STEEL ALGOMA INC 144A 29667WAA0 9.375% 03/15/2015 DD 12/14/09 KR2F30060002: LOOMIS	99.7500 99.7500	438,775.00 438,775.00	463,837.50 463,837.50	0.00	25,062.50 25,062.50
370,000.000 EP ENERGY LLC / EP ENERGY FINA 29977HAB6 9.375% 05/01/2020 DD 11/01/12 KR2F30070002: COLUMBIA	114.5000 114.5000	374,157.10 374,157.10	423,650.00 423,650.00	0.00	49,492.90 49,492.90
850,000.000 FFCA SECURED FRANCHI 2 B1 144A 301965BQ1 8.270% 05/18/2026 DD 09/01/99 KR2F30050002: WATERFALL	83.0000 83.0000	497,250.00 497,250.00	705,500.00 705,500.00	0.01	208,250.00 208,250.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
933,987.430 FHA KY MTG #9 WATTERSON 301999LX4 LAKEVIEW 7.5 09-01 KR2F50040002: FHA MORTGAGES	105.5940 105.5940	797,354.70 797,354.70	986,234.69 986,234.69	0.01	188,879.99 188,879.99
642,371.670 FHA KY MTG #4 MT TABOR APTS 301999LY2 7.5 02-01-2022 KR2F50040002: FHA MORTGAGES	105.5940 105.5940	474,587.60 474,587.60	678,305.88 678,305.88	0.01	203,718.28 203,718.28
1,455,000.000 EXPORT-IMPORT BANK OF KOREA 302154AU3 5.875% 01/14/2015 DD 07/14/09 KR2F30080002: NISA	102.7341 102.7341	1,446,648.30 1,446,648.30	1,494,781.16 1,494,781.16	0.01	48,132.86 48,132.86
1,600,000.000 EXPORT-IMPORT BK KOREA 302154BA6 4.375% 09/15/2021 DD 09/15/11 KR2F30010002: PIMCO KR2	108.4633 108.4633	1,757,349.00 1,757,349.00	1,735,412.80 1,735,412.80	0.01	-21,936.20 -21,936.20
400,000.000 EXPORT-IMPORT BANK OF KOREA 302154BE8 1.250% 11/20/2015 DD 11/20/12 KR2F30010002: PIMCO KR2	100.5164 100.5164	399,296.00 399,296.00	402,065.60 402,065.60	0.00	2,769.60 2,769.60
580,000.000 EXPRESS SCRIPTS HOLDING 30219GAH1 2.250% 06/15/2019 DD 06/05/14 KR2F30080002: NISA	99.5818 99.5818	578,602.20 578,602.20	577,574.44 577,574.44	0.00	-1,027.76 -1,027.76
1,185,000.000 EXPRESS SCRIPTS HOLDING 30219GAJ7 1.250% 06/02/2017 DD 06/05/14 KR2F30080002: NISA	99.8243 99.8243	1,184,549.70 1,184,549.70	1,182,917.96 1,182,917.96	0.01	-1,631.74 -1,631.74
87,870.370 EXTENDED STAY AMER ESHM M 144A 30225BAD3 7.625% 12/05/2019 DD 02/01/13 KR2F30020002: MANULIFE ASSET MGMT	102.2400 102.2400	91,169.74 91,169.74	89,838.63 89,838.63	0.00	-1,331.11 -1,331.11
496,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAH0 8.250% 11/01/2019 DD 10/28/11 KR2F30070002: COLUMBIA	108.8750 108.8750	497,825.33 497,825.33	540,020.00 540,020.00	0.00	42,194.67 42,194.67
455,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAN7 6.875% 04/01/2022 DD 03/19/12 KR2F30020002: MANULIFE ASSET MGMT	107.2500 107.2500	454,263.75 454,263.75	487,987.50 487,987.50	0.00	33,723.75 33,723.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
179,587.540 FDIC COMMERCIAL MORT C1 A 144A 30251HAA3 VAR RT 04/25/2031 DD 04/01/11 KR2F30080002: NISA	100.3404 100.3404	179,587.54 179,587.54	180,198.86 180,198.86	0.00	611.32 611.32
2,582,343.360 FAIRFIELD STREET SO 1A A1 144A 304727AA8 VAR RT 11/28/2039 DD 12/16/04 KR2F30050002: WATERFALL	93.9423 93.9423	1,935,385.02 1,935,385.02	2,425,913.55 2,425,913.55	0.02	490,528.53 490,528.53
3,452,717.000 FAIRWAY OUTDOOR FUND 1A B 144A 30605XAB9 8.835% 10/15/2042 DD 11/05/12 KR2F30050002: WATERFALL	103.8290 103.8290	3,565,635.53 3,565,635.53	3,584,921.53 3,584,921.53	0.03	19,286.00 19,286.00
5,052.050 FHLMC POOL #G0-0286 31283GJ73 8.000% 02/01/2025 DD 02/01/95 KR2F30080002: NISA	112.5168 112.5168	5,219.11 5,219.11	5,684.40 5,684.40	0.00	465.29 465.29
24,935.200 FHLMC POOL #G0-1721 31283H4E2 6.500% 08/01/2034 DD 09/01/04 KR2F30080002: NISA	113.0679 113.0679	25,730.02 25,730.02	28,193.70 28,193.70	0.00	2,463.68 2,463.68
30,842.160 FHLMC POOL #G0-1734 31283H4T9 6.500% 09/01/2034 DD 10/01/04 KR2F30080002: NISA	112.6836 112.6836	32,321.62 32,321.62	34,754.04 34,754.04	0.00	2,432.42 2,432.42
293,711.450 FHLMC POOL #G0-1740 31283H4Z5 5.500% 12/01/2034 DD 11/01/04 KR2F30080002: NISA	112.4055 112.4055	287,171.80 287,171.80	330,147.89 330,147.89	0.00	42,976.09 42,976.09
196,462.610 FHLMC POOL #G0-1771 31283H6G5 5.500% 02/01/2035 DD 01/01/05 KR2F30080002: NISA	112.4082 112.4082	195,741.20 195,741.20	220,840.12 220,840.12	0.00	25,098.92 25,098.92
885.560 FHLMC POOL #G0-0983 31283HCU7 6.500% 11/01/2028 DD 10/01/98 KR2F30080002: NISA	113.5876 113.5876	842.13 842.13	1,005.89 1,005.89	0.00	163.76 163.76
60,879.520 FHLMC POOL #G0-1469 31283HT21 5.500% 12/01/2032 DD 12/01/02 KR2F30080002: NISA	112.4180 112.4180	60,208.90 60,208.90	68,439.56 68,439.56	0.00	8,230.66 8,230.66



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
707,051.840 FHLMC POOL #G0-1563 31283HWY7 5.500% 06/01/2033 DD 05/01/03 KR2F30080002: NISA	112.4066	704,179.45	794,773.00	0.01	90,593.55
266,071.490 FHLMC POOL #G0-1644 31283HZH1 5.500% 02/01/2034 DD 01/01/04 KR2F30080002: NISA	112.3542	268,815.38	298,942.54	0.00	30,127.16
96,772.310 FHLMC POOL #G1-1776 31283K6M5 4.500% 09/01/2020 DD 09/01/05 KR2F30080002: NISA	106.2502	92,810.72	102,820.74	0.00	10,010.02
22,997.030 FHLMC POOL #C6-8877 31287U2J0 7.000% 07/01/2032 DD 07/01/02 KR2F30080002: NISA	103.9537	24,132.51	23,906.27	0.00	-226.24
22,602.520 FHLMC POOL #C6-8290 31287UF72 7.000% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	113.1279	23,690.26	25,569.75	0.00	1,879.49
3,784.930 FHLMC POOL #C6-9057 31287VB25 7.000% 07/01/2032 DD 07/01/02 KR2F30080002: NISA	103.9851	3,971.81	3,935.76	0.00	-36.05
4,536.160 FHLMC POOL #C7-1891 31288AC45 6.000% 10/01/2032 DD 10/01/02 KR2F30080002: NISA	112.2905	4,644.60	5,093.67	0.00	449.07
14,529.830 FHLMC POOL #C7-5191 31288DXU8 5.500% 01/01/2033 DD 12/01/02 KR2F30080002: NISA	112.1991	14,484.44	16,302.34	0.00	1,817.90
27,600.070 FHLMC POOL #C7-6179 31288E2L0 5.500% 01/01/2033 DD 01/01/03 KR2F30080002: NISA	111.5490	27,968.79	30,787.61	0.00	2,818.82
37,926.200 FHLMC POOL #C7-5679 31288EJY4 5.500% 01/01/2033 DD 01/01/03 KR2F30080002: NISA	112.3144	37,807.69	42,596.58	0.00	4,788.89



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,606.070 FHLMC POOL #C7-9768 31288JZ90 5.500% 05/01/2033 DD 05/01/03 KR2F30080002: NISA	111.5589 111.5589	6,531.48 6,531.48	7,369.66 7,369.66	0.00	838.18 838.18
38,841.380 FHLMC POOL #G3-0360 3128CUMH6 6.000% 10/01/2027 DD 10/01/07 KR2F30010002: PIMCO KR2	112.2923 112.2923	42,218.77 42,218.77	43,615.89 43,615.89	0.00	1,397.12 1,397.12
981.440 FHLMC POOL #D6-0685 3128EWXN5 9.000% 06/01/2025 DD 06/01/95 KR2F30080002: NISA	100.4301 100.4301	1,017.25 1,017.25	985.66 985.66	0.00	-31.59 -31.59
6,258.680 FHLMC POOL #E9-0419 3128GUPC0 6.000% 07/01/2017 DD 06/01/02 KR2F30080002: NISA	103.9261 103.9261	6,490.45 6,490.45	6,504.40 6,504.40	0.00	13.95 13.95
13,955.950 FHLMC POOL #E9-0531 3128GUSU7 6.000% 07/01/2017 DD 07/01/02 KR2F30080002: NISA	104.1900 104.1900	14,413.86 14,413.86	14,540.71 14,540.71	0.00	126.85 126.85
13,783.870 FHLMC POOL #E9-0532 3128GUSV5 6.000% 07/01/2017 DD 07/01/02 KR2F30080002: NISA	104.1957 104.1957	14,236.14 14,236.14	14,362.20 14,362.20	0.00	126.06 126.06
1,814.770 FHLMC POOL #E9-0560 3128GUTR3 6.000% 07/01/2017 DD 07/01/02 KR2F30080002: NISA	104.1029 104.1029	1,884.23 1,884.23	1,889.23 1,889.23	0.00	5.00 5.00
75,320.150 FHLMC POOL #E9-0683 3128GUXL1 6.000% 08/01/2017 DD 07/01/02 KR2F30080002: NISA	104.2958 104.2958	77,791.59 77,791.59	78,555.78 78,555.78	0.00	764.19 764.19
11,459.330 FHLMC POOL #E9-0689 3128GUXS6 6.000% 08/01/2017 DD 07/01/02 KR2F30080002: NISA	104.7102 104.7102	11,835.34 11,835.34	11,999.09 11,999.09	0.00	163.75 163.75
10,536.280 FHLMC POOL #E9-1434 3128GVSX9 6.000% 09/01/2017 DD 09/01/02 KR2F30080002: NISA	104.4099 104.4099	10,939.61 10,939.61	11,000.92 11,000.92	0.00	61.31 61.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
122,376.340 FHLMC POOL #E9-7104 3128H43M9 4.500% 06/01/2018 DD 06/01/03 KR2F30080002: NISA	106.0636	119,928.81	129,796.73	0.00	9,867.92
90,062.520 FHLMC POOL #E9-7197 3128H47J2 5.000% 06/01/2018 DD 06/01/03 KR2F30080002: NISA	106.4011	88,233.12	95,827.54	0.00	7,594.42
115,049.890 FHLMC POOL #E9-6884 3128H4UH0 4.500% 06/01/2018 DD 06/01/03 KR2F30080002: NISA	106.0636	112,748.89	122,026.03	0.00	9,277.14
59,532.960 FHLMC POOL #E9-7432 3128H5HH2 5.000% 07/01/2018 DD 07/01/03 KR2F30010002: PIMCO KR2	106.5138	59,165.53	63,410.79	0.00	4,245.26
236,055.010 FHLMC POOL #A5-1893 3128KEC68 6.000% 06/01/2036 DD 08/01/06 KR2F30010002: PIMCO KR2	113.2054	240,536.35	267,227.05	0.00	26,690.70
141,987.200 FHLMC POOL #A6-1562 3128KRWX8 5.500% 10/01/2036 DD 03/01/07 KR2F30010002: PIMCO KR2	111.6115	142,808.07	158,474.09	0.00	15,666.02
346,033.690 FHLMC POOL #A6-7374 3128KYFP9 6.000% 08/01/2037 DD 10/01/07 KR2F30080002: NISA	112.2829	350,872.76	388,536.69	0.00	37,663.93
40,425.630 FHLMC POOL #A6-9589 3128L1UN8 6.500% 11/01/2037 DD 12/01/07 KR2F30080002: NISA	112.6836	41,499.43	45,553.03	0.00	4,053.60
1,057,970.310 FHLMC POOL #G0-1864 3128LXB90 5.000% 01/01/2034 DD 07/01/05 KR2F30080002: NISA	111.0644	1,040,117.06	1,175,028.25	0.01	134,911.19
88,371.180 FHLMC POOL #G0-2023 3128LXG87 5.500% 06/01/2035 DD 12/01/05 KR2F30080002: NISA	112.4069	88,081.20	99,335.27	0.00	11,254.07



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
67,947.140 FHLMC POOL #G0-2086 3128LXJ76 5.000% 02/01/2036 DD 02/01/06 KR2F30010002: PIMCO KR2	110.8887 110.8887	67,278.28 67,278.28	75,345.70 75,345.70	0.00	8,067.42 8,067.42
123,353.380 FHLMC POOL #G1-1999 3128M1DC0 4.500% 03/01/2021 DD 05/01/06 KR2F30080002: NISA	106.2464 106.2464	118,303.61 118,303.61	131,058.57 131,058.57	0.00	12,754.96 12,754.96
669,083.460 FHLMC POOL #G1-2454 3128M1TK5 5.500% 11/01/2021 DD 11/01/06 KR2F30010002: PIMCO KR2	109.1931 109.1931	671,696.84 671,696.84	730,592.86 730,592.86	0.01	58,896.02 58,896.02
2,410.040 FHLMC POOL #G0-2419 3128M4AU7 6.500% 10/01/2036 DD 10/01/06 KR2F30080002: NISA	112.6836 112.6836	2,469.55 2,469.55	2,715.72 2,715.72	0.00	246.17 246.17
106,896.740 FHLMC POOL #G0-2525 3128M4D67 6.000% 12/01/2036 DD 12/01/06 KR2F30080002: NISA	112.6638 112.6638	108,224.62 108,224.62	120,433.95 120,433.95	0.00	12,209.33 12,209.33
26,196.830 FHLMC POOL #G0-2793 3128M4NJ8 5.000% 05/01/2037 DD 04/01/07 KR2F30080002: NISA	110.6650 110.6650	25,885.73 25,885.73	28,990.71 28,990.71	0.00	3,104.98 3,104.98
146,765.990 FHLMC POOL #G0-4118 3128M54B3 6.000% 03/01/2038 DD 03/01/08 KR2F30080002: NISA	112.2354 112.2354	148,508.83 148,508.83	164,723.45 164,723.45	0.00	16,214.62 16,214.62
431,751.840 FHLMC POOL #G0-5651 3128M7TG1 5.000% 09/01/2039 DD 09/01/09 KR2F30010002: PIMCO KR2	112.9345 112.9345	449,426.69 449,426.69	487,596.88 487,596.88	0.00	38,170.19 38,170.19
155,445.070 FHLMC POOL #G0-6047 3128M8BQ6 4.500% 05/01/2040 DD 10/01/10 KR2F30080002: NISA	108.2635 108.2635	163,023.02 163,023.02	168,290.30 168,290.30	0.00	5,267.28 5,267.28
874,713.330 FHLMC POOL #G0-6975 3128M9CL4 4.000% 04/01/2042 DD 04/01/12 KR2F30080002: NISA	106.0824 106.0824	907,583.42 907,583.42	927,916.46 927,916.46	0.01	20,333.04 20,333.04



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
249,344.140 FHLMC POOL #G1-4399 3128MDDC4 4.000% 06/01/2025 DD 02/01/12 KR2F30080002: NISA	106.4282	263,369.75	265,372.53	0.00	2,002.78
332,005.120 FHLMC POOL #G0-8072 3128MJCJ7 5.000% 08/01/2035 DD 08/01/05 KR2F30080002: NISA	110.9375	323,064.92	368,318.18	0.00	45,253.26
1,964,762.420 FHLMC POOL #G0-8368 3128MJMS6 4.500% 10/01/2039 DD 10/01/09 KR2F30080002: NISA	108.2787	1,987,479.97	2,127,419.01	0.02	139,939.04
649,938.870 FHLMC POOL #G0-8502 3128MJRY8 3.000% 08/01/2042 DD 08/01/12 KR2F30080002: NISA	98.7654	672,331.29	641,914.67	0.01	-30,416.62
816,740.110 FHLMC POOL #G0-8537 3128MJS35 3.000% 07/01/2043 DD 07/01/13 KR2F30080002: NISA	98.7622	785,059.52	806,630.66	0.01	21,571.14
2,048,213.470 FHLMC POOL #G0-8540 3128MJS68 3.000% 08/01/2043 DD 08/01/13 KR2F30080002: NISA	98.7622	1,991,487.56	2,022,860.07	0.02	31,372.51
1,285,720.800 FHLMC POOL #G0-8530 3128MJSU5 3.500% 04/01/2043 DD 04/01/13 KR2F30080002: NISA	102.9214	1,347,596.12	1,323,282.34	0.01	-24,313.78
1,724,824.220 FHLMC POOL #G0-8544 3128MJTA8 3.000% 09/01/2043 DD 09/01/13 KR2F30080002: NISA	98.7622	1,657,385.56	1,703,473.83	0.01	46,088.27
712,809.190 FHLMC POOL #G0-8566 3128MJTY6 3.500% 01/01/2044 DD 01/01/14 KR2F30080002: NISA	102.9214	707,268.22	733,633.47	0.01	26,365.25
1,837,267.170 FHLMC POOL #G1-8380 3128MMM67 3.500% 03/01/2026 DD 03/01/11 KR2F30080002: NISA	105.8084	1,840,640.28	1,943,983.05	0.02	103,342.77



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
933,797.180 FHLMC POOL #G1-8475 3128MMQ55 2.500% 08/01/2028 DD 08/01/13 KR2F30080002: NISA	101.6109 101.6109	932,301.65 932,301.65	948,840.12 948,840.12	0.01	16,538.47 16,538.47
764,434.670 FHLMC POOL #G1-8465 3128MMQT3 2.500% 05/01/2028 DD 05/01/13 KR2F30080002: NISA	101.6109 101.6109	789,935.74 789,935.74	776,749.28 776,749.28	0.01	-13,186.46 -13,186.46
1,186,087.050 FHLMC POOL #G1-8484 3128MMRE5 3.000% 10/01/2028 DD 10/01/13 KR2F30080002: NISA	103.7789 103.7789	1,226,117.49 1,226,117.49	1,230,908.14 1,230,908.14	0.01	4,790.65 4,790.65
461,437.470 FHLMC POOL #1J-1821 3128NJAW9 VAR RT 08/01/2038 DD 07/01/08 KR2F30080002: NISA	105.9188 105.9188	462,536.99 462,536.99	488,749.22 488,749.22	0.00	26,212.23 26,212.23
229,590.630 FHLMC POOL #J1-6072 3128PVW97 3.500% 07/01/2026 DD 07/01/11 KR2F30080002: NISA	105.8084 105.8084	241,608.25 241,608.25	242,926.18 242,926.18	0.00	1,317.93 1,317.93
1,077,441.920 FHLMC POOL #J1-9206 3128Q0GP6 3.000% 05/01/2027 DD 05/01/12 KR2F30080002: NISA	103.7789 103.7789	1,127,273.85 1,127,273.85	1,118,157.42 1,118,157.42	0.01	-9,116.43 -9,116.43
156,026.730 FHLMC POOL #1L-0157 3128Q2E66 VAR RT 07/01/2035 DD 07/01/05 KR2F30010002: PIMCO KR2	106.1193 106.1193	153,632.02 153,632.02	165,574.40 165,574.40	0.00	11,942.38 11,942.38
458,756.690 FHLMC POOL #1L-1225 3128Q3LE9 VAR RT 08/01/2035 DD 01/01/06 KR2F30010002: PIMCO KR2	106.7970 106.7970	460,741.45 460,741.45	489,938.39 489,938.39	0.00	29,196.94 29,196.94
342,726.760 FHLMC POOL #1L-1437 3128Q3S28 VAR RT 06/01/2035 DD 04/01/07 KR2F30010002: PIMCO KR2	106.9957 106.9957	334,398.58 334,398.58	366,702.74 366,702.74	0.00	32,304.16 32,304.16
25,384.710 FHLMC POOL #1N-0063 3128QGB84 VAR RT 10/01/2035 DD 12/01/05 KR2F30010002: PIMCO KR2	106.6418 106.6418	25,243.93 25,243.93	27,070.72 27,070.72	0.00	1,826.79 1,826.79



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
668,895.950 FHLMC POOL #1B-7279 3128QPPP1 VAR RT 08/01/2036 DD 02/01/07 KR2F30080002: NISA	106.7577 106.7577	665,028.91 665,028.91	714,098.21 714,098.21	0.01	49,069.30 49,069.30
87,333.380 FHLMC POOL #A8-1050 312927EX0 6.500% 08/01/2038 DD 08/01/08 KR2F30080002: NISA	112.6836 112.6836	89,489.42 89,489.42	98,410.35 98,410.35	0.00	8,920.93 8,920.93
13,038.900 FHLMC POOL #C0-0785 31292G2S4 6.500% 06/01/2029 DD 06/01/99 KR2F30080002: NISA	112.6836 112.6836	13,345.45 13,345.45	14,692.70 14,692.70	0.00	1,347.25 1,347.25
19,456.960 FHLMC POOL #C0-0835 31292G4U7 6.500% 07/01/2029 DD 07/01/99 KR2F30080002: NISA	113.7375 113.7375	19,704.02 19,704.02	22,129.86 22,129.86	0.00	2,425.84 2,425.84
12,685.110 FHLMC POOL #C0-0731 31292GY42 6.500% 03/01/2029 DD 03/01/99 KR2F30080002: NISA	114.7765 114.7765	13,060.71 13,060.71	14,559.53 14,559.53	0.00	1,498.82 1,498.82
15,201.370 FHLMC POOL #C0-0712 31292GYH3 6.500% 02/01/2029 DD 02/01/99 KR2F30080002: NISA	113.3317 113.3317	15,651.49 15,651.49	17,227.96 17,227.96	0.00	1,576.47 1,576.47
3,293.430 FHLMC POOL #C0-0764 31292GZ58 6.000% 05/01/2029 DD 05/01/99 KR2F30080002: NISA	113.7236 113.7236	3,367.52 3,367.52	3,745.41 3,745.41	0.00	377.89 377.89
6,457.510 FHLMC POOL #C0-0760 31292GZZ2 6.500% 05/01/2029 DD 05/01/99 KR2F30080002: NISA	114.2150 114.2150	6,648.70 6,648.70	7,375.45 7,375.45	0.00	726.75 726.75
29,081.140 FHLMC POOL #C0-1272 31292HMV3 6.000% 12/01/2031 DD 12/01/01 KR2F30080002: NISA	113.8460 113.8460	29,908.13 29,908.13	33,107.71 33,107.71	0.00	3,199.58 3,199.58
23,980.220 FHLMC POOL #C7-0091 31292HRP1 7.000% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	114.4575 114.4575	25,134.29 25,134.29	27,447.15 27,447.15	0.00	2,312.86 2,312.86



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84,683.610 FHLMC POOL #C0-1416 31292HSD7 7.000% 09/01/2032 DD 09/01/02 KR2F30080002: NISA	116.4746 116.4746	88,836.97 88,836.97	98,634.91 98,634.91	0.00	9,797.94 9,797.94
485,136.820 FHLMC POOL #C0-1418 31292HSF2 5.500% 10/01/2032 DD 10/01/02 KR2F30080002: NISA	112.3939 112.3939	480,152.79 480,152.79	545,264.40 545,264.40	0.00	65,111.61 65,111.61
43,769.830 FHLMC POOL #C0-1458 31292HTP9 7.000% 11/01/2032 DD 11/01/02 KR2F30080002: NISA	114.0837 114.0837	45,917.32 45,917.32	49,934.26 49,934.26	0.00	4,016.94 4,016.94
8,874.010 FHLMC POOL #C0-1552 31292HWM2 5.500% 05/01/2033 DD 05/01/03 KR2F30080002: NISA	112.3950 112.3950	8,867.76 8,867.76	9,973.95 9,973.95	0.00	1,106.19 1,106.19
162,227.130 FHLMC POOL #C0-1810 31292JAK6 6.500% 02/01/2034 DD 02/01/04 KR2F30080002: NISA	116.5040 116.5040	170,085.00 170,085.00	189,001.17 189,001.17	0.00	18,916.17 18,916.17
121,876.820 FHLMC POOL #C0-1844 31292JBM1 4.500% 04/01/2034 DD 04/01/04 KR2F30080002: NISA	108.5512 108.5512	117,611.15 117,611.15	132,298.74 132,298.74	0.00	14,687.59 14,687.59
110,784.370 FHLMC POOL #C0-2772 31292KCH8 6.500% 04/01/2037 DD 04/01/07 KR2F30080002: NISA	112.6836 112.6836	113,519.37 113,519.37	124,835.76 124,835.76	0.00	11,316.39 11,316.39
39,696.800 FHLMC POOL #A8-4382 3129302P4 5.500% 02/01/2039 DD 01/01/09 KR2F30010002: PIMCO KR2	111.4660 111.4660	42,568.61 42,568.61	44,248.42 44,248.42	0.00	1,679.81 1,679.81
3,898,595.260 FHLMC POOL #A8-7441 312934HS4 4.000% 07/01/2039 DD 07/01/09 KR2F30080002: NISA	106.4107 106.4107	3,776,611.92 3,776,611.92	4,148,523.33 4,148,523.33	0.03	371,911.41 371,911.41
922,240.500 FHLMC POOL #A8-9850 3129365K9 5.000% 11/01/2039 DD 11/01/09 KR2F30080002: NISA	110.6650 110.6650	955,959.92 955,959.92	1,020,597.03 1,020,597.03	0.01	64,637.11 64,637.11



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
648,595.720 FHLMC POOL #A9-1518 312939VK4 4.500% 03/01/2040 DD 03/01/10 KR2F30080002: NISA	108.3101 108.3101	657,007.19 657,007.19	702,494.56 702,494.56	0.01	45,487.37 45,487.37
17,963.570 FHLMC POOL #A9-1818 312940AT6 5.000% 04/01/2040 DD 04/01/10 KR2F30080002: NISA	111.1296 111.1296	19,221.02 19,221.02	19,962.85 19,962.85	0.00	741.83 741.83
1,051,034.070 FHLMC POOL #A9-1927 312940D89 4.500% 04/01/2040 DD 04/01/10 KR2F30080002: NISA	108.3055 108.3055	1,052,758.42 1,052,758.42	1,138,327.94 1,138,327.94	0.01	85,569.52 85,569.52
1,958,927.320 FHLMC POOL #A9-3101 312941NS2 5.000% 07/01/2040 DD 07/01/10 KR2F30080002: NISA	110.7723 110.7723	2,059,322.33 2,059,322.33	2,169,948.01 2,169,948.01	0.02	110,625.68 110,625.68
576,765.600 FHLMC POOL #A9-3990 312942NF8 4.000% 09/01/2040 DD 09/01/10 KR2F30080002: NISA	106.0824 106.0824	598,304.18 598,304.18	611,846.51 611,846.51	0.01	13,542.33 13,542.33
142,886.570 FHLMC POOL #A9-5825 312944PJ4 4.000% 12/01/2040 DD 12/01/10 KR2F30080002: NISA	106.0824 106.0824	141,720.03 141,720.03	151,577.43 151,577.43	0.00	9,857.40 9,857.40
102,107.990 FHLMC POOL #E0-1641 31294KZE8 4.500% 05/01/2019 DD 05/01/04 KR2F30080002: NISA	106.0636 106.0636	101,086.92 101,086.92	108,299.39 108,299.39	0.00	7,212.47 7,212.47
30,068.600 FHLMC POOL #78-8628 31295MSR2 VAR RT 08/01/2031 DD 08/01/01 KR2F30010002: PIMCO KR2	100.0195 100.0195	30,388.06 30,388.06	30,074.46 30,074.46	0.00	-313.60 -313.60
57,776.150 FHLMC POOL #B1-0861 3129625W9 4.500% 11/01/2018 DD 11/01/03 KR2F30080002: NISA	106.0636 106.0636	55,898.41 55,898.41	61,279.45 61,279.45	0.00	5,381.04 5,381.04
19,292.040 FHLMC POOL #B1-0151 312962EY5 5.000% 10/01/2018 DD 10/01/03 KR2F30080002: NISA	106.1499 106.1499	18,836.86 18,836.86	20,478.47 20,478.47	0.00	1,641.61 1,641.61



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,598.680 FHLMC POOL #B1-3067 312965MQ6 4.500% 03/01/2019 DD 03/01/04 KR2F30080002: NISA	106.0636 106.0636	6,528.57 6,528.57	6,998.80 6,998.80	0.00	470.23 470.23
12,777.430 FHLMC POOL #B1-3610 312966AK0 4.500% 05/01/2019 DD 04/01/04 KR2F30080002: NISA	106.0636 106.0636	12,586.76 12,586.76	13,552.20 13,552.20	0.00	965.44 965.44
97,956.300 FHLMC POOL #B1-3770 312966FK5 4.500% 05/01/2019 DD 04/01/04 KR2F30080002: NISA	106.0636 106.0636	96,494.63 96,494.63	103,895.96 103,895.96	0.00	7,401.33 7,401.33
14,268.290 FHLMC POOL #A1-0573 31296JT63 5.500% 06/01/2033 DD 06/01/03 KR2F30080002: NISA	112.4147 112.4147	14,458.91 14,458.91	16,039.65 16,039.65	0.00	1,580.74 1,580.74
19,898.910 FHLMC POOL #A1-1229 31296KLJ0 5.500% 07/01/2033 DD 07/01/03 KR2F30080002: NISA	112.4141 112.4141	19,674.28 19,674.28	22,369.18 22,369.18	0.00	2,694.90 2,694.90
25,847.920 FHLMC POOL #A1-1348 31296KP98 5.500% 07/01/2033 DD 07/01/03 KR2F30080002: NISA	111.5497 111.5497	25,556.11 25,556.11	28,833.27 28,833.27	0.00	3,277.16 3,277.16
120,098.190 FHLMC POOL #A1-2547 31296LZL8 5.500% 08/01/2033 DD 08/01/03 KR2F30080002: NISA	112.6568 112.6568	118,991.04 118,991.04	135,298.79 135,298.79	0.00	16,307.75 16,307.75
15,286.770 FHLMC POOL #A1-3483 31296M2Q1 6.500% 09/01/2033 DD 09/01/03 KR2F30080002: NISA	112.6836 112.6836	16,027.24 16,027.24	17,225.68 17,225.68	0.00	1,198.44 1,198.44
70,191.620 FHLMC POOL #A1-4440 31296N4Z7 5.500% 10/01/2033 DD 10/01/03 KR2F30080002: NISA	112.4163 112.4163	69,950.35 69,950.35	78,906.83 78,906.83	0.00	8,956.48 8,956.48
87,617.020 FHLMC POOL #A1-4797 31296PKJ0 5.500% 11/01/2033 DD 10/01/03 KR2F30080002: NISA	111.5594 111.5594	86,781.91 86,781.91	97,745.00 97,745.00	0.00	10,963.09 10,963.09



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
78,593.340 FHLMC POOL #A1-5086 31296PUK6 6.500% 10/01/2033 DD 10/01/03 KR2F30080002: NISA	112.6836	82,363.35	88,561.77	0.00	6,198.42
20,380.450 FHLMC POOL #A1-5676 31296QJV3 6.500% 11/01/2033 DD 11/01/03 KR2F30080002: NISA	114.3977	21,358.08	23,314.76	0.00	1,956.68
44,419.160 FHLMC POOL #A1-6908 31296RU97 6.500% 12/01/2033 DD 12/01/03 KR2F30080002: NISA	112.6836	46,549.89	50,053.09	0.00	3,503.20
97,918.110 FHLMC POOL #A1-8187 31296TCY8 6.500% 02/01/2034 DD 01/01/04 KR2F30080002: NISA	116.6191	102,599.83	114,191.23	0.00	11,591.40
31,690.230 FHLMC POOL #A2-6079 31297DXG8 5.500% 01/01/2034 DD 08/01/04 KR2F30080002: NISA	112.4032	31,663.01	35,620.84	0.00	3,957.83
5,198.830 FHLMC POOL #C4-8670 31298HT32 6.500% 03/01/2031 DD 03/01/01 KR2F30080002: NISA	112.6836	5,341.78	5,858.23	0.00	516.45
513.000 FHLMC POOL #C4-8672 31298HT57 6.000% 03/01/2031 DD 03/01/01 KR2F30080002: NISA	112.2354	523.92	575.77	0.00	51.85
67,575.410 FHLMC POOL #C5-1990 31298NF75 6.500% 05/01/2031 DD 05/01/01 KR2F30080002: NISA	112.6836	70,806.36	76,146.37	0.00	5,340.01
17,601.870 FHLMC POOL #C5-3589 31298P7A2 6.500% 06/01/2031 DD 06/01/01 KR2F30080002: NISA	112.6836	18,443.47	19,834.41	0.00	1,390.94
28,629.070 FHLMC POOL #C5-5823 31298SPG3 6.500% 02/01/2029 DD 07/01/01 KR2F30080002: NISA	112.6836	29,416.39	32,260.25	0.00	2,843.86



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,422.300 FHLMC POOL #C5-6031 31298SVY7 6.500% 12/01/2024 DD 07/01/01 KR2F30080002: NISA	112.6836	12,763.90	13,997.89	0.00	1,233.99
852,474.500 FHLMC POOL #J2-2021 31307AG63 2.500% 01/01/2028 DD 01/01/13 KR2F30080002: NISA	101.6109	869,124.41	866,207.38	0.01	-2,917.03
971,642.530 FHLMC POOL #J2-3440 31307BZD5 2.500% 04/01/2028 DD 04/01/13 KR2F30080002: NISA	101.6109	1,004,055.91	987,295.14	0.01	-16,760.77
341,275.110 FHLMC POOL #Z4-0045 3132FCBN4 5.000% 02/01/2039 DD 07/01/12 KR2F30080002: NISA	110.6650	365,164.37	377,671.95	0.00	12,507.58
523,278.640 FHLMC POOL #Q0-0093 3132GDC67 4.000% 04/01/2041 DD 04/01/11 KR2F30080002: NISA	106.0824	513,875.98	555,106.28	0.00	41,230.30
608,152.790 FHLMC POOL #Q0-1537 3132GEV64 5.000% 06/01/2041 DD 06/01/11 KR2F30080002: NISA	111.0046	650,723.49	675,077.44	0.01	24,353.95
2,651,180.680 FHLMC POOL #Q0-4649 3132GKZN9 3.500% 11/01/2041 DD 11/01/11 KR2F30080002: NISA	102.9214	2,779,972.95	2,728,633.28	0.02	-51,339.67
846,363.770 FHLMC POOL #Q0-6290 3132GRKB6 3.500% 02/01/2042 DD 02/01/12 KR2F30080002: NISA	102.9214	899,658.25	871,089.76	0.01	-28,568.49
731,778.120 FHLMC POOL #Q1-2263 3132HNQQ5 3.500% 10/01/2042 DD 10/01/12 KR2F30080002: NISA	102.9214	730,606.14	753,156.56	0.01	22,550.42
821,413.970 FHLMC POOL #Q1-4756 3132HRH94 3.000% 01/01/2043 DD 01/01/13 KR2F30080002: NISA	98.7626	858,890.99	811,250.08	0.01	-47,640.91



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,294,454.950 FHLMC POOL #Q1-7638 3132J84Y3 3.000% 04/01/2043 DD 04/01/13 KR2F30080002: NISA	99.1027 99.1027	2,302,521.39 2,302,521.39	2,273,866.65 2,273,866.65	0.02	-28,654.74 -28,654.74
792,917.130 FHLMC POOL #Q1-8784 3132JAF26 3.500% 06/01/2043 DD 05/01/13 KR2F30080002: NISA	102.9214 102.9214	819,647.10 819,647.10	816,081.71 816,081.71	0.01	-3,565.39 -3,565.39
1,065,840.370 FHLMC POOL #Q2-0856 3132JM5R6 3.000% 08/01/2043 DD 08/01/13 KR2F30080002: NISA	98.7622 98.7622	1,046,730.18 1,046,730.18	1,052,647.08 1,052,647.08	0.01	5,916.90 5,916.90
4,302.600 FHLMC POOL #C8-0342 31335GLX1 6.500% 09/01/2025 DD 09/01/95 KR2F30080002: NISA	112.6836 112.6836	4,145.05 4,145.05	4,848.32 4,848.32	0.00	703.27 703.27
45,873.480 FHLMC POOL #1B-0070 31336RT34 VAR RT 08/01/2031 DD 08/01/01 KR2F30010002: PIMCO KR2	100.0197 100.0197	46,654.81 46,654.81	45,882.54 45,882.54	0.00	-772.27 -772.27
12.510 FHLMC POOL #17-0114 313401QA2 12.000% 02/01/2015 DD 02/01/85 KR2F30080002: NISA	100.1338 100.1338	12.79 12.79	12.53 12.53	0.00	-0.26 -0.26
178.460 FHLMC POOL #17-0116 313401QE4 12.000% 03/01/2015 DD 03/01/85 KR2F30080002: NISA	100.4298 100.4298	182.52 182.52	179.23 179.23	0.00	-3.29 -3.29
400,000.000 FEDERAL MOGUL 4/14 TLC 313551AV5 KR2F30040002: SHENKMAN CAP	100.0630 100.0630	398,000.00 398,000.00	400,252.00 400,252.00	0.00	2,252.00 2,252.00
830,000.000 FEDERAL NATL MTG ASSN 31359MGK3 6.625% 11/15/2030 DD 11/03/00 KR2F30080002: NISA	142.0139 142.0139	1,079,774.26 1,079,774.26	1,178,715.37 1,178,715.37	0.01	98,941.11 98,941.11
794.190 FNMA POOL #0129940 31365KHR3 8.000% 11/01/2018 DD 08/01/91 KR2F30080002: NISA	100.3886 100.3886	778.81 778.81	797.28 797.28	0.00	18.47 18.47

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,991.040 FNMA POOL #0190130 31368HEB5 6.000% 11/01/2023 DD 11/01/93 KR2F30080002: NISA	113.8314	24,600.56	28,447.64	0.00	3,847.08
1,030,000.000 FNMA GTD REMIC P/T 14-M6 A2 3136AJ7G5 VAR RT 05/25/2021 DD 06/01/14 KR2F30080002: NISA	101.3307	1,040,299.38	1,043,706.21	0.01	3,406.83
34,414.900 FNMA POOL #0250102 31371EX75 8.000% 08/01/2024 DD 08/01/94 KR2F30080002: NISA	116.7576	35,498.22	40,182.03	0.00	4,683.81
1,512.160 FNMA POOL #0250998 31371FX31 7.500% 07/01/2017 DD 06/01/97 KR2F30080002: NISA	104.4386	1,545.07	1,579.28	0.00	34.21
1,822.360 FNMA POOL #0252023 31371G4G2 6.500% 10/01/2018 DD 09/01/98 KR2F30080002: NISA	112.7543	1,901.81	2,054.79	0.00	152.98
12,964.040 FNMA POOL #0252059 31371G5U0 6.500% 08/01/2028 DD 08/01/98 KR2F30080002: NISA	112.9964	13,124.07	14,648.90	0.00	1,524.83
7,072.420 FNMA POOL #0251507 31371GKU3 6.500% 12/01/2017 DD 11/01/97 KR2F30080002: NISA	112.7543	7,380.73	7,974.46	0.00	593.73
1,244.500 FNMA POOL #0251568 31371GMR8 6.500% 03/01/2028 DD 02/01/98 KR2F30080002: NISA	114.7131	1,297.76	1,427.60	0.00	129.84
13,173.540 FNMA POOL #0251613 31371GN63 6.500% 04/01/2028 DD 03/01/98 KR2F30080002: NISA	113.2553	13,737.55	14,919.73	0.00	1,182.18
4,812.890 FNMA POOL #0251729 31371GSS0 6.500% 05/01/2018 DD 04/01/98 KR2F30080002: NISA	112.7543	5,022.67	5,426.74	0.00	404.07



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,019.310 FNMA POOL #0251787 31371GUL2 6.500% 06/01/2018 DD 05/01/98 KR2F30080002: NISA	112.7543 112.7543	4,194.52 4,194.52	4,531.95 4,531.95	0.00	337.43 337.43
13,275.450 FNMA POOL #0251825 31371GVS6 6.500% 07/01/2018 DD 06/01/98 KR2F30080002: NISA	112.7543 112.7543	13,854.17 13,854.17	14,968.65 14,968.65	0.00	1,114.48 1,114.48
3,041.920 FNMA POOL #0251898 31371GX39 6.500% 08/01/2028 DD 07/01/98 KR2F30080002: NISA	112.7543 112.7543	3,089.91 3,089.91	3,429.90 3,429.90	0.00	339.99 339.99
1,676.460 FNMA POOL #0251967 31371GZ86 6.500% 09/01/2028 DD 08/01/98 KR2F30080002: NISA	114.2069 114.2069	1,702.89 1,702.89	1,914.63 1,914.63	0.00	211.74 211.74
12,355.810 FNMA POOL #0252104 31371HAD0 6.500% 11/01/2018 DD 10/01/98 KR2F30080002: NISA	112.7543 112.7543	12,894.47 12,894.47	13,931.71 13,931.71	0.00	1,037.24 1,037.24
16,801.000 FNMA POOL #0252111 31371HAL2 6.500% 09/01/2028 DD 09/01/98 KR2F30080002: NISA	112.7621 112.7621	17,008.41 17,008.41	18,945.16 18,945.16	0.00	1,936.75 1,936.75
9,998.760 FNMA POOL #0252180 31371HCR7 6.500% 10/01/2028 DD 10/01/98 KR2F30080002: NISA	112.7789 112.7789	10,122.18 10,122.18	11,276.49 11,276.49	0.00	1,154.31 1,154.31
4,351.550 FNMA POOL #0252207 31371HDL9 6.500% 01/01/2019 DD 12/01/98 KR2F30080002: NISA	112.7543 112.7543	4,541.24 4,541.24	4,906.56 4,906.56	0.00	365.32 365.32
1,690.870 FNMA POOL #0252210 31371HDP0 6.500% 02/01/2019 DD 01/01/99 KR2F30080002: NISA	112.7543 112.7543	1,764.58 1,764.58	1,906.53 1,906.53	0.00	141.95 141.95
2,903.380 FNMA POOL #0252342 31371HHT8 6.500% 04/01/2029 DD 03/01/99 KR2F30080002: NISA	113.1495 113.1495	2,937.40 2,937.40	3,285.16 3,285.16	0.00	347.76 347.76



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,885.900 FNMA POOL #0252348 31371HHZ4 6.500% 03/01/2019 DD 02/01/99 KR2F30080002: NISA	112.7543 112.7543	9,273.27 9,273.27	10,019.24 10,019.24	0.00	745.97 745.97
10,734.630 FNMA POOL #0252439 31371HLU0 6.500% 05/01/2029 DD 04/01/99 KR2F30080002: NISA	114.7911 114.7911	10,801.72 10,801.72	12,322.40 12,322.40	0.00	1,520.68 1,520.68
2,860.030 FNMA POOL #0252453 31371HMA3 6.500% 03/01/2029 DD 03/01/99 KR2F30080002: NISA	112.7675 112.7675	2,893.53 2,893.53	3,225.18 3,225.18	0.00	331.65 331.65
7,257.810 FNMA POOL #0252499 31371HNQ7 6.500% 06/01/2019 DD 05/01/99 KR2F30080002: NISA	112.7543 112.7543	7,574.21 7,574.21	8,183.50 8,183.50	0.00	609.29 609.29
2,522.970 FNMA POOL #0253076 31371JCM4 6.500% 12/01/2029 DD 12/01/99 KR2F30080002: NISA	113.0229 113.0229	2,642.80 2,642.80	2,851.53 2,851.53	0.00	208.73 208.73
1,472.960 FNMA POOL #0253583 31371JUG7 7.000% 01/01/2031 DD 12/01/00 KR2F30080002: NISA	115.5493 115.5493	1,560.40 1,560.40	1,702.00 1,702.00	0.00	141.60 141.60
88,537.990 FNMA POOL #0254720 31371K4D0 4.500% 05/01/2018 DD 04/01/03 KR2F30080002: NISA	106.1926 106.1926	87,790.97 87,790.97	94,020.79 94,020.79	0.00	6,229.82 6,229.82
286,457.950 FNMA POOL #0254800 31371K7M7 5.500% 07/01/2023 DD 06/01/03 KR2F30010002: PIMCO KR2	111.8787 111.8787	286,771.27 286,771.27	320,485.29 320,485.29	0.00	33,714.02 33,714.02
73,819.700 FNMA POOL #0254092 31371KF97 6.500% 12/01/2031 DD 11/01/01 KR2F30080002: NISA	113.3259 113.3259	76,057.36 76,057.36	83,656.86 83,656.86	0.00	7,599.50 7,599.50
3,592.300 FNMA POOL #0254239 31371KLU3 6.500% 03/01/2032 DD 02/01/02 KR2F30080002: NISA	113.3091 113.3091	3,755.65 3,755.65	4,070.40 4,070.40	0.00	314.75 314.75



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,922.920 FNMA POOL #0254305 31371KNW7 6.500% 05/01/2022 DD 04/01/02 KR2F30080002: NISA	112.7543 112.7543	3,053.53 3,053.53	3,295.72 3,295.72	0.00	242.19 242.19
59,596.930 FNMA POOL #0254449 31371KTE1 7.000% 09/01/2032 DD 08/01/02 KR2F30080002: NISA	114.1735 114.1735	62,483.66 62,483.66	68,043.89 68,043.89	0.00	5,560.23 5,560.23
73,395.990 FNMA POOL #0254517 31371KVJ7 7.000% 11/01/2032 DD 10/01/02 KR2F30080002: NISA	113.3345 113.3345	77,753.90 77,753.90	83,182.98 83,182.98	0.00	5,429.08 5,429.08
115,389.620 FNMA POOL #0254975 31371LFQ7 6.500% 09/01/2023 DD 09/01/03 KR2F30080002: NISA	112.7543 112.7543	121,645.88 121,645.88	130,106.81 130,106.81	0.00	8,460.93 8,460.93
196,764.680 FNMA POOL #0255493 31371LXW4 5.500% 11/01/2024 DD 10/01/04 KR2F30010002: PIMCO KR2	112.1105 112.1105	196,672.45 196,672.45	220,593.80 220,593.80	0.00	23,921.35 23,921.35
45,145.380 FNMA POOL #0257101 31371NRW7 5.000% 02/01/2028 DD 01/01/08 KR2F30010002: PIMCO KR2	111.1202 111.1202	48,633.17 48,633.17	50,165.63 50,165.63	0.00	1,532.46 1,532.46
819.580 FNMA POOL #0268416 31372CDV7 7.000% 01/01/2024 DD 01/01/94 KR2F30080002: NISA	105.5773 105.5773	852.87 852.87	865.29 865.29	0.00	12.42 12.42
24,213.810 FNMA POOL #0299910 31373QDP8 6.500% 04/01/2024 DD 01/01/95 KR2F30080002: NISA	112.9194 112.9194	25,148.32 25,148.32	27,342.10 27,342.10	0.00	2,193.78 2,193.78
355,000.000 FEDERAL REALTY INVESTMENT TRUS 313747AT4 2.750% 06/01/2023 DD 05/09/13 KR2F30080002: NISA	95.7371 95.7371	350,558.95 350,558.95	339,866.71 339,866.71	0.00	-10,692.24 -10,692.24
204.700 FNMA POOL #0313389 31374GC21 7.000% 03/01/2027 DD 02/01/97 KR2F30080002: NISA	112.7484 112.7484	213.02 213.02	230.80 230.80	0.00	17.78 17.78



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,409.990 FNMA POOL #0313877 31374GUA3 6.500% 12/01/2027 DD 11/01/97 KR2F30080002: NISA	113.0141 113.0141	1,470.36 1,470.36	1,593.49 1,593.49	0.00	123.13 123.13
692.050 FNMA POOL #0323003 31374SX89 6.500% 02/01/2018 DD 01/01/98 KR2F30080002: NISA	112.7543 112.7543	722.22 722.22	780.32 780.32	0.00	58.10 58.10
1,336.930 FNMA POOL #0323287 31374TCY3 6.500% 09/01/2018 DD 08/01/98 KR2F30080002: NISA	112.7543 112.7543	1,395.21 1,395.21	1,507.45 1,507.45	0.00	112.24 112.24
7,853.920 FNMA POOL #0323422 31374TG78 6.500% 12/01/2028 DD 11/01/98 KR2F30080002: NISA	113.9910 113.9910	7,903.01 7,903.01	8,952.76 8,952.76	0.00	1,049.75 1,049.75
2,830.270 FNMA POOL #0323397 31374TGE3 6.500% 11/01/2028 DD 10/01/98 KR2F30080002: NISA	114.9316 114.9316	2,931.54 2,931.54	3,252.88 3,252.88	0.00	321.34 321.34
56,192.690 FNMA POOL #0323412 31374TGV5 6.500% 12/01/2028 DD 11/01/98 KR2F30080002: NISA	114.2233 114.2233	57,795.08 57,795.08	64,185.14 64,185.14	0.00	6,390.06 6,390.06
23,650.690 FNMA POOL #0323591 31374TNG0 6.500% 03/01/2029 DD 02/01/99 KR2F30080002: NISA	112.7543 112.7543	24,023.93 24,023.93	26,667.18 26,667.18	0.00	2,643.25 2,643.25
20,303.910 FNMA POOL #0323621 31374TPE3 6.500% 01/01/2029 DD 02/01/99 KR2F30080002: NISA	113.4428 113.4428	20,882.86 20,882.86	23,033.32 23,033.32	0.00	2,150.46 2,150.46
21,365.670 FNMA POOL #0323632 31374TPR4 6.500% 04/01/2029 DD 03/01/99 KR2F30080002: NISA	113.3670 113.3670	22,280.39 22,280.39	24,221.62 24,221.62	0.00	1,941.23 1,941.23
3,701.570 FNMA POOL #0323809 31374TVA4 6.500% 06/01/2019 DD 06/01/99 KR2F30080002: NISA	112.7543 112.7543	3,862.95 3,862.95	4,173.68 4,173.68	0.00	310.73 310.73



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,691.150 FNMA POOL #0333048 31375E5H0 6.500% 01/01/2026 DD 01/01/96 KR2F30080002: NISA	113.0028	9,026.59	9,821.24	0.00	794.65
2,127.230 FNMA POOL #0345158 31375UMF9 9.000% 06/01/2026 DD 06/01/96 KR2F30080002: NISA	104.8269	2,238.69	2,229.91	0.00	-8.78
322.390 FNMA POOL #0353988 31376FF51 7.000% 08/01/2026 DD 08/01/96 KR2F30080002: NISA	105.1022	335.49	338.84	0.00	3.35
5,386.220 FNMA POOL #0354869 31376GFJ9 9.000% 08/01/2026 DD 08/01/96 KR2F30080002: NISA	100.4754	5,668.64	5,411.82	0.00	-256.82
823.390 FNMA POOL #0357243 31376JZG7 6.500% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	115.3608	849.60	949.87	0.00	100.27
287.340 FNMA POOL #0390557 31377XZW0 7.000% 08/01/2027 DD 08/01/97 KR2F30080002: NISA	102.3813	299.00	294.18	0.00	-4.82
2,850.570 FNMA POOL #0411459 31378XB47 6.500% 03/01/2018 DD 03/01/98 KR2F30080002: NISA	112.7543	2,974.86	3,214.14	0.00	239.28
1,615.960 FNMA POOL #0412557 31378YJA3 6.500% 01/01/2018 DD 01/01/98 KR2F30080002: NISA	112.7543	1,686.37	1,822.07	0.00	135.70
1,769.390 FNMA POOL #0420784 31379JM94 6.500% 06/01/2018 DD 06/01/98 KR2F30080002: NISA	112.7543	1,846.52	1,995.06	0.00	148.54
18,478.700 FNMA POOL #0424206 31379NGP6 6.500% 05/01/2028 DD 05/01/98 KR2F30080002: NISA	112.9435	19,269.82	20,870.49	0.00	1,600.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,714.660 FNMA POOL #0425587 31379PXQ0 6.500% 04/01/2018 DD 04/01/98 KR2F30080002: NISA	112.7543 112.7543	2,833.01 2,833.01	3,060.90 3,060.90	0.00	227.89 227.89
12,689.020 FNMA POOL #0428002 31379SNT9 6.500% 05/01/2018 DD 05/01/98 KR2F30080002: NISA	112.7543 112.7543	13,242.18 13,242.18	14,307.42 14,307.42	0.00	1,065.24 1,065.24
1,584.010 FNMA POOL #0428038 31379SPX8 6.500% 06/01/2018 DD 06/01/98 KR2F30080002: NISA	112.7543 112.7543	1,653.05 1,653.05	1,786.04 1,786.04	0.00	132.99 132.99
922.480 FNMA POOL #0428063 31379SQQ2 6.500% 05/01/2018 DD 05/01/98 KR2F30080002: NISA	112.7543 112.7543	962.70 962.70	1,040.14 1,040.14	0.00	77.44 77.44
2,799.440 FNMA POOL #0429560 31379UE98 6.500% 06/01/2018 DD 06/01/98 KR2F30080002: NISA	112.7543 112.7543	2,921.49 2,921.49	3,156.49 3,156.49	0.00	235.00 235.00
3,592.480 FNMA POOL #0431072 31379V2D0 6.500% 06/01/2028 DD 06/01/98 KR2F30080002: NISA	113.0038 113.0038	3,649.18 3,649.18	4,059.64 4,059.64	0.00	410.46 410.46
2,825.770 FNMA POOL #0432296 31379XGD1 6.500% 06/01/2018 DD 06/01/98 KR2F30080002: NISA	112.7543 112.7543	2,948.95 2,948.95	3,186.18 3,186.18	0.00	237.23 237.23
600,000.000 FHLMC MULTICLASS MTG K013 A2 3137AA4W0 VAR RT 01/25/2021 DD 05/01/11 KR2F30080002: NISA	109.6310 109.6310	605,962.20 605,962.20	657,786.00 657,786.00	0.01	51,823.80 51,823.80
1,110,000.000 FHLMC MULTICLASS MTG K026 A2 3137B1BS0 2.510% 11/25/2022 DD 05/01/13 KR2F30080002: NISA	98.7583 98.7583	1,091,398.83 1,091,398.83	1,096,217.13 1,096,217.13	0.01	4,818.30 4,818.30
1,375,000.000 FEDERAL HOME LN MTG CORP 3137EADM8 1.250% 10/02/2019 DD 10/02/12 KR2F30080002: NISA	97.1225 97.1225	1,372,153.75 1,372,153.75	1,335,434.38 1,335,434.38	0.01	-36,719.37 -36,719.37



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,256.290 FNMA POOL #0434837 31380BBE9 6.500% 07/01/2018 DD 07/01/98 KR2F30080002: NISA	112.7543 112.7543	3,398.26 3,398.26	3,671.61 3,671.61	0.00	273.35 273.35
5,015.860 FNMA POOL #0441550 31380JQB2 6.500% 09/01/2028 DD 08/01/98 KR2F30080002: NISA	112.8891 112.8891	5,195.34 5,195.34	5,662.36 5,662.36	0.00	467.02 467.02
223.910 FNMA POOL #0445040 31380NLV4 6.500% 09/01/2028 DD 09/01/98 KR2F30080002: NISA	112.7543 112.7543	227.46 227.46	252.47 252.47	0.00	25.01 25.01
1,490.850 FNMA POOL #0447360 31380Q5V5 6.500% 11/01/2028 DD 11/01/98 KR2F30080002: NISA	112.9310 112.9310	1,514.36 1,514.36	1,683.63 1,683.63	0.00	169.27 169.27
5,442.020 FNMA POOL #0447954 31380RTK1 6.500% 10/01/2028 DD 10/01/98 KR2F30080002: NISA	114.3973 114.3973	5,527.89 5,527.89	6,225.53 6,225.53	0.00	697.64 697.64
3,540.530 FNMA POOL #0448048 31380RWH4 6.500% 10/01/2018 DD 10/01/98 KR2F30080002: NISA	112.7543 112.7543	3,694.88 3,694.88	3,992.10 3,992.10	0.00	297.22 297.22
7,364.570 FNMA POOL #0452026 31380WD76 6.500% 11/01/2028 DD 11/01/98 KR2F30080002: NISA	114.7200 114.7200	7,480.81 7,480.81	8,448.64 8,448.64	0.00	967.83 967.83
7,165.910 FNMA POOL #0456455 31381CBY2 6.500% 01/01/2029 DD 01/01/99 KR2F30080002: NISA	112.9968 112.9968	7,422.31 7,422.31	8,097.25 8,097.25	0.00	674.94 674.94
2,438.070 FNMA POOL #0456832 31381CPR2 6.500% 02/01/2029 DD 01/01/99 KR2F30080002: NISA	112.9818 112.9818	2,542.44 2,542.44	2,754.58 2,754.58	0.00	212.14 212.14
1,102.440 FNMA POOL #0479506 31382DU77 6.500% 04/01/2029 DD 04/01/99 KR2F30080002: NISA	113.0058 113.0058	1,154.83 1,154.83	1,245.82 1,245.82	0.00	90.99 90.99



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
36,000.870 FNMA POOL #0482668 31382HFH3 6.500% 01/01/2029 DD 02/01/99 KR2F30080002: NISA	113.0342 113.0342	37,204.67 37,204.67	40,693.29 40,693.29	0.00	3,488.62 3,488.62
589.010 FNMA POOL #0484719 31382KPC6 6.500% 03/01/2029 DD 03/01/99 KR2F30080002: NISA	113.0353 113.0353	598.30 598.30	665.79 665.79	0.00	67.49 67.49
9,587.790 FNMA POOL #0484940 31382KV96 6.500% 06/01/2029 DD 06/01/99 KR2F30080002: NISA	112.7543 112.7543	9,151.09 9,151.09	10,810.65 10,810.65	0.00	1,659.56 1,659.56
322.170 FNMA POOL #0485336 31382LEH5 6.500% 02/01/2029 DD 02/01/99 KR2F30080002: NISA	112.8316 112.8316	335.98 335.98	363.51 363.51	0.00	27.53 27.53
2,825.670 FNMA POOL #0489888 31382RF57 6.500% 05/01/2029 DD 06/01/99 KR2F30080002: NISA	112.9159 112.9159	2,688.80 2,688.80	3,190.63 3,190.63	0.00	501.83 501.83
5,565.940 FNMA POOL #0490102 31382RNT6 6.500% 03/01/2029 DD 03/01/99 KR2F30080002: NISA	112.9279 112.9279	5,600.72 5,600.72	6,285.50 6,285.50	0.00	684.78 684.78
1,930.140 FNMA POOL #0490105 31382RNW9 6.500% 03/01/2019 DD 03/01/99 KR2F30080002: NISA	112.7543 112.7543	2,014.27 2,014.27	2,176.32 2,176.32	0.00	162.05 162.05
1,109.600 FNMA POOL #0493076 31382UXD3 7.000% 06/01/2029 DD 06/01/99 KR2F30080002: NISA	100.3290 100.3290	1,154.67 1,154.67	1,113.25 1,113.25	0.00	-41.42 -41.42
3,840.440 FNMA POOL #0493511 31382VGU2 6.500% 04/01/2029 DD 04/01/99 KR2F30080002: NISA	112.7543 112.7543	3,977.87 3,977.87	4,330.26 4,330.26	0.00	352.39 352.39
13,036.100 FNMA POOL #0494356 31382WE57 6.500% 04/01/2029 DD 04/01/99 KR2F30080002: NISA	112.8835 112.8835	12,442.37 12,442.37	14,715.60 14,715.60	0.00	2,273.23 2,273.23



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,565.510 FNMA POOL #0495508 31382XNZ9 6.500% 04/01/2029 DD 04/01/99 KR2F30080002: NISA	113.0331 113.0331	10,631.54 10,631.54	11,942.52 11,942.52	0.00	1,310.98 1,310.98
8,165.380 FNMA POOL #0497065 31383AFE4 6.500% 05/01/2029 DD 05/01/99 KR2F30080002: NISA	112.9814 112.9814	8,553.28 8,553.28	9,225.36 9,225.36	0.00	672.08 672.08
650.540 FNMA POOL #0497991 31383BF85 6.500% 06/01/2029 DD 06/01/99 KR2F30080002: NISA	113.0136 113.0136	678.39 678.39	735.20 735.20	0.00	56.81 56.81
6,987.870 FNMA POOL #0500965 31383EQS3 6.500% 07/01/2029 DD 07/01/99 KR2F30080002: NISA	113.0302 113.0302	7,319.80 7,319.80	7,898.41 7,898.41	0.00	578.61 578.61
3,724.330 FNMA POOL #0503223 31383HAY0 6.500% 07/01/2029 DD 07/01/99 KR2F30080002: NISA	112.9011 112.9011	3,554.71 3,554.71	4,204.81 4,204.81	0.00	650.10 650.10
4,502.000 FNMA POOL #0503934 31383HY73 6.500% 07/01/2029 DD 06/01/99 KR2F30080002: NISA	112.9670 112.9670	4,530.17 4,530.17	5,085.77 5,085.77	0.00	555.60 555.60
273.230 FNMA POOL #0504304 31383JGM6 7.000% 08/01/2029 DD 07/01/99 KR2F30080002: NISA	103.0446 103.0446	284.32 284.32	281.55 281.55	0.00	-2.77 -2.77
580.810 FNMA POOL #0505049 31383KBS5 6.500% 07/01/2016 DD 07/01/01 KR2F30080002: NISA	100.9012 100.9012	609.94 609.94	586.04 586.04	0.00	-23.90 -23.90
49,870.180 FNMA POOL #0507579 31383M2L6 6.500% 07/01/2029 DD 07/01/99 KR2F30080002: NISA	113.0349 113.0349	52,005.26 52,005.26	56,370.72 56,370.72	0.00	4,365.46 4,365.46
2,556.820 FNMA POOL #0509728 31383QHD9 6.500% 04/01/2019 DD 07/01/99 KR2F30080002: NISA	112.7543 112.7543	2,668.28 2,668.28	2,882.93 2,882.93	0.00	214.65 214.65



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,195.720 FNMA POOL #0515476 31383WT92 6.500% 09/01/2029 DD 09/01/99 KR2F30080002: NISA	112.9595 112.9595	1,260.54 1,260.54	1,350.68 1,350.68	0.00	90.14 90.14
219.240 FNMA POOL #0516846 31383YET0 7.000% 10/01/2029 DD 10/01/99 KR2F30080002: NISA	103.1238 103.1238	228.13 228.13	226.09 226.09	0.00	-2.04 -2.04
7,431.280 FNMA POOL #0517675 31384ACLO 6.500% 07/01/2029 DD 09/01/99 KR2F30080002: NISA	112.9755 112.9755	7,697.21 7,697.21	8,395.53 8,395.53	0.00	698.32 698.32
11,086.080 FNMA POOL #0517677 31384ACN6 6.500% 07/01/2029 DD 09/01/99 KR2F30080002: NISA	112.8820 112.8820	10,581.15 10,581.15	12,514.19 12,514.19	0.00	1,933.04 1,933.04
2,881.440 FNMA POOL #0518303 31384AX86 6.500% 10/01/2029 DD 10/01/99 KR2F30080002: NISA	113.0086 113.0086	3,004.81 3,004.81	3,256.28 3,256.28	0.00	251.47 251.47
5,365.620 FNMA POOL #0527289 31384LXS8 6.500% 11/01/2019 DD 12/01/99 KR2F30080002: NISA	112.7543 112.7543	5,599.51 5,599.51	6,049.97 6,049.97	0.00	450.46 450.46
56.830 FNMA POOL #0535639 31384WBG4 6.500% 06/01/2015 DD 11/01/00 KR2F30080002: NISA	100.5926 100.5926	59.68 59.68	57.17 57.17	0.00	-2.51 -2.51
11,596.940 FNMA POOL #0535701 31384WDE7 6.500% 11/01/2030 DD 01/01/01 KR2F30080002: NISA	113.2077 113.2077	11,779.94 11,779.94	13,128.63 13,128.63	0.00	1,348.69 1,348.69
18,968.850 FNMA POOL #0535834 31384WHK9 6.500% 02/01/2020 DD 03/01/01 KR2F30080002: NISA	112.7543 112.7543	19,795.79 19,795.79	21,388.20 21,388.20	0.00	1,592.41 1,592.41
4,073.380 FNMA POOL #0535915 31384WK41 7.000% 04/01/2031 DD 04/01/01 KR2F30080002: NISA	113.5440 113.5440	4,292.35 4,292.35	4,625.08 4,625.08	0.00	332.73 332.73



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
53,491.180 FNMA POOL #0545579 31385JCQ9 4.500% 03/01/2017 DD 03/01/02 KR2F30080002: NISA	106.1085 106.1085	53,491.18 53,491.18	56,758.69 56,758.69	0.00	3,267.51 3,267.51
63,245.380 FNMA POOL #0555354 31385W5P0 4.500% 03/01/2018 DD 03/01/03 KR2F30080002: NISA	106.1835 106.1835	62,513.42 62,513.42	67,156.13 67,156.13	0.00	4,642.71 4,642.71
10,667.000 FNMA POOL #0555254 31385WZT9 6.500% 01/01/2033 DD 01/01/03 KR2F30080002: NISA	113.5281 113.5281	10,990.36 10,990.36	12,110.04 12,110.04	0.00	1,119.68 1,119.68
6,741.090 FNMA POOL #0555445 31385XBN6 5.000% 05/01/2018 DD 04/01/03 KR2F30080002: NISA	106.1026 106.1026	6,867.48 6,867.48	7,152.47 7,152.47	0.00	284.99 284.99
76,895.060 FNMA POOL #0555515 31385XDU8 6.500% 12/01/2017 DD 05/01/03 KR2F30080002: NISA	104.9508 104.9508	80,883.99 80,883.99	80,701.94 80,701.94	0.00	-182.05 -182.05
471,758.690 FNMA POOL #0555783 31385XM87 4.500% 10/01/2033 DD 09/01/03 KR2F30080002: NISA	108.6551 108.6551	437,261.33 437,261.33	512,589.64 512,589.64	0.00	75,328.31 75,328.31
1,214.720 FNMA POOL #0572254 31386SWP8 6.500% 03/01/2031 DD 03/01/01 KR2F30080002: NISA	112.9308 112.9308	1,251.53 1,251.53	1,371.79 1,371.79	0.00	120.26 120.26
3,007.300 FNMA POOL #0573302 31386T3K9 6.500% 03/01/2016 DD 03/01/01 KR2F30080002: NISA	102.7145 102.7145	3,158.12 3,158.12	3,088.93 3,088.93	0.00	-69.19 -69.19
2,274.960 FNMA POOL #0578052 31387AEZ4 7.000% 05/01/2031 DD 05/01/01 KR2F30080002: NISA	112.0508 112.0508	2,410.04 2,410.04	2,549.11 2,549.11	0.00	139.07 139.07
62,424.740 FNMA POOL #0580882 31387DJ34 8.000% 05/01/2031 DD 05/01/01 KR2F30080002: NISA	115.7973 115.7973	66,833.47 66,833.47	72,286.18 72,286.18	0.00	5,452.71 5,452.71



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,514.590 FNMA POOL #0585074 31387H6K1 6.500% 06/01/2031 DD 06/01/01 KR2F30080002: NISA	113.0001 113.0001	1,586.52 1,586.52	1,711.49 1,711.49	0.00	124.97 124.97
1,147.240 FNMA POOL #0586697 31387KX24 6.500% 06/01/2031 DD 06/01/01 KR2F30080002: NISA	112.9377 112.9377	1,209.44 1,209.44	1,295.67 1,295.67	0.00	86.23 86.23
4,046.200 FNMA POOL #0588938 31387NHP5 6.500% 06/01/2031 DD 06/01/01 KR2F30080002: NISA	112.7543 112.7543	4,254.82 4,254.82	4,562.27 4,562.27	0.00	307.45 307.45
913.800 FNMA POOL #0589448 31387NZM2 6.500% 07/01/2031 DD 07/01/01 KR2F30080002: NISA	112.7543 112.7543	958.22 958.22	1,030.35 1,030.35	0.00	72.13 72.13
554.840 FNMA POOL #0593152 31387S5M4 6.500% 07/01/2031 DD 07/01/01 KR2F30080002: NISA	112.8179 112.8179	579.51 579.51	625.96 625.96	0.00	46.45 46.45
2,487.950 FNMA POOL #0595970 31387WCF2 6.500% 07/01/2016 DD 07/01/01 KR2F30080002: NISA	100.2745 100.2745	2,621.70 2,621.70	2,494.78 2,494.78	0.00	-126.92 -126.92
3,934.940 FNMA POOL #0599671 31388BFL1 6.500% 09/01/2031 DD 08/01/01 KR2F30080002: NISA	113.0114 113.0114	4,110.16 4,110.16	4,446.93 4,446.93	0.00	336.77 336.77
21,083.010 FNMA POOL #0601861 31388DTS7 6.500% 03/01/2031 DD 08/01/01 KR2F30080002: NISA	113.0287 113.0287	21,214.77 21,214.77	23,829.86 23,829.86	0.00	2,615.09 2,615.09
921.050 FNMA POOL #0605492 31388HUR8 6.500% 08/01/2016 DD 09/01/01 KR2F30080002: NISA	102.3952 102.3952	967.26 967.26	943.11 943.11	0.00	-24.15 -24.15
35,452.900 FNMA POOL #0606552 31388JZR9 7.000% 09/01/2031 DD 09/01/01 KR2F30080002: NISA	108.5637 108.5637	37,358.49 37,358.49	38,488.96 38,488.96	0.00	1,130.47 1,130.47



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,174.230 FNMA POOL #0607706 31388LDK3 6.500% 11/01/2031 DD 11/01/01 KR2F30080002: NISA	113.0347	1,229.99	1,327.29	0.00	97.30
1,989.420 FNMA POOL #0609848 31388NP91 6.500% 10/01/2031 DD 10/01/01 KR2F30080002: NISA	112.8460	2,083.90	2,244.98	0.00	161.08
7,999.990 FNMA POOL #0610043 31388NWC6 6.500% 10/01/2031 DD 10/01/01 KR2F30080002: NISA	112.9109	8,433.72	9,032.86	0.00	599.14
57,306.150 FNMA POOL #0614359 31388TQL0 6.500% 12/01/2031 DD 12/01/01 KR2F30080002: NISA	112.8904	59,911.81	64,693.13	0.00	4,781.32
6,366.600 FNMA POOL #0619179 31388Y2L5 8.000% 11/01/2031 DD 11/01/01 KR2F30080002: NISA	108.0360	6,716.77	6,878.22	0.00	161.45
301.730 FNMA POOL #0623713 31389E3W3 6.500% 02/01/2032 DD 02/01/02 KR2F30080002: NISA	113.0019	310.89	340.96	0.00	30.07
1,746.700 FNMA POOL #0626798 31389JJK9 6.500% 03/01/2017 DD 03/01/02 KR2F30080002: NISA	104.2629	1,834.30	1,821.16	0.00	-13.14
46,430.090 FNMA POOL #0627130 31389JVX9 6.500% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	115.6970	48,657.27	53,718.21	0.00	5,060.94
112,850.970 FNMA POOL #0628680 31389LM55 6.500% 03/01/2032 DD 02/01/02 KR2F30080002: NISA	112.9536	118,264.31	127,469.25	0.00	9,204.94
7,108.750 FNMA POOL #0633076 31389RV9 6.500% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	112.7543	7,324.24	8,015.42	0.00	691.18



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,373.460 FNMA POOL #0633178 31389RM37 7.000% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	107.3674	1,445.57	1,474.65	0.00	29.08
7,696.870 FNMA POOL #0636389 31389U7A1 6.500% 04/01/2032 DD 03/01/02 KR2F30080002: NISA	112.9855	8,046.84	8,696.35	0.00	649.51
50,218.010 FNMA POOL #0635897 31389UNN5 7.000% 04/01/2032 DD 03/01/02 KR2F30080002: NISA	112.2396	52,917.21	56,364.50	0.00	3,447.29
4,848.150 FNMA POOL #0637583 31389WJ48 7.000% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	112.3945	5,108.73	5,449.05	0.00	340.32
813.460 FNMA POOL #0639055 31389X5Q2 6.500% 05/01/2032 DD 05/01/02 KR2F30080002: NISA	112.8905	845.24	918.32	0.00	73.08
546.410 FNMA POOL #0638957 31389XZW6 6.500% 04/01/2032 DD 04/01/02 KR2F30080002: NISA	112.9861	567.47	617.37	0.00	49.90
24,254.220 FNMA POOL #0639722 31389YVP3 8.000% 03/01/2032 DD 03/01/02 KR2F30080002: NISA	115.2191	25,967.16	27,945.49	0.00	1,978.33
1,562,644.420 FNMA POOL #0AH0804 3138A13N9 4.000% 12/01/2040 DD 12/01/10 KR2F30010002: PIMCO KR2	106.2766	1,551,962.29	1,660,725.81	0.01	108,763.52
1,542,686.600 FNMA POOL #0AH0351 3138A1L90 4.500% 02/01/2041 DD 02/01/11 KR2F30080002: NISA	108.3711	1,577,156.01	1,671,826.67	0.01	94,670.66
1,297,204.630 FNMA POOL #0AH3764 3138A5FE7 4.000% 01/01/2041 DD 01/01/11 KR2F30010002: PIMCO KR2	106.2766	1,288,337.01	1,378,625.35	0.01	90,288.34



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
929,503.870 FNMA POOL #0AH4170 3138A5T44 4.000% 01/01/2041 DD 01/01/11 KR2F30010002: PIMCO KR2	106.2766 106.2766	923,149.83 923,149.83	987,845.38 987,845.38	0.01	64,695.55 64,695.55
493,017.160 FNMA POOL #0AH6416 3138A8DW3 4.500% 02/01/2041 DD 02/01/11 KR2F30010002: PIMCO KR2	108.5366 108.5366	495,328.19 495,328.19	535,103.96 535,103.96	0.00	39,775.77 39,775.77
1,279,136.510 FNMA POOL #0AH7580 3138A9M68 4.500% 03/01/2041 DD 03/01/11 KR2F30080002: NISA	108.5239 108.5239	1,347,890.09 1,347,890.09	1,388,168.20 1,388,168.20	0.01	40,278.11 40,278.11
536,823.730 FNMA POOL #0AI8485 3138ANNB5 5.000% 07/01/2041 DD 07/01/11 KR2F30080002: NISA	111.2588 111.2588	594,867.80 594,867.80	597,263.41 597,263.41	0.01	2,395.61 2,395.61
1,113,464.600 FNMA POOL #0AJ5319 3138AW4D2 4.000% 11/01/2041 DD 11/01/11 KR2F30080002: NISA	106.3874 106.3874	1,154,175.65 1,154,175.65	1,184,586.19 1,184,586.19	0.01	30,410.54 30,410.54
453,158.480 FNMA POOL #0AJ5342 3138AW5C3 3.500% 11/01/2026 DD 11/01/11 KR2F30080002: NISA	106.1082 106.1082	482,330.55 482,330.55	480,838.46 480,838.46	0.00	-1,492.09 -1,492.09
607,412.280 FNMA POOL #0AJ9029 3138E2A70 4.000% 11/01/2041 DD 12/01/11 KR2F30010002: PIMCO KR2	106.4099 106.4099	649,741.33 649,741.33	646,346.99 646,346.99	0.01	-3,394.34 -3,394.34
472,703.770 FNMA POOL #0AO1013 3138LRDT6 3.500% 04/01/2042 DD 04/01/12 KR2F30080002: NISA	103.0985 103.0985	485,463.08 485,463.08	487,350.26 487,350.26	0.00	1,887.18 1,887.18
2,251,550.090 FNMA POOL #0AO4137 3138LUS30 3.500% 06/01/2042 DD 06/01/12 KR2F30080002: NISA	103.0985 103.0985	2,363,424.00 2,363,424.00	2,321,313.27 2,321,313.27	0.02	-42,110.73 -42,110.73
779,218.020 FNMA POOL #0AO4641 3138LVEP4 3.500% 06/01/2042 DD 05/01/12 KR2F30080002: NISA	103.0985 103.0985	826,762.51 826,762.51	803,361.71 803,361.71	0.01	-23,400.80 -23,400.80



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
772,951.240 FNMA POOL #0AO5540 3138LWEN7 3.000% 07/01/2042 DD 07/01/12 KR2F30080002: NISA	98.9049 98.9049	804,110.84 804,110.84	764,486.40 764,486.40	0.01	-39,624.44 -39,624.44
865,494.540 FNMA POOL #0AO9948 3138M2BS4 4.000% 07/01/2042 DD 07/01/12 KR2F30080002: NISA	106.2866 106.2866	891,324.13 891,324.13	919,904.34 919,904.34	0.01	28,580.21 28,580.21
1,990,718.510 FNMA POOL #0AP4742 3138M8HU0 2.500% 08/01/2027 DD 08/01/12 KR2F30080002: NISA	101.7209 101.7209	2,082,788.14 2,082,788.14	2,024,977.56 2,024,977.56	0.02	-57,810.58 -57,810.58
4,195,618.070 FNMA POOL #0AP9736 3138MDZA3 3.500% 10/01/2042 DD 10/01/12 KR2F30080002: NISA	103.0985 103.0985	4,418,750.84 4,418,750.84	4,325,617.24 4,325,617.24	0.04	-93,133.60 -93,133.60
758,164.380 FNMA POOL #0AQ7301 3138MPDF9 VAR RT 01/01/2043 DD 12/01/12 KR2F30080002: NISA	102.1883 102.1883	764,679.87 764,679.87	774,754.99 774,754.99	0.01	10,075.12 10,075.12
1,299,148.340 FNMA POOL #0AQ7920 3138MPYS8 3.000% 12/01/2042 DD 12/01/12 KR2F30080002: NISA	98.9049 98.9049	1,260,732.12 1,260,732.12	1,284,920.95 1,284,920.95	0.01	24,188.83 24,188.83
756,114.300 FNMA POOL #0AR6685 3138W4NB3 2.500% 02/01/2028 DD 02/01/13 KR2F30080002: NISA	101.7127 101.7127	781,426.39 781,426.39	769,064.21 769,064.21	0.01	-12,362.18 -12,362.18
1,474,273.000 FNMA POOL #0AR7400 3138W5GJ1 3.000% 06/01/2043 DD 05/01/13 KR2F30080002: NISA	98.9049 98.9049	1,482,508.19 1,482,508.19	1,458,127.76 1,458,127.76	0.01	-24,380.43 -24,380.43
2,995,231.660 FNMA POOL #0AR7525 3138W5LF3 3.000% 03/01/2043 DD 03/01/13 KR2F30080002: NISA	98.9049 98.9049	2,901,630.66 2,901,630.66	2,962,429.92 2,962,429.92	0.02	60,799.26 60,799.26
907,468.620 FNMA POOL #0AR9198 3138W7GG3 3.000% 03/01/2043 DD 03/01/13 KR2F30080002: NISA	98.9049 98.9049	946,851.35 946,851.35	897,530.64 897,530.64	0.01	-49,320.71 -49,320.71



Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : REVISED

TOTAL FUND - KR2G0000000

6/30/2014

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
88,118.540 FNMA POOL #0AS0941 3138WABK2 2.500% 11/01/2028 DD 10/01/13 KR2F30080002: NISA	101.7127 101.7127	88,418.01 88,418.01	89,627.74 89,627.74	0.00	1,209.73 1,209.73
1,147,900.860 FNMA POOL #0AS1376 3138WAQ67 4.000% 12/01/2043 DD 11/01/13 KR2F30080002: NISA	106.2766 106.2766	1,182,786.28 1,182,786.28	1,219,950.34 1,219,950.34	0.01	37,164.06 37,164.06
109,385.810 FNMA POOL #0AS1392 3138WARN9 4.000% 12/01/2043 DD 12/01/13 KR2F30080002: NISA	106.2766 106.2766	114,188.53 114,188.53	116,251.55 116,251.55	0.00	2,063.02 2,063.02
515,867.320 FNMA POOL #0AS2019 3138WBG58 4.000% 03/01/2044 DD 02/01/14 KR2F30080002: NISA	106.2766 106.2766	538,517.12 538,517.12	548,246.40 548,246.40	0.00	9,729.28 9,729.28
147,829.570 FNMA POOL #0AS2023 3138WBG90 4.000% 03/01/2044 DD 02/01/14 KR2F30080002: NISA	106.2766 106.2766	154,320.20 154,320.20	157,108.28 157,108.28	0.00	2,788.08 2,788.08
326,749.360 FNMA POOL #0AS2067 3138WBJM8 4.000% 03/01/2044 DD 02/01/14 KR2F30080002: NISA	106.2766 106.2766	341,095.71 341,095.71	347,258.21 347,258.21	0.00	6,162.50 6,162.50
1,230,000.160 FNMA POOL #0AS2548 3138WBZN8 4.000% 06/01/2044 DD 05/01/14 KR2F30080002: NISA	106.2766 106.2766	1,303,511.89 1,303,511.89	1,307,202.71 1,307,202.71	0.01	3,690.82 3,690.82
1,327,129.210 FNMA POOL #0AT2015 3138WPGZ1 3.000% 04/01/2043 DD 04/01/13 KR2F30080002: NISA	98.9049 98.9049	1,370,571.94 1,370,571.94	1,312,595.39 1,312,595.39	0.01	-57,976.55 -57,976.55
1,587,330.310 FNMA POOL #0AT2809 3138WQDP4 3.000% 04/01/2043 DD 04/01/13 KR2F30080002: NISA	98.9049 98.9049	1,637,182.41 1,637,182.41	1,569,946.95 1,569,946.95	0.01	-67,235.46 -67,235.46
995,058.240 FNMA POOL #0AU6610 3138X6KY0 4.000% 02/01/2044 DD 02/01/14 KR2F30080002: NISA	106.2766 106.2766	1,038,747.52 1,038,747.52	1,057,514.35 1,057,514.35	0.01	18,766.83 18,766.83



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,269,845.200 FNMA POOL #0AU9268 3138X9JN0 3.500% 09/01/2043 DD 09/01/13 KR2F30080002: NISA	103.0985 103.0985	1,293,307.58 1,293,307.58	1,309,190.73 1,309,190.73	0.01	15,883.15 15,883.15
2,200,010.370 FNMA POOL #0AV0612 3138XBVE1 4.500% 11/01/2043 DD 11/01/13 KR2F30080002: NISA	108.6249 108.6249	2,348,682.96 2,348,682.96	2,389,759.90 2,389,759.90	0.02	41,076.94 41,076.94
1,248,926.880 FNMA POOL #0AV0629 3138XBVX9 2.500% 11/01/2028 DD 11/01/13 KR2F30080002: NISA	101.7127 101.7127	1,261,611.30 1,261,611.30	1,270,317.15 1,270,317.15	0.01	8,705.85 8,705.85
887,437.770 FNMA POOL #0AV2605 3138XD3P3 3.500% 11/01/2043 DD 11/01/13 KR2F30080002: NISA	103.0985 103.0985	899,778.70 899,778.70	914,934.59 914,934.59	0.01	15,155.89 15,155.89
391,130.110 FNMA POOL #0AV3598 3138XE7L6 4.000% 12/01/2043 DD 11/01/13 KR2F30080002: NISA	106.2766 106.2766	408,303.16 408,303.16	415,679.90 415,679.90	0.00	7,376.74 7,376.74
884,863.890 FNMA POOL #0AV8009 3138XK3T9 3.500% 02/01/2044 DD 02/01/14 KR2F30080002: NISA	103.0985 103.0985	898,067.71 898,067.71	912,280.96 912,280.96	0.01	14,213.25 14,213.25
803,726.570 FNMA POOL #0AW4723 3138XUG97 3.500% 05/01/2044 DD 05/01/14 KR2F30080002: NISA	103.0985 103.0985	818,765.05 818,765.05	828,629.64 828,629.64	0.01	9,864.59 9,864.59
37,888.140 FNMA POOL #0641208 31390BKV9 7.000% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	109.8905 109.8905	39,877.27 39,877.27	41,635.45 41,635.45	0.00	1,758.18 1,758.18
10,489.760 FNMA POOL #0643137 31390DPW8 7.000% 05/01/2032 DD 05/01/02 KR2F30080002: NISA	112.0980 112.0980	10,910.97 10,910.97	11,758.81 11,758.81	0.00	847.84 847.84
4,089.490 FNMA POOL #0646222 31390G4F1 7.000% 07/01/2032 DD 06/01/02 KR2F30080002: NISA	105.8384 105.8384	4,305.47 4,305.47	4,328.25 4,328.25	0.00	22.78 22.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,078.580 FNMA POOL #0645570 31390GFK8 7.000% 06/01/2032 DD 05/01/02 KR2F30080002: NISA	108.5225	12,712.74	13,107.97	0.00	395.23
68,579.620 FNMA POOL #0647998 31390J3F6 7.000% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	116.3250	71,333.53	79,775.27	0.00	8,441.74
3,775.500 FNMA POOL #0647313 31390JDS7 6.500% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	112.8673	3,889.96	4,261.31	0.00	371.35
8,559.040 FNMA POOL #0647416 31390JGZ8 7.000% 09/01/2032 DD 09/01/02 KR2F30080002: NISA	104.7609	8,902.73	8,966.53	0.00	63.80
8,554.890 FNMA POOL #0648483 31390KM88 6.500% 06/01/2032 DD 06/01/02 KR2F30080002: NISA	113.0617	8,882.39	9,672.31	0.00	789.92
21,243.010 FNMA POOL #0648754 31390KWP9 6.500% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	112.9158	22,262.01	23,986.71	0.00	1,724.70
14,995.100 FNMA POOL #0649186 31390LF35 7.000% 07/01/2032 DD 07/01/02 KR2F30080002: NISA	106.4591	15,721.43	15,963.65	0.00	242.22
9,092.540 FNMA POOL #0653046 31390QP74 7.000% 07/01/2032 DD 07/01/02 KR2F30080002: NISA	106.8331	9,457.67	9,713.85	0.00	256.18
6,391.240 FNMA POOL #0654349 31390R5J8 7.000% 06/01/2032 DD 07/01/02 KR2F30080002: NISA	104.0030	6,647.90	6,647.08	0.00	-0.82
33,603.230 FNMA POOL #0655013 31390SVE8 7.000% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	112.6546	34,952.61	37,855.58	0.00	2,902.97



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
752.880 FNMA POOL #0655083 31390SXL0 6.500% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	112.7543 112.7543	786.39 786.39	848.90 848.90	0.00	62.51 62.51
2,897.030 FNMA POOL #0656988 31390U2V7 6.500% 06/01/2032 DD 09/01/02 KR2F30080002: NISA	112.7543 112.7543	3,054.11 3,054.11	3,266.53 3,266.53	0.00	212.42 212.42
29,681.220 FNMA POOL #0656355 31390UE44 7.000% 08/01/2032 DD 08/01/02 KR2F30080002: NISA	108.8444 108.8444	31,118.89 31,118.89	32,306.35 32,306.35	0.00	1,187.46 1,187.46
57,775.550 FNMA POOL #0661765 31391BFE2 6.500% 10/01/2032 DD 09/01/02 KR2F30080002: NISA	112.8057 112.8057	60,005.29 60,005.29	65,174.12 65,174.12	0.00	5,168.83 5,168.83
1,198.680 FNMA POOL #0662245 31391BWE3 6.500% 10/01/2032 DD 09/01/02 KR2F30080002: NISA	112.9195 112.9195	1,244.94 1,244.94	1,353.54 1,353.54	0.00	108.60 108.60
3,974.840 FNMA POOL #0665647 31391FP85 6.500% 10/01/2032 DD 10/01/02 KR2F30080002: NISA	112.7543 112.7543	4,128.24 4,128.24	4,481.80 4,481.80	0.00	353.56 353.56
198,339.780 FNMA POOL #0667788 31391H2V5 5.000% 02/01/2018 DD 02/01/03 KR2F30080002: NISA	106.1025 106.1025	206,875.03 206,875.03	210,443.37 210,443.37	0.00	3,568.34 3,568.34
113,158.150 FNMA POOL #0669662 31391K5X1 6.500% 05/01/2032 DD 10/01/02 KR2F30080002: NISA	115.6041 115.6041	116,588.26 116,588.26	130,815.43 130,815.43	0.00	14,227.17 14,227.17
6,292.600 FNMA POOL #0677512 31391UVD4 6.500% 01/01/2033 DD 01/01/03 KR2F30080002: NISA	112.8579 112.8579	6,535.47 6,535.47	7,101.70 7,101.70	0.00	566.23 566.23
39,153.640 FNMA POOL #0678392 31391VUR2 6.500% 12/01/2032 DD 12/01/02 KR2F30080002: NISA	112.8607 112.8607	41,276.51 41,276.51	44,189.07 44,189.07	0.00	2,912.56 2,912.56



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
361,943.800 FNMA GTD REMIC P/T 03-14 AT 31392JGL7 4.000% 03/25/2033 DD 02/01/03 KR2F30010002: PIMCO KR2	105.6631 105.6631	362,283.12 362,283.12	382,441.04 382,441.04	0.00	20,157.92 20,157.92
80,570.360 FHLMC MULTICLASS MTG K001 A2 31396UZR4 VAR RT 04/25/2016 DD 08/01/06 KR2F30080002: NISA	107.4353 107.4353	89,546.40 89,546.40	86,561.01 86,561.01	0.00	-2,985.39 -2,985.39
977.680 FHLMC POOL #D4-7235 313988BC0 6.000% 01/01/2024 DD 01/01/94 KR2F30080002: NISA	112.2767 112.2767	924.34 924.34	1,097.71 1,097.71	0.00	173.37 173.37
14,462.520 FNMA POOL #0683347 31400CEU4 5.000% 02/01/2018 DD 01/01/03 KR2F30080002: NISA	106.0910 106.0910	14,733.70 14,733.70	15,343.43 15,343.43	0.00	609.73 609.73
106,504.090 FNMA POOL #0683378 31400CFT6 5.000% 02/01/2018 DD 01/01/03 KR2F30080002: NISA	106.1029 106.1029	108,667.45 108,667.45	113,003.93 113,003.93	0.00	4,336.48 4,336.48
6,316.000 FNMA POOL #0688386 31400HXP3 6.500% 02/01/2033 DD 02/01/03 KR2F30080002: NISA	112.7543 112.7543	6,559.76 6,559.76	7,121.56 7,121.56	0.00	561.80 561.80
26,701.680 FNMA POOL #0712121 31401MD24 6.500% 05/01/2033 DD 05/01/03 KR2F30080002: NISA	112.8375 112.8375	27,753.07 27,753.07	30,129.52 30,129.52	0.00	2,376.45 2,376.45
56,959.280 FNMA POOL #0725027 31402CPL0 5.000% 11/01/2033 DD 12/01/03 KR2F30080002: NISA	111.6643 111.6643	61,872.01 61,872.01	63,603.18 63,603.18	0.00	1,731.17 1,731.17
818,955.520 FNMA POOL #0725221 31402CVN9 5.500% 01/01/2034 DD 02/01/04 KR2F30080002: NISA	112.4611 112.4611	824,804.78 824,804.78	921,006.76 921,006.76	0.01	96,201.98 96,201.98
843,033.210 FNMA POOL #0725228 31402CVV1 6.000% 03/01/2034 DD 02/01/04 KR2F30010002: PIMCO KR2	113.3734 113.3734	896,117.95 896,117.95	955,775.31 955,775.31	0.01	59,657.36 59,657.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
199,288.860 FNMA POOL #0725231 31402CVY5 5.000% 02/01/2034 DD 02/01/04 KR2F30080002: NISA	111.6729 111.6729	189,557.95 189,557.95	222,551.72 222,551.72	0.00	32,993.77 32,993.77
740,266.700 FNMA POOL #0725232 31402CVZ2 5.000% 03/01/2034 DD 02/01/04 KR2F30080002: NISA	111.6194 111.6194	724,831.18 724,831.18	826,280.95 826,280.95	0.01	101,449.77 101,449.77
206,007.610 FNMA POOL #0725339 31402CZC9 5.000% 04/01/2019 DD 03/01/04 KR2F30080002: NISA	106.1272 106.1272	203,979.72 203,979.72	218,630.06 218,630.06	0.00	14,650.34 14,650.34
172,537.580 FNMA POOL #0725773 31402DJS0 5.500% 09/01/2034 DD 08/01/04 KR2F30080002: NISA	112.4254 112.4254	167,765.85 167,765.85	193,976.08 193,976.08	0.00	26,210.23 26,210.23
6,681.890 FNMA POOL #0726938 31402ES33 4.500% 08/01/2033 DD 08/01/03 KR2F30080002: NISA	108.6693 108.6693	6,368.67 6,368.67	7,261.16 7,261.16	0.00	892.49 892.49
160,447.620 FNMA POOL #0730721 31402JYS0 4.500% 08/01/2018 DD 07/01/03 KR2F30080002: NISA	106.2114 106.2114	158,642.58 158,642.58	170,413.66 170,413.66	0.00	11,771.08 11,771.08
711,157.250 FNMA POOL #0735288 31402Q2V2 5.000% 03/01/2035 DD 02/01/05 KR2F30080002: NISA	111.3609 111.3609	763,382.86 763,382.86	791,951.10 791,951.10	0.01	28,568.24 28,568.24
613,892.400 FNMA POOL #0735116 31402QVH1 6.000% 12/01/2034 DD 12/01/04 KR2F30010002: PIMCO KR2	113.3512 113.3512	651,493.31 651,493.31	695,854.37 695,854.37	0.01	44,361.06 44,361.06
24,878.040 FNMA POOL #0735230 31402QY39 5.500% 02/01/2035 DD 01/01/05 KR2F30080002: NISA	112.4111 112.4111	24,178.35 24,178.35	27,965.68 27,965.68	0.00	3,787.33 3,787.33
781,771.980 FNMA POOL #0735224 31402QYV7 5.500% 02/01/2035 DD 01/01/05 KR2F30080002: NISA	112.3988 112.3988	774,803.74 774,803.74	878,702.54 878,702.54	0.01	103,898.80 103,898.80



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
431,265.220 FNMA POOL #0735502 31402RDF3 6.000% 04/01/2035 DD 04/01/05 KR2F30080002: NISA	113.3417 113.3417	436,858.20 436,858.20	488,803.43 488,803.43	0.00	51,945.23 51,945.23
1,345,231.080 FNMA POOL #0735502 31402RDF3 6.000% 04/01/2035 DD 04/01/05 KR2F30010002: PIMCO KR2	113.3417 113.3417	1,361,626.08 1,361,626.08	1,524,708.08 1,524,708.08	0.01	163,082.00 163,082.00
237,871.660 FNMA POOL #0735503 31402RDG1 6.000% 04/01/2035 DD 04/01/05 KR2F30010002: PIMCO KR2	113.3286 113.3286	252,924.47 252,924.47	269,576.72 269,576.72	0.00	16,652.25 16,652.25
125,032.350 FNMA POOL #0735503 31402RDG1 6.000% 04/01/2035 DD 04/01/05 KR2F30080002: NISA	113.3286 113.3286	126,395.59 126,395.59	141,697.46 141,697.46	0.00	15,301.87 15,301.87
4,668.590 FNMA POOL #0738582 31402URB0 7.000% 10/01/2032 DD 09/01/03 KR2F30080002: NISA	113.5625 113.5625	4,929.74 4,929.74	5,301.77 5,301.77	0.00	372.03 372.03
41,936.020 FNMA POOL #0740040 31402WEM6 7.000% 09/01/2033 DD 09/01/03 KR2F30080002: NISA	112.1843 112.1843	44,150.77 44,150.77	47,045.62 47,045.62	0.00	2,894.85 2,894.85
1,490.260 FNMA POOL #0740597 31402WX29 7.000% 12/01/2030 DD 09/01/03 KR2F30080002: NISA	102.2249 102.2249	1,570.36 1,570.36	1,523.42 1,523.42	0.00	-46.94 -46.94
22,122.110 FNMA POOL #0740944 31402XER3 6.500% 07/01/2033 DD 08/01/03 KR2F30080002: NISA	116.2224 116.2224	22,647.50 22,647.50	25,710.85 25,710.85	0.00	3,063.35 3,063.35
10,394.410 FNMA POOL #0743381 31403A2N4 7.000% 08/01/2028 DD 10/01/03 KR2F30080002: NISA	108.4733 108.4733	10,953.11 10,953.11	11,275.16 11,275.16	0.00	322.05 322.05
18,160.700 FNMA POOL #0743515 31403BAQ6 7.000% 10/01/2033 DD 10/01/03 KR2F30080002: NISA	113.1481 113.1481	19,207.76 19,207.76	20,548.49 20,548.49	0.00	1,340.73 1,340.73



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,591,359.240 FNMA POOL #0745274 31403C6K2 5.500% 01/01/2036 DD 01/01/06 KR2F30080002: NISA	112.1585 112.1585	1,682,116.45 1,682,116.45	1,784,844.46 1,784,844.46	0.01	102,728.01 102,728.01
224,711.220 FNMA POOL #0745168 31403CZ95 VAR RT 09/01/2035 DD 12/01/05 KR2F30080002: NISA	106.2441 106.2441	223,482.49 223,482.49	238,742.40 238,742.40	0.00	15,259.91 15,259.91
87,065.510 FNMA POOL #0745154 31403CZT1 6.000% 01/01/2036 DD 12/01/05 KR2F30080002: NISA	113.2824 113.2824	87,487.24 87,487.24	98,629.94 98,629.94	0.00	11,142.70 11,142.70
407,428.600 FNMA POOL #0745524 31403DG94 5.000% 04/01/2020 DD 04/01/06 KR2F30080002: NISA	106.4100 106.4100	399,439.19 399,439.19	433,544.66 433,544.66	0.00	34,105.47 34,105.47
108,621.590 FNMA POOL #0745814 31403DSB6 6.500% 07/01/2036 DD 08/01/06 KR2F30080002: NISA	112.7543 112.7543	110,607.33 110,607.33	122,475.56 122,475.56	0.00	11,868.23 11,868.23
104,668.030 FNMA POOL #0745932 31403DVZ9 6.500% 11/01/2036 DD 10/01/06 KR2F30080002: NISA	112.7543 112.7543	108,347.75 108,347.75	118,017.75 118,017.75	0.00	9,670.00 9,670.00
123,018.470 FNMA POOL #0745948 31403DWH8 6.500% 10/01/2036 DD 10/01/06 KR2F30010002: PIMCO KR2	112.7543 112.7543	131,898.87 131,898.87	138,708.67 138,708.67	0.00	6,809.80 6,809.80
142,517.010 FNMA POOL #0746378 31403EFT9 4.500% 10/01/2018 DD 10/01/03 KR2F30080002: NISA	106.1947 106.1947	138,597.79 138,597.79	151,345.47 151,345.47	0.00	12,747.68 12,747.68
6,272.890 FNMA POOL #0750145 31403JL20 7.000% 10/01/2033 DD 10/01/03 KR2F30080002: NISA	111.8278 111.8278	6,645.36 6,645.36	7,014.84 7,014.84	0.00	369.48 369.48
19,428.060 FNMA POOL #0753118 31403MVK2 4.500% 12/01/2033 DD 12/01/03 KR2F30080002: NISA	108.4369 108.4369	18,517.37 18,517.37	21,067.19 21,067.19	0.00	2,549.82 2,549.82



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,084.230 FNMA POOL #0754692 31403QNH9 6.500% 11/01/2033 DD 11/01/03 KR2F30080002: NISA	113.0498 113.0498	11,347.46 11,347.46	12,530.70 12,530.70	0.00	1,183.24 1,183.24
110,158.600 FNMA POOL #0763704 31404BNV0 5.000% 04/01/2034 DD 04/01/04 KR2F30080002: NISA	112.1332 112.1332	107,800.51 107,800.51	123,524.39 123,524.39	0.00	15,723.88 15,723.88
3,234.620 FNMA POOL #0776738 31404R4X2 4.500% 05/01/2034 DD 05/01/04 KR2F30080002: NISA	108.5059 108.5059	3,145.68 3,145.68	3,509.75 3,509.75	0.00	364.07 364.07
123,674.710 FNMA POOL #0780962 31404WTT3 4.500% 05/01/2019 DD 05/01/04 KR2F30080002: NISA	106.2083 106.2083	119,210.84 119,210.84	131,352.75 131,352.75	0.00	12,141.91 12,141.91
24,808.020 FNMA POOL #0783777 31405AXE8 4.500% 06/01/2034 DD 06/01/04 KR2F30080002: NISA	108.5774 108.5774	24,125.80 24,125.80	26,935.89 26,935.89	0.00	2,810.09 2,810.09
58,266.130 FNMA POOL #0787486 31405E2T1 6.500% 06/01/2034 DD 06/01/04 KR2F30080002: NISA	112.7543 112.7543	59,294.88 59,294.88	65,697.59 65,697.59	0.00	6,402.71 6,402.71
69,625.580 FNMA POOL #0797752 31405SH56 4.000% 02/01/2020 DD 02/01/05 KR2F30080002: NISA	106.2218 106.2218	64,468.93 64,468.93	73,957.55 73,957.55	0.00	9,488.62 9,488.62
6,675.850 FNMA POOL #0797765 31405SJJ4 4.000% 02/01/2020 DD 02/01/05 KR2F30080002: NISA	106.2604 106.2604	6,181.41 6,181.41	7,093.78 7,093.78	0.00	912.37 912.37
41,048.590 FNMA POOL #0807412 31406EAM6 6.500% 01/01/2034 DD 11/01/04 KR2F30080002: NISA	112.7744 112.7744	43,075.41 43,075.41	46,292.32 46,292.32	0.00	3,216.91 3,216.91
14,865.910 FNMA POOL #0815439 31406N4Y7 4.000% 01/01/2020 DD 02/01/05 KR2F30080002: NISA	106.1444 106.1444	13,764.90 13,764.90	15,779.34 15,779.34	0.00	2,014.44 2,014.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,363.390 FNMA POOL #0816240 31406PZD4 4.000% 02/01/2020 DD 03/01/05 KR2F30080002: NISA	106.2561 106.2561	97,559.89 97,559.89	111,955.01 111,955.01	0.00	14,395.12 14,395.12
186,341.560 FNMA POOL #0822116 31406WK52 VAR RT 02/01/2036 DD 01/01/06 KR2F30010002: PIMCO KR2	107.1775 107.1775	186,567.22 186,567.22	199,716.28 199,716.28	0.00	13,149.06 13,149.06
273,025.380 FNMA POOL #0822314 31406WSB1 VAR RT 09/01/2035 DD 09/01/05 KR2F30010002: PIMCO KR2	105.8153 105.8153	271,692.29 271,692.29	288,902.73 288,902.73	0.00	17,210.44 17,210.44
49,098.350 FNMA POOL #0833464 31407K5Z8 4.000% 09/01/2020 DD 09/01/05 KR2F30080002: NISA	106.2470 106.2470	45,462.00 45,462.00	52,165.50 52,165.50	0.00	6,703.50 6,703.50
52,343.880 FNMA POOL #0832609 31407KAJ8 4.000% 09/01/2020 DD 08/01/05 KR2F30080002: NISA	106.1737 106.1737	48,467.16 48,467.16	55,575.44 55,575.44	0.00	7,108.28 7,108.28
131,128.860 FNMA POOL #0836774 31407PT73 4.000% 10/01/2020 DD 10/01/05 KR2F30080002: NISA	106.1444 106.1444	122,789.91 122,789.91	139,185.99 139,185.99	0.00	16,396.08 16,396.08
39,682.940 FNMA POOL #0837219 31407QDY9 4.000% 08/01/2020 DD 08/01/05 KR2F30080002: NISA	106.3008 106.3008	36,743.92 36,743.92	42,183.29 42,183.29	0.00	5,439.37 5,439.37
49,599.930 FNMA POOL #0839286 31407SNB4 4.000% 09/01/2020 DD 09/01/05 KR2F30080002: NISA	106.1585 106.1585	45,926.44 45,926.44	52,654.56 52,654.56	0.00	6,728.12 6,728.12
98,821.840 FNMA POOL #0839361 31407SQN5 6.500% 09/01/2032 DD 08/01/05 KR2F30080002: NISA	112.7543 112.7543	100,906.39 100,906.39	111,425.92 111,425.92	0.00	10,519.53 10,519.53
199,735.390 FNMA POOL #0844914 31407YVF3 4.000% 11/01/2020 DD 11/01/05 KR2F30080002: NISA	106.3063 106.3063	185,509.80 185,509.80	212,331.38 212,331.38	0.00	26,821.58 26,821.58



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
411,641.530 FNMA POOL #0846737 31408BV62 VAR RT 01/01/2036 DD 01/01/06 KR2F30010002: PIMCO KR2	106.6149 106.6149	410,855.72 410,855.72	438,871.32 438,871.32	0.00	28,015.60 28,015.60
30,139.150 FNMA POOL #0848939 31408EEL2 6.500% 01/01/2036 DD 12/01/05 KR2F30080002: NISA	115.8310 115.8310	30,760.77 30,760.77	34,910.47 34,910.47	0.00	4,149.70 4,149.70
92,544.490 FNMA POOL #0850837 31408GHN0 VAR RT 12/01/2035 DD 12/01/05 KR2F30010002: PIMCO KR2	107.3026 107.3026	92,916.85 92,916.85	99,302.67 99,302.67	0.00	6,385.82 6,385.82
24,150.040 FNMA POOL #0865312 31409AKZ1 6.500% 02/01/2036 DD 01/01/06 KR2F30080002: NISA	112.7543 112.7543	24,617.95 24,617.95	27,230.22 27,230.22	0.00	2,612.27 2,612.27
16,497.740 FNMA POOL #0868955 31409EMC2 VAR RT 04/01/2036 DD 04/01/06 KR2F30010002: PIMCO KR2	105.6025 105.6025	16,669.15 16,669.15	17,422.03 17,422.03	0.00	752.88 752.88
309,389.210 FNMA POOL #0870920 31409GSH0 VAR RT 12/01/2036 DD 12/01/06 KR2F30080002: NISA	106.4761 106.4761	315,564.92 315,564.92	329,425.56 329,425.56	0.00	13,860.64 13,860.64
36,210.080 FNMA POOL #0880194 31409V3B7 6.500% 12/01/2035 DD 02/01/06 KR2F30080002: NISA	113.0557 113.0557	36,956.91 36,956.91	40,937.56 40,937.56	0.00	3,980.65 3,980.65
123,585.280 FNMA POOL #0879564 31409VFD0 6.500% 02/01/2036 DD 02/01/06 KR2F30010002: PIMCO KR2	113.0406 113.0406	137,927.93 137,927.93	139,701.53 139,701.53	0.00	1,773.60 1,773.60
151,937.320 FNMA POOL #0879911 31409VR88 VAR RT 10/01/2033 DD 02/01/06 KR2F30010002: PIMCO KR2	106.4348 106.4348	150,352.67 150,352.67	161,714.22 161,714.22	0.00	11,361.55 11,361.55
190,363.970 FNMA POOL #0880087 31409VXQ1 6.000% 03/01/2036 DD 03/01/06 KR2F30010002: PIMCO KR2	112.5262 112.5262	193,933.29 193,933.29	214,209.35 214,209.35	0.00	20,276.06 20,276.06



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,869.150 FNMA POOL #0886983 31410EM88 VAR RT 06/01/2036 DD 06/01/06 KR2F30010002: PIMCO KR2	105.5036 105.5036	18,962.05 18,962.05	19,907.64 19,907.64	0.00	945.59 945.59
282,954.940 FNMA POOL #0888548 31410GEV1 VAR RT 05/01/2035 DD 06/01/07 KR2F30010002: PIMCO KR2	106.8505 106.8505	279,154.53 279,154.53	302,338.70 302,338.70	0.00	23,184.17 23,184.17
414,469.300 FNMA POOL #0888743 31410GLY7 6.000% 01/01/2036 DD 09/01/07 KR2F30080002: NISA	113.4378 113.4378	417,254.02 417,254.02	470,164.73 470,164.73	0.00	52,910.71 52,910.71
544,042.600 FNMA POOL #0888807 31410GNY5 VAR RT 03/01/2035 DD 10/01/07 KR2F30080002: NISA	107.0095 107.0095	532,906.73 532,906.73	582,177.19 582,177.19	0.00	49,270.46 49,270.46
438,321.550 FNMA POOL #0888873 31410GQ22 6.500% 08/01/2037 DD 10/01/07 KR2F30010002: PIMCO KR2	112.7543 112.7543	489,190.81 489,190.81	494,226.60 494,226.60	0.00	5,035.79 5,035.79
408,245.210 FNMA POOL #0888890 31410GRK1 6.500% 10/01/2037 DD 11/01/07 KR2F30010002: PIMCO KR2	112.7543 112.7543	438,863.60 438,863.60	460,314.22 460,314.22	0.00	21,450.62 21,450.62
28,465.530 FNMA POOL #0891326 31410MHB9 VAR RT 04/01/2036 DD 04/01/06 KR2F30010002: PIMCO KR2	106.6433 106.6433	28,574.27 28,574.27	30,356.57 30,356.57	0.00	1,782.30 1,782.30
2,709.780 FNMA POOL #0893749 31410P5J8 6.500% 07/01/2036 DD 09/01/06 KR2F30080002: NISA	113.0174 113.0174	2,791.09 2,791.09	3,062.52 3,062.52	0.00	271.43 271.43
203,566.300 FNMA POOL #0894097 31410QKJ9 6.000% 10/01/2036 DD 09/01/06 KR2F30080002: NISA	112.8954 112.8954	204,846.53 204,846.53	229,817.05 229,817.05	0.00	24,970.52 24,970.52
26,113.790 FNMA POOL #0894489 31410QXS5 6.500% 08/01/2036 DD 08/01/06 KR2F30080002: NISA	112.9264 112.9264	26,419.81 26,419.81	29,489.37 29,489.37	0.00	3,069.56 3,069.56



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,357.530 FNMA POOL #0897827	112.7543	13,633.04	15,061.20		1,428.16
31410UPL0 6.500% 09/01/2036 DD 09/01/06 KR2F30080002: NISA	112.7543	13,633.04	15,061.20	0.00	1,428.16
5,856.640 FNMA POOL #0909686	112.9945	6,062.52	6,617.68		555.16
31411JUK0 6.500% 02/01/2037 DD 01/01/07 KR2F30080002: NISA	112.9945	6,062.52	6,617.68	0.00	555.16
29,490.140 FNMA POOL #0917321	112.7543	30,526.90	33,251.41		2,724.51
31411XD28 6.500% 03/01/2037 DD 03/01/07 KR2F30010002: PIMCO KR2	112.7543	30,526.90	33,251.41	0.00	2,724.51
377,386.950 FNMA POOL #0922674	106.2559	376,664.60	400,996.05		24,331.45
31412ECK0 VAR RT 04/01/2036 DD 03/01/07 KR2F30080002: NISA	106.2559	376,664.60	400,996.05	0.00	24,331.45
204,065.640 FNMA POOL #0931135	109.0361	217,584.98	222,505.28		4,920.30
31412PPU9 4.500% 05/01/2039 DD 05/01/09 KR2F30010002: PIMCO KR2	109.0361	217,584.98	222,505.28	0.00	4,920.30
29,214.170 FNMA POOL #0942609	107.5807	29,098.35	31,428.80		2,330.45
31413DVA2 VAR RT 07/01/2037 DD 07/01/07 KR2F30010002: PIMCO KR2	107.5807	29,098.35	31,428.80	0.00	2,330.45
48,701.440 FNMA POOL #0946812	112.7543	49,272.14	54,912.99		5,640.85
31413JKZ6 6.500% 09/01/2037 DD 09/01/07 KR2F30080002: NISA	112.7543	49,272.14	54,912.99	0.00	5,640.85
68,530.980 FNMA POOL #0949021	106.0976	69,221.63	72,709.73		3,488.10
31413LYS2 VAR RT 08/01/2037 DD 08/01/07 KR2F30080002: NISA	106.0976	69,221.63	72,709.73	0.00	3,488.10
130,750.670 FNMA POOL #0953548	106.8892	133,825.35	139,758.40		5,933.05
31413RZM1 VAR RT 10/01/2037 DD 10/01/07 KR2F30080002: NISA	106.8892	133,825.35	139,758.40	0.00	5,933.05
225,592.190 FNMA POOL #0962435	106.5380	215,299.54	240,341.49		25,041.95
31414CV47 4.000% 04/01/2023 DD 03/01/08 KR2F30080002: NISA	106.5380	215,299.54	240,341.49	0.00	25,041.95



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
61,397.330 FNMA POOL #0963808 31414EGR9 6.500% 06/01/2038 DD 05/01/08 KR2F30080002: NISA	112.7543 112.7543	63,555.84 63,555.84	69,228.16 69,228.16	0.00	5,672.32 5,672.32
246,809.460 FNMA POOL #0964876 31414FMZ1 6.500% 08/01/2038 DD 08/01/08 KR2F30010002: PIMCO KR2	112.7543 112.7543	275,452.84 275,452.84	278,288.39 278,288.39	0.00	2,835.55 2,835.55
5,946.530 FNMA POOL #0967082 31414H2P1 6.500% 12/01/2037 DD 12/01/07 KR2F30080002: NISA	112.7543 112.7543	6,088.70 6,088.70	6,704.97 6,704.97	0.00	616.27 616.27
45,502.840 FNMA POOL #0988932 31415TSV3 5.000% 08/01/2023 DD 08/01/08 KR2F30080002: NISA	108.7692 108.7692	44,770.52 44,770.52	49,493.06 49,493.06	0.00	4,722.54 4,722.54
257,832.930 FNMA POOL #0995174 31416BQ35 6.500% 08/01/2036 DD 12/01/08 KR2F30010002: PIMCO KR2	112.7543 112.7543	278,902.71 278,902.71	290,717.84 290,717.84	0.00	11,815.13 11,815.13
304,094.160 FNMA POOL #0995415 31416BYL6 VAR RT 10/01/2035 DD 01/01/09 KR2F30010002: PIMCO KR2	106.3221 106.3221	309,415.80 309,415.80	323,319.29 323,319.29	0.00	13,903.49 13,903.49
239,615.270 FNMA POOL #0995607 31416CAG1 VAR RT 03/01/2037 DD 03/01/09 KR2F30010002: PIMCO KR2	106.7563 106.7563	244,482.44 244,482.44	255,804.41 255,804.41	0.00	11,321.97 11,321.97
965,654.990 FNMA POOL #0AB1475 31416WT93 4.500% 09/01/2040 DD 08/01/10 KR2F30080002: NISA	108.4235 108.4235	1,008,053.29 1,008,053.29	1,046,996.83 1,046,996.83	0.01	38,943.54 38,943.54
1,476,644.740 FNMA POOL #0AB5065 31417BTX5 3.000% 05/01/2027 DD 04/01/12 KR2F30080002: NISA	104.0040 104.0040	1,547,246.81 1,547,246.81	1,535,770.08 1,535,770.08	0.01	-11,476.73 -11,476.73
732,695.970 FNMA POOL #0AB6286 31417C6Y6 2.500% 09/01/2027 DD 08/01/12 KR2F30080002: NISA	101.7210 101.7210	761,087.97 761,087.97	745,305.70 745,305.70	0.01	-15,782.27 -15,782.27



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,110,418.620 FNMA POOL #0AB5716 31417CK61 3.000% 07/01/2027 DD 06/01/12 KR2F30080002: NISA	104.0040 104.0040	1,139,220.10 1,139,220.10	1,154,880.15 1,154,880.15	0.01	15,660.05 15,660.05
969,948.680 FNMA POOL #0AB9729 31417GY34 2.500% 06/01/2028 DD 05/01/13 KR2F30080002: NISA	101.7127 101.7127	973,244.99 973,244.99	986,560.91 986,560.91	0.01	13,315.92 13,315.92
1,829,467.380 FNMA POOL #0AC1915 31417LDV4 4.000% 09/01/2039 DD 09/01/09 KR2F30080002: NISA	106.2766 106.2766	1,790,519.74 1,790,519.74	1,944,296.26 1,944,296.26	0.02	153,776.52 153,776.52
482,255.210 FNMA POOL #0AC3126 31417MPL1 4.500% 09/01/2039 DD 09/01/09 KR2F30010002: PIMCO KR2	108.9642 108.9642	486,324.26 486,324.26	525,485.66 525,485.66	0.00	39,161.40 39,161.40
1,015,081.680 FNMA POOL #0AC5461 31417SB74 4.500% 11/01/2039 DD 11/01/09 KR2F30080002: NISA	108.4748 108.4748	1,027,175.43 1,027,175.43	1,101,107.55 1,101,107.55	0.01	73,932.12 73,932.12
27,536.980 FNMA POOL #0AC8074 31417U6L4 4.000% 12/01/2039 DD 12/01/09 KR2F30010002: PIMCO KR2	106.2766 106.2766	29,455.96 29,455.96	29,265.37 29,265.37	0.00	-190.59 -190.59
651,404.990 FNMA POOL #0AC8547 31417VP98 4.000% 12/01/2024 DD 12/01/09 KR2F30080002: NISA	106.9353 106.9353	669,216.85 669,216.85	696,582.02 696,582.02	0.01	27,365.17 27,365.17
1,119,487.320 FNMA POOL #0MA0614 31417YVG9 4.000% 01/01/2041 DD 12/01/10 KR2F30080002: NISA	106.2766 106.2766	1,112,490.53 1,112,490.53	1,189,753.39 1,189,753.39	0.01	77,262.86 77,262.86
1,247,920.400 FNMA POOL #0MA0722 31417YYU5 4.500% 05/01/2041 DD 04/01/11 KR2F30080002: NISA	108.3620 108.3620	1,270,148.96 1,270,148.96	1,352,271.83 1,352,271.83	0.01	82,122.87 82,122.87
182,811.000 FNMA POOL #0MA0765 31417YZ75 4.000% 06/01/2026 DD 05/01/11 KR2F30080002: NISA	107.1410 107.1410	189,409.34 189,409.34	195,865.45 195,865.45	0.00	6,456.11 6,456.11



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
527,519.270 FNMA POOL #0MA1208	98.9049	553,812.80	521,742.24		-32,070.56
31418AKW7 3.000% 10/01/2042 DD 09/01/12 KR2F30080002: NISA	98.9049	553,812.80	521,742.24	0.00	-32,070.56
239,825.810 FNMA POOL #0AD0178	106.3750	244,322.54	255,114.82		10,792.28
31418MFU1 VAR RT 04/01/2036 DD 08/01/09 KR2F30010002: PIMCO KR2	106.3750	244,322.54	255,114.82	0.00	10,792.28
477,889.260 FNMA POOL #0AD4775	106.9491	490,079.18	511,098.12		21,018.94
31418SJV2 4.000% 03/01/2025 DD 03/01/10 KR2F30080002: NISA	106.9491	490,079.18	511,098.12	0.00	21,018.94
408,565.930 FNMA POOL #0AD5097	106.1082	410,864.10	433,522.10		22,658.00
31418SUX5 3.500% 11/01/2025 DD 11/01/10 KR2F30080002: NISA	106.1082	410,864.10	433,522.10	0.00	22,658.00
1,393,054.080 FNMA POOL #0AD8316	111.1664	1,462,706.80	1,548,607.83		85,901.03
31418WG20 5.000% 07/01/2040 DD 07/01/10 KR2F30080002: NISA	111.1664	1,462,706.80	1,548,607.83	0.01	85,901.03
186,951.260 FNMA POOL #0AD9816	106.2162	194,232.13	198,572.59		4,340.46
31418X4A3 4.000% 07/01/2025 DD 07/01/10 KR2F30080002: NISA	106.2162	194,232.13	198,572.59	0.00	4,340.46
714,156.260 FNMA POOL #0AE0828	103.0985	733,516.59	736,284.04		2,767.45
31419A4N4 3.500% 02/01/2041 DD 01/01/11 KR2F30080002: NISA	103.0985	733,516.59	736,284.04	0.01	2,767.45
85,575.700 FNMA POOL #0AE0881	106.5949	88,517.37	91,219.31		2,701.94
31419A6T9 VAR RT 02/01/2041 DD 01/01/11 KR2F30080002: NISA	106.5949	88,517.37	91,219.31	0.00	2,701.94
1,110,923.960 FNMA POOL #0AE8722	106.2766	1,145,423.35	1,180,652.54		35,229.19
31419KVQ5 4.000% 11/01/2040 DD 11/01/10 KR2F30080002: NISA	106.2766	1,145,423.35	1,180,652.54	0.01	35,229.19
515,000.000 FEDEX CORP	94.7861	513,609.50	488,148.42		-25,461.08
31428XAV8 2.700% 04/15/2023 DD 04/11/13 KR2F30080002: NISA	94.7861	513,609.50	488,148.42	0.00	-25,461.08



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
610,000.000 FEDEX CORP 31428XAW6 5.100% 01/15/2044 DD 01/09/14 KR2F30080002: NISA	108.2053 108.2053	608,969.10 608,969.10	660,052.33 660,052.33	0.01	51,083.23 51,083.23
500,000.000 FIELDWOOD 9/13 2ND LIEN TL 31659HAF8 KR2F30040002: SHENKMAN CAP	103.0500 103.0500	485,000.00 485,000.00	515,250.00 515,250.00	0.00	30,250.00 30,250.00
1,540,000.000 FIFTH THIRD BANCORP 31677QBB4 2.375% 04/25/2019 DD 04/25/14 KR2F30080002: NISA	101.2986 101.2986	1,538,983.60 1,538,983.60	1,559,998.44 1,559,998.44	0.01	21,014.84 21,014.84
1,625,000.000 FIGUEROA CLO LTD 201 1A D 144A 31683UAA0 VAR RT 03/21/2024 DD 03/21/13 KR2F30050002: WATERFALL	92.6034 92.6034	1,458,281.25 1,458,281.25	1,504,804.93 1,504,804.93	0.01	46,523.68 46,523.68
345,000.000 FIRST AMERICAN FINANCIAL CORP 31847RAE2 4.300% 02/01/2023 DD 01/29/13 KR2F30080002: NISA	100.2678 100.2678	343,751.10 343,751.10	345,923.91 345,923.91	0.00	2,172.81 2,172.81
137,000.000 FIRST DATA CORP 144A 319963AW4 8.875% 08/15/2020 DD 08/20/10 KR2F30070002: COLUMBIA	110.6250 110.6250	143,165.00 143,165.00	151,556.25 151,556.25	0.00	8,391.25 8,391.25
445,000.000 FIRST DATA CORP 144A 319963AW4 8.875% 08/15/2020 DD 08/20/10 KR2F30020002: MANULIFE ASSET MGMT	110.6250 110.6250	448,050.00 448,050.00	492,281.25 492,281.25	0.00	44,231.25 44,231.25
390,000.000 FIRST DATA CORP 144A 319963AY0 8.250% 01/15/2021 DD 12/17/10 KR2F30060002: LOOMIS	109.5000 109.5000	365,741.07 365,741.07	427,050.00 427,050.00	0.00	61,308.93 61,308.93
751,000.000 FIRST DATA CORP 144A 319963AY0 8.250% 01/15/2021 DD 12/17/10 KR2F30070002: COLUMBIA	109.5000 109.5000	780,250.00 780,250.00	822,345.00 822,345.00	0.01	42,095.00 42,095.00
904,000.000 FIRST DATA CORP 319963BB9 12.625% 01/15/2021 DD 07/15/11 KR2F30070002: COLUMBIA	123.1250 123.1250	828,502.37 828,502.37	1,113,050.00 1,113,050.00	0.01	284,547.63 284,547.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
249,000.000 FIRST DATA CORP 144A 319963BC7 7.375% 06/15/2019 DD 04/13/11 KR2F30070002: COLUMBIA	107.3750 107.3750	247,755.00 247,755.00	267,363.75 267,363.75	0.00	19,608.75 19,608.75
516,000.000 FIRST DATA CORP 144A 319963BE3 6.750% 11/01/2020 DD 08/16/12 KR2F30070002: COLUMBIA	108.2500 108.2500	553,498.75 553,498.75	558,570.00 558,570.00	0.00	5,071.25 5,071.25
328,000.000 FIRST DATA CORP 319963BL7 11.750% 08/15/2021 DD 02/15/14 KR2F30070002: COLUMBIA	118.6250 118.6250	347,325.07 347,325.07	389,090.00 389,090.00	0.00	41,764.93 41,764.93
215,000.000 FIRST DATA 3/11 EXTENDED TL 32007UAL3 0.000% 03/24/2018 DD 03/24/11 KR2F30020002: MANULIFE ASSET MGMT	100.1250 100.1250	215,806.25 215,806.25	215,268.75 215,268.75	0.00	-537.50 -537.50
40,000.000 FIRST DATA 4/13 TLB 32007UBD0 KR2F30020002: MANULIFE ASSET MGMT	100.0710 100.0710	40,008.46 40,008.46	40,028.40 40,028.40	0.00	19.94 19.94
263,737.150 FIRST DATA 1/14 (USD) EXTENDED 32007UBE8 TL KR2F30020002: MANULIFE ASSET MGMT	100.1250 100.1250	242,111.57 242,111.57	264,066.82 264,066.82	0.00	21,955.25 21,955.25
330,000.000 FIRST NIAGARA FINANCIAL GROUP 33582VAC2 7.250% 12/15/2021 DD 12/13/11 KR2F30020002: MANULIFE ASSET MGMT	115.0825 115.0825	335,775.00 335,775.00	379,772.25 379,772.25	0.00	43,997.25 43,997.25
200,000.000 FIRST QUANTUM MINERALS L 144A 335934AH8 7.250% 05/15/2022 DD 05/13/14 KR2F30060002: LOOMIS	104.2500 104.2500	200,000.00 200,000.00	208,500.00 208,500.00	0.00	8,500.00 8,500.00
830,000.000 WACHOVIA CORP 337358BH7 STEP 08/01/2026 DD 08/01/96 KR2F30080002: NISA	131.8583 131.8583	828,962.50 828,962.50	1,094,423.89 1,094,423.89	0.01	265,461.39 265,461.39
555,000.000 FISCAL YEAR 2005 SECURITIZATIO 337653AD1 4.930% 04/01/2020 DD 12/02/04 KR2F30080002: NISA	110.1770 110.1770	596,408.55 596,408.55	611,482.35 611,482.35	0.01	15,073.80 15,073.80



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
590,000.000 FIRSTMERIT CORP 337915AA0 4.350% 02/04/2023 DD 02/04/13 KR2F30080002: NISA	104.1731 104.1731	589,811.20 589,811.20	614,621.29 614,621.29	0.01	24,810.09 24,810.09
484,000.000 FLORIDA EAST COAST HLDGS 144A 340630AA0 6.750% 05/01/2019 DD 04/23/14 KR2F30070002: COLUMBIA	105.6250 105.6250	485,551.25 485,551.25	511,225.00 511,225.00	0.00	25,673.75 25,673.75
397,000.000 FLORIDA EAST COAST HLDGS 144A 340630AB8 9.750% 05/01/2020 DD 04/23/14 KR2F30070002: COLUMBIA	105.6250 105.6250	401,325.00 401,325.00	419,331.25 419,331.25	0.00	18,006.25 18,006.25
5,800,000.000 FOLIO FDG FOUR LLC0159 34499ACV4 VAR RT 01/01/2059 DD 04/11/13 KR2F30050002: WATERFALL	72.2088 72.2088	5,782,600.00 5,782,600.00	4,188,107.50 4,188,107.50	0.04	-1,594,492.50 -1,594,492.50
225,000.000 FORD MOTOR CO 345370BY5 6.625% 10/01/2028 DD 09/30/98 KR2F30020002: MANULIFE ASSET MGMT	123.7648 123.7648	236,523.21 236,523.21	278,470.80 278,470.80	0.00	41,947.59 41,947.59
200,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 KR2F30020002: MANULIFE ASSET MGMT	101.0989 101.0989	194,846.00 194,846.00	202,197.80 202,197.80	0.00	7,351.80 7,351.80
1,300,000.000 FORD MOTOR CREDIT CO LLC 345397VN0 7.000% 04/15/2015 DD 04/09/10 KR2F30010002: PIMCO KR2	105.0120 105.0120	1,452,360.00 1,452,360.00	1,365,156.00 1,365,156.00	0.01	-87,204.00 -87,204.00
435,000.000 FORD MOTOR CREDIT CO LLC 345397VT7 5.000% 05/15/2018 DD 05/03/11 KR2F30080002: NISA	111.2451 111.2451	482,789.10 482,789.10	483,916.19 483,916.19	0.00	1,127.09 1,127.09
4,600,000.000 FORD MOTOR CREDIT CO LLC 345397VW0 3.875% 01/15/2015 DD 11/02/11 KR2F30010002: PIMCO KR2	101.7915 101.7915	4,805,804.00 4,805,804.00	4,682,409.00 4,682,409.00	0.04	-123,395.00 -123,395.00
245,000.000 FORD MOTOR CREDIT CO LLC 345397VX8 4.250% 02/03/2017 DD 02/03/12 KR2F30020002: MANULIFE ASSET MGMT	107.3936 107.3936	245,000.00 245,000.00	263,114.32 263,114.32	0.00	18,114.32 18,114.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,690,000.000 FORD MOTOR CREDIT CO LLC 345397WD1 3.000% 06/12/2017 DD 06/12/12 KR2F30080002: NISA	104.3250 104.3250	2,800,209.30 2,800,209.30	2,806,342.50 2,806,342.50	0.02	6,133.20 6,133.20
510,000.000 FORD MOTOR CREDIT CO LLC 345397WN9 1.500% 01/17/2017 DD 11/12/13 KR2F30080002: NISA	100.5436 100.5436	509,520.60 509,520.60	512,772.36 512,772.36	0.00	3,251.76 3,251.76
1,200,000.000 FORD MOTOR CREDIT CO LLC 34540UAA7 2.375% 01/16/2018 DD 01/11/13 KR2F30010002: PIMCO KR2	102.1510 102.1510	1,199,613.00 1,199,613.00	1,225,812.00 1,225,812.00	0.01	26,199.00 26,199.00
465,000.000 FOREST LABORATORIES INC 144A 345838AA4 5.000% 12/15/2021 DD 12/10/13 KR2F30020002: MANULIFE ASSET MGMT	109.5860 109.5860	467,225.00 467,225.00	509,574.90 509,574.90	0.00	42,349.90 42,349.90
435,000.000 FOREST LABORATORIES INC 144A 345838AE6 4.875% 02/15/2021 DD 01/31/14 KR2F30020002: MANULIFE ASSET MGMT	109.2020 109.2020	435,000.00 435,000.00	475,028.70 475,028.70	0.00	40,028.70 40,028.70
426,775.000 FOUR SEASONS 12/13 TL 35100DAR7 KR2F30020002: MANULIFE ASSET MGMT	99.7920 99.7920	430,774.77 430,774.77	425,887.31 425,887.31	0.00	-4,887.46 -4,887.46
278,290.232 FRANKLIN CLO LTD 6A E 144A 35250AAA8 VAR RT 08/09/2019 DD 07/26/07 KR2F30050002: WATERFALL	95.0300 95.0300	265,767.18 265,767.18	264,459.21 264,459.21	0.00	-1,307.97 -1,307.97
335,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAA1 6.500% 09/15/2018 DD 09/14/11 KR2F30070002: COLUMBIA	113.0000 113.0000	356,775.00 356,775.00	378,550.00 378,550.00	0.00	21,775.00 21,775.00
380,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAF0 5.875% 01/31/2022 DD 01/26/12 KR2F30070002: COLUMBIA	110.5000 110.5000	410,959.90 410,959.90	419,900.00 419,900.00	0.00	8,940.10 8,940.10
859,000.000 FRONTIER COMMUNICATIONS CORP 35906AAK4 8.750% 04/15/2022 DD 04/12/10 KR2F30070002: COLUMBIA	116.0000 116.0000	907,893.63 907,893.63	996,440.00 996,440.00	0.01	88,546.37 88,546.37



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 FRONTIER COMMUNICATIONS CORP 35906AAL2 9.250% 07/01/2021 DD 05/22/12 KR2F30020002: MANULIFE ASSET MGMT	119.7500 119.7500	55,000.00 55,000.00	65,862.50 65,862.50	0.00	10,862.50 10,862.50
505,000.000 FRONTIER COMMUNICATIONS CORP 35906AAM0 7.125% 01/15/2023 DD 08/15/12 KR2F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	504,840.00 504,840.00	535,300.00 535,300.00	0.00	30,460.00 30,460.00
417,000.000 FRONTIER COMMUNICATIONS CORP 35906AAN8 7.625% 04/15/2024 DD 04/10/13 KR2F30070002: COLUMBIA	107.6250 107.6250	417,000.00 417,000.00	448,796.25 448,796.25	0.00	31,796.25 31,796.25
1,492,112.020 FULTON STREET CDO 1A A1B 144A 360721AB0 VAR RT 04/20/2032 DD 03/27/02 KR2F30050002: WATERFALL	49.4445 49.4445	811,335.92 811,335.92	737,767.30 737,767.30	0.01	-73,568.62 -73,568.62
105,000.000 GATX CORP 361448AR4 2.500% 03/15/2019 DD 11/19/13 KR2F30080002: NISA	100.6435 100.6435	104,436.15 104,436.15	105,675.68 105,675.68	0.00	1,239.53 1,239.53
750,000.000 GCI INC 36155WAH9 6.750% 06/01/2021 DD 05/20/11 KR2F30040002: SHENKMAN CAP	101.2500 101.2500	734,375.00 734,375.00	759,375.00 759,375.00	0.01	25,000.00 25,000.00
3,881,727.270 GNMA POOL #0AA6408 36178EDM8 3.000% 05/15/2043 DD 05/01/13 KR2F30010002: PIMCO KR2	100.9506 100.9506	3,783,471.03 3,783,471.03	3,918,626.78 3,918,626.78	0.03	135,155.75 135,155.75
755,564.760 GNMA POOL #0AB0701 36178KX67 3.000% 06/15/2043 DD 06/01/13 KR2F30080002: NISA	100.9506 100.9506	770,174.31 770,174.31	762,747.12 762,747.12	0.01	-7,427.19 -7,427.19
732,562.970 GNMA II POOL #0MA0782 36179M2P4 3.000% 02/20/2043 DD 02/01/13 KR2F30080002: NISA	101.2082 101.2082	762,523.66 762,523.66	741,413.88 741,413.88	0.01	-21,109.78 -21,109.78
1,087,369.150 GNMA II POOL #0MA0022 36179MAX8 3.500% 04/20/2042 DD 04/01/12 KR2F30080002: NISA	104.3669 104.3669	1,126,250.93 1,126,250.93	1,134,853.04 1,134,853.04	0.01	8,602.11 8,602.11



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
686,750.220 GNMA II POOL #0MA0391 36179MNG1 3.000% 09/20/2042 DD 09/01/12 KR2F30080002: NISA	101.2529 101.2529	665,718.51 665,718.51	695,354.71 695,354.71	0.01	29,636.20 29,636.20
840,523.770 GNMA II POOL #0MA0533 36179MSW1 3.000% 11/20/2042 DD 11/01/12 KR2F30080002: NISA	101.2532 101.2532	895,289.12 895,289.12	851,057.27 851,057.27	0.01	-44,231.85 -44,231.85
1,570,451.570 GNMA II POOL #0MA0624 36179MVR8 3.000% 12/20/2042 DD 12/01/12 KR2F30080002: NISA	101.2350 101.2350	1,656,161.31 1,656,161.31	1,589,846.14 1,589,846.14	0.01	-66,315.17 -66,315.17
4,510,198.690 GNMA II POOL #0MA0625 36179MVS6 3.500% 12/20/2042 DD 12/01/12 KR2F30080002: NISA	104.3671 104.3671	4,892,156.14 4,892,156.14	4,707,163.26 4,707,163.26	0.04	-184,992.88 -184,992.88
756,199.820 GNMA II POOL #0MA0933 36179NBA5 3.000% 04/20/2043 DD 04/01/13 KR2F30080002: NISA	101.1803 101.1803	789,992.50 789,992.50	765,124.89 765,124.89	0.01	-24,867.61 -24,867.61
858,767.710 GNMA II POOL #0MA1089 36179NF60 3.000% 06/20/2043 DD 06/01/13 KR2F30080002: NISA	101.1352 101.1352	910,092.50 910,092.50	868,516.23 868,516.23	0.01	-41,576.27 -41,576.27
1,393,985.590 GNMA II POOL #0MA1156 36179NH92 3.000% 07/20/2043 DD 07/01/13 KR2F30080002: NISA	101.1222 101.1222	1,373,063.17 1,373,063.17	1,409,628.85 1,409,628.85	0.01	36,565.68 36,565.68
2,260,907.580 GNMA II POOL #0MA1157 36179NJA7 3.500% 07/20/2043 DD 07/01/13 KR2F30080002: NISA	104.3303 104.3303	2,287,049.33 2,287,049.33	2,358,812.25 2,358,812.25	0.02	71,762.92 71,762.92
2,134,832.410 GNMA II POOL #0MA1449 36179NTE8 4.000% 11/20/2043 DD 11/01/13 KR2F30080002: NISA	107.1982 107.1982	2,268,657.57 2,268,657.57	2,288,501.79 2,288,501.79	0.02	19,844.22 19,844.22
259,414.060 GNMA II POOL #0MA1920 36179QDZ1 4.000% 05/20/2044 DD 05/01/14 KR2F30080002: NISA	107.1982 107.1982	274,614.11 274,614.11	278,087.19 278,087.19	0.00	3,473.08 3,473.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
955,279.050 GNMA POOL #0AD9648 36180NWH4 3.000% 05/15/2043 DD 05/01/13 KR2F30010002: PIMCO KR2	100.9506 100.9506	1,006,923.82 1,006,923.82	964,359.88 964,359.88	0.01	-42,563.94 -42,563.94
1,928,165.170 GNMA POOL #0AE7189 36181A7A4 3.000% 07/15/2043 DD 07/01/13 KR2F30010002: PIMCO KR2	100.9506 100.9506	1,900,447.79 1,900,447.79	1,946,494.21 1,946,494.21	0.02	46,046.42 46,046.42
970,852.800 GNMA POOL #0AE7513 36181BK25 3.000% 06/15/2043 DD 06/01/13 KR2F30010002: PIMCO KR2	100.9506 100.9506	946,278.08 946,278.08	980,081.68 980,081.68	0.01	33,803.60 33,803.60
961,328.330 GNMA POOL #0AF5074 36181LT73 3.000% 08/15/2043 DD 08/01/13 KR2F30010002: PIMCO KR2	100.9506 100.9506	949,311.74 949,311.74	970,466.67 970,466.67	0.01	21,154.93 21,154.93
127,000.000 GLP CAPITAL LP / GLP FINA 144A 361841AC3 4.875% 11/01/2020 DD 10/31/13 KR2F30070002: COLUMBIA	103.0000 103.0000	131,445.00 131,445.00	130,810.00 130,810.00	0.00	-635.00 -635.00
337,134.970 GMACM HOME EQU HE4 A2VN 144A 361856DR5 VAR RT 03/25/2035 DD 10/28/04 KR2F30050002: WATERFALL	87.2396 87.2396	254,536.91 254,536.91	294,115.20 294,115.20	0.00	39,578.29 39,578.29
482,572.550 GNMA POOL #0604086 36200MCX9 5.500% 03/15/2033 DD 03/01/03 KR2F30080002: NISA	114.4121 114.4121	514,542.99 514,542.99	552,121.46 552,121.46	0.00	37,578.47 37,578.47
21,081.950 GNMA POOL #0569160 36200QJD7 7.000% 03/15/2032 DD 03/01/02 KR2F30080002: NISA	117.9984 117.9984	22,313.93 22,313.93	24,876.36 24,876.36	0.00	2,562.43 2,562.43
46,171.470 GNMA POOL #0569213 36200QK29 7.000% 03/15/2032 DD 03/01/02 KR2F30080002: NISA	113.4153 113.4153	48,876.83 48,876.83	52,365.52 52,365.52	0.00	3,488.69 3,488.69
38,579.180 GNMA POOL #0569357 36200QQJ6 7.000% 04/15/2032 DD 04/01/02 KR2F30080002: NISA	115.0116 115.0116	40,833.69 40,833.69	44,370.54 44,370.54	0.00	3,536.85 3,536.85



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,260.790 GNMA POOL #0569906 36200RDK5 8.000% 06/15/2032 DD 06/01/02 KR2F30080002: NISA	100.4499	3,546.10	3,275.46	0.00	-270.64
4,760.680 GNMA POOL #0570522 36200RYT3 7.000% 01/15/2032 DD 01/01/02 KR2F30080002: NISA	112.8471	5,039.62	5,372.29	0.00	332.67
4,822.000 GNMA POOL #0572392 36200T2Z0 7.000% 11/15/2031 DD 11/01/01 KR2F30080002: NISA	104.8663	5,103.78	5,056.65	0.00	-47.13
3,819.730 GNMA POOL #0574456 36200WE56 7.000% 02/15/2032 DD 02/01/02 KR2F30080002: NISA	113.5440	4,042.94	4,337.07	0.00	294.13
5,606.880 GNMA POOL #0579718 36201DAT9 7.000% 08/15/2032 DD 08/01/02 KR2F30080002: NISA	107.8440	5,935.40	6,046.68	0.00	111.28
26,497.620 GNMA POOL #0582364 36201F5Z6 7.000% 10/15/2032 DD 10/01/02 KR2F30080002: NISA	113.9489	28,050.24	30,193.73	0.00	2,143.49
33,094.580 GNMA POOL #0594858 36201VZX3 7.000% 08/15/2032 DD 08/01/02 KR2F30080002: NISA	119.8140	35,018.25	39,651.95	0.00	4,633.70
205,255.430 GNMA II POOL #0003569 36202D6E6 5.500% 06/20/2034 DD 06/01/04 KR2F30080002: NISA	114.3564	227,705.24	234,722.76	0.00	7,017.52
394.840 GNMA II POOL #0003276 36202DT92 7.500% 08/20/2032 DD 08/01/02 KR2F30080002: NISA	113.2619	416.57	447.20	0.00	30.63
272.980 GNMA II POOL #0003263 36202DTU5 7.500% 07/20/2032 DD 07/01/02 KR2F30080002: NISA	114.3826	287.99	312.24	0.00	24.25



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
425.000 GNMA II POOL #0003288 36202DUM1 7.500% 09/20/2032 DD 09/01/02 KR2F30080002: NISA	114.0465	449.61	484.70	0.00	35.09
712,269.020 GNMA II POOL #0005279 36202F2L9 3.500% 01/20/2042 DD 01/01/12 KR2F30080002: NISA	104.3668	770,057.21	743,372.28	0.01	-26,684.93
1,419,418.980 GNMA II POOL #0005280 36202F2M7 4.000% 01/20/2042 DD 01/01/12 KR2F30080002: NISA	107.1982	1,518,279.29	1,521,591.51	0.01	3,312.22
2,851,461.570 GNMA II POOL #0005306 36202F3P9 4.500% 02/20/2042 DD 02/01/12 KR2F30080002: NISA	109.3640	3,102,746.65	3,118,473.14	0.03	15,726.49
1,486,215.030 GNMA II POOL #0004696 36202FGD2 4.500% 05/20/2040 DD 05/01/10 KR2F30080002: NISA	109.5507	1,521,512.64	1,628,159.22	0.01	106,646.58
582,637.350 GNMA II POOL #0004833 36202FLN4 4.000% 10/20/2040 DD 10/01/10 KR2F30080002: NISA	107.2921	584,276.05	625,123.59	0.01	40,847.54
987,090.190 GNMA II POOL #0004853 36202FMA1 4.000% 11/20/2040 DD 11/01/10 KR2F30080002: NISA	107.3023	1,012,075.94	1,059,170.41	0.01	47,094.47
2,070,000.640 GNMA II POOL #0005114 36202FVF0 4.000% 07/20/2041 DD 07/01/11 KR2F30080002: NISA	107.1982	2,103,476.43	2,219,003.30	0.02	115,526.87
3,771.970 GNMA POOL #0345538 36203CZB1 8.000% 02/15/2024 DD 02/01/94 KR2F30080002: NISA	112.4191	3,910.43	4,240.41	0.00	329.98
35,115.890 GNMA POOL #0352906 36203MAF7 7.000% 05/15/2024 DD 05/01/94 KR2F30010002: PIMCO KR2	109.4120	32,679.69	38,420.99	0.00	5,741.30



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,057.650 GNMA POOL #0354857 36203PE66 8.000% 07/15/2024 DD 07/01/94 KR2F30080002: NISA	112.2554 112.2554	1,014.44 1,014.44	1,187.27 1,187.27	0.00	172.83 172.83
5,810.550 GNMA POOL #0363910 36204AGT6 8.000% 05/15/2024 DD 05/01/94 KR2F30080002: NISA	100.4478 100.4478	5,574.39 5,574.39	5,836.57 5,836.57	0.00	262.18 262.18
2,694.670 GNMA POOL #0366893 36204DRN1 8.000% 10/15/2024 DD 10/01/94 KR2F30080002: NISA	100.4481 100.4481	2,584.75 2,584.75	2,706.74 2,706.74	0.00	121.99 121.99
502.830 GNMA POOL #0367997 36204EX28 8.000% 11/15/2023 DD 11/01/93 KR2F30080002: NISA	100.4455 100.4455	482.41 482.41	505.07 505.07	0.00	22.66 22.66
760.030 GNMA POOL #0369549 36204GQA3 8.000% 10/15/2024 DD 10/01/94 KR2F30080002: NISA	112.3551 112.3551	728.99 728.99	853.93 853.93	0.00	124.94 124.94
6,026.980 GNMA POOL #0380219 36204UK83 9.000% 09/15/2025 DD 09/01/95 KR2F30080002: NISA	100.4287 100.4287	6,269.07 6,269.07	6,052.82 6,052.82	0.00	-216.25 -216.25
3,585.510 GNMA POOL #0386052 36205BZR6 8.000% 10/15/2024 DD 10/01/94 KR2F30080002: NISA	105.1831 105.1831	3,439.27 3,439.27	3,771.35 3,771.35	0.00	332.08 332.08
15,150.730 GNMA POOL #0390614 36205G3X7 8.000% 03/15/2024 DD 03/01/94 KR2F30080002: NISA	105.4497 105.4497	14,535.57 14,535.57	15,976.40 15,976.40	0.00	1,440.83 1,440.83
3,002.960 GNMA POOL #0447214 36208CYK7 8.500% 06/15/2027 DD 06/01/97 KR2F30080002: NISA	114.5571 114.5571	3,160.76 3,160.76	3,440.11 3,440.11	0.00	279.35 279.35
313.470 GNMA POOL #0478973 36209RCJ0 8.000% 12/15/2029 DD 12/01/99 KR2F30080002: NISA	102.0546 102.0546	317.66 317.66	319.91 319.91	0.00	2.25 2.25



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
543.370 GNMA POOL #0482086 36209URF5 8.000% 06/15/2030 DD 09/01/00 KR2F30080002: NISA	103.7821 103.7821	590.93 590.93	563.92 563.92	0.00	-27.01 -27.01
1,406,592.730 GNMA POOL #0717117 3620A2VJ2 4.500% 05/15/2039 DD 05/01/09 KR2F30080002: NISA	109.0254 109.0254	1,495,658.64 1,495,658.64	1,533,543.14 1,533,543.14	0.01	37,884.50 37,884.50
2,200,598.400 GNMA POOL #0726323 3620AC4G6 5.000% 09/15/2039 DD 09/01/09 KR2F30080002: NISA	110.6950 110.6950	2,294,123.82 2,294,123.82	2,435,951.69 2,435,951.69	0.02	141,827.87 141,827.87
6,388.010 GNMA POOL #0506241 36210YLW3 8.000% 06/15/2030 DD 06/01/00 KR2F30080002: NISA	109.6913 109.6913	6,946.90 6,946.90	7,007.09 7,007.09	0.00	60.19 60.19
9,736.420 GNMA POOL #0506625 36210YYW9 7.000% 03/15/2029 DD 03/01/99 KR2F30080002: NISA	112.1204 112.1204	10,302.33 10,302.33	10,916.51 10,916.51	0.00	614.18 614.18
22,351.710 GNMA POOL #0521898 36211SX36 8.000% 11/15/2029 DD 11/01/99 KR2F30080002: NISA	108.3882 108.3882	22,645.11 22,645.11	24,226.62 24,226.62	0.00	1,581.51 1,581.51
2,057.090 GNMA POOL #0522671 36211TT47 8.000% 03/15/2030 DD 03/01/00 KR2F30080002: NISA	107.9854 107.9854	2,237.08 2,237.08	2,221.36 2,221.36	0.00	-15.72 -15.72
1,420.220 GNMA POOL #0540962 36212Q5X4 8.000% 10/15/2030 DD 10/01/00 KR2F30080002: NISA	102.5866 102.5866	1,533.86 1,533.86	1,456.96 1,456.96	0.00	-76.90 -76.90
10,275.720 GNMA POOL #0541446 36212RP77 8.000% 01/15/2031 DD 01/01/01 KR2F30080002: NISA	106.3923 106.3923	11,174.84 11,174.84	10,932.58 10,932.58	0.00	-242.26 -242.26
21,567.900 GNMA POOL #0543415 36212TVG6 7.000% 11/15/2030 DD 11/01/00 KR2F30080002: NISA	112.5653 112.5653	22,831.65 22,831.65	24,277.96 24,277.96	0.00	1,446.31 1,446.31



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,212.720 GNMA POOL #0548686 36213ARF3 7.000% 02/15/2032 DD 02/01/02 KR2F30080002: NISA	100.9235	4,459.57	4,251.62	0.00	-207.95
25,217.610 GNMA POOL #0552326 36213ESP2 7.000% 01/15/2032 DD 01/01/02 KR2F30080002: NISA	113.3793	26,695.21	28,591.56	0.00	1,896.35
13,785.750 GNMA POOL #0555979 36213JUC7 7.000% 07/15/2031 DD 07/01/01 KR2F30080002: NISA	105.7871	14,593.51	14,583.55	0.00	-9.96
1,213.940 GNMA POOL #0560739 36213P4Y4 7.000% 06/15/2031 DD 06/01/01 KR2F30080002: NISA	103.3071	1,284.87	1,254.09	0.00	-30.78
31,058.800 GNMA POOL #0564118 36213TVK6 7.000% 07/15/2031 DD 07/01/01 KR2F30080002: NISA	113.4176	32,873.82	35,226.13	0.00	2,352.31
1,455.620 GNMA POOL #0564709 36213UKW9 8.000% 07/15/2031 DD 07/01/01 KR2F30080002: NISA	115.8757	1,572.08	1,686.71	0.00	114.63
8,399.300 GNMA POOL #0564933 36213USW1 7.000% 10/15/2031 DD 10/01/01 KR2F30080002: NISA	112.3508	8,890.12	9,436.68	0.00	546.56
11,776.070 GNMA POOL #0568036 36213YBD3 7.000% 08/15/2031 DD 08/01/01 KR2F30080002: NISA	103.3642	12,466.05	12,172.24	0.00	-293.81
141.620 GNMA POOL #0149875 362150MY7 9.500% 04/15/2016 DD 04/01/86 KR2F30080002: NISA	100.3522	150.61	142.12	0.00	-8.49
874.150 GNMA POOL #0149890 362150NF7 9.500% 02/15/2016 DD 03/01/86 KR2F30080002: NISA	100.4072	931.04	877.71	0.00	-53.33



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
552.310 GNMA POOL #0137315 36215KN89 10.500% 10/15/2015 DD 10/01/85 KR2F30080002: NISA	100.4210 100.4210	588.88 588.88	554.64 554.64	0.00	-34.24 -34.24
1,585.820 GNMA POOL #0143595 36215SNL3 10.500% 02/15/2016 DD 02/01/86 KR2F30080002: NISA	100.3726 100.3726	1,691.56 1,691.56	1,591.73 1,591.73	0.00	-99.83 -99.83
981.730 GNMA POOL #0145657 36215UWS3 10.500% 04/15/2016 DD 04/01/86 KR2F30080002: NISA	100.4494 100.4494	1,047.56 1,047.56	986.14 986.14	0.00	-61.42 -61.42
1,051.160 GNMA POOL #0148396 36215XXZ0 10.500% 02/15/2016 DD 03/01/86 KR2F30080002: NISA	100.4435 100.4435	1,121.27 1,121.27	1,055.82 1,055.82	0.00	-65.45 -65.45
1,520.870 GNMA POOL #0148721 36215YD23 11.500% 12/15/2015 DD 01/01/86 KR2F30080002: NISA	100.4699 100.4699	1,612.79 1,612.79	1,528.02 1,528.02	0.00	-84.77 -84.77
3,067.670 GNMA POOL #0202982 36217TM71 10.500% 07/15/2017 DD 08/01/87 KR2F30080002: NISA	100.4742 100.4742	3,278.09 3,278.09	3,082.22 3,082.22	0.00	-195.87 -195.87
2,866.940 GNMA POOL #0233738 36218VS38 10.500% 11/15/2017 DD 11/01/87 KR2F30080002: NISA	100.4765 100.4765	3,064.80 3,064.80	2,880.60 2,880.60	0.00	-184.20 -184.20
13,715.120 GNMA POOL #0236244 36218YLZ8 10.500% 10/15/2017 DD 11/01/87 KR2F30080002: NISA	100.4750 100.4750	14,659.89 14,659.89	13,780.27 13,780.27	0.00	-879.62 -879.62
14,652.820 GNMA POOL #0271105 362199DJ7 8.000% 10/15/2023 DD 10/01/93 KR2F30080002: NISA	111.3682 111.3682	14,059.88 14,059.88	16,318.57 16,318.57	0.00	2,258.69 2,258.69
5,476.000 GNMA POOL #0290358 36220WQK6 10.500% 08/15/2020 DD 08/01/90 KR2F30080002: NISA	102.5485 102.5485	5,715.69 5,715.69	5,615.55 5,615.55	0.00	-100.14 -100.14



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,597.210 GNMA POOL #0316089 36223SC27 8.000% 02/15/2022 DD 02/01/92 KR2F30080002: NISA	104.5911	1,661.85	1,670.54	0.00	8.69
13,257.880 GNMA POOL #0780115 36225ADU1 8.500% 04/15/2025 DD 04/01/95 KR2F30080002: NISA	119.5883	13,951.17	15,854.87	0.00	1,903.70
11,357.370 GNMA POOL #0780397 36225ANN6 8.000% 12/15/2022 DD 07/01/96 KR2F30080002: NISA	114.2755	11,589.99	12,978.69	0.00	1,388.70
56,023.560 GNMA POOL #0781213 36225BK23 8.000% 12/15/2017 DD 11/01/00 KR2F30080002: NISA	107.3879	60,925.62	60,162.55	0.00	-763.07
10,345.810 GNMA POOL #0781252 36225BL97 8.000% 12/15/2030 DD 03/01/01 KR2F30080002: NISA	122.0347	11,251.06	12,625.48	0.00	1,374.42
38,408.230 GNMA POOL #0781334 36225BPT9 8.000% 08/15/2031 DD 10/01/01 KR2F30080002: NISA	125.1476	41,768.96	48,066.99	0.00	6,298.03
17,363.710 GNMA POOL #0781430 36225BST6 8.000% 09/15/2031 DD 04/01/02 KR2F30080002: NISA	124.7202	18,883.90	21,656.06	0.00	2,772.16
109,000.000 GS MORTGAGE SECURITIES C GG4 D 36228CWA7 VAR RT 07/10/2039 DD 06/01/05 KR2F30050002: WATERFALL	92.6377	97,778.75	100,975.09	0.00	3,196.34
7,203,087.400 GS MORTGAGE SECURIT CC1 A 144A 36228CYQ0 VAR RT 03/21/2046 DD 04/01/06 KR2F30050002: WATERFALL	59.7500	4,197,706.94	4,303,844.72	0.04	106,137.78
247,590.130 GSR MORTGAGE LOAN TRUST 5 2A1 36228FW51 VAR RT 05/25/2034 DD 04/01/04 KR2F30010002: PIMCO KR2	100.7282	219,117.25	249,393.08	0.00	30,275.83



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,972,906.715 GS MORTGAGE SEC RR3 A1S 144A 3622G0AA8 VAR RT 07/18/2056 DD 12/01/06 KR2F30050002: WATERFALL	48.1690 48.1690	2,356,134.56 2,356,134.56	2,877,089.44 2,877,089.44	0.02	520,954.88 520,954.88
260,140.505 GS MTG SECS TR 06-RR3 A1P 144A 3622G0AB6 VAR RT 07/18/2056 DD 12/01/06 KR2F30050002: WATERFALL	50.0650 50.0650	115,734.38 115,734.38	130,239.34 130,239.34	0.00	14,504.96 14,504.96
1,560,000.000 GTE CORP 362320AT0 8.750% 11/01/2021 DD 11/01/91 KR2F30080002: NISA	132.5347 132.5347	2,059,371.60 2,059,371.60	2,067,541.32 2,067,541.32	0.02	8,169.72 8,169.72
132,595.460 GNMA POOL #0782169 36241KMS4 6.000% 06/15/2037 DD 06/01/07 KR2F30080002: NISA	115.0175 115.0175	132,926.94 132,926.94	152,507.97 152,507.97	0.00	19,581.03 19,581.03
755,360.010 GNMA POOL #0782448 36241KWH7 6.000% 10/15/2038 DD 10/01/08 KR2F30080002: NISA	112.4128 112.4128	786,518.60 786,518.60	849,121.41 849,121.41	0.01	62,602.81 62,602.81
280,000.000 GS MORTGAGE SECURITIES GG10 AM 36246LAG6 VAR RT 08/10/2045 DD 07/01/07 KR2F30060002: LOOMIS	105.3117 105.3117	211,957.82 211,957.82	294,872.76 294,872.76	0.00	82,914.94 82,914.94
9,315.600 GNMA POOL #0618549 36290VEW0 8.000% 12/15/2033 DD 12/01/03 KR2F30080002: NISA	106.2533 106.2533	10,130.74 10,130.74	9,898.13 9,898.13	0.00	-232.61 -232.61
88,797.470 GNMA POOL #0654454 36294NBX5 5.500% 07/15/2038 DD 07/01/08 KR2F30080002: NISA	111.7046 111.7046	87,756.86 87,756.86	99,190.83 99,190.83	0.00	11,433.97 11,433.97
75,370.740 GNMA POOL #0670401 36295GX64 5.500% 02/15/2038 DD 02/01/08 KR2F30080002: NISA	113.0253 113.0253	74,487.49 74,487.49	85,187.97 85,187.97	0.00	10,700.48 10,700.48
148,787.320 GNMA POOL #0674165 36295L6A4 5.500% 08/15/2038 DD 08/01/08 KR2F30080002: NISA	111.7054 111.7054	147,043.73 147,043.73	166,203.40 166,203.40	0.00	19,159.67 19,159.67



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
448,465.200 GNMA POOL #0675063 36295M5Y1 6.000% 01/15/2038 DD 01/01/08 KR2F30080002: NISA	112.4128 112.4128	449,586.36 449,586.36	504,132.33 504,132.33	0.00	54,545.97 54,545.97
231,388.620 GNMA POOL #0677187 36295QJ84 6.000% 06/15/2038 DD 06/01/08 KR2F30080002: NISA	113.6850 113.6850	231,967.10 231,967.10	263,054.20 263,054.20	0.00	31,087.10 31,087.10
70,831.260 GNMA POOL #0677220 36295QK90 5.500% 08/15/2038 DD 08/01/08 KR2F30080002: NISA	112.8652 112.8652	70,001.23 70,001.23	79,943.82 79,943.82	0.00	9,942.59 9,942.59
481,673.710 GNMA POOL #0678100 36295RKM9 5.500% 01/15/2039 DD 01/01/09 KR2F30080002: NISA	111.7570 111.7570	502,220.11 502,220.11	538,304.22 538,304.22	0.00	36,084.11 36,084.11
32,001.250 GNMA POOL #0686342 36296BP30 6.000% 05/15/2038 DD 05/01/08 KR2F30080002: NISA	112.6244 112.6244	32,081.26 32,081.26	36,041.22 36,041.22	0.00	3,959.96 3,959.96
84,308.680 GNMA POOL #0687826 36296DD70 5.500% 08/15/2038 DD 08/01/08 KR2F30080002: NISA	111.7060 111.7060	83,320.69 83,320.69	94,177.84 94,177.84	0.00	10,857.15 10,857.15
68,143.410 GNMA POOL #0693631 36296KSU7 5.500% 07/15/2038 DD 07/01/08 KR2F30080002: NISA	111.7062 111.7062	67,344.85 67,344.85	76,120.43 76,120.43	0.00	8,775.58 8,775.58
316,570.330 GNMA POOL #0704185 36296XJ62 5.500% 01/15/2039 DD 01/01/09 KR2F30080002: NISA	111.7571 111.7571	329,529.93 329,529.93	353,789.96 353,789.96	0.00	24,260.03 24,260.03
816,397.930 GNMA POOL #0714109 36297KKW0 4.500% 08/15/2039 DD 08/01/09 KR2F30080002: NISA	109.0254 109.0254	822,648.50 822,648.50	890,080.99 890,080.99	0.01	67,432.49 67,432.49
6,132,601.844 GS MORTGAGE SECURI RR2 A1 144A 36298JAA1 VAR RT 06/23/2046 DD 07/01/06 KR2F30050002: WATERFALL	57.4530 57.4530	2,967,507.28 2,967,507.28	3,523,363.74 3,523,363.74	0.03	555,856.46 555,856.46

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1,243,750.000 GARDNER DENVER 7/13 (USD) TL 365556AK5 0.000% 07/30/2020 DD 07/09/13 KR2F30040002: SHENKMAN CAP	99.9180 99.9180	1,237,531.25 1,237,531.25	1,242,730.13 1,242,730.13	0.01	5,198.88 5,198.88
232,430.000 GARDNER DENVER 7/13 (USD) TL 365556AK5 0.000% 07/30/2020 DD 07/09/13 KR2F30070002: COLUMBIA	99.9180 99.9180	231,848.93 231,848.93	232,239.41 232,239.41	0.00	390.48 390.48
227,000.000 GATES GLOBAL LLC 144A 36740PAA1 6.000% 07/15/2022 DD 06/26/14 KR2F30070002: COLUMBIA	100.0000 100.0000	227,000.00 227,000.00	227,000.00 227,000.00	0.00	0.00 0.00
481,936.630 GE CAPITAL COMMERCIAL MO C2 A4 36828QMC7 VAR RT 05/10/2043 DD 05/01/05 KR2F30020002: MANULIFE ASSET MGMT	102.4656 102.4656	522,750.64 522,750.64	493,819.26 493,819.26	0.00	-28,931.38 -28,931.38
470,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 KR2F30080002: NISA	104.1939 104.1939	465,718.30 465,718.30	489,711.33 489,711.33	0.00	23,993.03 23,993.03
430,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G4B7 6.875% 01/10/2039 DD 01/09/09 KR2F30080002: NISA	134.3278 134.3278	575,125.10 575,125.10	577,609.54 577,609.54	0.00	2,484.44 2,484.44
1,180,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G4Y7 4.625% 01/07/2021 DD 01/07/11 KR2F30080002: NISA	111.3538 111.3538	1,315,298.80 1,315,298.80	1,313,974.84 1,313,974.84	0.01	-1,323.96 -1,323.96
1,455,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G5J9 4.650% 10/17/2021 DD 10/17/11 KR2F30080002: NISA	111.2040 111.2040	1,617,814.85 1,617,814.85	1,618,018.20 1,618,018.20	0.01	203.35 203.35
560,000.000 GENERAL MOTORS CO 144A 37045VAB6 4.875% 10/02/2023 DD 09/27/13 KR2F30070002: COLUMBIA	105.2500 105.2500	568,619.89 568,619.89	589,400.00 589,400.00	0.00	20,780.11 20,780.11
830,000.000 GENERAL MOTORS CO 144A 37045VAB6 4.875% 10/02/2023 DD 09/27/13 KR2F30060002: LOOMIS	105.2500 105.2500	826,120.78 826,120.78	873,575.00 873,575.00	0.01	47,454.22 47,454.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
495,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAL0 4.250% 05/15/2023 DD 11/15/13 KR2F30020002: MANULIFE ASSET MGMT	99.8750 99.8750	505,555.00 505,555.00	494,381.25 494,381.25	0.00	-11,173.75 -11,173.75
200,000.000 GEOPARK LATIN AMERICA LTD 144A 37253DAA5 7.500% 02/11/2020 DD 02/11/13 KR2F30030002: STONE HARBOR	108.2500 108.2500	198,664.00 198,664.00	216,500.00 216,500.00	0.00	17,836.00 17,836.00
895,000.000 GENZYME CORP 372917AQ7 3.625% 06/15/2015 DD 06/17/10 KR2F30080002: NISA	103.1078 103.1078	948,646.30 948,646.30	922,814.81 922,814.81	0.01	-25,831.49 -25,831.49
987,500.000 GETTY IMAGES COV-LITE TLB 37427UAF7 0.000% 10/18/2019 DD 10/03/12 KR2F30040002: SHENKMAN CAP	96.5560 96.5560	977,625.00 977,625.00	953,490.50 953,490.50	0.01	-24,134.50 -24,134.50
135,000.000 GIBRALTAR INDUSTRIES INC 374689AF4 VAR RT 02/01/2021 DD 08/01/13 KR2F30070002: COLUMBIA	104.0000 104.0000	135,000.00 135,000.00	140,400.00 140,400.00	0.00	5,400.00 5,400.00
80,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13 KR2F30060002: LOOMIS	108.2500 108.2500	86,400.00 86,400.00	86,600.00 86,600.00	0.00	200.00 200.00
300,000.000 GILEAD SCIENCES INC 375558AX1 4.800% 04/01/2044 DD 03/07/14 KR2F30080002: NISA	105.5195 105.5195	317,127.00 317,127.00	316,558.50 316,558.50	0.00	-568.50 -568.50
1,055,000.000 GLENCORE FUNDING LLC 144A 378272AG3 3.125% 04/29/2019 DD 04/29/14 KR2F30080002: NISA	101.9800 101.9800	1,051,560.70 1,051,560.70	1,075,889.00 1,075,889.00	0.01	24,328.30 24,328.30
425,000.000 GOLDCORP INC 380956AF9 3.625% 06/09/2021 DD 06/09/14 KR2F30080002: NISA	101.1382 101.1382	424,451.75 424,451.75	429,837.35 429,837.35	0.00	5,385.60 5,385.60
115,000.000 GOLDMAN SACHS GROUP INC/THE 38141GCU6 6.125% 02/15/2033 DD 02/13/03 KR2F30080002: NISA	119.7736 119.7736	134,417.75 134,417.75	137,739.64 137,739.64	0.00	3,321.89 3,321.89



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400,000.000 GOLDMAN SACHS GROUP INC/THE 38141GEE0 5.350% 01/15/2016 DD 01/17/06 KR2F30010002: PIMCO KR2	106.6898 106.6898	1,489,040.00 1,489,040.00	1,493,657.20 1,493,657.20	0.01	4,617.20 4,617.20
1,200,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07 KR2F30010002: PIMCO KR2	120.3034 120.3034	1,119,443.56 1,119,443.56	1,443,640.80 1,443,640.80	0.01	324,197.24 324,197.24
765,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07 KR2F30080002: NISA	120.3034 120.3034	879,405.75 879,405.75	920,321.01 920,321.01	0.01	40,915.26 40,915.26
650,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFG4 5.950% 01/18/2018 DD 01/18/08 KR2F30010002: PIMCO KR2	113.6050 113.6050	572,000.00 572,000.00	738,432.50 738,432.50	0.01	166,432.50 166,432.50
640,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFG4 5.950% 01/18/2018 DD 01/18/08 KR2F30080002: NISA	113.6050 113.6050	730,080.00 730,080.00	727,072.00 727,072.00	0.01	-3,008.00 -3,008.00
600,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFM1 6.150% 04/01/2018 DD 04/01/08 KR2F30010002: PIMCO KR2	114.6820 114.6820	501,337.60 501,337.60	688,092.00 688,092.00	0.01	186,754.40 186,754.40
1,235,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12 KR2F30080002: NISA	115.7184 115.7184	1,406,701.50 1,406,701.50	1,429,122.24 1,429,122.24	0.01	22,420.74 22,420.74
61,000.000 GOODMAN NETWORKS INC 38239HAC9 VAR RT 07/01/2018 DD 01/01/14 KR2F30070002: COLUMBIA	109.7500 109.7500	58,800.57 58,800.57	66,947.50 66,947.50	0.00	8,146.93 8,146.93
226,000.000 GOODMAN NETWORKS INC 144A 38239HAD7 VAR RT 07/01/2018 DD 01/01/13 KR2F30070002: COLUMBIA	109.7500 109.7500	237,300.00 237,300.00	248,035.00 248,035.00	0.00	10,735.00 10,735.00
85,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BA8 8.750% 08/15/2020 DD 03/05/10 KR2F30020002: MANULIFE ASSET MGMT	118.5000 118.5000	92,225.00 92,225.00	100,725.00 100,725.00	0.00	8,500.00 8,500.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
765,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BC4 7.000% 05/15/2022 DD 02/28/12 KR2F30020002: MANULIFE ASSET MGMT	111.0000 111.0000	770,810.00 770,810.00	849,150.00 849,150.00	0.01	78,340.00 78,340.00
2,482,743.400 GNMA GTD REMIC P/T 11-121 FA 38376G4V9 VAR RT 03/16/2043 DD 09/16/11 KR2F30080002: NISA	99.0398 99.0398	2,489,920.07 2,489,920.07	2,458,904.10 2,458,904.10	0.02	-31,015.97 -31,015.97
2,923,000.000 GRAMERCY REAL EST 06-1A B 144A 38500VAD8 VAR RT 07/25/2041 DD 08/24/06 KR2F30050002: WATERFALL	88.2408 88.2408	2,487,367.50 2,487,367.50	2,579,277.12 2,579,277.12	0.02	91,909.62 91,909.62
2,986,183.561 GRAMERCY REAL ESTAT 1A A1 144A 38500XAA0 VAR RT 08/15/2056 DD 08/08/07 KR2F30050002: WATERFALL	86.1795 86.1795	2,149,017.36 2,149,017.36	2,573,478.06 2,573,478.06	0.02	424,460.70 424,460.70
68,160.490 GRAND PACIFIC BUSINE 1A A 144A 386110AA8 VAR RT 10/20/2033 DD 07/13/05 KR2F30050002: WATERFALL	80.0000 80.0000	45,886.11 45,886.11	54,528.39 54,528.39	0.00	8,642.28 8,642.28
108,872.650 GRAND PACIFIC BUSINE 1A B 144A 386110AC4 VAR RT 10/20/2033 DD 07/13/05 KR2F30050002: WATERFALL	36.0000 36.0000	28,919.30 28,919.30	39,194.15 39,194.15	0.00	10,274.85 10,274.85
464,000.000 GRAPHIC PACKAGING INTERNATIONA 38869PAK0 4.750% 04/15/2021 DD 04/02/13 KR2F30070002: COLUMBIA	102.0000 102.0000	465,700.00 465,700.00	473,280.00 473,280.00	0.00	7,580.00 7,580.00
650,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12 KR2F30040002: SHENKMAN CAP	107.7500 107.7500	663,812.50 663,812.50	700,375.00 700,375.00	0.01	36,562.50 36,562.50
0.010 GRAY TELEVISION 10/12 TLB 389376AQ7 KR2F30040002: SHENKMAN CAP	100.3910 100.3910	0.01 0.01	0.01 0.01	0.00	0.00 0.00
38,049.970 GREEN TREE RECREATIONAL E C B2 393533CZ5 8.310% 03/15/2019 DD 09/28/98 KR2F30050002: WATERFALL	83.6250 83.6250	32,156.04 32,156.04	31,819.28 31,819.28	0.00	-336.76 -336.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
383,000.000 COMMERCIAL MORTGAGE TRU GG5 AJ 396789LN7 VAR RT 04/10/2037 DD 11/01/05 KR2F30050002: WATERFALL	101.4927 101.4927	365,065.63 365,065.63	388,717.04 388,717.04	0.00	23,651.41 23,651.41
1,005,542.000 GREYWOLF CLO LTD 13-1A D 144A 39808GAA4 VAR RT 04/15/2025 DD 03/28/13 KR2F30050002: WATERFALL	91.1989 91.1989	926,989.90 926,989.90	917,043.24 917,043.24	0.01	-9,946.66 -9,946.66
250,000.000 GRIFFEY INTERMEDIATE INC 144A 398176AA5 7.000% 10/15/2020 DD 10/18/12 KR2F30040002: SHENKMAN CAP	91.6250 91.6250	220,312.50 220,312.50	229,062.50 229,062.50	0.00	8,750.00 8,750.00
400,000.000 GRIFOLS WORLDWIDE OP LTD 144A 398435AA5 5.250% 04/01/2022 DD 03/12/14 KR2F30020002: MANULIFE ASSET MGMT	103.7500 103.7500	410,375.00 410,375.00	415,000.00 415,000.00	0.00	4,625.00 4,625.00
417,000.000 GRIFOLS WORLDWIDE OP LTD 144A 398435AA5 5.250% 04/01/2022 DD 03/12/14 KR2F30070002: COLUMBIA	103.7500 103.7500	422,106.25 422,106.25	432,637.50 432,637.50	0.00	10,531.25 10,531.25
178,000.000 GROUP 1 AUTOMOTIVE INC 398905AH2 5.000% 06/01/2022 DD 06/02/14 KR2F30070002: COLUMBIA	100.0000 100.0000	178,000.00 178,000.00	178,000.00 178,000.00	0.00	0.00 0.00
270,000.000 GROUP 1 AUTOMOTIVE INC 398905AH2 5.000% 06/01/2022 DD 06/02/14 KR2F30060002: LOOMIS	100.0000 100.0000	270,000.00 270,000.00	270,000.00 270,000.00	0.00	0.00 0.00
95,000.000 GRUPO TELEVISAB SAB 40049JBA4 5.000% 05/13/2045 DD 05/13/14 KR2F30080002: NISA	100.1990 100.1990	95,340.10 95,340.10	95,189.05 95,189.05	0.00	-151.05 -151.05
200,000.000 GRUPO AVAL LTD 144A 40053FAB4 4.750% 09/26/2022 DD 09/26/12 KR2F30030002: STONE HARBOR	98.8750 98.8750	199,214.00 199,214.00	197,750.00 197,750.00	0.00	-1,464.00 -1,464.00
66,000.000 H&E EQUIPMENT SERVICES INC 404030AE8 7.000% 09/01/2022 DD 03/01/13 KR2F30070002: COLUMBIA	110.5000 110.5000	71,610.00 71,610.00	72,930.00 72,930.00	0.00	1,320.00 1,320.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
740,000.000 HCA INC 404119AJ8 7.500% 11/06/2033 DD 11/06/03 KR2F30060002: LOOMIS	106.2500 106.2500	681,037.50 681,037.50	786,250.00 786,250.00	0.01	105,212.50 105,212.50
2,700,000.000 HCA INC 404119BM0 3.750% 03/15/2019 DD 03/17/14 KR2F30010002: PIMCO KR2	100.8750 100.8750	2,700,000.00 2,700,000.00	2,723,625.00 2,723,625.00	0.02	23,625.00 23,625.00
384,000.000 HCA INC 404119BM0 3.750% 03/15/2019 DD 03/17/14 KR2F30070002: COLUMBIA	100.8750 100.8750	384,000.00 384,000.00	387,360.00 387,360.00	0.00	3,360.00 3,360.00
5,300,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14 KR2F30010002: PIMCO KR2	101.3820 101.3820	5,324,000.00 5,324,000.00	5,373,246.00 5,373,246.00	0.05	49,246.00 49,246.00
340,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14 KR2F30020002: MANULIFE ASSET MGMT	101.3820 101.3820	340,271.88 340,271.88	344,698.80 344,698.80	0.00	4,426.92 4,426.92
326,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11 KR2F30070002: COLUMBIA	112.5000 112.5000	360,948.75 360,948.75	366,750.00 366,750.00	0.00	5,801.25 5,801.25
310,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR2F30070002: COLUMBIA	115.3750 115.3750	364,250.00 364,250.00	357,662.50 357,662.50	0.00	-6,587.50 -6,587.50
1,590,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR2F30060002: LOOMIS	115.3750 115.3750	1,599,157.95 1,599,157.95	1,834,462.50 1,834,462.50	0.02	235,304.55 235,304.55
410,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR2F30020002: MANULIFE ASSET MGMT	115.3750 115.3750	415,637.50 415,637.50	473,037.50 473,037.50	0.00	57,400.00 57,400.00
642,000.000 HCA INC 404121AF2 4.750% 05/01/2023 DD 10/23/12 KR2F30070002: COLUMBIA	99.8750 99.8750	627,722.50 627,722.50	641,197.50 641,197.50	0.01	13,475.00 13,475.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
374,000.000 HCA INC 404121AG0 5.875% 05/01/2023 DD 10/23/12 KR2F30070002: COLUMBIA	104.6250 104.6250	374,000.00 374,000.00	391,297.50 391,297.50	0.00	17,297.50 17,297.50
707,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12 KR2F30070002: COLUMBIA	107.3750 107.3750	710,373.15 710,373.15	759,141.25 759,141.25	0.01	48,768.10 48,768.10
245,000.000 HD SUPPLY INC 40415RAK1 11.500% 07/15/2020 DD 10/15/12 KR2F30070002: COLUMBIA	120.2500 120.2500	275,625.00 275,625.00	294,612.50 294,612.50	0.00	18,987.50 18,987.50
595,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13 KR2F30070002: COLUMBIA	109.2500 109.2500	595,000.00 595,000.00	650,037.50 650,037.50	0.01	55,037.50 55,037.50
1,005,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13 KR2F30060002: LOOMIS	109.2500 109.2500	1,006,837.50 1,006,837.50	1,097,962.50 1,097,962.50	0.01	91,125.00 91,125.00
844,500.000 HARVEY GULF 6/13 COV-LITE TLB 40419BAJ5 KR2F30040002: SHENKMAN CAP	99.2920 99.2920	831,836.34 831,836.34	838,520.94 838,520.94	0.01	6,684.60 6,684.60
806,973.310 HEINZ 3/13 (USD) COV-LITE TLB2 40419VAJ1 0.000% 06/05/2020 DD 03/13/13 KR2F30020002: MANULIFE ASSET MGMT	100.7040 100.7040	812,677.70 812,677.70	812,654.40 812,654.40	0.01	-23.30 -23.30
79,000.000 HILLMAN GROUP INC 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14 KR2F30070002: COLUMBIA	100.0000 100.0000	79,000.00 79,000.00	79,000.00 79,000.00	0.00	0.00 0.00
545,000.000 HSBC HOLDINGS PLC 404280AP4 4.250% 03/14/2024 DD 03/12/14 KR2F30080002: NISA	102.9126 102.9126	541,403.00 541,403.00	560,873.67 560,873.67	0.00	19,470.67 19,470.67
4,600,000.000 HSBC FINANCE CORP 40429CFR8 VAR RT 06/01/2016 DD 05/30/06 KR2F30010002: PIMCO KR2	100.0276 100.0276	4,335,454.00 4,335,454.00	4,601,269.60 4,601,269.60	0.04	265,815.60 265,815.60



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1,030,000.000 HSBC BANK USA NA 4042Q1AE7 4.875% 08/24/2020 DD 08/24/10 KR2F30080002: NISA	111.4547 111.4547	1,120,464.90 1,120,464.90	1,147,983.41 1,147,983.41	0.01	27,518.51 27,518.51
1,999,999.980 HALCYON LOAN INVESTO 1A D 144A 40536XAA4 VAR RT 11/20/2020 DD 10/25/06 KR2F30050002: WATERFALL	93.9540 93.9540	1,782,499.98 1,782,499.98	1,879,079.98 1,879,079.98	0.02	96,580.00 96,580.00
295,000.000 HALCON RESOURCES CORP 40537QAB6 9.750% 07/15/2020 DD 01/15/13 KR2F30070002: COLUMBIA	109.1250 109.1250	311,585.00 311,585.00	321,918.75 321,918.75	0.00	10,333.75 10,333.75
360,000.000 HALCON RESOURCES CORP 40537QAD2 8.875% 05/15/2021 DD 05/15/13 KR2F30070002: COLUMBIA	107.5000 107.5000	373,052.50 373,052.50	387,000.00 387,000.00	0.00	13,947.50 13,947.50
400,000.000 HALCON RESOURCES CORP 40537QAF7 9.250% 02/15/2022 DD 02/15/14 KR2F30060002: LOOMIS	109.2500 109.2500	400,000.00 400,000.00	437,000.00 437,000.00	0.00	37,000.00 37,000.00
580,000.000 HARBINGER GROUP INC 41146AAE6 7.875% 07/15/2019 DD 01/15/14 KR2F30020002: MANULIFE ASSET MGMT	109.3750 109.3750	577,280.11 577,280.11	634,375.00 634,375.00	0.01	57,094.89 57,094.89
160,476.660 HARBORVIEW MORTGAGE LOAN 7 4A 41161PGM9 VAR RT 11/19/2034 DD 09/01/04 KR2F30020002: MANULIFE ASSET MGMT	100.1882 100.1882	158,520.85 158,520.85	160,778.68 160,778.68	0.00	2,257.83 2,257.83
120,920.240 HARBORVIEW MORTGAGE LOA 9 2A1A 41161PSK0 VAR RT 06/20/2035 DD 08/26/05 KR2F30020002: MANULIFE ASSET MGMT	95.8268 95.8268	113,967.33 113,967.33	115,874.00 115,874.00	0.00	1,906.67 1,906.67
80,988.430 HARBORVIEW MORTGAGE LOA 9 2A1C 41161PSM6 VAR RT 06/20/2035 DD 08/26/05 KR2F30020002: MANULIFE ASSET MGMT	95.0330 95.0330	74,762.43 74,762.43	76,965.73 76,965.73	0.00	2,203.30 2,203.30
328,718.750 CKE RESTAURANTS HOL 1A A2 144A 411707AA0 4.474% 03/20/2043 DD 04/01/13 KR2F30020002: MANULIFE ASSET MGMT	102.7115 102.7115	328,718.75 328,718.75	337,631.96 337,631.96	0.00	8,913.21 8,913.21



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
530,000.000 HARTFORD FINANCIAL SERVICES GR 416515AP9 6.100% 10/01/2041 DD 10/10/06 KR2F30080002: NISA	124.3354 124.3354	524,811.30 524,811.30	658,977.62 658,977.62	0.01	134,166.32 134,166.32
330,000.000 HARTFORD FINANCIAL SERVICES GR 416515AZ7 5.500% 03/30/2020 DD 03/23/10 KR2F30080002: NISA	114.4322 114.4322	381,153.30 381,153.30	377,626.26 377,626.26	0.00	-3,527.04 -3,527.04
425,000.000 HASBRO INC 418056AU1 5.100% 05/15/2044 DD 05/13/14 KR2F30080002: NISA	103.2531 103.2531	424,222.25 424,222.25	438,825.68 438,825.68	0.00	14,603.43 14,603.43
2,025,000.000 HASHEMITE KINGDOM OF JOR 418097AC5 2.503% 10/30/2020 DD 10/31/13 KR2F30080002: NISA	101.2776 101.2776	2,025,000.00 2,025,000.00	2,050,871.40 2,050,871.40	0.02	25,871.40 25,871.40
1,000,000.000 HEARTHSIDE FOOD 4/14 COV-LITE 42234UAB9 DELAYED TL KR2F30040002: SHENKMAN CAP	100.5420 100.5420	995,000.00 995,000.00	1,005,420.00 1,005,420.00	0.01	10,420.00 10,420.00
740,000.000 HERCULES OFFSHORE INC 144A 427093AG4 8.750% 07/15/2021 DD 07/08/13 KR2F30060002: LOOMIS	105.7500 105.7500	763,187.50 763,187.50	782,550.00 782,550.00	0.01	19,362.50 19,362.50
960,624.550 HERFF JONES 6/13 TLB 42718HAC1 KR2F30040002: SHENKMAN CAP	100.5930 100.5930	951,018.31 951,018.31	966,321.05 966,321.05	0.01	15,302.74 15,302.74
372,000.000 HERTZ CORP/THE 428040CG2 7.375% 01/15/2021 DD 07/15/11 KR2F30070002: COLUMBIA	108.5000 108.5000	369,675.00 369,675.00	403,620.00 403,620.00	0.00	33,945.00 33,945.00
248,000.000 HDTFS INC 428040CN7 6.250% 10/15/2022 DD 10/16/12 KR2F30070002: COLUMBIA	105.8750 105.8750	260,763.75 260,763.75	262,570.00 262,570.00	0.00	1,806.25 1,806.25
150,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12 KR2F30070002: COLUMBIA	104.5000 104.5000	158,790.00 158,790.00	156,750.00 156,750.00	0.00	-2,040.00 -2,040.00



Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : REVISED

TOTAL FUND - KR2G00000000

6/30/2014

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
830,000.000 HEXION US FINANCE CORP / HEXIO 428303AJ0 8.875% 02/01/2018 DD 01/29/10 KR2F30060002: LOOMIS	104.0000 104.0000	817,550.00 817,550.00	863,200.00 863,200.00	0.01	45,650.00 45,650.00
1,313,000.000 HILAND PARTNERS LP / HILA 144A 43129TAA0 7.250% 10/01/2020 DD 09/18/12 KR2F30070002: COLUMBIA	109.0000 109.0000	1,374,239.83 1,374,239.83	1,431,170.00 1,431,170.00	0.01	56,930.17 56,930.17
408,000.000 HILAND PART LP/CORP 144A 43129TAC6 5.500% 05/15/2022 DD 05/14/14 KR2F30070002: COLUMBIA	101.2500 101.2500	411,460.00 411,460.00	413,100.00 413,100.00	0.00	1,640.00 1,640.00
228,000.000 HILCORP ENERGY I/HILCORP 144A 431318AN4 5.000% 12/01/2024 DD 07/09/14 KR2F30070002: COLUMBIA	100.0000 100.0000	228,000.00 228,000.00	228,000.00 228,000.00	0.00	0.00 0.00
225,000.000 HILTON WORLDWIDE FINANCE 144A 432891AC3 5.625% 10/15/2021 DD 10/04/13 KR2F30060002: LOOMIS	106.2500 106.2500	236,693.75 236,693.75	239,062.50 239,062.50	0.00	2,368.75 2,368.75
805,000.000 HILTON WORLDWIDE FINANCE 144A 432891AC3 5.625% 10/15/2021 DD 10/04/13 KR2F30070002: COLUMBIA	106.2500 106.2500	811,900.00 811,900.00	855,312.50 855,312.50	0.01	43,412.50 43,412.50
358,315.780 HILTON HOTELS 9/13 COV-LITE 43289DAC7 TL KR2F30020002: MANULIFE ASSET MGMT	99.7920 99.7920	359,003.70 359,003.70	357,570.48 357,570.48	0.00	-1,433.22 -1,433.22
165,000.000 HILTON USA TRUST HLF EFL 144A 43289UAL9 VAR RT 11/05/2030 DD 12/12/13 KR2F30020002: MANULIFE ASSET MGMT	100.4580 100.4580	165,000.00 165,000.00	165,755.70 165,755.70	0.00	755.70 755.70
848,000.000 HOCKEY MERGER SUB 2 INC 144A 43414TAA4 7.875% 10/01/2021 DD 10/02/13 KR2F30070002: COLUMBIA	107.1250 107.1250	849,407.50 849,407.50	908,420.00 908,420.00	0.01	59,012.50 59,012.50
827,000.000 HOCKEY MERGER SUB 2 INC 144A 43414TAA4 7.875% 10/01/2021 DD 10/02/13 KR2F30060002: LOOMIS	107.1250 107.1250	827,000.00 827,000.00	885,923.75 885,923.75	0.01	58,923.75 58,923.75



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600,000.000 HOFFMASTER 5/14 COV-LITE TL 43455JAJ7 KR2F30040002: SHENKMAN CAP	99.9170 99.9170	594,000.00 594,000.00	599,502.00 599,502.00	0.01	5,502.00 5,502.00
253,561.730 HOME EQUITY LOAN TRUST HSA4 A 43709WAA1 VAR RT 07/25/2036 DD 07/28/06 KR2F30050002: WATERFALL	84.8974 84.8974	171,946.57 171,946.57	215,267.32 215,267.32	0.00	43,320.75 43,320.75
275,000.000 HOST HOTELS & RESORTS LP 44107TAS5 5.250% 03/15/2022 DD 09/15/12 KR2F30020002: MANULIFE ASSET MGMT	110.2439 110.2439	286,431.25 286,431.25	303,170.73 303,170.73	0.00	16,739.48 16,739.48
390,000.000 HOUSTON TX UTILITY SYS REVENUE 4424355B5 3.828% 05/15/2028 DD 03/27/14 KR2F30080002: NISA	105.3220 105.3220	390,000.00 390,000.00	410,755.80 410,755.80	0.00	20,755.80 20,755.80
1,185,000.000 K HOVNIANIAN ENTERPRISES INC 442488BU5 5.000% 11/01/2021 DD 11/02/11 KR2F30060002: LOOMIS	91.0000 91.0000	983,550.00 983,550.00	1,078,350.00 1,078,350.00	0.01	94,800.00 94,800.00
494,950.000 HUB INTERNATIONAL 10/13 (USD) 44332EAK2 TL KR2F30020002: MANULIFE ASSET MGMT	100.0690 100.0690	498,479.99 498,479.99	495,291.52 495,291.52	0.00	-3,188.47 -3,188.47
447,750.000 HUB INTERNATIONAL 10/13 (USD) 44332EAK2 TL KR2F30040002: SHENKMAN CAP	100.0690 100.0690	445,918.29 445,918.29	448,058.95 448,058.95	0.00	2,140.66 2,140.66
426,000.000 JM HUBER CORP 144A 44352UAA3 9.875% 11/01/2019 DD 11/01/11 KR2F30070002: COLUMBIA	113.8750 113.8750	423,115.98 423,115.98	485,107.50 485,107.50	0.00	61,991.52 61,991.52
600,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11 KR2F30070002: COLUMBIA	114.5000 114.5000	633,000.00 633,000.00	687,000.00 687,000.00	0.01	54,000.00 54,000.00
404,000.000 HUNTINGTON INGALLS INDUSTRIES 446413AB2 6.875% 03/15/2018 DD 09/15/11 KR2F30070002: COLUMBIA	105.7500 105.7500	403,042.62 403,042.62	427,230.00 427,230.00	0.00	24,187.38 24,187.38



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,340,000.000 HUNTINGTON NATIONAL BANK/THE 446438RE5 1.350% 08/02/2016 DD 08/02/13 KR2F30080002: NISA	100.7024 100.7024	1,338,191.00 1,338,191.00	1,349,412.16 1,349,412.16	0.01	11,221.16 11,221.16
208,000.000 HUNTSMAN INTERNATIONAL LLC 44701QAZ5 4.875% 11/15/2020 DD 11/19/12 KR2F30070002: COLUMBIA	103.5000 103.5000	208,000.00 208,000.00	215,280.00 215,280.00	0.00	7,280.00 7,280.00
1,040,000.000 HUTCHISON WHAMPOA INTERNA 144A 44841AAA6 4.625% 09/11/2015 DD 09/11/09 KR2F30080002: NISA	104.4908 104.4908	1,120,288.00 1,120,288.00	1,086,704.32 1,086,704.32	0.01	-33,583.68 -33,583.68
200,000.000 IMS HEALTH 3/14 (USD) TLB 44969CAT7 KR2F30020002: MANULIFE ASSET MGMT	99.3750 99.3750	199,000.00 199,000.00	198,750.00 198,750.00	0.00	-250.00 -250.00
274,000.000 I-PREFERRED TERM SECURITIES II 44984SAD8 VAR RT 11/05/2033 DD 10/29/03 KR2F30050002: WATERFALL	88.2563 88.2563	249,614.00 249,614.00	241,822.13 241,822.13	0.00	-7,791.87 -7,791.87
237,000.000 I-PREFERRED TERM SECURITIES II 44984SAE6 VAR RT 11/05/2033 DD 10/29/03 KR2F30050002: WATERFALL	88.7100 88.7100	210,930.00 210,930.00	210,242.70 210,242.70	0.00	-687.30 -687.30
412,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAC3 5.875% 02/15/2019 DD 02/18/14 KR2F30070002: COLUMBIA	102.5000 102.5000	416,007.50 416,007.50	422,300.00 422,300.00	0.00	6,292.50 6,292.50
281,000.000 IMS HEALTH INC 144A 449934AB4 6.000% 11/01/2020 DD 10/24/12 KR2F30070002: COLUMBIA	105.0000 105.0000	281,406.25 281,406.25	295,050.00 295,050.00	0.00	13,643.75 13,643.75
392,000.000 ISTAR FINANCIAL INC 45031UBU4 5.000% 07/01/2019 DD 06/13/14 KR2F30070002: COLUMBIA	100.0000 100.0000	394,556.25 394,556.25	392,000.00 392,000.00	0.00	-2,556.25 -2,556.25
240,000.000 ISTAR FINANCIAL INC 45031UBU4 5.000% 07/01/2019 DD 06/13/14 KR2F30060002: LOOMIS	100.0000 100.0000	240,000.00 240,000.00	240,000.00 240,000.00	0.00	0.00 0.00

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275,000.000 ISTAR FINANCIAL INC 45031UBX8 4.000% 11/01/2017 DD 06/13/14 KR2F30060002: LOOMIS	100.3750 100.3750	275,000.00 275,000.00	276,031.25 276,031.25	0.00	1,031.25 1,031.25
524,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102AX5 6.000% 08/01/2020 DD 08/01/13 KR2F30070002: COLUMBIA	107.1250 107.1250	540,011.25 540,011.25	561,335.00 561,335.00	0.00	21,323.75 21,323.75
695,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BB2 4.875% 03/15/2019 DD 01/21/14 KR2F30060002: LOOMIS	103.0000 103.0000	695,000.00 695,000.00	715,850.00 715,850.00	0.01	20,850.00 20,850.00
290,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BF3 5.875% 02/01/2022 DD 01/29/14 KR2F30070002: COLUMBIA	104.7500 104.7500	290,000.00 290,000.00	303,775.00 303,775.00	0.00	13,775.00 13,775.00
275,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BF3 5.875% 02/01/2022 DD 01/29/14 KR2F30060002: LOOMIS	104.7500 104.7500	273,693.75 273,693.75	288,062.50 288,062.50	0.00	14,368.75 14,368.75
189,000.000 IGATE CORP 45169UAD7 4.750% 04/15/2019 DD 04/02/14 KR2F30060002: LOOMIS	101.7500 101.7500	189,000.00 189,000.00	192,307.50 192,307.50	0.00	3,307.50 3,307.50
430,000.000 ILLINOIS-ST SALES TAX REVENUE 452227JN2 4.620% 06/15/2038 DD 03/25/14 KR2F30080002: NISA	107.0020 107.0020	430,000.00 430,000.00	460,108.60 460,108.60	0.00	30,108.60 30,108.60
3,159,209.550 INCAPS FUNDING II LTD/INC 144A 45325VAB0 VAR RT 01/15/2034 DD 12/16/03 KR2F30050002: WATERFALL	91.5202 91.5202	2,103,796.62 2,103,796.62	2,891,314.90 2,891,314.90	0.02	787,518.28 787,518.28
178,000.000 INDO ENERGY FINANCE II BV 144A 45579AAA1 6.375% 01/24/2023 DD 01/24/13 KR2F30030002: STONE HARBOR	83.4500 83.4500	164,383.00 164,383.00	148,541.00 148,541.00	0.00	-15,842.00 -15,842.00
206,000.000 INKIA ENERGY LTD 144A 45721RAA1 8.375% 04/04/2021 DD 04/04/11 KR2F30030002: STONE HARBOR	110.7500 110.7500	204,288.14 204,288.14	228,145.00 228,145.00	0.00	23,856.86 23,856.86

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400,000.000 INKIA ENERGY LTD 144A 45721RAA1 8.375% 04/04/2021 DD 04/04/11 KR2F30020002: MANULIFE ASSET MGMT	110.7500 110.7500	402,250.00 402,250.00	443,000.00 443,000.00	0.00	40,750.00 40,750.00
496,240.610 INTEGRA TELECOM 6/13 TL 45811SAJ1 KR2F30040002: SHENKMAN CAP	100.5250 100.5250	501,203.02 501,203.02	498,845.87 498,845.87	0.00	-2,357.15 -2,357.15
15,000.000 INTELSAT LUXEMBOURG SA 458204AN4 6.750% 06/01/2018 DD 04/05/13 KR2F30060002: LOOMIS	105.8750 105.8750	15,000.00 15,000.00	15,881.25 15,881.25	0.00	881.25 881.25
695,000.000 INTELSAT LUXEMBORURG S A 458204AP9 7.750% 06/01/2021 DD 04/05/13 KR2F30060002: LOOMIS	105.8750 105.8750	725,918.75 725,918.75	735,831.25 735,831.25	0.01	9,912.50 9,912.50
80,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR2F30060002: LOOMIS	108.1250 108.1250	80,000.00 80,000.00	86,500.00 86,500.00	0.00	6,500.00 6,500.00
780,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR2F30070002: COLUMBIA	108.1250 108.1250	793,731.25 793,731.25	843,375.00 843,375.00	0.01	49,643.75 49,643.75
550,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR2F30040002: SHENKMAN CAP	108.1250 108.1250	550,000.00 550,000.00	594,687.50 594,687.50	0.00	44,687.50 44,687.50
775,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAC9 7.250% 10/15/2020 DD 09/30/10 KR2F30070002: COLUMBIA	107.7500 107.7500	795,222.50 795,222.50	835,062.50 835,062.50	0.01	39,840.00 39,840.00
326,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13 KR2F30070002: COLUMBIA	99.5000 99.5000	323,400.00 323,400.00	324,370.00 324,370.00	0.00	970.00 970.00
158,602.500 INTERLINE BRANDS 3/14 COV-LITE 45874JAD8 TL KR2F30070002: COLUMBIA	99.6670 99.6670	158,205.99 158,205.99	158,074.35 158,074.35	0.00	-131.64 -131.64



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900,000.000 INTERNATIONAL BUSINESS MACHINE 459200HG9 1.875% 08/01/2022 DD 07/30/12 KR2F30080002: NISA	92.0091 92.0091	1,684,331.00 1,684,331.00	1,748,172.90 1,748,172.90	0.01	63,841.90 63,841.90
815,000.000 INTERNATIONAL BUSINESS MACHINE 459200HP9 3.375% 08/01/2023 DD 08/01/13 KR2F30080002: NISA	101.1627 101.1627	812,392.00 812,392.00	824,476.01 824,476.01	0.01	12,084.01 12,084.01
600,000.000 INTERNATIONAL LEASE FINANCE CO 459745FW0 VAR RT 09/15/2015 DD 03/15/11 KR2F30010002: PIMCO KR2	108.2500 108.2500	660,000.00 660,000.00	649,500.00 649,500.00	0.01	-10,500.00 -10,500.00
1,058,000.000 INTERNATIONAL LEASE FINANCE CO 459745GE9 8.875% 09/01/2017 DD 08/20/10 KR2F30070002: COLUMBIA	118.3750 118.3750	1,089,740.00 1,089,740.00	1,252,407.50 1,252,407.50	0.01	162,667.50 162,667.50
15,000.000 INTERNATIONAL LEASE FINANCE CO 459745GF6 8.250% 12/15/2020 DD 12/07/10 KR2F30070002: COLUMBIA	123.5000 123.5000	18,031.25 18,031.25	18,525.00 18,525.00	0.00	493.75 493.75
400,000.000 INTERNATIONAL LEASE FINANCE CO 459745GJ8 5.750% 05/15/2016 DD 05/24/11 KR2F30010002: PIMCO KR2	107.1250 107.1250	430,500.00 430,500.00	428,500.00 428,500.00	0.00	-2,000.00 -2,000.00
970,000.000 INTERNATIONAL LEASE FINANCE CO 459745GK5 8.625% 01/15/2022 DD 12/22/11 KR2F30060002: LOOMIS	125.5000 125.5000	970,000.00 970,000.00	1,217,350.00 1,217,350.00	0.01	247,350.00 247,350.00
312,000.000 INTERNATIONAL LEASE FINANCE CO 459745GL3 5.875% 04/01/2019 DD 03/19/12 KR2F30070002: COLUMBIA	110.0000 110.0000	309,778.56 309,778.56	343,200.00 343,200.00	0.00	33,421.44 33,421.44
373,000.000 INTERNATIONAL LEASE FINANCE CO 459745GQ2 4.625% 04/15/2021 DD 03/11/13 KR2F30070002: COLUMBIA	103.2500 103.2500	372,977.62 372,977.62	385,122.50 385,122.50	0.00	12,144.88 12,144.88
585,000.000 IRON MOUNTAIN INC 46284PAP9 5.750% 08/15/2024 DD 08/10/12 KR2F30020002: MANULIFE ASSET MGMT	103.0000 103.0000	588,706.25 588,706.25	602,550.00 602,550.00	0.01	13,843.75 13,843.75

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261,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13 KR2F30070002: COLUMBIA	108.1250 108.1250	278,437.50 278,437.50	282,206.25 282,206.25	0.00	3,768.75 3,768.75
50,000.000 ISLE OF CAPRI CASINOS INC 464592AN4 8.875% 06/15/2020 DD 08/07/12 KR2F30040002: SHENKMAN CAP	107.2500 107.2500	53,312.50 53,312.50	53,625.00 53,625.00	0.00	312.50 312.50
1,000,000.000 ISLE OF CAPRI CASINOS INC 464592AQ7 5.875% 03/15/2021 DD 03/05/13 KR2F30040002: SHENKMAN CAP	101.1250 101.1250	990,000.00 990,000.00	1,011,250.00 1,011,250.00	0.01	21,250.00 21,250.00
580,000.000 ISRAEL ST AID 46513EFG2 5.500% 09/18/2033 DD 09/18/03 KR2F30080002: NISA	125.2234 125.2234	681,511.60 681,511.60	726,295.72 726,295.72	0.01	44,784.12 44,784.12
204,000.000 ITAU UNIBANCO HOLDING SA/ 144A 46556LAF1 5.650% 03/19/2022 DD 03/19/12 KR2F30030002: STONE HARBOR	103.3700 103.3700	204,000.00 204,000.00	210,874.80 210,874.80	0.00	6,874.80 6,874.80
100,000.000 JBS INVESTMENTS GMBH 144A 46611DAA3 7.750% 10/28/2020 DD 10/28/13 KR2F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	100,000.00 100,000.00	107,000.00 107,000.00	0.00	7,000.00 7,000.00
235,000.000 J. CREW 2/14 COV-LITE TLB 46613BAE7 KR2F30020002: MANULIFE ASSET MGMT	98.5780 98.5780	233,825.00 233,825.00	231,658.30 231,658.30	0.00	-2,166.70 -2,166.70
5,550,000.000 JPMORGAN CHASE & CO 46623EJY6 1.350% 02/15/2017 DD 02/18/14 KR2F30080002: NISA	100.3552 100.3552	5,549,481.80 5,549,481.80	5,569,713.60 5,569,713.60	0.05	20,231.80 20,231.80
540,000.000 JPMORGAN CHASE & CO 46625HHU7 4.250% 10/15/2020 DD 10/21/10 KR2F30080002: NISA	108.4833 108.4833	590,365.80 590,365.80	585,809.82 585,809.82	0.00	-4,555.98 -4,555.98
255,000.000 JPMORGAN CHASE COMMERCIAL LDP4 B 46625YUG6 VAR RT 10/15/2042 DD 09/01/05 KR2F30050002: WATERFALL	93.2724 93.2724	234,600.00 234,600.00	237,844.62 237,844.62	0.00	3,244.62 3,244.62



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1,837,000.000 JPMORGAN CHASE COMMERC CB13 AJ 46625YVZ3 VAR RT 01/12/2043 DD 11/01/05 KR2F30050002: WATERFALL	98.8286 98.8286	1,785,279.37 1,785,279.37	1,815,481.38 1,815,481.38	0.02	30,202.01 30,202.01
3,748,520.040 JP MORGAN CHASE COMMERC CB14 A4 46625YZX4 VAR RT 12/12/2044 DD 03/01/06 KR2F30010002: PIMCO KR2	105.0429 105.0429	3,767,041.48 3,767,041.48	3,937,554.16 3,937,554.16	0.03	170,512.68 170,512.68
275,000.000 JP MORGAN CHASE COMMERC LDP7 A4 46628FAF8 VAR RT 04/15/2045 DD 06/01/06 KR2F30020002: MANULIFE ASSET MGMT	107.5637 107.5637	308,558.59 308,558.59	295,800.18 295,800.18	0.00	-12,758.41 -12,758.41
215,000.000 JP MORGAN CHASE COMMERC LDP7 AM 46628FAM3 VAR RT 04/15/2045 DD 06/01/06 KR2F30020002: MANULIFE ASSET MGMT	108.9281 108.9281	225,521.52 225,521.52	234,195.42 234,195.42	0.00	8,673.90 8,673.90
167,554.500 JP MORGAN CHASE COMMERC CB18 A4 46629YAC3 5.440% 06/12/2047 DD 03/01/07 KR2F30020002: MANULIFE ASSET MGMT	109.0811 109.0811	177,162.71 177,162.71	182,770.29 182,770.29	0.00	5,607.58 5,607.58
473,000.000 JP MORGAN CHASE COMMERC C1 AJ 46630DAH5 VAR RT 02/15/2051 DD 12/01/07 KR2F30050002: WATERFALL	100.6879 100.6879	468,270.00 468,270.00	476,253.77 476,253.77	0.00	7,983.77 7,983.77
212,342.180 JP MORGAN MORTGAGE TRUS A1 1A1 46630GAA3 VAR RT 07/25/2035 DD 01/01/07 KR2F30020002: MANULIFE ASSET MGMT	101.7081 101.7081	215,925.42 215,925.42	215,969.20 215,969.20	0.00	43.78 43.78
660,704.240 JP MORGAN CHASE COMME CB20 ASB 46631QAE2 5.688% 02/12/2051 DD 09/01/07 KR2F30080002: NISA	105.9457 105.9457	721,638.71 721,638.71	699,987.73 699,987.73	0.01	-21,650.98 -21,650.98
100,000.000 JP MORGAN CHASE COM INN F 144A 46642DAQ1 VAR RT 06/15/2029 DD 06/27/14 KR2F30020002: MANULIFE ASSET MGMT	99.9999 99.9999	100,000.00 100,000.00	99,999.87 99,999.87	0.00	-0.13 -0.13
329,000.000 JAGUAR HOLDING CO II / JA 144A 47009WAA9 9.500% 12/01/2019 DD 12/05/11 KR2F30070002: COLUMBIA	109.2500 109.2500	360,666.25 360,666.25	359,432.50 359,432.50	0.00	-1,233.75 -1,233.75



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689,500.000 PHARMACEUTICAL PRODUCT 1/13 47009YAD9 0.000% 12/05/2018 DD 01/30/13 KR2F30040002: SHENKMAN CAP	100.2030 100.2030	689,507.74 689,507.74	690,899.69 690,899.69	0.01	1,391.95 1,391.95
352,000.000 JAGUAR LAND ROVER AUTOMOT 144A 47010BAA2 5.625% 02/01/2023 DD 01/28/13 KR2F30070002: COLUMBIA	106.2500 106.2500	362,660.15 362,660.15	374,000.00 374,000.00	0.00	11,339.85 11,339.85
267,000.000 JAGUAR LAND ROVER AUTOMOT 144A 47010BAB0 4.125% 12/15/2018 DD 12/17/13 KR2F30070002: COLUMBIA	103.0000 103.0000	267,000.00 267,000.00	275,010.00 275,010.00	0.00	8,010.00 8,010.00
555,000.000 JEFFERIES GROUP LLC 472319AC6 6.250% 01/15/2036 DD 01/26/06 KR2F30060002: LOOMIS	104.6470 104.6470	434,725.00 434,725.00	580,790.85 580,790.85	0.00	146,065.85 146,065.85
690,000.000 JEFFERIES GROUP LLC 472319AE2 6.450% 06/08/2027 DD 06/08/07 KR2F30060002: LOOMIS	113.4700 113.4700	573,690.71 573,690.71	782,943.00 782,943.00	0.01	209,252.29 209,252.29
435,000.000 JEFFERIES FIN LLC / JFIN 144A 47232MAB8 6.875% 04/15/2022 DD 03/31/14 KR2F30060002: LOOMIS	101.0000 101.0000	439,350.00 439,350.00	439,350.00 439,350.00	0.00	0.00 0.00
800,000.000 JERSEY CENTRAL POWER & LIGHT C 476556DA0 7.350% 02/01/2019 DD 01/27/09 KR2F30080002: NISA	120.8184 120.8184	798,984.00 798,984.00	966,547.20 966,547.20	0.01	167,563.20 167,563.20
94,258.430 JET EQUIPMENT TRUST 477122AN5 10.000% 06/15/2012 DD 12/20/94 KR2F30050002: WATERFALL	102.0000 102.0000	82,210.85 82,210.85	96,143.60 96,143.60	0.00	13,932.75 13,932.75
265,000.000 JONES GROUP INC/THE 480081AK4 6.125% 11/15/2034 DD 05/15/05 KR2F30060002: LOOMIS	86.0000 86.0000	179,212.50 179,212.50	227,900.00 227,900.00	0.00	48,687.50 48,687.50
185,000.000 JONES ENERGY HLDGS/FIN 144A 48019TAA2 6.750% 04/01/2022 DD 04/01/14 KR2F30060002: LOOMIS	105.5000 105.5000	185,000.00 185,000.00	195,175.00 195,175.00	0.00	10,175.00 10,175.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,900,000.000 JPMORGAN CHASE BANK NA 48121CYK6 6.000% 10/01/2017 DD 09/24/07 KR2F30010002: PIMCO KR2	113.7470 113.7470	3,089,747.00 3,089,747.00	3,298,663.00 3,298,663.00	0.03	208,916.00 208,916.00
265,808.710 JPMORGAN RV MARINE 1A A2 144A 48122CAB1 4.060% 04/15/2022 DD 12/22/04 KR2F30050002: WATERFALL	90.7813 90.7813	202,014.63 202,014.63	241,304.47 241,304.47	0.00	39,289.84 39,289.84
3,844,497.010 JPMORGAN-CIBC COM RR1A A1 144A 48123HAA1 VAR RT 10/18/2052 DD 05/01/06 KR2F30050002: WATERFALL	49.8970 49.8970	1,559,517.32 1,559,517.32	1,918,288.67 1,918,288.67	0.02	358,771.35 358,771.35
1,000,000.000 JURASSIC HOLDINGS III INC 144A 48207WAA7 6.875% 02/15/2021 DD 02/07/14 KR2F30040002: SHENKMAN CAP	102.0000 102.0000	1,000,000.00 1,000,000.00	1,020,000.00 1,020,000.00	0.01	20,000.00 20,000.00
65,000.000 KAISA GROUP HOLDINGS LTD 144A 48300TAB8 8.875% 03/19/2018 DD 03/19/13 KR2F30030002: STONE HARBOR	102.7500 102.7500	65,975.00 65,975.00	66,787.50 66,787.50	0.00	812.50 812.50
320,000.000 KB HOME 48666KAN9 7.250% 06/15/2018 DD 04/03/06 KR2F30060002: LOOMIS	112.5000 112.5000	269,986.85 269,986.85	360,000.00 360,000.00	0.00	90,013.15 90,013.15
365,000.000 KB HOME 48666KAQ2 8.000% 03/15/2020 DD 02/07/12 KR2F30060002: LOOMIS	114.7500 114.7500	359,515.75 359,515.75	418,837.50 418,837.50	0.00	59,321.75 59,321.75
125,000.000 KB HOME 48666KAR0 7.500% 09/15/2022 DD 07/31/12 KR2F30060002: LOOMIS	111.0000 111.0000	125,000.00 125,000.00	138,750.00 138,750.00	0.00	13,750.00 13,750.00
275,000.000 KB HOME 48666KAT6 7.000% 12/15/2021 DD 10/29/13 KR2F30060002: LOOMIS	109.0000 109.0000	276,050.00 276,050.00	299,750.00 299,750.00	0.00	23,700.00 23,700.00
94,000.000 KB HOME 48666KAU3 4.750% 05/15/2019 DD 03/25/14 KR2F30070002: COLUMBIA	100.7500 100.7500	94,000.00 94,000.00	94,705.00 94,705.00	0.00	705.00 705.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 KENTUCKY ST MUNI PWR AGY PWR S 491501AX0 5.390% 09/01/2014 DD 09/20/07 KR2F90010002: CASH ACCOUNT KR2	100.5840 100.5840	72,542.40 72,542.40	70,408.80 70,408.80	0.00	-2,133.60 -2,133.60
350,000.000 KENTUCKY ST PROPERTY & BLDGS C 49151FAC4 3.000% 10/01/2014 DD 11/15/11 KR2F90010002: CASH ACCOUNT KR2	100.7010 100.7010	358,316.00 358,316.00	352,453.50 352,453.50	0.00	-5,862.50 -5,862.50
945,000.000 KINDER MORGAN ENERGY PARTNERS 494550BS4 4.150% 02/01/2024 DD 08/05/13 KR2F30080002: NISA	101.4238 101.4238	942,221.70 942,221.70	958,454.91 958,454.91	0.01	16,233.21 16,233.21
795,000.000 KINDER MORGAN ENERGY PARTNERS 494550BT2 3.500% 03/01/2021 DD 02/24/14 KR2F30080002: NISA	101.4071 101.4071	790,977.30 790,977.30	806,186.45 806,186.45	0.01	15,209.15 15,209.15
237,000.000 KINETIC CONCEPTS INC / KCI USA 49461BAB0 VAR RT 11/01/2018 DD 11/01/12 KR2F30070002: COLUMBIA	113.0000 113.0000	235,576.70 235,576.70	267,810.00 267,810.00	0.00	32,233.30 32,233.30
721,000.000 KODIAK CDO I LTD 1A A2 144A 50011PAB2 VAR RT 08/07/2037 DD 09/19/06 KR2F30050002: WATERFALL	60.2500 60.2500	435,060.42 435,060.42	434,402.50 434,402.50	0.00	-657.92 -657.92
1,579,000.000 KODIAK CDO I LTD 1A B 144A 50011PAC0 VAR RT 08/07/2037 DD 09/19/06 KR2F30050002: WATERFALL	36.0767 36.0767	542,110.48 542,110.48	569,650.56 569,650.56	0.00	27,540.08 27,540.08
450,000.000 KODIAK OIL & GAS CORP 50015QAB6 8.125% 12/01/2019 DD 06/01/12 KR2F30070002: COLUMBIA	110.7500 110.7500	462,741.50 462,741.50	498,375.00 498,375.00	0.00	35,633.50 35,633.50
552,000.000 KODIAK OIL & GAS CORP 50015QAF7 5.500% 01/15/2021 DD 07/15/13 KR2F30070002: COLUMBIA	104.2500 104.2500	559,484.50 559,484.50	575,460.00 575,460.00	0.00	15,975.50 15,975.50
1,136,000.000 KODIAK OIL & GAS CORP 50015QAH3 5.500% 02/01/2022 DD 07/26/13 KR2F30070002: COLUMBIA	103.7500 103.7500	1,113,477.50 1,113,477.50	1,178,600.00 1,178,600.00	0.01	65,122.50 65,122.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
655,000.000 KOREA DEVELOPMENT BANK/THE 500630BZ0 1.000% 01/22/2016 DD 01/22/13 KR2F30080002: NISA	100.0450 100.0450	651,823.25 651,823.25	655,294.75 655,294.75	0.01	3,471.50 3,471.50
805,000.000 KOREA GAS CORP 144A 50066AAF0 2.875% 07/29/2018 DD 07/29/13 KR2F30080002: NISA	102.5564 102.5564	800,805.95 800,805.95	825,579.02 825,579.02	0.01	24,773.07 24,773.07
500,000.000 KRONOS 10/12 2ND LIEN TL 50105JAE7 KR2F30040002: SHENKMAN CAP	103.6250 103.6250	495,005.50 495,005.50	518,125.00 518,125.00	0.00	23,119.50 23,119.50
736,760.370 KRONOS 2/13 TL 50105JAF4 KR2F30040002: SHENKMAN CAP	100.7000 100.7000	733,081.48 733,081.48	741,917.69 741,917.69	0.01	8,836.21 8,836.21
385,000.000 L BRANDS INC 501797AJ3 5.625% 10/15/2023 DD 10/16/13 KR2F30020002: MANULIFE ASSET MGMT	108.6250 108.6250	411,931.25 411,931.25	418,206.25 418,206.25	0.00	6,275.00 6,275.00
195,000.000 LB-UBS COMMERCIAL MORTGA C6 AM 50179MAG6 5.413% 09/15/2039 DD 09/11/06 KR2F30020002: MANULIFE ASSET MGMT	108.7692 108.7692	215,840.63 215,840.63	212,099.94 212,099.94	0.00	-3,740.69 -3,740.69
615,227.000 LB-UBS COMMERCIAL MORTGA C7 AJ 50180CAG5 5.407% 11/15/2038 DD 11/11/06 KR2F30050002: WATERFALL	86.8369 86.8369	486,398.75 486,398.75	534,244.05 534,244.05	0.00	47,845.30 47,845.30
2,067,000.000 LCP DOKOTA FUND CLASS J LIMITE 50181EAA3 0.010% 06/18/2019 DD 12/22/10 KR2F30050002: WATERFALL	96.0000 96.0000	2,056,665.00 2,056,665.00	1,984,320.00 1,984,320.00	0.02	-72,345.00 -72,345.00
672,000.000 LEAF II RECEIV 1 E2 144A 50187VAJ0 6.000% 09/15/2021 DD 09/26/13 KR2F30050002: WATERFALL	96.2966 96.2966	618,253.64 618,253.64	647,112.98 647,112.98	0.01	28,859.34 28,859.34
496,250.000 LIGHTOWER 4/13 TL 50217KAE9 KR2F30040002: SHENKMAN CAP	99.6610 99.6610	495,629.68 495,629.68	494,567.71 494,567.71	0.00	-1,061.97 -1,061.97



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
521,713.040 LA FRONTERA GENERATION 5/13 TL 50307MAB2 KR2F30020002: MANULIFE ASSET MGMT	100.3000 100.3000	519,878.71 519,878.71	523,278.18 523,278.18	0.00	3,399.47 3,399.47
610,000.000 LABORATORY CORP OF AMERICA HOL 50540RAM4 2.500% 11/01/2018 DD 11/01/13 KR2F30080002: NISA	101.8974 101.8974	609,487.60 609,487.60	621,574.14 621,574.14	0.01	12,086.54 12,086.54
170,000.000 LAMAR MEDIA CORP 513075BE0 5.000% 05/01/2023 DD 10/30/12 KR2F30070002: COLUMBIA	100.6250 100.6250	170,330.00 170,330.00	171,062.50 171,062.50	0.00	732.50 732.50
270,000.000 LAMAR MEDIA CORP 513075BE0 5.000% 05/01/2023 DD 10/30/12 KR2F30020002: MANULIFE ASSET MGMT	100.6250 100.6250	268,608.75 268,608.75	271,687.50 271,687.50	0.00	3,078.75 3,078.75
159,000.000 LAMAR MEDIA CORP 144A 513075BF7 5.375% 01/15/2024 DD 01/10/14 KR2F30070002: COLUMBIA	103.5000 103.5000	159,000.00 159,000.00	164,565.00 164,565.00	0.00	5,565.00 5,565.00
2,349,000.000 LANDMARK IX CDO LTD 9A E 144A 51507PAF2 VAR RT 04/15/2021 DD 04/10/07 KR2F30050002: WATERFALL	94.7750 94.7750	2,190,442.50 2,190,442.50	2,226,264.75 2,226,264.75	0.02	35,822.25 35,822.25
400,000.000 LANDS' END 3/14 COV-LITE TLB 51509GAB9 KR2F30020002: MANULIFE ASSET MGMT	99.8330 99.8330	399,100.00 399,100.00	399,332.00 399,332.00	0.00	232.00 232.00
1,201,000.000 LAREDO PETE INC NEW 516806AA4 9.500% 02/15/2019 DD 08/15/11 KR2F30070002: COLUMBIA	109.7500 109.7500	1,261,492.50 1,261,492.50	1,318,097.50 1,318,097.50	0.01	56,605.00 56,605.00
332,000.000 LAREDO PETROLEUM INC 516806AB2 7.375% 05/01/2022 DD 04/27/12 KR2F30070002: COLUMBIA	111.7500 111.7500	344,300.00 344,300.00	371,010.00 371,010.00	0.00	26,710.00 26,710.00
381,000.000 LAREDO PETROLEUM INC 516806AD8 5.625% 01/15/2022 DD 01/23/14 KR2F30070002: COLUMBIA	103.3750 103.3750	381,000.00 381,000.00	393,858.75 393,858.75	0.00	12,858.75 12,858.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,600,000.000 LAS VEGAS VLY NV WTR DIST 517840S54 7.013% 06/01/2039 DD 12/23/09 KR2F30010002: PIMCO KR2	111.9740 111.9740	6,600,000.00 6,600,000.00	7,390,284.00 7,390,284.00	0.06	790,284.00 790,284.00
490,000.000 LB-UBS COMMERCIAL MORTGA C1 A4 52108MDH3 5.156% 02/15/2031 DD 01/11/06 KR2F30020002: MANULIFE ASSET MGMT	105.1908 105.1908	541,067.19 541,067.19	515,434.92 515,434.92	0.00	-25,632.27 -25,632.27
267,360.000 LEAF II RECEIVABL 11-2 E2 144A 52177CAG6 5.500% 03/15/2019 DD 10/28/11 KR2F30050002: WATERFALL	97.7275 97.7275	234,574.98 234,574.98	261,284.24 261,284.24	0.00	26,709.26 26,709.26
131,000.000 LEAR CORP 521865AS4 8.125% 03/15/2020 DD 03/26/10 KR2F30020002: MANULIFE ASSET MGMT	107.6250 107.6250	143,608.75 143,608.75	140,988.75 140,988.75	0.00	-2,620.00 -2,620.00
85,000.000 LEAR CORP 521865AV7 5.375% 03/15/2024 DD 03/14/14 KR2F30060002: LOOMIS	102.7500 102.7500	85,000.00 85,000.00	87,337.50 87,337.50	0.00	2,337.50 2,337.50
295,000.000 LEGG MASON INC 524901AR6 5.625% 01/15/2044 DD 01/22/14 KR2F30080002: NISA	108.6971 108.6971	314,231.05 314,231.05	320,656.45 320,656.45	0.00	6,425.40 6,425.40
440,000.000 LENNAR CORP 526057BN3 STEP 11/15/2022 DD 05/15/13 KR2F30060002: LOOMIS	99.5000 99.5000	416,356.25 416,356.25	437,800.00 437,800.00	0.00	21,443.75 21,443.75
1,240,000.000 LEVEL 3 FINANCING INC 527298AR4 9.375% 04/01/2019 DD 10/01/11 KR2F30070002: COLUMBIA	109.7500 109.7500	1,286,500.00 1,286,500.00	1,360,900.00 1,360,900.00	0.01	74,400.00 74,400.00
895,000.000 LEVEL 3 FINANCING INC 527298AU7 8.125% 07/01/2019 DD 01/01/12 KR2F30060002: LOOMIS	109.1250 109.1250	879,402.05 879,402.05	976,668.75 976,668.75	0.01	97,266.70 97,266.70
37,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12 KR2F30070002: COLUMBIA	109.2500 109.2500	37,722.50 37,722.50	40,422.50 40,422.50	0.00	2,700.00 2,700.00



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240,000.000 LEVEL 3 FINANCING INC 144A 527298AX1 6.125% 01/15/2021 DD 11/14/13 KR2F30070002: COLUMBIA	107.1250 107.1250	240,000.00 240,000.00	257,100.00 257,100.00	0.00	17,100.00 17,100.00
122,000.000 LEVEL 3 FINANCING INC 144A 527298AZ6 VAR RT 01/15/2018 DD 11/26/13 KR2F30070002: COLUMBIA	101.7500 101.7500	122,000.00 122,000.00	124,135.00 124,135.00	0.00	2,135.00 2,135.00
530,000.000 LEVEL 3 COMMUNICATIONS INC 52729NBT6 11.875% 02/01/2019 DD 10/01/11 KR2F30070002: COLUMBIA	111.0000 111.0000	562,755.00 562,755.00	588,300.00 588,300.00	0.00	25,545.00 25,545.00
595,000.000 LEVEL 3 COMMUNICATIONS INC 52729NBV1 8.875% 06/01/2019 DD 12/01/12 KR2F30060002: LOOMIS	109.3750 109.3750	593,487.50 593,487.50	650,781.25 650,781.25	0.01	57,293.75 57,293.75
457,000.000 LIFEPOINT HOSPITALS INC 144A 53219LAL3 5.500% 12/01/2021 DD 12/06/13 KR2F30070002: COLUMBIA	104.7500 104.7500	460,690.00 460,690.00	478,707.50 478,707.50	0.00	18,017.50 18,017.50
300,000.000 LIFEPOINT HOSPITALS INC 144A 53219LAL3 5.500% 12/01/2021 DD 12/06/13 KR2F30060002: LOOMIS	104.7500 104.7500	300,000.00 300,000.00	314,250.00 314,250.00	0.00	14,250.00 14,250.00
320,000.000 L BRANDS INC 532716AK3 6.950% 03/01/2033 DD 02/19/03 KR2F30020002: MANULIFE ASSET MGMT	104.7500 104.7500	336,000.00 336,000.00	335,200.00 335,200.00	0.00	-800.00 -800.00
464,000.000 L BRANDS INC 532716AT4 6.625% 04/01/2021 DD 03/25/11 KR2F30070002: COLUMBIA	113.6250 113.6250	489,520.00 489,520.00	527,220.00 527,220.00	0.00	37,700.00 37,700.00
1,218,785.460 LIN TV (12/11) TLB 532778AL1 0.000% 12/21/2018 DD 12/07/11 KR2F30040002: SHENKMAN CAP	100.0000 100.0000	1,206,597.60 1,206,597.60	1,218,785.46 1,218,785.46	0.01	12,187.86 12,187.86
997,500.000 LINEAGE LOGISTICS 3/14 53566NAC8 COV-LITE TL KR2F30040002: SHENKMAN CAP	99.3330 99.3330	992,512.50 992,512.50	990,846.68 990,846.68	0.01	-1,665.82 -1,665.82



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 LISTRINDO CAPITAL BV 144A 536576AC5 6.950% 02/21/2019 DD 02/21/12 KR2F30030002: STONE HARBOR	107.7500 107.7500	150,000.00 150,000.00	161,625.00 161,625.00	0.00	11,625.00 11,625.00
79,070.590 LONG BEACH MORTGAGE LOAN 1 M3 542514CA0 VAR RT 05/25/2032 DD 04/02/02 KR2F30050002: WATERFALL	75.3775 75.3775	37,311.43 37,311.43	59,601.43 59,601.43	0.00	22,290.00 22,290.00
56,361.530 LONG BEACH MORTGAGE LOAN 2 M3 542514CL6 VAR RT 07/25/2032 DD 06/04/02 KR2F30050002: WATERFALL	64.7118 64.7118	27,722.83 27,722.83	36,472.56 36,472.56	0.00	8,749.73 8,749.73
250,000.000 LOS ANGELES CA UNIF SCH DIST 544646XY3 5.755% 07/01/2029 DD 10/15/09 KR2F30080002: NISA	121.3610 121.3610	270,160.00 270,160.00	303,402.50 303,402.50	0.00	33,242.50 33,242.50
475,000.000 LOS ANGELES CA UNIF SCH DIST 544646XZ0 5.750% 07/01/2034 DD 10/15/09 KR2F30080002: NISA	121.7500 121.7500	551,453.20 551,453.20	578,312.50 578,312.50	0.00	26,859.30 26,859.30
1,765,000.000 ALCATEL-LUCENT USA INC 549463AC1 6.500% 01/15/2028 DD 01/09/98 KR2F30060002: LOOMIS	99.0000 99.0000	1,534,200.00 1,534,200.00	1,747,350.00 1,747,350.00	0.01	213,150.00 213,150.00
1,140,000.000 ALCATEL-LUCENT USA INC 549463AE7 6.450% 03/15/2029 DD 03/15/99 KR2F30060002: LOOMIS	99.0000 99.0000	825,331.25 825,331.25	1,128,600.00 1,128,600.00	0.01	303,268.75 303,268.75
48,000.000 VIRGIN MEDIA SEC 55181WAA2 5.375% 04/15/2021 DD 02/22/13 KR2F30070002: COLUMBIA	105.0000 105.0000	49,560.00 49,560.00	50,400.00 50,400.00	0.00	840.00 840.00
915,000.000 LYONDELLBASELL INDUSTRIES NV 552081AD3 6.000% 11/15/2021 DD 05/15/12 KR2F30080002: NISA	119.5755 119.5755	1,043,253.95 1,043,253.95	1,094,115.83 1,094,115.83	0.01	50,861.88 50,861.88
656,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13 KR2F30070002: COLUMBIA	105.5000 105.5000	667,475.00 667,475.00	692,080.00 692,080.00	0.01	24,605.00 24,605.00

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505,000.000 MEG ENERGY CORP 144A 552704AB4 6.375% 01/30/2023 DD 07/19/12 KR2F30060002: LOOMIS	106.2500 106.2500	504,231.25 504,231.25	536,562.50 536,562.50	0.00	32,331.25 32,331.25
80,000.000 MEG ENERGY CORP 144A 552704AB4 6.375% 01/30/2023 DD 07/19/12 KR2F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	80,000.00 80,000.00	85,000.00 85,000.00	0.00	5,000.00 5,000.00
25,000.000 MEG ENERGY CORP 144A 552704AC2 7.000% 03/31/2024 DD 10/01/13 KR2F30060002: LOOMIS	110.2500 110.2500	25,250.00 25,250.00	27,562.50 27,562.50	0.00	2,312.50 2,312.50
157,000.000 MEG ENERGY CORP 144A 552704AC2 7.000% 03/31/2024 DD 10/01/13 KR2F30070002: COLUMBIA	110.2500 110.2500	162,495.00 162,495.00	173,092.50 173,092.50	0.00	10,597.50 10,597.50
410,000.000 MANUFACTURERS & TRADERS TRUST 55279HAA8 1.450% 03/07/2018 DD 03/07/13 KR2F30080002: NISA	99.2537 99.2537	409,803.20 409,803.20	406,940.17 406,940.17	0.00	-2,863.03 -2,863.03
115,000.000 MGM RESORTS INTERNATIONAL 552953BW0 8.625% 02/01/2019 DD 01/17/12 KR2F30020002: MANULIFE ASSET MGMT	119.1250 119.1250	115,000.00 115,000.00	136,993.75 136,993.75	0.00	21,993.75 21,993.75
134,000.000 MGM RESORTS INTERNATIONAL 552953BY6 6.750% 10/01/2020 DD 04/01/13 KR2F30070002: COLUMBIA	111.6250 111.6250	134,000.00 134,000.00	149,577.50 149,577.50	0.00	15,577.50 15,577.50
121,000.000 MGM RESORTS INTERNATIONAL 552953CA7 6.625% 12/15/2021 DD 12/20/12 KR2F30070002: COLUMBIA	111.2500 111.2500	128,485.00 128,485.00	134,612.50 134,612.50	0.00	6,127.50 6,127.50
720,000.000 MGM RESORTS INTERNATIONAL 552953CB5 5.250% 03/31/2020 DD 12/19/13 KR2F30060002: LOOMIS	104.0000 104.0000	720,000.00 720,000.00	748,800.00 748,800.00	0.01	28,800.00 28,800.00
833,000.000 MGM RESORTS INTERNATIONAL 55303QAA8 11.375% 03/01/2018 DD 09/22/09 KR2F30070002: COLUMBIA	130.0000 130.0000	903,613.87 903,613.87	1,082,900.00 1,082,900.00	0.01	179,286.13 179,286.13



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,514,848.000 ML-CFC COMMERCIAL MORTGAG 5 AJ 55312YAH5 VAR RT 08/12/2048 DD 03/01/07 KR2F30050002: WATERFALL	96.5669 96.5669	2,213,430.29 2,213,430.29	2,428,510.75 2,428,510.75	0.02	215,080.46 215,080.46
3,236,208.000 ML-CFC COMMERCIAL 5 AJFL 144A 55312YAR3 VAR RT 08/12/2048 DD 03/14/07 KR2F30050002: WATERFALL	96.4096 96.4096	2,555,188.93 2,555,188.93	3,120,015.19 3,120,015.19	0.03	564,826.26 564,826.26
154,000.000 ML-CFC COMMERCIAL MORTGAG 7 AM 55313KAG6 VAR RT 06/12/2050 DD 06/01/07 KR2F30050002: WATERFALL	103.1001 103.1001	152,267.50 152,267.50	158,774.15 158,774.15	0.00	6,506.65 6,506.65
1,450,000.000 ML-CFC COMMERCIAL 7 AMFL 144A 55313KAQ4 VAR RT 06/12/2050 DD 06/13/07 KR2F30050002: WATERFALL	77.8618 77.8618	1,022,250.00 1,022,250.00	1,128,996.10 1,128,996.10	0.01	106,746.10 106,746.10
972,727.270 MULTIPLAN 3/14 SENIOR TL 55328HAB7 KR2F30040002: SHENKMAN CAP	99.6700 99.6700	970,295.46 970,295.46	969,517.27 969,517.27	0.01	-778.19 -778.19
443,000.000 MPH ACQUISITION HOLDINGS 144A 553331AA7 6.625% 04/01/2022 DD 03/31/14 KR2F30070002: COLUMBIA	104.7500 104.7500	443,000.00 443,000.00	464,042.50 464,042.50	0.00	21,042.50 21,042.50
17,811.520 MT SPOKANE 2004-A LL AA C 144A 55377RAC3 VAR RT 11/15/2026 DD 06/10/04 KR2F30050002: WATERFALL	86.3750 86.3750	15,348.53 15,348.53	15,384.70 15,384.70	0.00	36.17 36.17
460,000.000 PROVINCE OF MANITOBA 563469UD5 3.050% 05/14/2024 DD 05/14/14 KR2F30080002: NISA	100.7017 100.7017	458,390.00 458,390.00	463,227.82 463,227.82	0.00	4,837.82 4,837.82
350,000.000 MARATHON REAL ESTATE 1A B 144A 565853AE8 VAR RT 05/25/2046 DD 05/18/06 KR2F30050002: WATERFALL	87.5625 87.5625	269,062.50 269,062.50	306,468.75 306,468.75	0.00	37,406.25 37,406.25
685,000.000 MARATHON REAL ESTATE 1A G 144A 565853AQ1 VAR RT 05/25/2046 DD 05/18/06 KR2F30050002: WATERFALL	77.9220 77.9220	495,856.25 495,856.25	533,765.70 533,765.70	0.00	37,909.45 37,909.45

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87,000.000 MARKWEST ENERGY PARTNERS LP / 570506AN5 6.500% 08/15/2021 DD 02/24/11 KR2F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	90,045.00 90,045.00	93,960.00 93,960.00	0.00	3,915.00 3,915.00
416,000.000 MARKWEST ENERGY PARTNERS LP / 570506AP0 6.250% 06/15/2022 DD 11/03/11 KR2F30070002: COLUMBIA	109.2500 109.2500	416,628.54 416,628.54	454,480.00 454,480.00	0.00	37,851.46 37,851.46
629,000.000 MARKWEST ENERGY PARTNERS LP / 570506AQ8 5.500% 02/15/2023 DD 08/10/12 KR2F30070002: COLUMBIA	106.5000 106.5000	629,990.25 629,990.25	669,885.00 669,885.00	0.01	39,894.75 39,894.75
174,000.000 MARKWEST ENERGY PARTNERS LP / 570506AR6 4.500% 07/15/2023 DD 01/10/13 KR2F30070002: COLUMBIA	102.0000 102.0000	171,492.50 171,492.50	177,480.00 177,480.00	0.00	5,987.50 5,987.50
885,000.000 MARSH & MCLENNAN COS INC 571748AU6 4.050% 10/15/2023 DD 09/27/13 KR2F30080002: NISA	105.2489 105.2489	900,593.70 900,593.70	931,452.77 931,452.77	0.01	30,859.07 30,859.07
215,000.000 MARSH & MCLENNAN COS INC 571748AV4 3.500% 06/03/2024 DD 05/30/14 KR2F30080002: NISA	99.8644 99.8644	214,585.05 214,585.05	214,708.46 214,708.46	0.00	123.41 123.41
6,600,000.000 MARYLAND ST TRANSPRTN AUTH TRA 574300HY8 5.788% 07/01/2029 DD 12/22/09 KR2F30010002: PIMCO KR2	120.7630 120.7630	6,600,000.00 6,600,000.00	7,970,358.00 7,970,358.00	0.07	1,370,358.00 1,370,358.00
1,405,000.000 MATTEL INC 577081AZ5 2.350% 05/06/2019 DD 05/06/14 KR2F30080002: NISA	100.4567 100.4567	1,403,946.25 1,403,946.25	1,411,416.64 1,411,416.64	0.01	7,470.39 7,470.39
225,000.000 MACY'S RETAIL HOLDINGS INC 577778BD4 7.875% 08/15/2036 DD 08/15/96 KR2F30020002: MANULIFE ASSET MGMT	109.9340 109.9340	237,375.00 237,375.00	247,351.50 247,351.50	0.00	9,976.50 9,976.50
633,782.790 MCGRAW-HILL 3/14 COV-LITE TL 58063VAD5 KR2F30040002: SHENKMAN CAP	101.6250 101.6250	614,773.54 614,773.54	644,081.76 644,081.76	0.01	29,308.22 29,308.22

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995,000.000 MRC 11/13 COV-LITE TL 58123YAC9 KR2F30040002: SHENKMAN CAP	100.5000 100.5000	995,000.00 995,000.00	999,975.00 999,975.00	0.01	4,975.00 4,975.00
675,000.000 MCKESSON CORP 581557BB0 1.292% 03/10/2017 DD 03/10/14 KR2F30080002: NISA	100.2643 100.2643	675,000.00 675,000.00	676,784.03 676,784.03	0.01	1,784.03 1,784.03
355,000.000 MEAD JOHNSON NUTRITION 582839AG1 4.600% 06/01/2044 DD 05/13/14 KR2F30080002: NISA	100.8029 100.8029	356,938.30 356,938.30	357,850.30 357,850.30	0.00	912.00 912.00
2,135,000.000 MECCANICA HOLDINGS USA IN 144A 583491AB1 7.375% 07/15/2039 DD 07/15/09 KR2F30060002: LOOMIS	106.2500 106.2500	2,057,990.55 2,057,990.55	2,268,437.50 2,268,437.50	0.02	210,446.95 210,446.95
60,000.000 MEDIACOM BRDBND LLC/CORP 144A 58446VAK7 5.500% 04/15/2021 DD 03/17/14 KR2F30070002: COLUMBIA	101.2500 101.2500	60,000.00 60,000.00	60,750.00 60,750.00	0.00	750.00 750.00
375,000.000 THE MEN'S WEARHOUSE INC 144A 587118AD2 7.000% 07/01/2022 DD 06/18/14 KR2F30020002: MANULIFE ASSET MGMT	103.5000 103.5000	387,078.75 387,078.75	388,125.00 388,125.00	0.00	1,046.25 1,046.25
130,000.000 MEN'S WEARHOUSE 4/13 TLA 58711PAJ1 KR2F30020002: MANULIFE ASSET MGMT	99.9560 99.9560	128,700.00 128,700.00	129,942.80 129,942.80	0.00	1,242.80 1,242.80
1,488,087.730 MERRILL LYNCH MORTGAGE I C1 A3 589929PU6 VAR RT 11/15/2026 DD 03/01/98 KR2F30010002: PIMCO KR2	105.9471 105.9471	1,610,389.93 1,610,389.93	1,576,585.80 1,576,585.80	0.01	-33,804.13 -33,804.13
106,000.000 MERITAGE HOMES CORP 59001AAN2 7.150% 04/15/2020 DD 04/13/10 KR2F30070002: COLUMBIA	111.5000 111.5000	113,100.94 113,100.94	118,190.00 118,190.00	0.00	5,089.06 5,089.06
255,000.000 MERITAGE HOMES CORP 59001AAQ5 7.000% 04/01/2022 DD 04/10/12 KR2F30070002: COLUMBIA	110.1250 110.1250	258,630.00 258,630.00	280,818.75 280,818.75	0.00	22,188.75 22,188.75

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288,000.000 MERITAGE HOMES CORP 59001AAT9 4.500% 03/01/2018 DD 03/13/13 KR2F30070002: COLUMBIA	102.7500 102.7500	288,000.00 288,000.00	295,920.00 295,920.00	0.00	7,920.00 7,920.00
155,000.000 MERRILL LYNCH & CO INC 5901886X1 VAR RT 12/01/2026 DD 11/27/06 KR2F30020002: MANULIFE ASSET MGMT	87.4303 87.4303	119,350.00 119,350.00	135,516.97 135,516.97	0.00	16,166.97 16,166.97
900,000.000 MERRILL LYNCH & CO INC 59018YJ69 6.400% 08/28/2017 DD 08/28/07 KR2F30010002: PIMCO KR2	114.2279 114.2279	957,852.00 957,852.00	1,028,051.10 1,028,051.10	0.01	70,199.10 70,199.10
64,236.450 MERRILL LYNCH MORTGAGE I 1 2A1 59020UNN1 VAR RT 12/25/2034 DD 11/01/04 KR2F30020002: MANULIFE ASSET MGMT	98.2458 98.2458	63,313.05 63,313.05	63,109.61 63,109.61	0.00	-203.44 -203.44
65,130.120 MERRILL LYNCH MORTGAGE I A2 A2 59020USJ5 VAR RT 02/25/2035 DD 02/01/05 KR2F30020002: MANULIFE ASSET MGMT	100.2454 100.2454	65,822.13 65,822.13	65,289.95 65,289.95	0.00	-532.18 -532.18
117,092.600 MERRILL LYNCH MORTGAGE IN 2 1A 59020UZZ1 VAR RT 10/25/2035 DD 08/01/05 KR2F30020002: MANULIFE ASSET MGMT	98.8035 98.8035	113,287.09 113,287.09	115,691.59 115,691.59	0.00	2,404.50 2,404.50
235,000.000 MERRILL LYNCH MORTGAGE LC1 AM 59022HND0 VAR RT 01/12/2044 DD 12/01/05 KR2F30020002: MANULIFE ASSET MGMT	105.8917 105.8917	252,864.26 252,864.26	248,845.50 248,845.50	0.00	-4,018.76 -4,018.76
285,000.000 MERRILL LYNCH MORTGAGE T C1 A4 59023BAE4 VAR RT 05/12/2039 DD 05/01/06 KR2F30020002: MANULIFE ASSET MGMT	106.7275 106.7275	319,556.25 319,556.25	304,173.38 304,173.38	0.00	-15,382.87 -15,382.87
75,227.190 MERRILL LYNCH MORTGAGE I 3 2A1 59023PAB9 VAR RT 10/25/2036 DD 10/01/06 KR2F30020002: MANULIFE ASSET MGMT	99.0940 99.0940	71,935.99 71,935.99	74,545.63 74,545.63	0.00	2,609.64 2,609.64
265,000.000 METLIFE INC 59156RAP3 6.400% 12/15/2066 DD 12/21/06 KR2F30020002: MANULIFE ASSET MGMT	111.7500 111.7500	250,673.04 250,673.04	296,137.50 296,137.50	0.00	45,464.46 45,464.46

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475,000.000 METLIFE INC 59156RBG2 4.875% 11/13/2043 DD 11/13/13 KR2F30080002: NISA	108.1340 108.1340	491,848.25 491,848.25	513,636.50 513,636.50	0.00	21,788.25 21,788.25
141,000.000 MICHAELS STORES INC 144A 594087AT5 5.875% 12/15/2020 DD 12/19/13 KR2F30070002: COLUMBIA	102.2500 102.2500	141,000.00 141,000.00	144,172.50 144,172.50	0.00	3,172.50 3,172.50
540,000.000 MICRON TECHNOLOGY INC 144A 595112AZ6 5.875% 02/15/2022 DD 02/10/14 KR2F30020002: MANULIFE ASSET MGMT	107.2500 107.2500	562,388.75 562,388.75	579,150.00 579,150.00	0.00	16,761.25 16,761.25
637,000.000 MID OCEAN CBO 2000- 1A A2 144A 59541AAB5 7.725% 01/15/2036 DD 01/08/01 KR2F30050002: WATERFALL	38.2370 38.2370	196,789.38 196,789.38	243,569.69 243,569.69	0.00	46,780.31 46,780.31
1,762,243.000 MID OCEAN CBO 2000 1A A2L 144A 59541AAC3 VAR RT 01/15/2036 DD 01/08/01 KR2F30050002: WATERFALL	13.5000 13.5000	194,503.62 194,503.62	237,902.81 237,902.81	0.00	43,399.19 43,399.19
239,216.270 MID-STATE CAPITAL CO 1 M2 144A 59548PAC3 6.742% 10/15/2040 DD 10/01/06 KR2F30050002: WATERFALL	104.7155 104.7155	182,282.80 182,282.80	250,496.51 250,496.51	0.00	68,213.71 68,213.71
607,901.970 MID-STATE CAPITAL COR 1 B 144A 59548PAD1 8.311% 10/15/2040 DD 10/01/06 KR2F30050002: WATERFALL	94.8160 94.8160	528,388.38 528,388.38	576,388.33 576,388.33	0.00	47,999.95 47,999.95
253,245.070 MID-STATE TRUST X 10 B 59549RAE4 7.540% 02/15/2036 DD 11/09/01 KR2F30050002: WATERFALL	107.4991 107.4991	228,443.39 228,443.39	272,236.17 272,236.17	0.00	43,792.78 43,792.78
77,426.940 MID-STATE TRUST XI 11 B 59549WAD5 8.221% 07/15/2038 DD 06/15/03 KR2F30050002: WATERFALL	106.2091 106.2091	76,652.66 76,652.66	82,234.46 82,234.46	0.00	5,581.80 5,581.80
280,000.000 MIDAMERICAN ENERGY HOLDINGS CO 59562VBD8 5.150% 11/15/2043 DD 11/08/13 KR2F30080002: NISA	112.1187 112.1187	275,284.80 275,284.80	313,932.36 313,932.36	0.00	38,647.56 38,647.56

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583,000.000 MIDOCEAN CREDIT 13-2A E 144A 59802TAA0 VAR RT 01/29/2025 DD 01/29/14 KR2F30050002: WATERFALL	92.0000 92.0000	533,445.00 533,445.00	536,360.00 536,360.00	0.00	2,915.00 2,915.00
3,500,000.000 MISSOURI ST JT MUNI ELEC UTILI 606092ET7 6.890% 01/01/2042 DD 12/17/09 KR2F30010002: PIMCO KR2	122.4940 122.4940	3,509,105.00 3,509,105.00	4,287,290.00 4,287,290.00	0.04	778,185.00 778,185.00
2,820,000.000 MIZUHO BANK LTD 144A 60688XAC4 2.450% 04/16/2019 DD 04/16/14 KR2F30080002: NISA	100.9691 100.9691	2,824,834.70 2,824,834.70	2,847,328.62 2,847,328.62	0.02	22,493.92 22,493.92
493,750.000 MONEYGRAM PAYMENT 3/13 TL 60935QAF3 0.000% 03/27/2020 DD 03/26/13 KR2F30040002: SHENKMAN CAP	98.5630 98.5630	493,754.95 493,754.95	486,654.81 486,654.81	0.00	-7,100.14 -7,100.14
392,000.000 MONITRONICS INTERNATIONAL INC 609453AG0 9.125% 04/01/2020 DD 03/23/12 KR2F30070002: COLUMBIA	106.7500 106.7500	404,250.00 404,250.00	418,460.00 418,460.00	0.00	14,210.00 14,210.00
620,000.000 MONSANTO CO 61166WAP6 4.400% 07/15/2044 DD 07/01/14 KR2F30080002: NISA	100.2196 100.2196	615,083.40 615,083.40	621,361.52 621,361.52	0.01	6,278.12 6,278.12
392,000.000 MORGAN STANLEY CAPITAL I HQ7 E 617451BW8 VAR RT 11/14/2042 DD 11/01/05 KR2F30050002: WATERFALL	83.9188 83.9188	341,040.00 341,040.00	328,961.70 328,961.70	0.00	-12,078.30 -12,078.30
234,871.590 MORGAN STANLEY CAPITAL HQ7 A4 617451CL1 VAR RT 11/14/2042 DD 11/01/05 KR2F30020002: MANULIFE ASSET MGMT	103.7052 103.7052	258,817.48 258,817.48	243,574.05 243,574.05	0.00	-15,243.43 -15,243.43
1,590,000.000 MORGAN STANLEY 61747WAL3 5.500% 07/28/2021 DD 07/28/11 KR2F30080002: NISA	114.8827 114.8827	1,812,861.30 1,812,861.30	1,826,634.93 1,826,634.93	0.02	13,773.63 13,773.63
500,000.000 MORGAN STANLEY 61747YCE3 6.000% 04/28/2015 DD 04/28/08 KR2F30010002: PIMCO KR2	104.6507 104.6507	519,385.00 519,385.00	523,253.50 523,253.50	0.00	3,868.50 3,868.50



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255,000.000 MORGAN STANLEY CAPITAL IQ13 A4 61753JAE9 5.364% 03/15/2044 DD 03/01/07 KR2F30020002: MANULIFE ASSET MGMT	109.2323 109.2323	294,863.67 294,863.67	278,542.37 278,542.37	0.00	-16,321.30 -16,321.30
1,786,105.140 MORGAN STANLEY R GG10 A4A 144A 61758FAA0 VAR RT 08/12/2045 DD 06/01/09 KR2F30080002: NISA	110.4431 110.4431	1,984,249.49 1,984,249.49	1,972,629.89 1,972,629.89	0.02	-11,619.60 -11,619.60
660,000.000 MOTIVA ENTERPRISES LLC 144A 61980AAC7 5.750% 01/15/2020 DD 01/11/10 KR2F30080002: NISA	113.6587 113.6587	756,947.40 756,947.40	750,147.42 750,147.42	0.01	-6,799.98 -6,799.98
892,243.450 MT SPOKANE 2007-A LL AA E 144A 624736AC8 VAR RT 12/15/2034 DD 08/31/07 KR2F30050002: WATERFALL	99.0000 99.0000	490,733.91 490,733.91	883,321.02 883,321.02	0.01	392,587.11 392,587.11
256,434.640 MT SPOKANE 2007-A AA CERT 144A 624736AD6 VAR RT 12/15/2034 DD 08/31/07 KR2F30050002: WATERFALL	100.0000 100.0000	66,031.92 66,031.92	256,434.64 256,434.64	0.00	190,402.72 190,402.72
1,750,000.000 MYLAN INC/PA 144A 628530AL1 7.875% 07/15/2020 DD 05/19/10 KR2F30080002: NISA	110.6859 110.6859	2,019,349.75 2,019,349.75	1,937,003.25 1,937,003.25	0.02	-82,346.50 -82,346.50
127,000.000 NCR ESCROW CORP 144A 628865AA5 5.875% 12/15/2021 DD 12/19/13 KR2F30070002: COLUMBIA	105.5000 105.5000	127,000.00 127,000.00	133,985.00 133,985.00	0.00	6,985.00 6,985.00
750,000.000 NCR ESCROW CORP 144A 628865AC1 6.375% 12/15/2023 DD 12/19/13 KR2F30040002: SHENKMAN CAP	108.5000 108.5000	750,000.00 750,000.00	813,750.00 813,750.00	0.01	63,750.00 63,750.00
330,000.000 NCR ESCROW CORP 144A 628865AC1 6.375% 12/15/2023 DD 12/19/13 KR2F30070002: COLUMBIA	108.5000 108.5000	334,024.48 334,024.48	358,050.00 358,050.00	0.00	24,025.52 24,025.52
2,083,878.910 NCUA GUARANTEED NOTES TR R2 1A 62888UAA8 VAR RT 11/06/2017 DD 11/17/10 KR2F30080002: NISA	100.2169 100.2169	2,090,815.02 2,090,815.02	2,088,398.84 2,088,398.84	0.02	-2,416.18 -2,416.18

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9,942,054.180 NCUA GUARANTEED NOTES TR R1 1A 62888VAA6 VAR RT 10/07/2020 DD 10/27/10 KR2F30010002: PIMCO KR2	100.5378 100.5378	9,942,054.18 9,942,054.18	9,995,522.55 9,995,522.55	0.08	53,468.37 53,468.37
1,865,000.000 NCUA GUARANTEED NOTES TR C1 A2 62888XAB0 2.900% 10/29/2020 DD 11/10/10 KR2F30080002: NISA	103.7824 103.7824	1,848,102.72 1,848,102.72	1,935,541.76 1,935,541.76	0.02	87,439.04 87,439.04
6,213,288.260 NCUA GUARANTEED NOTES T C1 APT 62888XAC8 2.650% 10/29/2020 DD 11/10/10 KR2F30080002: NISA	102.6476 102.6476	6,185,674.51 6,185,674.51	6,377,791.28 6,377,791.28	0.05	192,116.77 192,116.77
2,000,000.000 NCUA GUARANTEED NOTES 62889KAC5 2.350% 06/12/2017 DD 06/16/11 KR2F30080002: NISA	104.2900 104.2900	1,998,560.00 1,998,560.00	2,085,800.00 2,085,800.00	0.02	87,240.00 87,240.00
3,505,000.000 NCUA GUARANTEED NOTES 62889KAE1 3.450% 06/12/2021 DD 06/16/11 KR2F30080002: NISA	107.5500 107.5500	3,492,382.00 3,492,382.00	3,769,627.50 3,769,627.50	0.03	277,245.50 277,245.50
750,000.000 NGL ENERGY PARTNERS LP / 144A 62913TAA0 6.875% 10/15/2021 DD 10/16/13 KR2F30040002: SHENKMAN CAP	106.5000 106.5000	750,000.00 750,000.00	798,750.00 798,750.00	0.01	48,750.00 48,750.00
260,000.000 NGL ENRGY PART LP/FIN CO 144A 62913TAD4 5.125% 07/15/2019 DD 07/09/14 KR2F30060002: LOOMIS	100.2500 100.2500	260,000.00 260,000.00	260,650.00 260,650.00	0.00	650.00 650.00
515,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13 KR2F30020002: MANULIFE ASSET MGMT	108.2500 108.2500	530,998.75 530,998.75	557,487.50 557,487.50	0.00	26,488.75 26,488.75
160,000.000 NRG ENERGY INC 144A 629377BV3 6.250% 07/15/2022 DD 01/27/14 KR2F30020002: MANULIFE ASSET MGMT	106.5000 106.5000	160,000.00 160,000.00	170,400.00 170,400.00	0.00	10,400.00 10,400.00
738,000.000 NRG ENERGY INC 144A 629377BV3 6.250% 07/15/2022 DD 01/27/14 KR2F30070002: COLUMBIA	106.5000 106.5000	738,000.00 738,000.00	785,970.00 785,970.00	0.01	47,970.00 47,970.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 NRG ENERGY INC 144A 629377BX9 6.250% 05/01/2024 DD 04/21/14 KR2F30020002: MANULIFE ASSET MGMT	104.5000 104.5000	210,000.00 210,000.00	219,450.00 219,450.00	0.00	9,450.00 9,450.00
519,956.440 N-STAR REL CDO IV LT 4A A 144A 62939WAA3 VAR RT 07/27/2040 DD 06/14/05 KR2F30050002: WATERFALL	97.2198 97.2198	493,958.63 493,958.63	505,500.49 505,500.49	0.00	11,541.86 11,541.86
790,000.000 NVR INC 62944TAE5 3.950% 09/15/2022 DD 09/10/12 KR2F30080002: NISA	100.7737 100.7737	813,028.50 813,028.50	796,112.23 796,112.23	0.01	-16,916.27 -16,916.27
613,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAM0 5.750% 02/15/2021 DD 02/14/13 KR2F30070002: COLUMBIA	105.1250 105.1250	622,585.00 622,585.00	644,416.25 644,416.25	0.01	21,831.25 21,831.25
845,000.000 NABISCO INC 629527AU6 7.550% 06/15/2015 DD 06/15/95 KR2F30080002: NISA	106.6368 106.6368	1,015,504.10 1,015,504.10	901,080.96 901,080.96	0.01	-114,423.14 -114,423.14
735,000.000 NATIONAL CITY BANK/CLEVELAND O 63534PAG2 5.800% 06/07/2017 DD 06/07/07 KR2F30080002: NISA	112.6967 112.6967	786,827.10 786,827.10	828,320.75 828,320.75	0.01	41,493.65 41,493.65
885,000.000 NATIONAL CITY BANK OF INDIANA 63536SAA7 4.250% 07/01/2018 DD 06/19/03 KR2F30080002: NISA	108.5234 108.5234	738,792.55 738,792.55	960,432.09 960,432.09	0.01	221,639.54 221,639.54
292,276.000 NATIONAL COLLEGIATE STUDE 1 B1 63543PAS5 VAR RT 06/01/2039 DD 06/10/04 KR2F30050002: WATERFALL	51.0000 51.0000	99,739.19 99,739.19	149,060.76 149,060.76	0.00	49,321.57 49,321.57
495,001.730 NATIONAL FINANCIAL 6/13 63607NAK0 COV-LITE TLB KR2F30040002: SHENKMAN CAP	100.4500 100.4500	490,051.72 490,051.72	497,229.24 497,229.24	0.00	7,177.52 7,177.52
114,011.540 NATIONAL MENTOR 1/14 TLB 63689EAE5 KR2F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	113,726.51 113,726.51	114,581.60 114,581.60	0.00	855.09 855.09



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
391,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAE0 9.625% 05/01/2019 DD 05/01/13 KR2F30020002: MANULIFE ASSET MGMT	111.5000 111.5000	405,213.75 405,213.75	435,965.00 435,965.00	0.00	30,751.25 30,751.25
75,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAH3 7.875% 10/01/2020 DD 04/01/13 KR2F30020002: MANULIFE ASSET MGMT	105.1250 105.1250	75,112.50 75,112.50	78,843.75 78,843.75	0.00	3,731.25 3,731.25
631,230.680 NATIONAL VISION 3/14 COV-LITE 63909DAB7 TL KR2F30040002: SHENKMAN CAP	98.8750 98.8750	624,918.37 624,918.37	624,129.33 624,129.33	0.01	-789.04 -789.04
165,000.000 NAVIOS MARITIME HOLDINGS INC / 639365AF2 8.125% 02/15/2019 DD 08/15/11 KR2F30020002: MANULIFE ASSET MGMT	105.1250 105.1250	123,750.00 123,750.00	173,456.25 173,456.25	0.00	49,706.25 49,706.25
110,000.000 NBCUNIVERSAL MEDIA LLC 63946BAF7 6.400% 04/30/2040 DD 04/30/11 KR2F30080002: NISA	128.2048 128.2048	128,620.80 128,620.80	141,025.28 141,025.28	0.00	12,404.48 12,404.48
42,000.000 JO-ANN STORES INC 144A 639888AA4 8.125% 03/15/2019 DD 03/18/11 KR2F30070002: COLUMBIA	102.5000 102.5000	40,586.73 40,586.73	43,050.00 43,050.00	0.00	2,463.27 2,463.27
1,243,757.810 NEIMAN MARCUS 3/14 COV-LITE TL 64021SAC3 KR2F30040002: SHENKMAN CAP	99.7310 99.7310	1,237,539.02 1,237,539.02	1,240,412.10 1,240,412.10	0.01	2,873.08 2,873.08
885,000.000 NETAPP INC 64110DAE4 3.375% 06/15/2021 DD 06/05/14 KR2F30080002: NISA	100.1662 100.1662	882,194.55 882,194.55	886,470.87 886,470.87	0.01	4,276.32 4,276.32
825,000.000 NEVADA POWER CO 641423BW7 6.500% 08/01/2018 DD 07/30/08 KR2F30080002: NISA	118.2379 118.2379	1,019,155.50 1,019,155.50	975,462.68 975,462.68	0.01	-43,692.82 -43,692.82
700,000.000 NEW JERSEY ST TURNPIKE AUTH 646139X83 7.102% 01/01/2041 DD 12/15/10 KR2F30080002: NISA	140.1810 140.1810	933,527.00 933,527.00	981,267.00 981,267.00	0.01	47,740.00 47,740.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
475,000.000 NEW YORK CITY NY TRANSITIONAL 64971M4P4 5.508% 08/01/2037 DD 08/16/10 KR2F30080002: NISA	120.2490 120.2490	452,660.75 452,660.75	571,182.75 571,182.75	0.00	118,522.00 118,522.00
805,000.000 NEW YORK ST URBAN DEV CORP REV 650035TD0 5.770% 03/15/2039 DD 12/01/09 KR2F30080002: NISA	120.0520 120.0520	792,513.03 792,513.03	966,418.60 966,418.60	0.01	173,905.57 173,905.57
185,000.000 NEW YORK ST URBAN DEV CORP REV 650035VB1 5.838% 03/15/2040 DD 12/08/10 KR2F30080002: NISA	122.2590 122.2590	232,326.70 232,326.70	226,179.15 226,179.15	0.00	-6,147.55 -6,147.55
750,000.000 NEWPAGE 2/14 TLB 651714AW7 KR2F30040002: SHENKMAN CAP	100.1250 100.1250	750,000.00 750,000.00	750,937.50 750,937.50	0.01	937.50 937.50
858,000.000 NIELSEN FINANCE LLC / NIELSEN 65409QBA9 4.500% 10/01/2020 DD 04/01/13 KR2F30070002: COLUMBIA	100.7500 100.7500	857,537.50 857,537.50	864,435.00 864,435.00	0.01	6,897.50 6,897.50
252,000.000 NIELSEN FINANCE LLC/CO 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14 KR2F30070002: COLUMBIA	100.7500 100.7500	252,945.00 252,945.00	253,890.00 253,890.00	0.00	945.00 945.00
316,000.000 NIELSEN CO LUXEMBOURG SAR 144A 65410CAA8 5.500% 10/01/2021 DD 09/27/13 KR2F30070002: COLUMBIA	103.2500 103.2500	316,000.00 316,000.00	326,270.00 326,270.00	0.00	10,270.00 10,270.00
460,000.000 NISOURCE FINANCE CORP 65473QBB8 5.250% 02/15/2043 DD 06/14/12 KR2F30080002: NISA	107.7132 107.7132	459,374.40 459,374.40	495,480.72 495,480.72	0.00	36,106.32 36,106.32
380,000.000 NISOURCE FINANCE CORP 65473QBD4 5.650% 02/01/2045 DD 10/10/13 KR2F30020002: MANULIFE ASSET MGMT	112.5925 112.5925	412,366.20 412,366.20	427,851.50 427,851.50	0.00	15,485.30 15,485.30
425,000.000 STATOIL ASA 656531AD2 7.150% 11/15/2025 DD 11/15/95 KR2F30080002: NISA	134.3622 134.3622	490,985.50 490,985.50	571,039.35 571,039.35	0.00	80,053.85 80,053.85



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
436,000.000 NORTEK INC 656559BQ3 8.500% 04/15/2021 DD 10/15/11 KR2F30070002: COLUMBIA	110.5000 110.5000	469,086.30 469,086.30	481,780.00 481,780.00	0.00	12,693.70 12,693.70
1,000,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14 KR2F30040002: SHENKMAN CAP	103.0000 103.0000	1,000,000.00 1,000,000.00	1,030,000.00 1,030,000.00	0.01	30,000.00 30,000.00
2,643,924.320 NORTHWEST AIRLINES 2007-1 CLAS 667294BE1 7.027% 05/01/2021 DD 10/10/07 KR2F30010002: PIMCO KR2	115.0000 115.0000	2,643,924.32 2,643,924.32	3,040,512.97 3,040,512.97	0.03	396,588.65 396,588.65
330,000.000 NORTHWESTERN UNIVERSITY 668444AC6 4.643% 12/01/2044 DD 10/29/13 KR2F30080002: NISA	109.0231 109.0231	330,000.00 330,000.00	359,776.23 359,776.23	0.00	29,776.23 29,776.23
109,000.000 NOVA CHEMICALS CORP 144A 66977WAN9 5.250% 08/01/2023 DD 07/30/13 KR2F30070002: COLUMBIA	109.2500 109.2500	118,401.25 118,401.25	119,082.50 119,082.50	0.00	681.25 681.25
754,059.940 NOVASTAR MORTGAGE FUNDING 3 A1 66987XCQ6 VAR RT 12/25/2033 DD 09/16/03 KR2F30010002: PIMCO KR2	95.2721 95.2721	652,497.52 652,497.52	718,408.74 718,408.74	0.01	65,911.22 65,911.22
547,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12 KR2F30070002: COLUMBIA	103.5000 103.5000	552,987.02 552,987.02	566,145.00 566,145.00	0.00	13,157.98 13,157.98
1,065,000.000 NUCOR CORP 670346AM7 4.000% 08/01/2023 DD 07/29/13 KR2F30080002: NISA	103.6083 103.6083	1,064,211.90 1,064,211.90	1,103,428.40 1,103,428.40	0.01	39,216.50 39,216.50
695,769.230 NUMERICABLE / YPSO 4/14 (USD) 67053NAB0 TLB2 KR2F30040002: SHENKMAN CAP	100.5780 100.5780	688,811.54 688,811.54	699,790.78 699,790.78	0.01	10,979.24 10,979.24
804,230.770 NUMERICABLE / YPSO 4/14 (USD) 67053NAC8 TLB1 KR2F30040002: SHENKMAN CAP	100.5780 100.5780	796,188.46 796,188.46	808,879.22 808,879.22	0.01	12,690.76 12,690.76



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
282,000.000 NUMERICABLE GROUP SA 144A 67054LAA5 4.875% 05/15/2019 DD 05/08/14 KR2F30070002: COLUMBIA	102.6250 102.6250	282,000.00 282,000.00	289,402.50 289,402.50	0.00	7,402.50 7,402.50
697,000.000 NUMERICABLE GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14 KR2F30070002: COLUMBIA	104.0000 104.0000	697,000.00 697,000.00	724,880.00 724,880.00	0.01	27,880.00 27,880.00
472,075.000 NUVEEN INVESTMENTS 4/13 2ND 67073EAP5 LIEN TL KR2F30070002: COLUMBIA	100.8390 100.8390	466,303.31 466,303.31	476,035.71 476,035.71	0.00	9,732.40 9,732.40
1,745,000.000 OGX AUSTRIA GMBH 144A 670849AA6 8.500% 06/01/2018 DD 06/03/11 KR2F30060002: LOOMIS	6.0000 6.0000	1,609,286.59 1,609,286.59	104,700.00 104,700.00	0.00	-1,504,586.59 -1,504,586.59
362,092.120 OAKWOOD MORTGAGE INVESTOR D A1 67087TAQ4 VAR RT 11/15/2029 DD 08/01/99 KR2F30050002: WATERFALL	97.6809 97.6809	347,607.86 347,607.86	353,694.84 353,694.84	0.00	6,086.98 6,086.98
1,800,000.000 OGX AUSTRIA GMBH 144A 67089WAA0 8.375% 04/01/2022 DD 03/30/12 KR2F30060002: LOOMIS	5.7500 5.7500	1,559,500.00 1,559,500.00	103,500.00 103,500.00	0.00	-1,456,000.00 -1,456,000.00
522,000.000 NUVEEN INVESTMENTS INC 144A 67090FAG1 9.500% 10/15/2020 DD 09/19/12 KR2F30070002: COLUMBIA	118.5000 118.5000	524,573.91 524,573.91	618,570.00 618,570.00	0.01	93,996.09 93,996.09
55,000.000 OFFICE CHERIFIEN DES PHO 144A 67091TAA3 5.625% 04/25/2024 DD 04/25/14 KR2F30030002: STONE HARBOR	104.8750 104.8750	54,482.45 54,482.45	57,681.25 57,681.25	0.00	3,198.80 3,198.80
442,000.000 OAK HILL CREDIT 14-10A E 144A 67106KAA5 VAR RT 07/20/2026 DD 06/30/14 KR2F30050002: WATERFALL	93.7000 93.7000	414,154.00 414,154.00	414,154.00 414,154.00	0.00	0.00 0.00
449,165.000 OZLM FUNDING LTD 13-4A D 144A 67108HAA0 VAR RT 07/22/2025 DD 06/27/13 KR2F30050002: WATERFALL	89.6445 89.6445	417,903.12 417,903.12	402,651.72 402,651.72	0.00	-15,251.40 -15,251.40



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,190,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11 KR2F30070002: COLUMBIA	107.5000 107.5000	1,206,333.75 1,206,333.75	1,279,250.00 1,279,250.00	0.01	72,916.25 72,916.25
667,000.000 OASIS PETROLEUM INC 144A 674215AF5 6.875% 03/15/2022 DD 09/24/13 KR2F30070002: COLUMBIA	109.0000 109.0000	667,000.00 667,000.00	727,030.00 727,030.00	0.01	60,030.00 60,030.00
487.500 OCWEN FINANCIAL 1/13 TLB 67574GAF6 0.000% 02/15/2018 DD 01/28/13 KR2F30020002: MANULIFE ASSET MGMT	100.5420 100.5420	493.74 493.74	490.14 490.14	0.00	-3.60 -3.60
175,000.000 ODEBRECHT DRILLING NORBE 144A 675757AA6 6.350% 06/30/2021 DD 11/18/10 KR2F30030002: STONE HARBOR	107.5000 107.5000	179,375.00 179,375.00	188,125.00 188,125.00	0.00	8,750.00 8,750.00
120,000.000 ODEBRECHT FINANCE LTD 144A 675758AF3 7.500% 09/29/2049 DD 09/14/10 KR2F30020002: MANULIFE ASSET MGMT	103.1250 103.1250	124,500.00 124,500.00	123,750.00 123,750.00	0.00	-750.00 -750.00
245,000.000 ODEBRECHT FINANCE LTD 144A 675758AJ5 7.125% 06/26/2042 DD 06/26/12 KR2F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	255,202.70 255,202.70	264,600.00 264,600.00	0.00	9,397.30 9,397.30
1,200,000.000 ODEBRECHT FINANCE LTD 144A 675758AL0 4.375% 04/25/2025 DD 04/25/13 KR2F30060002: LOOMIS	98.7500 98.7500	1,058,750.00 1,058,750.00	1,185,000.00 1,185,000.00	0.01	126,250.00 126,250.00
34,374.820 OMAHA LLC 1A D 144A 682044AB8 VAR RT 05/15/2040 DD 02/12/08 KR2F30050002: WATERFALL	98.1250 98.1250	26,812.36 26,812.36	33,730.29 33,730.29	0.00	6,917.93 6,917.93
1,003,201.930 OMAHA LLC 1A CTFS 144A 682044AC6 VAR RT 05/15/2040 DD 02/12/08 KR2F30050002: WATERFALL	96.5000 96.5000	601,921.15 601,921.15	968,089.86 968,089.86	0.01	366,168.71 366,168.71
615,000.000 ONCOR ELECTRIC DELIVERY CO LLC 68233JAR5 4.100% 06/01/2022 DD 05/18/12 KR2F30080002: NISA	107.5036 107.5036	636,336.19 636,336.19	661,147.14 661,147.14	0.01	24,810.95 24,810.95



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
880,000.000 ONCOR ELECTRIC DELIVERY 144A 68233JAW4 2.150% 06/01/2019 DD 05/13/14 KR2F30080002: NISA	100.0927 100.0927	879,076.00 879,076.00	880,815.76 880,815.76	0.01	1,739.76 1,739.76
425,000.000 ONTARIO (PROVINCE OF) 68323ACT9 3.200% 05/16/2024 DD 05/16/14 KR2F30080002: NISA	100.8665 100.8665	424,422.00 424,422.00	428,682.63 428,682.63	0.00	4,260.63 4,260.63
294,262.500 ONE CALL MEDICAL COV-LT TL 68347RAC3 KR2F30020002: MANULIFE ASSET MGMT	100.1560 100.1560	293,215.12 293,215.12	294,721.55 294,721.55	0.00	1,506.43 1,506.43
122,493.130 OPTEUM MORTGAGE ACCEPTA 4 1APT 68383NCA9 VAR RT 11/25/2035 DD 08/25/05 KR2F30020002: MANULIFE ASSET MGMT	95.0308 95.0308	111,621.86 111,621.86	116,406.20 116,406.20	0.00	4,784.34 4,784.34
535,000.000 ORACLE CORP 68389XAP0 2.500% 10/15/2022 DD 10/25/12 KR2F30080002: NISA	95.6723 95.6723	534,347.30 534,347.30	511,846.81 511,846.81	0.00	-22,500.49 -22,500.49
175,000.000 OREGON ST 68607LXQ5 5.892% 06/01/2027 DD 10/31/03 KR2F30080002: NISA	123.3540 123.3540	183,860.25 183,860.25	215,869.50 215,869.50	0.00	32,009.25 32,009.25
450,000.000 OUTERWALL INC 144A 690070AB3 5.875% 06/15/2021 DD 06/09/14 KR2F30020002: MANULIFE ASSET MGMT	100.7500 100.7500	450,000.00 450,000.00	453,375.00 453,375.00	0.00	3,375.00 3,375.00
280,000.000 OVERSEA-CHINESE BANKING 144A 69033CAB5 VAR RT 10/15/2024 DD 04/15/14 KR2F30020002: MANULIFE ASSET MGMT	101.7449 101.7449	278,320.00 278,320.00	284,885.72 284,885.72	0.00	6,565.72 6,565.72
470,000.000 OWENSBORO KY WTR REVENUE 691106GS1 1.750% 09/15/2015 DD 07/01/14 KR2F90010002: CASH ACCOUNT KR2	101.6870 101.6870	477,905.40 477,905.40	477,928.90 477,928.90	0.00	23.50 23.50
355,000.000 OXFORD FINANCE LLC / OXFO 144A 69144UAA3 7.250% 01/15/2018 DD 01/22/13 KR2F30060002: LOOMIS	105.0000 105.0000	355,000.00 355,000.00	372,750.00 372,750.00	0.00	17,750.00 17,750.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
395,000.000 PNC FUNDING CORP 693476BB8 5.625% 02/01/2017 DD 02/08/07 KR2F30080002: NISA	110.6029 110.6029	431,191.32 431,191.32	436,881.46 436,881.46	0.00	5,690.14 5,690.14
1,650,000.000 PQ CORP 144A 693522AD6 8.750% 05/01/2018 DD 11/08/12 KR2F30070002: COLUMBIA	108.6250 108.6250	1,666,720.00 1,666,720.00	1,792,312.50 1,792,312.50	0.02	125,592.50 125,592.50
760,000.000 PNC BANK NA 69353RDD7 2.250% 07/02/2019 DD 06/20/14 KR2F30080002: NISA	100.5337 100.5337	757,628.80 757,628.80	764,056.12 764,056.12	0.01	6,427.32 6,427.32
24,000.000 PERUSAHAAN GAS NEGARA PER 144A 69367PAA4 5.125% 05/16/2024 DD 05/16/14 KR2F30030002: STONE HARBOR	99.1250 99.1250	23,768.88 23,768.88	23,790.00 23,790.00	0.00	21.12 21.12
100,000.000 ADARO INDONESIA PT 144A 69368KAA4 7.625% 10/22/2019 DD 10/22/09 KR2F30030002: STONE HARBOR	105.0000 105.0000	107,000.00 107,000.00	105,000.00 105,000.00	0.00	-2,000.00 -2,000.00
400,000.000 PERTAMINA PERSERO PT 144A 69370PAA9 6.450% 05/30/2044 DD 05/30/14 KR2F30020002: MANULIFE ASSET MGMT	99.2500 99.2500	402,016.00 402,016.00	397,000.00 397,000.00	0.00	-5,016.00 -5,016.00
404,000.000 PACIFIC DRILLING SA 144A 69419BAA3 5.375% 06/01/2020 DD 06/03/13 KR2F30070002: COLUMBIA	98.0000 98.0000	405,330.77 405,330.77	395,920.00 395,920.00	0.00	-9,410.77 -9,410.77
217,000.000 PACIFIC RUBIALES ENERGY C 144A 69480UAF4 5.125% 03/28/2023 DD 03/28/13 KR2F30030002: STONE HARBOR	99.2500 99.2500	212,750.00 212,750.00	215,372.50 215,372.50	0.00	2,622.50 2,622.50
800,000.000 PACIFIC RUBIALES ENERGY C 144A 69480UAH0 5.375% 01/26/2019 DD 11/26/13 KR2F30060002: LOOMIS	104.2500 104.2500	800,000.00 800,000.00	834,000.00 834,000.00	0.01	34,000.00 34,000.00
400,000.000 PALOMAR CA CMNTY CLG DIST 697511BZ5 7.194% 08/01/2045 DD 11/12/10 KR2F30010002: PIMCO KR2	113.5000 113.5000	400,000.00 400,000.00	454,000.00 454,000.00	0.00	54,000.00 54,000.00



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,222,126.560 PAR PHARMACEUTICAL 2/14 TLB2 69888DAJ2 KR2F30040002: SHENKMAN CAP	99.8040 99.8040	1,209,905.29 1,209,905.29	1,219,731.19 1,219,731.19	0.01	9,825.90 9,825.90
75,000.000 PARKER DRILLING CO 144A 701081AW1 6.750% 07/15/2022 DD 01/22/14 KR2F30060002: LOOMIS	104.0000 104.0000	75,000.00 75,000.00	78,000.00 78,000.00	0.00	3,000.00 3,000.00
755,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AA3 7.500% 02/15/2022 DD 02/05/14 KR2F30070002: COLUMBIA	106.7500 106.7500	780,173.75 780,173.75	805,962.50 805,962.50	0.01	25,788.75 25,788.75
750,000.000 PARTY CITY 2/14 COV-LITE TL 70215EAF0 KR2F30040002: SHENKMAN CAP	99.3280 99.3280	748,125.00 748,125.00	744,960.00 744,960.00	0.01	-3,165.00 -3,165.00
325,000.000 PEMEX PROJECT FUNDING MASTER T 706451BG5 6.625% 06/15/2035 DD 12/15/05 KR2F30080002: NISA	117.7500 117.7500	366,437.50 366,437.50	382,687.50 382,687.50	0.00	16,250.00 16,250.00
210,000.000 PENN NATIONAL GAMING INC 144A 707569AP4 5.875% 11/01/2021 DD 10/30/13 KR2F30070002: COLUMBIA	94.5000 94.5000	210,000.00 210,000.00	198,450.00 198,450.00	0.00	-11,550.00 -11,550.00
650,000.000 PENNSYLVANIA ELECTRIC CO 708696BU2 6.050% 09/01/2017 DD 08/30/07 KR2F30010002: PIMCO KR2	113.3910 113.3910	648,069.50 648,069.50	737,041.50 737,041.50	0.01	88,972.00 88,972.00
3,650,000.000 PENNSYLVANIA ST ECON DEV FING 70869PFT9 6.532% 06/15/2039 DD 04/20/10 KR2F30010002: PIMCO KR2	114.0260 114.0260	3,650,000.00 3,650,000.00	4,161,949.00 4,161,949.00	0.03	511,949.00 511,949.00
1,200,000.000 PENSKE TRUCK LEASING CO L 144A 709599AC8 3.125% 05/11/2015 DD 05/11/12 KR2F30010002: PIMCO KR2	102.1755 102.1755	1,198,836.00 1,198,836.00	1,226,106.00 1,226,106.00	0.01	27,270.00 27,270.00
3,000,000.000 PENSKE TRUCK LEASING CO L 144A 709599AE4 3.750% 05/11/2017 DD 05/11/12 KR2F30010002: PIMCO KR2	106.2564 106.2564	2,997,840.00 2,997,840.00	3,187,692.00 3,187,692.00	0.03	189,852.00 189,852.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
755,000.000 PERRIGO CO LTD 144A 714294AA3 1.300% 11/08/2016 DD 11/08/13 KR2F30080002: NISA	99.8511 99.8511	754,222.35 754,222.35	753,875.81 753,875.81	0.01	-346.54 -346.54
785,000.000 PERRIGO CO LTD 144A 714294AE5 2.300% 11/08/2018 DD 11/08/13 KR2F30080002: NISA	99.9589 99.9589	783,893.15 783,893.15	784,677.37 784,677.37	0.01	784.22 784.22
240,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638AS1 7.350% 07/21/2025 DD 07/19/05 KR2F30020002: MANULIFE ASSET MGMT	132.5000 132.5000	319,437.50 319,437.50	318,000.00 318,000.00	0.00	-1,437.50 -1,437.50
495,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAR2 5.375% 01/27/2021 DD 01/27/11 KR2F30080002: NISA	104.2230 104.2230	507,271.05 507,271.05	515,903.85 515,903.85	0.00	8,632.80 8,632.80
190,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAR2 5.375% 01/27/2021 DD 01/27/11 KR2F30020002: MANULIFE ASSET MGMT	104.2230 104.2230	198,550.00 198,550.00	198,023.70 198,023.70	0.00	-526.30 -526.30
275,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAS0 6.750% 01/27/2041 DD 01/27/11 KR2F30080002: NISA	103.0000 103.0000	283,129.00 283,129.00	283,250.00 283,250.00	0.00	121.00 121.00
290,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13 KR2F30020002: MANULIFE ASSET MGMT	96.3050 96.3050	286,601.20 286,601.20	279,284.50 279,284.50	0.00	-7,316.70 -7,316.70
545,000.000 PETROBRAS GLOBAL FINANCE 71647NAM1 6.250% 03/17/2024 DD 03/17/14 KR2F30060002: LOOMIS	106.4400 106.4400	543,757.40 543,757.40	580,098.00 580,098.00	0.00	36,340.60 36,340.60
235,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10 KR2F30020002: MANULIFE ASSET MGMT	114.4000 114.4000	264,275.00 264,275.00	268,840.00 268,840.00	0.00	4,565.00 4,565.00
560,000.000 PETROLEOS MEXICANOS 144A 71656LAY7 6.375% 01/23/2045 DD 01/23/14 KR2F30080002: NISA	116.1250 116.1250	555,811.20 555,811.20	650,300.00 650,300.00	0.01	94,488.80 94,488.80



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000,000.000 PHIBRO ANIMAL HEALTH 4/14 TLB 71742TAC4 KR2F30040002: SHENKMAN CAP	99.9580 99.9580	997,500.00 997,500.00	999,580.00 999,580.00	0.01	2,080.00 2,080.00
425,000.000 PHILIP MORRIS INTERNATIONAL IN 718172AU3 3.875% 08/21/2042 DD 08/21/12 KR2F30080002: NISA	92.9484 92.9484	377,225.75 377,225.75	395,030.70 395,030.70	0.00	17,804.95 17,804.95
80,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BB2 7.750% 01/14/2031 DD 01/11/06 KR2F30080002: NISA	138.1250 138.1250	102,700.00 102,700.00	110,500.00 110,500.00	0.00	7,800.00 7,800.00
231,000.000 PHYSIO-CONTROL INTERNATIO 144A 719431AA6 9.875% 01/15/2019 DD 01/30/12 KR2F30070002: COLUMBIA	110.5000 110.5000	234,598.04 234,598.04	255,255.00 255,255.00	0.00	20,656.96 20,656.96
641,000.000 PINNACLE ENTERTAINMENT INC 723456AS8 6.375% 08/01/2021 DD 02/01/14 KR2F30070002: COLUMBIA	105.5000 105.5000	643,201.25 643,201.25	676,255.00 676,255.00	0.01	33,053.75 33,053.75
193,000.000 PINNACLE FOODS FINANCE LLC / P 72347QAJ2 4.875% 05/01/2021 DD 11/01/13 KR2F30070002: COLUMBIA	102.2500 102.2500	193,000.00 193,000.00	197,342.50 197,342.50	0.00	4,342.50 4,342.50
160,000.000 PIONEER ENERGY SERVICES 144A 723664AA6 6.125% 03/15/2022 DD 03/18/14 KR2F30060002: LOOMIS	103.6250 103.6250	161,056.25 161,056.25	165,800.00 165,800.00	0.00	4,743.75 4,743.75
88,000.000 PLAINS EXPLORATION & PRODUCTIO 726505AK6 6.625% 05/01/2021 DD 03/29/11 KR2F30080002: NISA	111.8750 111.8750	96,250.00 96,250.00	98,450.00 98,450.00	0.00	2,200.00 2,200.00
630,000.000 PLASTIPAK HOLDINGS INC 144A 727610AL1 6.500% 10/01/2021 DD 10/07/13 KR2F30070002: COLUMBIA	105.5000 105.5000	631,137.50 631,137.50	664,650.00 664,650.00	0.01	33,512.50 33,512.50
161,777.500 PLAYA FUNDING 8/13 TLB 72812NAB2 KR2F30070002: COLUMBIA	100.2500 100.2500	160,968.62 160,968.62	162,181.94 162,181.94	0.00	1,213.32 1,213.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
613,000.000 PLAYA RESORTS HOLDING BV 144A 72812RAA5 8.000% 08/15/2020 DD 08/09/13 KR2F30070002: COLUMBIA	107.7500 107.7500	635,245.50 635,245.50	660,507.50 660,507.50	0.01	25,262.00 25,262.00
400,000.000 PLY GEM INDUSTRIES INC 144A 729416AW7 6.500% 02/01/2022 DD 01/30/14 KR2F30040002: SHENKMAN CAP	96.7500 96.7500	397,723.75 397,723.75	387,000.00 387,000.00	0.00	-10,723.75 -10,723.75
560,240.960 POLYMER GROUP 12/13 COV-LITE 731746AU7 TLB KR2F30040002: SHENKMAN CAP	101.0000 101.0000	560,240.96 560,240.96	565,843.37 565,843.37	0.00	5,602.41 5,602.41
189,759.040 POLYMER GROUP 6/14 DELAYED TL 731746AV5 KR2F30040002: SHENKMAN CAP	100.2500 100.2500	189,759.04 189,759.04	190,233.44 190,233.44	0.00	474.40 474.40
87,000.000 POPULAR INC 733174AJ5 7.000% 07/01/2019 DD 07/01/14 KR2F30070002: COLUMBIA	101.5000 101.5000	87,080.00 87,080.00	88,305.00 88,305.00	0.00	1,225.00 1,225.00
85,000.000 POST HOLDINGS INC 144A 737446AE4 6.750% 12/01/2021 DD 11/18/13 KR2F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	89,887.50 89,887.50	90,312.50 90,312.50	0.00	425.00 425.00
268,000.000 POST HOLDINGS INC 144A 737446AG9 6.000% 12/15/2022 DD 06/02/14 KR2F30070002: COLUMBIA	102.0000 102.0000	268,000.00 268,000.00	273,360.00 273,360.00	0.00	5,360.00 5,360.00
680,000.000 PRECISION CASTPARTS CORP 740189AJ4 0.700% 12/20/2015 DD 12/20/12 KR2F30080002: NISA	100.2123 100.2123	679,796.00 679,796.00	681,443.64 681,443.64	0.01	1,647.64 1,647.64
174,716.180 PREFERRED TERM SECURITIES XV L 74041CAE9 VAR RT 09/26/2034 DD 09/20/04 KR2F30050002: WATERFALL	63.2462 63.2462	105,004.42 105,004.42	110,501.34 110,501.34	0.00	5,496.92 5,496.92
117,079.515 PREFERRED TERM SECURITIES VIII 74041PAE0 VAR RT 01/03/2033 DD 12/19/02 KR2F30050002: WATERFALL	27.8333 27.8333	33,953.06 33,953.06	32,587.13 32,587.13	0.00	-1,365.93 -1,365.93



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
213,000.000 PREFERRED TERM SECURITIES 144A 74041UAB5 VAR RT 06/24/2034 DD 06/17/04 KR2F30050002: WATERFALL	75.4430 75.4430	131,048.25 131,048.25	160,693.59 160,693.59	0.00	29,645.34 29,645.34
249,257.431 PREFERRED TERM SECURITIES XIX 74042HAB3 VAR RT 12/22/2035 DD 09/15/05 KR2F30050002: WATERFALL	73.7360 73.7360	151,735.47 151,735.47	183,792.46 183,792.46	0.00	32,056.99 32,056.99
195,220.560 PREFERRED TERM SECURITIES XXII 74042MAJ5 VAR RT 09/22/2036 DD 06/15/06 KR2F30050002: WATERFALL	52.8750 52.8750	103,397.54 103,397.54	103,222.87 103,222.87	0.00	-174.67 -174.67
155,572.958 PREFERRED TERM SECURITIES XXVI 74042QAA5 VAR RT 09/22/2037 DD 06/21/07 KR2F30050002: WATERFALL	74.2473 74.2473	114,735.06 114,735.06	115,508.77 115,508.77	0.00	773.71 773.71
1,174,109.698 PREFERRED TERM SECURITIES XXVI 74042QAB3 VAR RT 09/22/2037 DD 06/21/07 KR2F30050002: WATERFALL	61.3750 61.3750	713,829.34 713,829.34	720,609.83 720,609.83	0.01	6,780.49 6,780.49
262,653.634 PREFERRED TERM SECURITIES XXVI 74042TAE1 VAR RT 12/22/2037 DD 09/20/07 KR2F30050002: WATERFALL	68.9450 68.9450	139,202.53 139,202.53	181,086.55 181,086.55	0.00	41,884.02 41,884.02
127,352.489 PREFERRED TERM SECURITIES 144A 74042TAJ0 VAR RT 12/22/2037 DD 09/20/07 KR2F30050002: WATERFALL	52.5833 52.5833	66,236.03 66,236.03	66,966.18 66,966.18	0.00	730.15 730.15
326,562.355 PREFERRED TERM SECURITIES XVII 74042WAB0 VAR RT 09/23/2035 DD 06/15/05 KR2F30050002: WATERFALL	63.1474 63.1474	198,331.92 198,331.92	206,215.75 206,215.75	0.00	7,883.83 7,883.83
270,411.360 PREFERRED TERM SECURITIES XXIV 74043CAB3 VAR RT 03/22/2037 DD 12/14/06 KR2F30050002: WATERFALL	60.6833 60.6833	162,415.83 162,415.83	164,094.63 164,094.63	0.00	1,678.80 1,678.80
969,230.770 PRESIDIO 3/14 TLB 74101VAD6 KR2F30040002: SHENKMAN CAP	100.3750 100.3750	964,384.62 964,384.62	972,865.39 972,865.39	0.01	8,480.77 8,480.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 PRINCIPAL FINANCIAL GROUP INC 74251VAG7 1.850% 11/15/2017 DD 11/16/12 KR2F30080002: NISA	100.5048 100.5048	299,688.00 299,688.00	301,514.40 301,514.40	0.00	1,826.40 1,826.40
1,720,000.000 PRIVATE EXPORT FUNDING CORP 742651DT6 3.550% 01/15/2024 DD 01/14/14 KR2F30080002: NISA	104.8255 104.8255	1,728,305.60 1,728,305.60	1,802,998.60 1,802,998.60	0.02	74,693.00 74,693.00
767,868.000 PROCTER & GAMBLE - ESOP 742741AA9 9.360% 01/01/2021 DD 12/04/90 KR2F30080002: NISA	125.9074 125.9074	979,031.70 979,031.70	966,802.63 966,802.63	0.01	-12,229.07 -12,229.07
99,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAD3 10.125% 02/15/2019 DD 02/15/11 KR2F30070002: COLUMBIA	108.5000 108.5000	108,652.50 108,652.50	107,415.00 107,415.00	0.00	-1,237.50 -1,237.50
405,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAG6 6.750% 06/15/2021 DD 06/04/13 KR2F30060002: LOOMIS	101.2500 101.2500	405,000.00 405,000.00	410,062.50 410,062.50	0.00	5,062.50 5,062.50
577,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAG6 6.750% 06/15/2021 DD 06/04/13 KR2F30070002: COLUMBIA	101.2500 101.2500	581,870.00 581,870.00	584,212.50 584,212.50	0.00	2,342.50 2,342.50
215,000.000 PRUDENTIAL FINANCIAL INC 744320AL6 VAR RT 09/15/2042 DD 08/09/12 KR2F30020002: MANULIFE ASSET MGMT	108.6250 108.6250	218,411.06 218,411.06	233,543.75 233,543.75	0.00	15,132.69 15,132.69
505,000.000 PRUDENTIAL FINANCIAL INC 744320AM4 VAR RT 06/15/2043 DD 11/19/12 KR2F30080002: NISA	106.9680 106.9680	503,762.65 503,762.65	540,188.40 540,188.40	0.00	36,425.75 36,425.75
545,000.000 PRUDENTIAL FINANCIAL INC 74432QBY0 5.100% 08/15/2043 DD 08/15/13 KR2F30080002: NISA	107.9776 107.9776	582,092.70 582,092.70	588,477.92 588,477.92	0.00	6,385.22 6,385.22
250,000.000 PULTEGROUP INC 745867AM3 7.875% 06/15/2032 DD 06/12/02 KR2F30060002: LOOMIS	113.0000 113.0000	237,400.00 237,400.00	282,500.00 282,500.00	0.00	45,100.00 45,100.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,325,000.000 PULTEGROUP INC 745867AP6 6.375% 05/15/2033 DD 05/22/03 KR2F30060002: LOOMIS	100.5000 100.5000	972,350.00 972,350.00	1,331,625.00 1,331,625.00	0.01	359,275.00 359,275.00
195,000.000 PULTEGROUP INC 745867AT8 6.000% 02/15/2035 DD 02/10/05 KR2F30060002: LOOMIS	94.0000 94.0000	144,662.50 144,662.50	183,300.00 183,300.00	0.00	38,637.50 38,637.50
300,000.000 QVC INC 747262AM5 5.950% 03/15/2043 DD 03/18/13 KR2F30020002: MANULIFE ASSET MGMT	107.3607 107.3607	299,919.00 299,919.00	322,082.10 322,082.10	0.00	22,163.10 22,163.10
1,000,000.000 QTEL INTERNATIONAL FINANC 144A 74733LAC6 3.375% 10/14/2016 DD 10/14/10 KR2F30010002: PIMCO KR2	104.8540 104.8540	1,001,500.00 1,001,500.00	1,048,540.00 1,048,540.00	0.01	47,040.00 47,040.00
500,000.000 QTEL INTERNATIONAL FINANC 144A 74733LAD4 4.750% 02/16/2021 DD 10/14/10 KR2F30010002: PIMCO KR2	108.6500 108.6500	478,650.00 478,650.00	543,250.00 543,250.00	0.00	64,600.00 64,600.00
603,000.000 QEP RESOURCES INC 74733VAA8 6.875% 03/01/2021 DD 08/16/10 KR2F30070002: COLUMBIA	112.2500 112.2500	646,919.06 646,919.06	676,867.50 676,867.50	0.01	29,948.44 29,948.44
435,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12 KR2F30060002: LOOMIS	103.0000 103.0000	448,137.50 448,137.50	448,050.00 448,050.00	0.00	-87.50 -87.50
95,000.000 QEP RESOURCES INC 74733VAC4 5.250% 05/01/2023 DD 09/12/12 KR2F30060002: LOOMIS	102.2500 102.2500	95,950.00 95,950.00	97,137.50 97,137.50	0.00	1,187.50 1,187.50
1,000,000.000 QATARI DIAR FINANCE QSC 144A 74733WAB4 5.000% 07/21/2020 DD 07/21/10 KR2F30010002: PIMCO KR2	112.3000 112.3000	1,010,000.00 1,010,000.00	1,123,000.00 1,123,000.00	0.01	113,000.00 113,000.00
490,000.000 PROVINCE OF QUEBEC CANADA 748148PD9 7.125% 02/09/2024 DD 02/09/94 KR2F30080002: NISA	130.1241 130.1241	682,261.30 682,261.30	637,608.09 637,608.09	0.01	-44,653.21 -44,653.21



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
523,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12 KR2F30070002: COLUMBIA	102.7500 102.7500	523,000.00 523,000.00	537,382.50 537,382.50	0.00	14,382.50 14,382.50
65,000.000 QUEST DIAGNOSTIC INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14 KR2F30020002: MANULIFE ASSET MGMT	101.8288 101.8288	64,710.10 64,710.10	66,188.72 66,188.72	0.00	1,478.62 1,478.62
104,000.000 QUIKSILVER INC / QS WHOLESALE 74840DAB6 10.000% 08/01/2020 DD 07/16/13 KR2F30070002: COLUMBIA	100.5000 100.5000	109,847.50 109,847.50	104,520.00 104,520.00	0.00	-5,327.50 -5,327.50
1,000,000.000 RCS CAP 3/14 TL 74937XAB6 KR2F30040002: SHENKMAN CAP	102.0420 102.0420	990,000.00 990,000.00	1,020,420.00 1,020,420.00	0.01	30,420.00 30,420.00
131,000.000 RKI EXPLORATION & PRODUCT 144A 74966CAA8 8.500% 08/01/2021 DD 07/18/13 KR2F30070002: COLUMBIA	108.5000 108.5000	140,048.75 140,048.75	142,135.00 142,135.00	0.00	2,086.25 2,086.25
690,000.000 RPM INTERNATIONAL INC 749685AS2 3.450% 11/15/2022 DD 10/23/12 KR2F30080002: NISA	97.2564 97.2564	689,109.90 689,109.90	671,069.16 671,069.16	0.01	-18,040.74 -18,040.74
297,000.000 RAIT PREFRRD FDG 07-2A A2 144A 751021AE6 VAR RT 06/25/2045 DD 06/07/07 KR2F30050002: WATERFALL	82.9864 82.9864	218,295.00 218,295.00	246,469.61 246,469.61	0.00	28,174.61 28,174.61
2,343,000.000 RAMPART CLO 2007 LTD 1A E 144A 75157EAE2 VAR RT 10/25/2021 DD 10/31/07 KR2F30050002: WATERFALL	100.6415 100.6415	2,373,459.00 2,373,459.00	2,358,030.35 2,358,030.35	0.02	-15,428.65 -15,428.65
414,000.000 RANGE RESOURCES CORP 75281AAN9 5.000% 08/15/2022 DD 03/09/12 KR2F30070002: COLUMBIA	106.0000 106.0000	414,000.00 414,000.00	438,840.00 438,840.00	0.00	24,840.00 24,840.00
506,000.000 RANGE RESOURCES CORP 75281AAQ2 5.000% 03/15/2023 DD 03/18/13 KR2F30070002: COLUMBIA	106.5000 106.5000	506,000.00 506,000.00	538,890.00 538,890.00	0.00	32,890.00 32,890.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
408,000.000 RAS LAFFAN LIQUEFIED NATU 144A 75405UAF3 5.500% 09/30/2014 DD 07/23/09 KR2F30010002: PIMCO KR2	101.1250 101.1250	407,049.36 407,049.36	412,590.00 412,590.00	0.00	5,540.64 5,540.64
267,000.000 RAS LAFFAN LIQUEFIED NATU 144A 75405UAG1 6.750% 09/30/2019 DD 07/23/09 KR2F30010002: PIMCO KR2	120.5000 120.5000	266,185.65 266,185.65	321,735.00 321,735.00	0.00	55,549.35 55,549.35
330,000.000 REGENCY CENTERS LP 75884RAT0 3.750% 06/15/2024 DD 05/16/14 KR2F30080002: NISA	100.3523 100.3523	328,290.60 328,290.60	331,162.59 331,162.59	0.00	2,871.99 2,871.99
1,414,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAF5 6.500% 07/15/2021 DD 05/26/11 KR2F30070002: COLUMBIA	109.0000 109.0000	1,484,700.00 1,484,700.00	1,541,260.00 1,541,260.00	0.01	56,560.00 56,560.00
450,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAJ7 4.500% 11/01/2023 DD 11/01/13 KR2F30060002: LOOMIS	99.0000 99.0000	425,287.50 425,287.50	445,500.00 445,500.00	0.00	20,212.50 20,212.50
400,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAK4 5.750% 09/01/2020 DD 09/11/13 KR2F30060002: LOOMIS	107.7500 107.7500	417,443.75 417,443.75	431,000.00 431,000.00	0.00	13,556.25 13,556.25
295,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAL2 5.875% 03/01/2022 DD 02/10/14 KR2F30060002: LOOMIS	108.6250 108.6250	310,337.50 310,337.50	320,443.75 320,443.75	0.00	10,106.25 10,106.25
1,040,000.000 REGIONS FINANCIAL CORP 7591EPAJ9 2.000% 05/15/2018 DD 04/30/13 KR2F30080002: NISA	99.6479 99.6479	1,036,526.40 1,036,526.40	1,036,338.16 1,036,338.16	0.01	-188.24 -188.24
731,000.000 RENAISSANCE ACQUISITION C 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13 KR2F30070002: COLUMBIA	105.0000 105.0000	732,057.50 732,057.50	767,550.00 767,550.00	0.01	35,492.50 35,492.50
750,000.000 RENAISSANCE LEARNING 4/14 75971QAM1 COV-LITE TL KR2F30040002: SHENKMAN CAP	99.8750 99.8750	746,250.00 746,250.00	749,062.50 749,062.50	0.01	2,812.50 2,812.50



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
342,412.500 RENTPATH 5/13 COV-LITE TLB 76016TAB4 KR2F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	335,564.25 335,564.25	344,124.56 344,124.56	0.00	8,560.31 8,560.31
615,000.000 REPUBLIC SERVICES INC 760761AB2 5.500% 09/15/2019 DD 03/15/10 KR2F30080002: NISA	114.7590 114.7590	721,904.70 721,904.70	705,767.85 705,767.85	0.01	-16,136.85 -16,136.85
46,803.310 RAMP SERIES 2003-RS2 T RS2 All 760985SU6 VAR RT 03/25/2033 DD 03/28/03 KR2F30050002: WATERFALL	88.4582 88.4582	46,803.31 46,803.31	41,401.37 41,401.37	0.00	-5,401.94 -5,401.94
29,017.430 RAMP SERIES 2003-RS3 T RS3 All 760985UC3 VAR RT 04/25/2033 DD 04/29/03 KR2F30050002: WATERFALL	88.7294 88.7294	29,017.43 29,017.43	25,746.99 25,746.99	0.00	-3,270.44 -3,270.44
129,504.630 CWABS REVOLVING HOME EQUI A 2A 761545AD4 VAR RT 04/15/2035 DD 02/24/05 KR2F30050002: WATERFALL	84.5007 84.5007	90,819.48 90,819.48	109,432.32 109,432.32	0.00	18,612.84 18,612.84
899,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12 KR2F30060002: LOOMIS	108.7500 108.7500	819,166.90 819,166.90	977,662.50 977,662.50	0.01	158,495.60 158,495.60
64,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12 KR2F30070002: COLUMBIA	108.7500 108.7500	69,000.00 69,000.00	69,600.00 69,600.00	0.00	600.00 600.00
988,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AH2 9.875% 08/15/2019 DD 02/15/12 KR2F30070002: COLUMBIA	110.7500 110.7500	1,000,209.25 1,000,209.25	1,094,210.00 1,094,210.00	0.01	94,000.75 94,000.75
652,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AK5 7.125% 04/15/2019 DD 04/15/12 KR2F30070002: COLUMBIA	104.5000 104.5000	671,560.00 671,560.00	681,340.00 681,340.00	0.01	9,780.00 9,780.00
330,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12 KR2F30070002: COLUMBIA	105.5000 105.5000	330,000.00 330,000.00	348,150.00 348,150.00	0.00	18,150.00 18,150.00



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
823,000.000 RIALTO HOLDINGS LLC / RIA 144A 762515AA2 7.000% 12/01/2018 DD 11/14/13 KR2F30060002: LOOMIS	105.0000 105.0000	835,262.50 835,262.50	864,150.00 864,150.00	0.01	28,887.50 28,887.50
332,000.000 RICE ENERGY INC 144A 762760AA4 6.250% 05/01/2022 DD 04/25/14 KR2F30070002: COLUMBIA	102.5000 102.5000	332,811.25 332,811.25	340,300.00 340,300.00	0.00	7,488.75 7,488.75
415,000.000 RIO OIL FINANCE TRUST 144A 76716XAA0 6.250% 07/06/2024 DD 06/20/14 KR2F30060002: LOOMIS	105.0320 105.0320	414,991.70 414,991.70	435,882.80 435,882.80	0.00	20,891.10 20,891.10
140,000.000 RIO TINTO FINANCE USA LTD 767201AD8 7.125% 07/15/2028 DD 06/27/08 KR2F30020002: MANULIFE ASSET MGMT	130.8259 130.8259	191,532.60 191,532.60	183,156.26 183,156.26	0.00	-8,376.34 -8,376.34
90,000.000 RIO TINTO FINANCE USA LTD 767201AH9 9.000% 05/01/2019 DD 04/17/09 KR2F30020002: MANULIFE ASSET MGMT	131.1050 131.1050	123,108.30 123,108.30	117,994.50 117,994.50	0.00	-5,113.80 -5,113.80
505,000.000 RIO TINTO FINANCE USA PLC 76720AAL0 1.375% 06/17/2016 DD 06/19/13 KR2F30080002: NISA	101.0808 101.0808	503,525.40 503,525.40	510,458.04 510,458.04	0.00	6,932.64 6,932.64
171,000.000 RITE AID CORP 767754AJ3 7.700% 02/15/2027 DD 12/20/96 KR2F30070002: COLUMBIA	111.7500 111.7500	137,275.88 137,275.88	191,092.50 191,092.50	0.00	53,816.62 53,816.62
222,000.000 RITE AID CORP 767754CD4 9.250% 03/15/2020 DD 02/27/12 KR2F30070002: COLUMBIA	114.0000 114.0000	222,626.54 222,626.54	253,080.00 253,080.00	0.00	30,453.46 30,453.46
325,000.000 RITE AID CORP 767754CG7 6.750% 06/15/2021 DD 07/02/13 KR2F30070002: COLUMBIA	108.2500 108.2500	325,000.00 325,000.00	351,812.50 351,812.50	0.00	26,812.50 26,812.50
346,000.000 RITE AID 2/13 2ND LIEN TL 76775YAY4 KR2F30070002: COLUMBIA	102.0940 102.0940	351,205.00 351,205.00	353,245.24 353,245.24	0.00	2,040.24 2,040.24



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 RITE AID 2/13 2ND LIEN TL 76775YAY4 KR2F30020002: MANULIFE ASSET MGMT	102.0940 102.0940	35,008.46 35,008.46	35,732.90 35,732.90	0.00	724.44 724.44
134,000.000 ROSE ROCK MIDSTREAM/FIN 77714PAA7 5.625% 07/15/2022 DD 07/02/14 KR2F30070002: COLUMBIA	101.2500 101.2500	134,000.00 134,000.00	135,675.00 135,675.00	0.00	1,675.00 1,675.00
365,000.000 ROSE ROCK MIDSTREAM/FIN 77714PAA7 5.625% 07/15/2022 DD 07/02/14 KR2F30060002: LOOMIS	101.2500 101.2500	365,000.00 365,000.00	369,562.50 369,562.50	0.00	4,562.50 4,562.50
1,165,000.000 ROSETTA RESOURCES INC 77779AD1 5.625% 05/01/2021 DD 05/02/13 KR2F30060002: LOOMIS	102.8750 102.8750	1,192,693.75 1,192,693.75	1,198,493.75 1,198,493.75	0.01	5,800.00 5,800.00
110,000.000 ROSETTA RESOURCES INC 77779AE9 5.875% 06/01/2022 DD 11/15/13 KR2F30060002: LOOMIS	104.5000 104.5000	113,575.00 113,575.00	114,950.00 114,950.00	0.00	1,375.00 1,375.00
550,000.000 ROYAL BANK OF SCOTLAND GROUP P 780097AZ4 6.000% 12/19/2023 DD 12/19/13 KR2F30060002: LOOMIS	108.1205 108.1205	545,039.00 545,039.00	594,662.75 594,662.75	0.00	49,623.75 49,623.75
795,000.000 ROYAL BANK OF SCOTLAND GROUP P 780099CE5 6.125% 12/15/2022 DD 12/04/12 KR2F30060002: LOOMIS	109.3734 109.3734	870,119.55 870,119.55	869,518.53 869,518.53	0.01	-601.02 -601.02
295,000.000 ROYAL BK SCOTLND GRP PLC 780099CH8 5.125% 05/28/2024 DD 05/28/14 KR2F30070002: COLUMBIA	101.5399 101.5399	292,678.35 292,678.35	299,542.71 299,542.71	0.00	6,864.36 6,864.36
7,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13 KR2F30070002: COLUMBIA	105.8750 105.8750	7,122.50 7,122.50	7,411.25 7,411.25	0.00	288.75 288.75
80,000.000 SBA COMMUNICATIONS CORP 144A 78388JAR7 4.875% 07/15/2022 DD 07/01/14 KR2F30070002: COLUMBIA	98.7500 98.7500	79,342.40 79,342.40	79,000.00 79,000.00	0.00	-342.40 -342.40



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,016,000.000 SBA TELECOMMUNICATIONS INC 78401FAG2 5.750% 07/15/2020 DD 01/15/13 KR2F30070002: COLUMBIA	106.0000 106.0000	1,026,972.50 1,026,972.50	1,076,960.00 1,076,960.00	0.01	49,987.50 49,987.50
170,000.000 SBA TOWER TRUST 144A 78403DAB6 5.101% 04/15/2042 DD 04/16/10 KR2F30020002: MANULIFE ASSET MGMT	107.0807 107.0807	178,602.00 178,602.00	182,037.19 182,037.19	0.00	3,435.19 3,435.19
150,000.000 SBA FINANCE 2/14 INCREMENTAL 78404XAF2 TLB KR2F30020002: MANULIFE ASSET MGMT	99.3180 99.3180	149,625.00 149,625.00	148,977.00 148,977.00	0.00	-648.00 -648.00
557,175.000 SFA COLLATERALIZED 1A B1 144A 78411VAC4 VAR RT 06/15/2035 DD 06/22/00 KR2F30050002: WATERFALL	4.9098 4.9098	36,049.22 36,049.22	27,355.90 27,355.90	0.00	-8,693.32 -8,693.32
5,391,910.100 SG MORTGAGE SECUR AHL1 A1 144A 784209AA6 VAR RT 08/25/2037 DD 10/25/07 KR2F30050002: WATERFALL	19.8582 19.8582	0.00 0.00	1,070,736.29 1,070,736.29	0.01	1,070,736.29 1,070,736.29
6,360,000.000 SLM CORP 78442FEK0 6.250% 01/25/2016 DD 01/14/11 KR2F30010002: PIMCO KR2	106.2500 106.2500	6,977,975.00 6,977,975.00	6,757,500.00 6,757,500.00	0.06	-220,475.00 -220,475.00
1,294,404.110 SLM PRIVATE CREDIT STUDENT A B 78443CCM4 VAR RT 06/15/2039 DD 04/06/06 KR2F30050002: WATERFALL	90.9895 90.9895	692,506.20 692,506.20	1,177,771.83 1,177,771.83	0.01	485,265.63 485,265.63
1,165,555.541 SLM PRIVATE CREDIT STUDENT B B 78443CCV4 VAR RT 12/15/2039 DD 06/08/06 KR2F30050002: WATERFALL	86.3907 86.3907	848,670.12 848,670.12	1,006,931.59 1,006,931.59	0.01	158,261.47 158,261.47
333,000.000 SM ENERGY CO 78454LAD2 6.500% 11/15/2021 DD 11/08/11 KR2F30070002: COLUMBIA	108.2500 108.2500	334,422.50 334,422.50	360,472.50 360,472.50	0.00	26,050.00 26,050.00
422,201.160 SRERS FUNDING LTD RS A1B1 144A 78467MAA1 VAR RT 05/09/2046 DD 05/19/11 KR2F30050002: WATERFALL	94.4422 94.4422	293,429.82 293,429.82	398,736.27 398,736.27	0.00	105,306.45 105,306.45



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
488,000.000 STHI HOLDING CORP 144A 78477JAA6 8.000% 03/15/2018 DD 03/25/11 KR2F30070002: COLUMBIA	106.0000 106.0000	501,420.00 501,420.00	517,280.00 517,280.00	0.00	15,860.00 15,860.00
420,000.000 SABINE PASS LIQUEFACTION 144A 785592AC0 6.250% 03/15/2022 DD 11/25/13 KR2F30060002: LOOMIS	108.7500 108.7500	420,000.00 420,000.00	456,750.00 456,750.00	0.00	36,750.00 36,750.00
360,000.000 SABINE PASS LIQUEFACTION LLC 785592AD8 VAR RT 04/15/2023 DD 10/15/13 KR2F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	363,347.50 363,347.50	375,300.00 375,300.00	0.00	11,952.50 11,952.50
488,000.000 SABINE PASS LIQUEFACTION LLC 785592AE6 VAR RT 02/01/2021 DD 02/01/14 KR2F30070002: COLUMBIA	105.7500 105.7500	488,000.00 488,000.00	516,060.00 516,060.00	0.00	28,060.00 28,060.00
356,000.000 SABINE PASS LIQUEFACTION 144A 785592AF3 5.750% 05/15/2024 DD 05/20/14 KR2F30070002: COLUMBIA	104.2500 104.2500	356,000.00 356,000.00	371,130.00 371,130.00	0.00	15,130.00 15,130.00
110,000.000 SABINE PASS LIQUEFACTION 144A 785592AG1 5.625% 04/15/2023 DD 04/15/14 KR2F30070002: COLUMBIA	104.2500 104.2500	111,650.00 111,650.00	114,675.00 114,675.00	0.00	3,025.00 3,025.00
1,000,000.000 SAINT LOUIS PARK MN HLTH CARE 791748EG7 5.750% 07/01/2039 DD 12/31/09 KR2F30010002: PIMCO KR2	110.0840 110.0840	998,490.00 998,490.00	1,100,840.00 1,100,840.00	0.01	102,350.00 102,350.00
250,000.000 SALIX PHARMACEUTICALS LTD 144A 795435AF3 6.000% 01/15/2021 DD 12/27/13 KR2F30060002: LOOMIS	107.2500 107.2500	250,000.00 250,000.00	268,125.00 268,125.00	0.00	18,125.00 18,125.00
398,454.130 SALIX PHARMACEUTICALS 12/13 TL 79543NAE7 KR2F30020002: MANULIFE ASSET MGMT	100.6560 100.6560	402,647.74 402,647.74	401,067.99 401,067.99	0.00	-1,579.75 -1,579.75
500,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAH9 6.875% 11/15/2019 DD 05/15/12 KR2F30070002: COLUMBIA	108.2500 108.2500	503,265.00 503,265.00	541,250.00 541,250.00	0.00	37,985.00 37,985.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
234,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAJ5 5.750% 06/01/2022 DD 05/18/12 KR2F30070002: COLUMBIA	106.5000 106.5000	234,000.00 234,000.00	249,210.00 249,210.00	0.00	15,210.00 15,210.00
100,000.000 SAMARCO MINERACAO SA 144A 79586KAA9 4.125% 11/01/2022 DD 10/31/12 KR2F30030002: STONE HARBOR	94.7500 94.7500	99,320.00 99,320.00	94,750.00 94,750.00	0.00	-4,570.00 -4,570.00
265,000.000 SAMSON INVESTMENT CO 144A 796038AA5 VAR RT 02/15/2020 DD 02/08/12 KR2F30020002: MANULIFE ASSET MGMT	105.3750 105.3750	281,530.00 281,530.00	279,243.75 279,243.75	0.00	-2,286.25 -2,286.25
5,300,000.000 SAN ANTONIO TX ELEC & GAS REVE 796253U91 5.718% 02/01/2041 DD 03/23/10 KR2F30010002: PIMCO KR2	124.7690 124.7690	5,300,000.00 5,300,000.00	6,612,757.00 6,612,757.00	0.06	1,312,757.00 1,312,757.00
900,000.000 SAN ANTONIO TX ELEC & GAS REVE 796253Y48 6.308% 02/01/2037 DD 11/04/10 KR2F30010002: PIMCO KR2	112.4420 112.4420	900,000.00 900,000.00	1,011,978.00 1,011,978.00	0.01	111,978.00 111,978.00
450,000.000 SAN ANTONIO TX ELEC & GAS REVE 796253Z21 4.427% 02/01/2042 DD 03/29/12 KR2F30080002: NISA	105.7480 105.7480	450,000.00 450,000.00	475,866.00 475,866.00	0.00	25,866.00 25,866.00
230,000.000 SANCHEZ ENERGY CORP 144A 79970YAC9 6.125% 01/15/2023 DD 06/27/14 KR2F30060002: LOOMIS	103.2500 103.2500	230,000.00 230,000.00	237,475.00 237,475.00	0.00	7,475.00 7,475.00
229,000.000 SANDRIDGE ENERGY INC 80007PAQ2 8.125% 10/15/2022 DD 10/15/12 KR2F30070002: COLUMBIA	110.1250 110.1250	249,965.00 249,965.00	252,186.25 252,186.25	0.00	2,221.25 2,221.25
10,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR2F30060002: LOOMIS	108.5000 108.5000	9,950.00 9,950.00	10,850.00 10,850.00	0.00	900.00 900.00
77,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR2F30070002: COLUMBIA	108.5000 108.5000	82,101.25 82,101.25	83,545.00 83,545.00	0.00	1,443.75 1,443.75



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR2F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	221,940.00 221,940.00	227,850.00 227,850.00	0.00	5,910.00 5,910.00
635,335.370 SANDY CREEK ENERGY 11/13 TL 80030FAF9 KR2F30040002: SHENKMAN CAP	100.7220 100.7220	632,158.69 632,158.69	639,922.49 639,922.49	0.01	7,763.80 7,763.80
301,000.000 SCHAEFFLER FINANCE BV 144A 806261AE3 4.750% 05/15/2021 DD 04/29/13 KR2F30070002: COLUMBIA	103.0000 103.0000	301,000.00 301,000.00	310,030.00 310,030.00	0.00	9,030.00 9,030.00
280,000.000 SCHAEFFLER FINANCE BV 144A 806261AJ2 4.250% 05/15/2021 DD 05/14/14 KR2F30070002: COLUMBIA	100.0000 100.0000	277,908.40 277,908.40	280,000.00 280,000.00	0.00	2,091.60 2,091.60
4,000,000.000 SCHAEFFLER HOLDING FINANC 144A 80626PAA8 6.875% 08/15/2018 DD 07/24/13 KR2F30010002: PIMCO KR2	105.3750 105.3750	4,280,000.00 4,280,000.00	4,215,000.00 4,215,000.00	0.04	-65,000.00 -65,000.00
204,306.690 SCHAHIN II FINANCE CO SPV 144A 80629QAA3 5.875% 09/25/2023 DD 03/28/12 KR2F30030002: STONE HARBOR	98.5000 98.5000	204,306.69 204,306.69	201,242.09 201,242.09	0.00	-3,064.60 -3,064.60
1,492,500.000 SCIENTIFIC GAMES 10/13 80875AAJ0 COV-LITE TLB KR2F30040002: SHENKMAN CAP	98.8590 98.8590	1,485,037.50 1,485,037.50	1,475,470.58 1,475,470.58	0.01	-9,566.92 -9,566.92
846,872.180 SEADRILL PARTNERS 2/14 TL 81172UAB1 KR2F30040002: SHENKMAN CAP	99.3070 99.3070	836,161.75 836,161.75	841,003.36 841,003.36	0.01	4,841.61 4,841.61
177,000.000 SEALED AIR CORP 144A 81211KAS9 6.500% 12/01/2020 DD 11/28/12 KR2F30020002: MANULIFE ASSET MGMT	112.5000 112.5000	199,060.00 199,060.00	199,125.00 199,125.00	0.00	65.00 65.00
997,500.000 SEDGWICK CMS 2/14 TL 81567GAB5 KR2F30040002: SHENKMAN CAP	98.3750 98.3750	995,006.25 995,006.25	981,290.63 981,290.63	0.01	-13,715.62 -13,715.62



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
205,000.000 SELECT MEDICAL CORP 816196AQ2 6.375% 06/01/2021 DD 05/28/13 KR2F30020002: MANULIFE ASSET MGMT	104.5000 104.5000	209,356.25 209,356.25	214,225.00 214,225.00	0.00	4,868.75 4,868.75
122,000.000 SEMINOLE INDIAN TRIBE OF 144A 81683RAJ3 7.804% 10/01/2020 DD 09/28/07 KR2F30070002: COLUMBIA	113.5000 113.5000	125,507.50 125,507.50	138,470.00 138,470.00	0.00	12,962.50 12,962.50
251,000.000 SENECA GAMING CORP 144A 817082AF7 8.250% 12/01/2018 DD 11/18/10 KR2F30070002: COLUMBIA	106.2500 106.2500	249,117.50 249,117.50	266,687.50 266,687.50	0.00	17,570.00 17,570.00
887,487.460 SEQUA 12/12 COV-LITE TLB 81732LAL2 0.000% 06/19/2017 DD 11/28/12 KR2F30040002: SHENKMAN CAP	99.0000 99.0000	886,549.16 886,549.16	878,612.59 878,612.59	0.01	-7,936.57 -7,936.57
552,000.000 SERTA SIMMONS HOLDINGS LL 144A 81753FAA3 8.125% 10/01/2020 DD 10/01/12 KR2F30070002: COLUMBIA	108.5000 108.5000	552,000.00 552,000.00	598,920.00 598,920.00	0.01	46,920.00 46,920.00
194,000.000 SERVICE CORP INTERNATIONAL/US 817565BZ6 5.375% 01/15/2022 DD 01/15/14 KR2F30070002: COLUMBIA	103.5000 103.5000	194,000.00 194,000.00	200,790.00 200,790.00	0.00	6,790.00 6,790.00
895,000.000 SERVICEMASTER CO/TN 817609AB6 7.450% 08/15/2027 DD 08/19/97 KR2F30060002: LOOMIS	106.7500 106.7500	697,575.00 697,575.00	955,412.50 955,412.50	0.01	257,837.50 257,837.50
670,000.000 SERVICEMASTER COMPANY 81760NAR0 7.000% 08/15/2020 DD 02/15/13 KR2F30060002: LOOMIS	106.3750 106.3750	709,962.50 709,962.50	712,712.50 712,712.50	0.01	2,750.00 2,750.00
226,532.350 SIERRA TIMESHARE 201 3A C 144A 82651XAC1 9.310% 07/20/2028 DD 11/10/11 KR2F30060002: LOOMIS	108.4110 108.4110	226,489.64 226,489.64	245,585.99 245,585.99	0.00	19,096.35 19,096.35
593,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14 KR2F30070002: COLUMBIA	101.2500 101.2500	593,958.75 593,958.75	600,412.50 600,412.50	0.01	6,453.75 6,453.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
644,000.000 SILVER II BORROWER / SILV 144A 828326AA6 7.750% 12/15/2020 DD 12/13/12 KR2F30070002: COLUMBIA	107.0000 107.0000	667,352.50 667,352.50	689,080.00 689,080.00	0.01	21,727.50 21,727.50
524,401.320 SILVERLEAF FINANCE VI A C 144A 82838QAF5 10.000% 07/15/2022 DD 05/01/10 KR2F30050002: WATERFALL	104.4753 104.4753	471,499.25 471,499.25	547,869.85 547,869.85	0.00	76,370.60 76,370.60
588,012.470 SILVERLEAF FINANCE B B 144A 82838WAB1 8.475% 05/16/2022 DD 12/27/10 KR2F30050002: WATERFALL	103.2565 103.2565	587,720.23 587,720.23	607,161.10 607,161.10	0.01	19,440.87 19,440.87
1,060,551.990 SILVERLEAF FINANCE XVI LLC TIM 82839QAA5 11.000% 09/16/2024 DD 11/07/12 KR2F30050002: WATERFALL	101.1250 101.1250	1,060,551.99 1,060,551.99	1,072,483.20 1,072,483.20	0.01	11,931.21 11,931.21
1,000,000.000 SINCLAIR TELEVISION GROUP INC 829259AM2 5.375% 04/01/2021 DD 04/02/13 KR2F30040002: SHENKMAN CAP	100.6250 100.6250	1,013,786.25 1,013,786.25	1,006,250.00 1,006,250.00	0.01	-7,536.25 -7,536.25
850,000.000 SINCLAIR TELEVISION GROUP INC 829259AQ3 6.375% 11/01/2021 DD 10/11/13 KR2F30040002: SHENKMAN CAP	106.3750 106.3750	850,000.00 850,000.00	904,187.50 904,187.50	0.01	54,187.50 54,187.50
265,000.000 SINOCEM OVERSEAS CAPITAL 144A 82937AAA1 4.500% 11/12/2020 DD 11/12/10 KR2F30030002: STONE HARBOR	106.9797 106.9797	269,848.78 269,848.78	283,496.21 283,496.21	0.00	13,647.43 13,647.43
105,000.000 SIRIUS XM RADIO INC 144A 82967NAG3 5.250% 08/15/2022 DD 08/13/12 KR2F30020002: MANULIFE ASSET MGMT	107.7500 107.7500	106,125.00 106,125.00	113,137.50 113,137.50	0.00	7,012.50 7,012.50
315,000.000 SIRIUS XM RADIO INC 144A 82967NAQ1 5.875% 10/01/2020 DD 09/24/13 KR2F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	315,000.00 315,000.00	333,112.50 333,112.50	0.00	18,112.50 18,112.50
920,000.000 SOCIETE GENERALE SA 144A 83367TBG3 5.000% 01/17/2024 DD 01/17/14 KR2F30060002: LOOMIS	104.5836 104.5836	911,655.60 911,655.60	962,169.12 962,169.12	0.01	50,513.52 50,513.52

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
210,000.000 SOFTBANK CORP 144A 83404DAA7 4.500% 04/15/2020 DD 04/23/13 KR2F30020002: MANULIFE ASSET MGMT	101.6250 101.6250	210,000.00 210,000.00	213,412.50 213,412.50	0.00	3,412.50 3,412.50
139,092.570 SONIC CAPITAL LLC 1A A2 144A 83546DAA6 5.438% 05/20/2041 DD 05/20/11 KR2F30020002: MANULIFE ASSET MGMT	107.3735 107.3735	143,058.87 143,058.87	149,348.56 149,348.56	0.00	6,289.69 6,289.69
1,550,000.000 SOUTHEAST SUPPLY HEADER L 144A 841504AA1 4.850% 08/15/2014 DD 08/13/09 KR2F30010002: PIMCO KR2	100.4370 100.4370	1,613,503.50 1,613,503.50	1,556,773.50 1,556,773.50	0.01	-56,730.00 -56,730.00
935,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FW8 3.900% 03/15/2043 DD 03/07/13 KR2F30080002: NISA	96.2351 96.2351	929,418.05 929,418.05	899,798.19 899,798.19	0.01	-29,619.86 -29,619.86
2,000,000.000 STHR CALIFORNIA ST PUBLIC PWR 842475WF8 6.930% 05/15/2017 DD 09/15/97 KR2F30080002: NISA	115.2690 115.2690	2,442,020.00 2,442,020.00	2,305,380.00 2,305,380.00	0.02	-136,640.00 -136,640.00
770,000.000 SPECTRA ENERGY PARTNERS LP 84756NAB5 4.600% 06/15/2021 DD 06/09/11 KR2F30080002: NISA	109.1952 109.1952	781,634.70 781,634.70	840,803.04 840,803.04	0.01	59,168.34 59,168.34
426,000.000 SPECTRUM BRANDS INC 84762LAL9 6.750% 03/15/2020 DD 03/20/12 KR2F30070002: COLUMBIA	107.2500 107.2500	433,500.00 433,500.00	456,885.00 456,885.00	0.00	23,385.00 23,385.00
401,000.000 SPECTRUM BRANDS INC 84762LAN5 6.375% 11/15/2020 DD 11/15/13 KR2F30070002: COLUMBIA	107.5000 107.5000	406,052.50 406,052.50	431,075.00 431,075.00	0.00	25,022.50 25,022.50
993,134.380 COINMACH 5/13 COV-LITE TLB 84850XAB8 KR2F30040002: SHENKMAN CAP	100.0180 100.0180	1,002,144.77 1,002,144.77	993,313.14 993,313.14	0.01	-8,831.63 -8,831.63
163,584.370 SPIRIT MASTER FUNDI 1A A1 144A 848601AC4 5.050% 07/20/2040 DD 05/20/14 KR2F30050002: WATERFALL	106.0620 106.0620	138,763.86 138,763.86	173,500.85 173,500.85	0.00	34,736.99 34,736.99



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
276,000.000 SPRINGLEAF FINANCE CORP 85171RAA2 6.900% 12/15/2017 DD 12/17/07 KR2F30070002: COLUMBIA	111.0000 111.0000	229,244.03 229,244.03	306,360.00 306,360.00	0.00	77,115.97 77,115.97
355,000.000 SPRINGLEAF FINANCE CORP 85171RAA2 6.900% 12/15/2017 DD 12/17/07 KR2F30060002: LOOMIS	111.0000 111.0000	262,334.56 262,334.56	394,050.00 394,050.00	0.00	131,715.44 131,715.44
269,000.000 SPRINGLEAF FINANCE CORP 85172FAB5 6.000% 06/01/2020 DD 12/01/13 KR2F30070002: COLUMBIA	103.5000 103.5000	271,591.25 271,591.25	278,415.00 278,415.00	0.00	6,823.75 6,823.75
890,000.000 SPRINGLEAF FINANCE CORP 85172FAD1 7.750% 10/01/2021 DD 09/24/13 KR2F30060002: LOOMIS	112.5000 112.5000	657,683.82 657,683.82	1,001,250.00 1,001,250.00	0.01	343,566.18 343,566.18
127,000.000 SPRINGLEAF FINANCE CORP 85172FAD1 7.750% 10/01/2021 DD 09/24/13 KR2F30070002: COLUMBIA	112.5000 112.5000	133,207.50 133,207.50	142,875.00 142,875.00	0.00	9,667.50 9,667.50
355,000.000 SPRINGLEAF FINANCE CORP 85172FAF6 8.250% 10/01/2023 DD 09/24/13 KR2F30060002: LOOMIS	114.0000 114.0000	262,334.56 262,334.56	404,700.00 404,700.00	0.00	142,365.44 142,365.44
228,000.000 SPRINGLEAF FINANCE CORP 85172FAF6 8.250% 10/01/2023 DD 09/24/13 KR2F30070002: COLUMBIA	114.0000 114.0000	241,412.50 241,412.50	259,920.00 259,920.00	0.00	18,507.50 18,507.50
436,000.000 SPRINGS INDS INC 851783AB6 6.250% 06/01/2021 DD 06/04/13 KR2F30070002: COLUMBIA	102.0000 102.0000	435,280.00 435,280.00	444,720.00 444,720.00	0.00	9,440.00 9,440.00
3,750,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98 KR2F30060002: LOOMIS	101.0000 101.0000	2,983,939.12 2,983,939.12	3,787,500.00 3,787,500.00	0.03	803,560.88 803,560.88
1,860,000.000 SPRINT NEXTEL CORP 144A 852061AK6 9.000% 11/15/2018 DD 11/09/11 KR2F30070002: COLUMBIA	121.2500 121.2500	1,865,680.08 1,865,680.08	2,255,250.00 2,255,250.00	0.02	389,569.92 389,569.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,195,000.000 SPRINT NEXTEL CORP 852061AM2 11.500% 11/15/2021 DD 05/15/12 KR2F30070002: COLUMBIA	135.0000 135.0000	1,330,150.00 1,330,150.00	1,613,250.00 1,613,250.00	0.01	283,100.00 283,100.00
700,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR2F30040002: SHENKMAN CAP	111.2500 111.2500	700,000.00 700,000.00	778,750.00 778,750.00	0.01	78,750.00 78,750.00
695,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR2F30060002: LOOMIS	111.2500 111.2500	695,000.00 695,000.00	773,187.50 773,187.50	0.01	78,187.50 78,187.50
68,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR2F30070002: COLUMBIA	111.2500 111.2500	68,000.00 68,000.00	75,650.00 75,650.00	0.00	7,650.00 7,650.00
300,000.000 SPRINT CORP 144A 85207UAG0 7.125% 06/15/2024 DD 12/12/13 KR2F30040002: SHENKMAN CAP	106.0000 106.0000	300,000.00 300,000.00	318,000.00 318,000.00	0.00	18,000.00 18,000.00
131,000.000 SPRINT CORP 144A 85207UAG0 7.125% 06/15/2024 DD 12/12/13 KR2F30070002: COLUMBIA	106.0000 106.0000	138,431.25 138,431.25	138,860.00 138,860.00	0.00	428.75 428.75
90,000.000 STANDARD PACIFIC CORP 85375CBB6 8.375% 01/15/2021 DD 12/22/10 KR2F30060002: LOOMIS	118.5000 118.5000	86,775.00 86,775.00	106,650.00 106,650.00	0.00	19,875.00 19,875.00
750,000.000 STATER BROS 5/14 COV-LITE TLB 85755UAG6 KR2F30040002: SHENKMAN CAP	100.5000 100.5000	746,250.00 746,250.00	753,750.00 753,750.00	0.01	7,500.00 7,500.00
765,000.000 STATOIL ASA 85771PAP7 2.900% 11/08/2020 DD 11/08/13 KR2F30080002: NISA	102.8099 102.8099	761,542.20 761,542.20	786,495.74 786,495.74	0.01	24,953.54 24,953.54
715,000.000 STATOIL ASA 85771SAA4 5.250% 04/15/2019 DD 04/23/09 KR2F30080002: NISA	114.8111 114.8111	825,560.45 825,560.45	820,899.37 820,899.37	0.01	-4,661.08 -4,661.08

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 STATS CHIPPAC LTD 144A 85771TAK0 4.500% 03/20/2018 DD 03/20/13 KR2F30030002: STONE HARBOR	100.7500 100.7500	39,400.00 39,400.00	40,300.00 40,300.00	0.00	900.00 900.00
234,000.000 STEARNS HOLDINGS INC 144A 85800TAA7 9.375% 08/15/2020 DD 08/08/13 KR2F30060002: LOOMIS	104.7500 104.7500	234,000.00 234,000.00	245,115.00 245,115.00	0.00	11,115.00 11,115.00
7,300,000.000 STONE STREET TRUST 144A 86175DAA7 5.902% 12/15/2015 DD 12/15/10 KR2F30010002: PIMCO KR2	106.5044 106.5044	7,300,000.00 7,300,000.00	7,774,821.20 7,774,821.20	0.07	474,821.20 474,821.20
79,335.302 STRUCTURED ASSET S RM1 A1 144A 863576AX2 VAR RT 03/25/2045 DD 03/31/05 KR2F30050002: WATERFALL	85.1250 85.1250	66,356.53 66,356.53	67,534.18 67,534.18	0.00	1,177.65 1,177.65
101,141.690 STRUCTURED ASSET SECUR 37A 3A6 86359BBY6 VAR RT 12/25/2033 DD 11/01/03 KR2F30020002: MANULIFE ASSET MGMT	100.3260 100.3260	98,992.43 98,992.43	101,471.41 101,471.41	0.00	2,478.98 2,478.98
972,620.240 STRUCTURED ASSET S RM1 A1 144A 86361LAA3 VAR RT 08/25/2046 DD 09/19/06 KR2F30050002: WATERFALL	65.6800 65.6800	548,314.66 548,314.66	638,816.97 638,816.97	0.01	90,502.31 90,502.31
4,043,840.020 STRUCTURED ASSET S RM1 A1 144A 86363BAA3 VAR RT 05/25/2047 DD 05/30/07 KR2F30050002: WATERFALL	77.7350 77.7350	2,158,764.76 2,158,764.76	3,143,479.04 3,143,479.04	0.03	984,714.28 984,714.28
329,000.000 SUGARHOUSE HSP GAMING PRO 144A 865033AB0 6.375% 06/01/2021 DD 05/24/13 KR2F30070002: COLUMBIA	98.0000 98.0000	326,248.00 326,248.00	322,420.00 322,420.00	0.00	-3,828.00 -3,828.00
235,000.000 SUN MERGER SUB INC 144A 86680WAB1 5.875% 08/01/2021 DD 07/31/13 KR2F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	237,602.50 237,602.50	248,512.50 248,512.50	0.00	10,910.00 10,910.00
338,439.170 SUPERVALU 5/13 COV-LITE TLB 86853TAP8 KR2F30020002: MANULIFE ASSET MGMT	99.8630 99.8630	339,023.29 339,023.29	337,975.51 337,975.51	0.00	-1,047.78 -1,047.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
692,000.000 SYNOVUS FINANCIAL CORP 87161CAJ4 7.875% 02/15/2019 DD 02/13/12 KR2F30070002: COLUMBIA	114.5000 114.5000	736,692.98 736,692.98	792,340.00 792,340.00	0.01	55,647.02 55,647.02
964,890.690 SYNIVERSE (COV-LITE 4/12) TL 87164GAE3 0.000% 04/23/2019 DD 04/09/12 KR2F30040002: SHENKMAN CAP	99.8330 99.8330	956,633.46 956,633.46	963,279.32 963,279.32	0.01	6,645.86 6,645.86
484,760.740 SYNIVERSE 6/13 INCREMENTAL TL 87164GAH6 KR2F30040002: SHENKMAN CAP	99.8750 99.8750	484,760.74 484,760.74	484,154.79 484,154.79	0.00	-605.95 -605.95
870,000.000 SYSCO CORP 871829AQ0 2.600% 06/12/2022 DD 06/12/12 KR2F30080002: NISA	97.0116 97.0116	814,589.70 814,589.70	844,000.92 844,000.92	0.01	29,411.22 29,411.22
200,000.000 TAM CAPITAL 3 INC 144A 87216VAA6 8.375% 06/03/2021 DD 06/03/11 KR2F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	204,000.00 204,000.00	217,000.00 217,000.00	0.00	13,000.00 13,000.00
1,450,000.000 TCW GLOBAL PROJECT 1A B2 144A 872377AJ5 5.793% 09/01/2017 DD 06/22/05 KR2F30050002: WATERFALL	93.9700 93.9700	1,358,287.50 1,358,287.50	1,362,565.00 1,362,565.00	0.01	4,277.50 4,277.50
245,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13 KR2F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	249,331.25 249,331.25	265,825.00 265,825.00	0.00	16,493.75 16,493.75
189,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13 KR2F30070002: COLUMBIA	108.5000 108.5000	189,000.00 189,000.00	205,065.00 205,065.00	0.00	16,065.00 16,065.00
341,000.000 TELECOM ITALIA CAPITAL SA 872456AA6 7.175% 06/18/2019 DD 06/18/09 KR2F30070002: COLUMBIA	115.6250 115.6250	379,628.58 379,628.58	394,281.25 394,281.25	0.00	14,652.67 14,652.67
890,000.000 TJX COS INC 872539AA9 2.750% 06/15/2021 DD 06/05/14 KR2F30080002: NISA	100.0370 100.0370	889,377.00 889,377.00	890,329.30 890,329.30	0.01	952.30 952.30



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
597,000.000 TNT CRANE 11/13 COV-LITE TL 87259BAG5 KR2F30040002: SHENKMAN CAP	100.8750 100.8750	585,060.00 585,060.00	602,223.75 602,223.75	0.01	17,163.75 17,163.75
400,000.000 TNT CRANE 11/13 2ND LIEN 87259BAK6 COV-LITE TL KR2F30040002: SHENKMAN CAP	100.5000 100.5000	368,000.00 368,000.00	402,000.00 402,000.00	0.00	34,000.00 34,000.00
445,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13 KR2F30070002: COLUMBIA	108.2500 108.2500	449,152.50 449,152.50	481,712.50 481,712.50	0.00	32,560.00 32,560.00
136,000.000 T-MOBILE USA INC 87264AAE5 6.836% 04/28/2023 DD 07/28/13 KR2F30070002: COLUMBIA	108.8750 108.8750	136,955.00 136,955.00	148,070.00 148,070.00	0.00	11,115.00 11,115.00
110,000.000 T-MOBILE USA INC 87264AAE5 6.836% 04/28/2023 DD 07/28/13 KR2F30020002: MANULIFE ASSET MGMT	108.8750 108.8750	111,003.75 111,003.75	119,762.50 119,762.50	0.00	8,758.75 8,758.75
150,000.000 T-MOBILE USA INC 87264AAF2 6.542% 04/28/2020 DD 07/28/13 KR2F30070002: COLUMBIA	108.0000 108.0000	150,000.00 150,000.00	162,000.00 162,000.00	0.00	12,000.00 12,000.00
256,000.000 T-MOBILE USA INC 87264AAG0 6.731% 04/28/2022 DD 07/28/13 KR2F30070002: COLUMBIA	107.8750 107.8750	260,787.32 260,787.32	276,160.00 276,160.00	0.00	15,372.68 15,372.68
185,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR2F30060002: LOOMIS	106.1250 106.1250	185,000.00 185,000.00	196,331.25 196,331.25	0.00	11,331.25 11,331.25
455,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR2F30020002: MANULIFE ASSET MGMT	106.1250 106.1250	460,650.00 460,650.00	482,868.75 482,868.75	0.00	22,218.75 22,218.75
172,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR2F30070002: COLUMBIA	106.1250 106.1250	172,000.00 172,000.00	182,535.00 182,535.00	0.00	10,535.00 10,535.00



Asset Detail - By Asset type

Report ID : IACS0005

TOTAL FUND - KR2G00000000

6/30/2014

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
173,000.000 T-MOBILE USA INC 87264AAJ4 6.500% 01/15/2024 DD 11/21/13 KR2F30070002: COLUMBIA	106.8750 106.8750	173,000.00 173,000.00	184,893.75 184,893.75	0.00	11,893.75 11,893.75
169,000.000 T-MOBILE USA INC 87264AAK1 6.250% 04/01/2021 DD 10/01/13 KR2F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	169,993.75 169,993.75	179,562.50 179,562.50	0.00	9,568.75 9,568.75
431,000.000 T-MOBILE USA INC 87264AAL9 6.625% 04/01/2023 DD 10/01/13 KR2F30070002: COLUMBIA	108.5000 108.5000	435,050.00 435,050.00	467,635.00 467,635.00	0.00	32,585.00 32,585.00
110,000.000 T-MOBILE USA INC 87264AAL9 6.625% 04/01/2023 DD 10/01/13 KR2F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	110,000.00 110,000.00	119,350.00 119,350.00	0.00	9,350.00 9,350.00
500,000.000 WEATHER CHANNEL 6/13 2ND LIEN 87309LAM0 COV-LITE TL KR2F30040002: SHENKMAN CAP	99.0310 99.0310	495,000.00 495,000.00	495,155.00 495,155.00	0.00	155.00 155.00
8,181,931.437 TABERNA PREFER 06-6A A1BF 144A 87331AAB0 VAR RT 12/05/2036 DD 06/27/06 KR2F30050002: WATERFALL	76.1875 76.1875	5,769,972.73 5,769,972.73	6,233,608.93 6,233,608.93	0.05	463,636.20 463,636.20
882,849.597 TABERNA PREFER 06-5A A1A 144A 87331BAA0 VAR RT 08/05/2036 DD 03/29/06 KR2F30050002: WATERFALL	72.5000 72.5000	639,238.29 639,238.29	640,065.96 640,065.96	0.01	827.67 827.67
728,290.219 TABERNA PREFER 06-5A A1AD 144A 87331BAB8 VAR RT 08/05/2036 DD 03/29/06 KR2F30050002: WATERFALL	72.5000 72.5000	529,375.95 529,375.95	528,010.41 528,010.41	0.00	-1,365.54 -1,365.54
3,208,146.220 TABERNA PREFER 07-8A A1B 144A 87331VAF5 VAR RT 11/07/2037 DD 03/29/07 KR2F30050002: WATERFALL	81.0353 81.0353	2,207,511.67 2,207,511.67	2,599,731.97 2,599,731.97	0.02	392,220.30 392,220.30
880,000.000 TABERNA PREFER 07-8A A2 144A 87331VAG3 VAR RT 11/07/2037 DD 03/29/07 KR2F30050002: WATERFALL	51.0625 51.0625	396,971.25 396,971.25	449,350.00 449,350.00	0.00	52,378.75 52,378.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
746,250.000 ALLFLEX 7/13 TL 87377KAB3 KR2F30040002: SHENKMAN CAP	100.0210 100.0210	746,250.00 746,250.00	746,406.71 746,406.71	0.01	156.71 156.71
140,000.000 TAM CAPITAL INC 87484EAB7 7.375% 04/25/2017 DD 10/25/07 KR2F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	142,800.00 142,800.00	149,800.00 149,800.00	0.00	7,000.00 7,000.00
1,870,000.000 TARGET CORP 87612EBB1 2.300% 06/26/2019 DD 06/26/14 KR2F30080002: NISA	100.7283 100.7283	1,865,792.50 1,865,792.50	1,883,619.21 1,883,619.21	0.02	17,826.71 17,826.71
290,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AA0 7.750% 04/15/2020 DD 04/13/12 KR2F30070002: COLUMBIA	109.2500 109.2500	291,722.77 291,722.77	316,825.00 316,825.00	0.00	25,102.23 25,102.23
91,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AB8 7.750% 04/15/2020 DD 04/13/12 KR2F30070002: COLUMBIA	109.2500 109.2500	96,005.00 96,005.00	99,417.50 99,417.50	0.00	3,412.50 3,412.50
230,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AC6 5.250% 04/15/2021 DD 04/16/13 KR2F30070002: COLUMBIA	101.5000 101.5000	230,050.00 230,050.00	233,450.00 233,450.00	0.00	3,400.00 3,400.00
117,000.000 TAYLOR MORRISON COMM/MON 144A 877249AD4 5.625% 03/01/2024 DD 03/05/14 KR2F30070002: COLUMBIA	99.0000 99.0000	117,000.00 117,000.00	115,830.00 115,830.00	0.00	-1,170.00 -1,170.00
1,195,000.000 TELECOM ITALIA CAPITAL SA 87927VAF5 6.375% 11/15/2033 DD 05/15/04 KR2F30060002: LOOMIS	103.2500 103.2500	1,049,963.55 1,049,963.55	1,233,837.50 1,233,837.50	0.01	183,873.95 183,873.95
545,000.000 TELECOM ITALIA CAPITAL SA 87927VAM0 6.000% 09/30/2034 DD 09/30/05 KR2F30060002: LOOMIS	100.2500 100.2500	408,078.25 408,078.25	546,362.50 546,362.50	0.00	138,284.25 138,284.25
397,000.000 TELECOM ITALIA SPA 144A 87927YAA0 5.303% 05/30/2024 DD 05/30/14 KR2F30070002: COLUMBIA	100.3750 100.3750	397,000.00 397,000.00	398,488.75 398,488.75	0.00	1,488.75 1,488.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 TELEFLEX INC 144A 879369AC0 5.250% 06/15/2024 DD 05/21/14 KR2F30070002: COLUMBIA	101.0000 101.0000	35,000.00 35,000.00	35,350.00 35,350.00	0.00	350.00 350.00
1,030,000.000 TELEFONICA EMISIONES SAU 87938WAC7 7.045% 06/20/2036 DD 06/20/06 KR2F30060002: LOOMIS	127.5491 127.5491	916,700.00 916,700.00	1,313,755.73 1,313,755.73	0.01	397,055.73 397,055.73
150,000.000 TELEFONICA EMISIONES SAU 87938WAP8 5.462% 02/16/2021 DD 02/16/11 KR2F30060002: LOOMIS	113.5469 113.5469	136,875.00 136,875.00	170,320.35 170,320.35	0.00	33,445.35 33,445.35
255,000.000 TEMPUR SEALY INTERNATIONAL INC 88023UAB7 6.875% 12/15/2020 DD 06/15/13 KR2F30070002: COLUMBIA	109.5000 109.5000	257,075.00 257,075.00	279,225.00 279,225.00	0.00	22,150.00 22,150.00
1,205,000.000 TENET HEALTHCARE CORP 88033GAV2 6.875% 11/15/2031 DD 11/06/01 KR2F30060002: LOOMIS	96.7500 96.7500	1,003,987.50 1,003,987.50	1,165,837.50 1,165,837.50	0.01	161,850.00 161,850.00
433,000.000 TENET HEALTHCARE CORP 88033GBP4 6.250% 11/01/2018 DD 11/21/11 KR2F30070002: COLUMBIA	111.0000 111.0000	433,000.00 433,000.00	480,630.00 480,630.00	0.00	47,630.00 47,630.00
415,000.000 TENET HEALTHCARE CORP 88033GBY5 4.500% 04/01/2021 DD 02/05/13 KR2F30070002: COLUMBIA	100.6250 100.6250	413,837.50 413,837.50	417,593.75 417,593.75	0.00	3,756.25 3,756.25
345,000.000 TENET HEALTHCARE CORP 88033GCA6 4.375% 10/01/2021 DD 05/30/13 KR2F30020002: MANULIFE ASSET MGMT	99.3750 99.3750	345,000.00 345,000.00	342,843.75 342,843.75	0.00	-2,156.25 -2,156.25
997,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13 KR2F30070002: COLUMBIA	115.7500 115.7500	1,018,862.50 1,018,862.50	1,154,027.50 1,154,027.50	0.01	135,165.00 135,165.00
145,000.000 TENET HEALTHCARE CORP 144A 88033GCF5 5.000% 03/01/2019 DD 03/10/14 KR2F30070002: COLUMBIA	101.3750 101.3750	147,175.00 147,175.00	146,993.75 146,993.75	0.00	-181.25 -181.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 TENNECO INC 880349AQ8 6.875% 12/15/2020 DD 12/23/10 KR2F30020002: MANULIFE ASSET MGMT	108.8750 108.8750	149,830.00 149,830.00	152,425.00 152,425.00	0.00	2,595.00 2,595.00
925,000.000 THOMSON REUTERS CORP 884903BL8 0.875% 05/23/2016 DD 05/23/13 KR2F30080002: NISA	99.9592 99.9592	922,521.00 922,521.00	924,622.60 924,622.60	0.01	2,101.60 2,101.60
72,621.520 TIAA REAL ESTATE CD 1A C1 144A 88631EAD3 VAR RT 11/28/2038 DD 11/06/03 KR2F30050002: WATERFALL	97.5830 97.5830	66,176.36 66,176.36	70,866.25 70,866.25	0.00	4,689.89 4,689.89
1,015,000.000 TIME WARNER CABLE INC 88732JAH1 5.850% 05/01/2017 DD 04/09/07 KR2F30010002: PIMCO KR2	112.4669 112.4669	1,006,843.24 1,006,843.24	1,141,539.04 1,141,539.04	0.01	134,695.80 134,695.80
2,000,000.000 TIME WARNER CABLE INC 88732JAV0 3.500% 02/01/2015 DD 12/11/09 KR2F30010002: PIMCO KR2	101.7466 101.7466	1,991,520.00 1,991,520.00	2,034,932.00 2,034,932.00	0.02	43,412.00 43,412.00
320,000.000 TIME WARNER CABLE INC 88732JBB3 5.500% 09/01/2041 DD 09/12/11 KR2F30080002: NISA	111.8687 111.8687	348,576.00 348,576.00	357,979.84 357,979.84	0.00	9,403.84 9,403.84
142,000.000 TITAN INTL INC ILL 88830MAH5 6.875% 10/01/2020 DD 04/01/14 KR2F30070002: COLUMBIA	101.5000 101.5000	142,000.00 142,000.00	144,130.00 144,130.00	0.00	2,130.00 2,130.00
495,015.600 TOWER INTERNATIONAL 1/14 TLB 89170LAM2 KR2F30040002: SHENKMAN CAP	99.5940 99.5940	492,548.89 492,548.89	493,005.84 493,005.84	0.00	456.95 456.95
400,000.000 TOWNSQUARE RADIO LLC / TO 144A 892234AA3 9.000% 04/01/2019 DD 04/04/12 KR2F30040002: SHENKMAN CAP	110.7500 110.7500	425,660.00 425,660.00	443,000.00 443,000.00	0.00	17,340.00 17,340.00
105,000.000 TOYS R US INC 892335AL4 7.375% 10/15/2018 DD 09/22/03 KR2F30060002: LOOMIS	75.0000 75.0000	95,108.75 95,108.75	78,750.00 78,750.00	0.00	-16,358.75 -16,358.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
465,000.000 TPC GROUP INC 144A 89236YAA2 8.750% 12/15/2020 DD 12/20/12 KR2F30060002: LOOMIS	110.7500 110.7500	465,000.00 465,000.00	514,987.50 514,987.50	0.00	49,987.50 49,987.50
1,000,000.000 TRADE MAPS LTD 2013-1A D 144A 89253UAG5 VAR RT 12/10/2018 DD 12/12/13 KR2F30050002: WATERFALL	100.7190 100.7190	1,000,000.00 1,000,000.00	1,007,190.00 1,007,190.00	0.01	7,190.00 7,190.00
99,679.250 TRAINER WORTHAM FI 2A A1L 144A 89288WAA3 VAR RT 04/10/2037 DD 02/28/02 KR2F30050002: WATERFALL	78.2040 78.2040	70,273.88 70,273.88	77,953.16 77,953.16	0.00	7,679.28 7,679.28
997,500.000 TRANSUNION 3/14 COV-LITE TL 89334GAN4 KR2F30040002: SHENKMAN CAP	99.9640 99.9640	995,006.25 995,006.25	997,140.90 997,140.90	0.01	2,134.65 2,134.65
365,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12 KR2F30080002: NISA	101.3462 101.3462	358,670.90 358,670.90	369,913.63 369,913.63	0.00	11,242.73 11,242.73
1,155,000.000 TRANSALTA CORP 89346DAG2 1.900% 06/03/2017 DD 06/03/14 KR2F30080002: NISA	100.3913 100.3913	1,153,694.85 1,153,694.85	1,159,519.52 1,159,519.52	0.01	5,824.67 5,824.67
225,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13 KR2F30070002: COLUMBIA	110.7500 110.7500	225,000.00 225,000.00	249,187.50 249,187.50	0.00	24,187.50 24,187.50
595,000.000 TRANSDIGM INC 144A 893647AU1 6.000% 07/15/2022 DD 06/04/14 KR2F30060002: LOOMIS	102.7500 102.7500	595,000.00 595,000.00	611,362.50 611,362.50	0.01	16,362.50 16,362.50
75,000.000 TRANSDIGM INC 144A 893647AU1 6.000% 07/15/2022 DD 06/04/14 KR2F30070002: COLUMBIA	102.7500 102.7500	75,000.00 75,000.00	77,062.50 77,062.50	0.00	2,062.50 2,062.50
550,000.000 TRANSDIGM INC 144A 893647AV9 6.500% 07/15/2024 DD 06/04/14 KR2F30070002: COLUMBIA	104.1250 104.1250	550,328.75 550,328.75	572,687.50 572,687.50	0.00	22,358.75 22,358.75

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160,000.000 TRANSFIELD SERVICES LTD 144A 89366QAA1 8.375% 05/15/2020 DD 05/13/14 KR2F30060002: LOOMIS	102.7500 102.7500	160,000.00 160,000.00	164,400.00 164,400.00	0.00	4,400.00 4,400.00
350,000.000 TRANSOCEAN INC 893830BB4 6.375% 12/15/2021 DD 12/05/11 KR2F30080002: NISA	115.6841 115.6841	425,425.00 425,425.00	404,894.35 404,894.35	0.00	-20,530.65 -20,530.65
795,000.000 TRANSOCEAN INC 893830BD0 2.500% 10/15/2017 DD 09/13/12 KR2F30080002: NISA	102.1192 102.1192	792,726.30 792,726.30	811,847.64 811,847.64	0.01	19,121.34 19,121.34
542,000.000 TRAPEZA CDO I LLC 13A A2A 144A 894135AC6 VAR RT 11/09/2042 DD 08/15/07 KR2F30050002: WATERFALL	60.5350 60.5350	314,360.00 314,360.00	328,099.70 328,099.70	0.00	13,739.70 13,739.70
177,268.185 TRAPEZA CDO LLC 07-13A C1 144A 894135AJ1 VAR RT 11/09/2042 DD 08/15/07 KR2F30050002: WATERFALL	43.8333 43.8333	76,917.77 76,917.77	77,702.55 77,702.55	0.00	784.78 784.78
232,386.316 TRAPEZA CDO LLC 05-9A C 144A 89413AAG6 VAR RT 01/27/2040 DD 01/10/06 KR2F30050002: WATERFALL	52.3750 52.3750	116,592.57 116,592.57	121,712.33 121,712.33	0.00	5,119.76 5,119.76
205,000.000 TRAVELERS COS INC/THE 89417EAD1 6.250% 06/15/2037 DD 05/29/07 KR2F30080002: NISA	128.9611 128.9611	257,496.40 257,496.40	264,370.26 264,370.26	0.00	6,873.86 6,873.86
290,000.000 TREEHOUSE FOODS INC 89469AAB0 4.875% 03/15/2022 DD 03/11/14 KR2F30020002: MANULIFE ASSET MGMT	102.7500 102.7500	295,425.00 295,425.00	297,975.00 297,975.00	0.00	2,550.00 2,550.00
260,000.000 TREEHOUSE FOODS INC 89469AAB0 4.875% 03/15/2022 DD 03/11/14 KR2F30060002: LOOMIS	102.7500 102.7500	260,000.00 260,000.00	267,150.00 267,150.00	0.00	7,150.00 7,150.00
1,990,000.000 TRIBUNE 12/13 TL 89604BAR9 KR2F30040002: SHENKMAN CAP	100.1560 100.1560	1,982,537.50 1,982,537.50	1,993,104.40 1,993,104.40	0.02	10,566.90 10,566.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13 KR2F30040002: SHENKMAN CAP	103.2500 103.2500	808,706.25 808,706.25	826,000.00 826,000.00	0.01	17,293.75 17,293.75
434,000.000 TROPIC CDO II LTD 2A A4L 144A 89707UAD4 VAR RT 04/15/2034 DD 10/15/03 KR2F30050002: WATERFALL	41.2090 41.2090	183,365.00 183,365.00	178,847.06 178,847.06	0.00	-4,517.94 -4,517.94
603,000.000 TROPIC CDO CORP 03-2A A4 144A 89707UAE2 VAR RT 04/15/2034 DD 10/15/03 KR2F30050002: WATERFALL	43.6045 43.6045	254,767.50 254,767.50	262,935.14 262,935.14	0.00	8,167.64 8,167.64
314,000.000 TROPIC CDO CORP 03-2A B1L 144A 89707UAF9 VAR RT 04/15/2034 DD 10/15/03 KR2F30050002: WATERFALL	21.0135 21.0135	65,155.00 65,155.00	65,982.39 65,982.39	0.00	827.39 827.39
709,000.000 TROPIC CDO CORP 04-4A A4 144A 89707YAE4 VAR RT 04/15/2035 DD 11/18/04 KR2F30050002: WATERFALL	43.6250 43.6250	182,567.50 182,567.50	309,301.25 309,301.25	0.00	126,733.75 126,733.75
55,000.000 TULLOW OIL PLC 144A 899415AA1 6.000% 11/01/2020 DD 11/06/13 KR2F30030002: STONE HARBOR	103.7500 103.7500	55,000.00 55,000.00	57,062.50 57,062.50	0.00	2,062.50 2,062.50
655,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BA7 6.750% 04/03/2018 DD 10/03/07 KR2F30080002: NISA	112.9000 112.9000	779,450.00 779,450.00	739,495.00 739,495.00	0.01	-39,955.00 -39,955.00
50,000.000 TURKIYE IS BANKASI 144A 900151AE1 5.500% 04/21/2019 DD 10/21/13 KR2F30030002: STONE HARBOR	103.5000 103.5000	49,733.50 49,733.50	51,750.00 51,750.00	0.00	2,016.50 2,016.50
490,000.000 24 HOUR HOLDINGS III LLC 144A 90132BAA5 8.000% 06/01/2022 DD 05/30/14 KR2F30060002: LOOMIS	99.5000 99.5000	490,000.00 490,000.00	487,550.00 487,550.00	0.00	-2,450.00 -2,450.00
545,000.000 TYCO ELECTRONICS GROUP SA 902133AF4 6.550% 10/01/2017 DD 04/01/08 KR2F30010002: PIMCO KR2	115.7186 115.7186	550,931.70 550,931.70	630,666.37 630,666.37	0.01	79,734.67 79,734.67



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
524,469.411 UCFC MANUFACTURED HOUSING 2 M1 90263ABY5 6.726% 10/15/2029 DD 06/01/98 KR2F30050002: WATERFALL	69.1833 69.1833	269,315.94 269,315.94	362,845.25 362,845.25	0.00	93,529.31 93,529.31
208,220.303 UCFC MANUFACTURED HOUSING 3 M1 90263ACC2 6.506% 01/15/2030 DD 09/01/98 KR2F30050002: WATERFALL	63.2472 63.2472	106,891.46 106,891.46	131,693.51 131,693.51	0.00	24,802.05 24,802.05
178,862.000 U.S. RENAL CARE 8/13 2ND LIEN 90290PAC8 INCREMENTAL COV-LITE TL KR2F30070002: COLUMBIA	101.1250 101.1250	175,982.00 175,982.00	180,874.20 180,874.20	0.00	4,892.20 4,892.20
643,311.140 U.S. RENAL CARE 12/13 COV-LITE 90290PAE4 TL KR2F30070002: COLUMBIA	100.2810 100.2810	635,541.73 635,541.73	645,118.84 645,118.84	0.01	9,577.11 9,577.11
440,000.000 US RENAL CARE 7/12 2ND LIEN 90324LAH6 COV-LITE TL KR2F30070002: COLUMBIA	101.5000 101.5000	431,200.00 431,200.00	446,600.00 446,600.00	0.00	15,400.00 15,400.00
120,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13 KR2F30070002: COLUMBIA	106.0000 106.0000	120,000.00 120,000.00	127,200.00 127,200.00	0.00	7,200.00 7,200.00
220,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13 KR2F30060002: LOOMIS	106.0000 106.0000	220,000.00 220,000.00	233,200.00 233,200.00	0.00	13,200.00 13,200.00
742,500.000 US FOODSERVICE 5/13 COV-LITE 90343NAC0 TLB KR2F30040002: SHENKMAN CAP	100.1070 100.1070	738,792.44 738,792.44	743,294.48 743,294.48	0.01	4,502.04 4,502.04
554.150 DUPONT PERFORMANCE 1/14 (USD) 90347BAG3 TL KR2F30020002: MANULIFE ASSET MGMT	99.9420 99.9420	562.88 562.88	553.83 553.83	0.00	-9.05 -9.05
226,710.000 DUPONT PERFORMANCE 1/14 (USD) 90347BAG3 TL KR2F30070002: COLUMBIA	99.9420 99.9420	224,447.84 224,447.84	226,578.51 226,578.51	0.00	2,130.67 2,130.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
441,000.000 AXALTA COATING SYSTEMS 144A 90347CAA4 7.375% 05/01/2021 DD 02/01/13 KR2F30070002: COLUMBIA	109.0000 109.0000	446,130.00 446,130.00	480,690.00 480,690.00	0.00	34,560.00 34,560.00
1,975,000.000 UKRAINE AID 903724AK8 1.844% 05/16/2019 DD 05/16/14 KR2F30080002: NISA	99.8872 99.8872	1,975,000.00 1,975,000.00	1,972,772.20 1,972,772.20	0.02	-2,227.80 -2,227.80
1,850,000.000 UNION BANK NA 90521APH5 1.500% 09/26/2016 DD 09/26/13 KR2F30080002: NISA	101.3870 101.3870	1,845,301.00 1,845,301.00	1,875,659.50 1,875,659.50	0.02	30,358.50 30,358.50
825,000.000 UNION PACIFIC CORP 907818DN5 2.750% 04/15/2023 DD 03/15/13 KR2F30080002: NISA	97.5803 97.5803	760,790.25 760,790.25	805,037.48 805,037.48	0.01	44,247.23 44,247.23
540,000.000 UNION PACIFIC CORP 907818DU9 4.750% 12/15/2043 DD 10/25/13 KR2F30080002: NISA	108.6367 108.6367	539,773.20 539,773.20	586,638.18 586,638.18	0.00	46,864.98 46,864.98
111,180.360 UAL 2009-2A PASS THROUGH TRUST 909317BE8 9.750% 07/15/2018 DD 11/24/09 KR2F30020002: MANULIFE ASSET MGMT	114.5000 114.5000	122,962.25 122,962.25	127,301.51 127,301.51	0.00	4,339.26 4,339.26
270,000.000 UNITED AIR 2014 - 1 B PTT 90932PAB4 4.750% 10/11/2023 DD 04/07/14 KR2F30060002: LOOMIS	101.6250 101.6250	270,000.00 270,000.00	274,387.50 274,387.50	0.00	4,387.50 4,387.50
370,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QAS7 6.750% 09/27/2034 DD 09/27/04 KR2F30080002: NISA	129.5000 129.5000	461,060.00 461,060.00	479,150.00 479,150.00	0.00	18,090.00 18,090.00
290,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QAV0 6.050% 01/11/2040 DD 01/11/08 KR2F30080002: NISA	121.2000 121.2000	326,047.00 326,047.00	351,480.00 351,480.00	0.00	25,433.00 25,433.00
160,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 KR2F30080002: NISA	102.0000 102.0000	175,384.00 175,384.00	163,200.00 163,200.00	0.00	-12,184.00 -12,184.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
940,000.000 UNITED MEXICAN STATES 91086QBD9 3.500% 01/21/2021 DD 01/21/14 KR2F30080002: NISA	103.8500 103.8500	933,824.20 933,824.20	976,190.00 976,190.00	0.01	42,365.80 42,365.80
325,000.000 UNITED MEXICAN STATES 91086QBE7 5.550% 01/21/2045 DD 01/21/14 KR2F30080002: NISA	113.7500 113.7500	330,412.40 330,412.40	369,687.50 369,687.50	0.00	39,275.10 39,275.10
377,000.000 UNITED RENTALS NORTH AMERICA I 911365AX2 6.125% 06/15/2023 DD 10/30/12 KR2F30070002: COLUMBIA	107.2500 107.2500	396,792.50 396,792.50	404,332.50 404,332.50	0.00	7,540.00 7,540.00
721,000.000 UNITED RENTALS NORTH AMERICA I 911365AZ7 7.625% 04/15/2022 DD 10/15/12 KR2F30070002: COLUMBIA	112.2500 112.2500	721,000.00 721,000.00	809,322.50 809,322.50	0.01	88,322.50 88,322.50
334,000.000 UNITED RENTALS NORTH AMERICA I 911365BB9 5.750% 11/15/2024 DD 03/26/14 KR2F30070002: COLUMBIA	103.8750 103.8750	334,000.00 334,000.00	346,942.50 346,942.50	0.00	12,942.50 12,942.50
4,663,539.200 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98 KR2F39010002: INTERNAL TIPS	140.4375 140.4375	5,665,081.96 5,665,081.96	6,549,357.86 6,549,357.86	0.06	884,275.90 884,275.90
11,317,363.200 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98 KR2F35030002: WEAVER TIPS	140.4375 140.4375	12,324,225.48 12,324,225.48	15,893,821.94 15,893,821.94	0.13	3,569,596.46 3,569,596.46
793,067.000 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99 KR2F30010002: PIMCO KR2	146.1875 146.1875	1,518,656.38 1,518,656.38	1,159,364.82 1,159,364.82	0.01	-359,291.56 -359,291.56
11,786,417.560 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99 KR2F35030002: WEAVER TIPS	146.1875 146.1875	12,863,771.72 12,863,771.72	17,230,269.17 17,230,269.17	0.14	4,366,497.45 4,366,497.45
5,515,420.500 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99 KR2F39010002: INTERNAL TIPS	146.1875 146.1875	7,443,303.58 7,443,303.58	8,062,855.34 8,062,855.34	0.07	619,551.76 619,551.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,055,288.330 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01 KR2F35030002: WEAVER TIPS	144.3984 144.3984	2,258,515.24 2,258,515.24	2,967,803.46 2,967,803.46	0.02	709,288.22 709,288.22
1,869,658.000 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01 KR2F39010002: INTERNAL TIPS	144.3984 144.3984	3,155,969.39 3,155,969.39	2,699,756.24 2,699,756.24	0.02	-456,213.15 -456,213.15
880,292.000 US TREAS-CPI INFLAT 912810FR4 2.375% 01/15/2025 DD 07/15/04 KR2F30010002: PIMCO KR2	121.1484 121.1484	1,262,490.03 1,262,490.03	1,066,459.67 1,066,459.67	0.01	-196,030.36 -196,030.36
11,550,688.600 US TREAS-CPI INFLAT 912810FR4 2.375% 01/15/2025 DD 07/15/04 KR2F35030002: WEAVER TIPS	121.1484 121.1484	12,349,565.74 12,349,565.74	13,993,474.43 13,993,474.43	0.12	1,643,908.69 1,643,908.69
9,054,432.000 US TREAS-CPI INFLAT 912810FR4 2.375% 01/15/2025 DD 07/15/04 KR2F39010002: INTERNAL TIPS	121.1484 121.1484	12,940,402.60 12,940,402.60	10,969,299.50 10,969,299.50	0.09	-1,971,103.10 -1,971,103.10
7,165,920.000 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06 KR2F35030002: WEAVER TIPS	117.8203 117.8203	6,847,466.97 6,847,466.97	8,442,908.44 8,442,908.44	0.07	1,595,441.47 1,595,441.47
6,530,541.760 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06 KR2F39010002: INTERNAL TIPS	117.8203 117.8203	6,669,811.92 6,669,811.92	7,694,303.89 7,694,303.89	0.06	1,024,491.97 1,024,491.97
3,726,278.400 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06 KR2F30010002: PIMCO KR2	117.8203 117.8203	5,301,717.68 5,301,717.68	4,390,312.39 4,390,312.39	0.04	-911,405.29 -911,405.29
10,579,050.000 US TREAS-CPI INFLAT 912810PS1 2.375% 01/15/2027 DD 01/15/07 KR2F35030002: WEAVER TIPS	122.7109 122.7109	10,815,195.50 10,815,195.50	12,981,647.47 12,981,647.47	0.11	2,166,451.97 2,166,451.97
21,522,489.500 US TREAS-CPI INFLAT 912810PS1 2.375% 01/15/2027 DD 01/15/07 KR2F30010002: PIMCO KR2	122.7109 122.7109	31,949,019.58 31,949,019.58	26,410,440.57 26,410,440.57	0.22	-5,538,579.01 -5,538,579.01



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,348,297.500 US TREAS-CPI INFLAT 912810PS1 2.375% 01/15/2027 DD 01/15/07 KR2F39010002: INTERNAL TIPS	122.7109 122.7109	7,314,597.65 7,314,597.65	6,562,944.00 6,562,944.00	0.06	-751,653.65 -751,653.65
1,015,000.000 U S TREASURY BOND 912810PU6 5.000% 05/15/2037 DD 05/15/07 KR2F30080002: NISA	129.8125 129.8125	1,463,808.11 1,463,808.11	1,317,596.88 1,317,596.88	0.01	-146,211.23 -146,211.23
10,534,265.000 US TREAS-CPI INFLAT 912810PV4 1.750% 01/15/2028 DD 01/15/08 KR2F30010002: PIMCO KR2	115.1250 115.1250	14,371,924.08 14,371,924.08	12,127,572.58 12,127,572.58	0.10	-2,244,351.50 -2,244,351.50
5,261,475.000 US TREAS-CPI INFLAT 912810PV4 1.750% 01/15/2028 DD 01/15/08 KR2F39010002: INTERNAL TIPS	115.1250 115.1250	5,427,133.14 5,427,133.14	6,057,273.09 6,057,273.09	0.05	630,139.95 630,139.95
3,394,500.000 US TREAS-CPI INFLAT 912810PV4 1.750% 01/15/2028 DD 01/15/08 KR2F35030002: WEAVER TIPS	115.1250 115.1250	3,312,180.65 3,312,180.65	3,907,918.13 3,907,918.13	0.03	595,737.48 595,737.48
1,135,000.000 U S TREASURY BOND 912810PX0 4.500% 05/15/2038 DD 05/15/08 KR2F30080002: NISA	121.5938 121.5938	1,477,434.93 1,477,434.93	1,380,089.63 1,380,089.63	0.01	-97,345.30 -97,345.30
5,133,972.000 US TREAS-CPI INFLAT 912810PZ5 2.500% 01/15/2029 DD 01/15/09 KR2F39010002: INTERNAL TIPS	126.1719 126.1719	5,523,710.20 5,523,710.20	6,477,630.02 6,477,630.02	0.05	953,919.82 953,919.82
755,000.000 U S TREASURY BOND 912810QB7 4.250% 05/15/2039 DD 05/15/09 KR2F30080002: NISA	117.4219 117.4219	1,000,820.45 1,000,820.45	886,535.35 886,535.35	0.01	-114,285.10 -114,285.10
220,000.000 U S TREASURY BOND 912810QD3 4.375% 11/15/2039 DD 11/15/09 KR2F30080002: NISA	119.7500 119.7500	258,758.76 258,758.76	263,450.00 263,450.00	0.00	4,691.24 4,691.24
3,016,007.500 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10 KR2F39010002: INTERNAL TIPS	127.2266 127.2266	3,256,503.35 3,256,503.35	3,837,163.80 3,837,163.80	0.03	580,660.45 580,660.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,580,380.000 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10 KR2F35030002: WEAVER TIPS	127.2266 127.2266	7,111,415.34 7,111,415.34	8,371,993.74 8,371,993.74	0.07	1,260,578.40 1,260,578.40
1,535,000.000 U S TREASURY BOND 912810QH4 4.375% 05/15/2040 DD 05/15/10 KR2F30080002: NISA	119.9219 119.9219	1,910,332.06 1,910,332.06	1,840,801.17 1,840,801.17	0.02	-69,530.89 -69,530.89
3,075,000.000 U S TREASURY BOND 912810QK7 3.875% 08/15/2040 DD 08/15/10 KR2F30080002: NISA	110.9375 110.9375	3,752,923.87 3,752,923.87	3,411,328.13 3,411,328.13	0.03	-341,595.74 -341,595.74
885,000.000 U S TREASURY BOND 912810QL5 4.250% 11/15/2040 DD 11/15/10 KR2F30080002: NISA	117.7656 117.7656	993,205.08 993,205.08	1,042,225.56 1,042,225.56	0.01	49,020.48 49,020.48
3,517,962.500 US TREAS-CPI INFLAT 912810QP6 2.125% 02/15/2041 DD 02/15/11 KR2F39010002: INTERNAL TIPS	128.2344 128.2344	4,372,787.58 4,372,787.58	4,511,238.10 4,511,238.10	0.04	138,450.52 138,450.52
3,788,575.000 US TREAS-CPI INFLAT 912810QP6 2.125% 02/15/2041 DD 02/15/11 KR2F35030002: WEAVER TIPS	128.2344 128.2344	4,500,888.85 4,500,888.85	4,858,256.42 4,858,256.42	0.04	357,367.57 357,367.57
1,495,000.000 U S TREASURY BOND 912810QS0 3.750% 08/15/2041 DD 08/15/11 KR2F30080002: NISA	108.6250 108.6250	1,695,540.23 1,695,540.23	1,623,943.75 1,623,943.75	0.01	-71,596.48 -71,596.48
1,300,000.000 U S TREASURY BOND 912810QT8 3.125% 11/15/2041 DD 11/15/11 KR2F30080002: NISA	96.9062 96.9062	1,193,359.38 1,193,359.38	1,259,780.60 1,259,780.60	0.01	66,421.22 66,421.22
1,700,000.000 U S TREASURY BOND 912810QU5 3.125% 02/15/2042 DD 02/15/12 KR2F30080002: NISA	96.7500 96.7500	1,653,449.22 1,653,449.22	1,644,750.00 1,644,750.00	0.01	-8,699.22 -8,699.22
9,441,540.000 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12 KR2F35030002: WEAVER TIPS	94.1328 94.1328	9,889,261.32 9,889,261.32	8,887,585.97 8,887,585.97	0.07	-1,001,675.35 -1,001,675.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,346,813.000 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12 KR2F39010002: INTERNAL TIPS	94.1328 94.1328	6,660,562.48 6,660,562.48	5,974,432.79 5,974,432.79	0.05	-686,129.69 -686,129.69
2,250,000.000 U S TREASURY BOND 912810QX9 2.750% 08/15/2042 DD 08/15/12 KR2F30080002: NISA	89.4375 89.4375	2,158,840.39 2,158,840.39	2,012,343.75 2,012,343.75	0.02	-146,496.64 -146,496.64
575,000.000 U S TREASURY BOND 912810QZ4 3.125% 02/15/2043 DD 02/15/13 KR2F30080002: NISA	96.2656 96.2656	536,072.73 536,072.73	553,527.20 553,527.20	0.00	17,454.47 17,454.47
4,484,980.500 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13 KR2F39010002: INTERNAL TIPS	90.7812 90.7812	4,005,254.98 4,005,254.98	4,071,519.12 4,071,519.12	0.03	66,264.14 66,264.14
3,093,090.000 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13 KR2F35030002: WEAVER TIPS	90.7812 90.7812	3,077,917.64 3,077,917.64	2,807,944.22 2,807,944.22	0.02	-269,973.42 -269,973.42
2,015,000.000 U S TREASURY BOND 912810RB6 2.875% 05/15/2043 DD 05/15/13 KR2F30080002: NISA	91.3750 91.3750	1,691,850.88 1,691,850.88	1,841,206.25 1,841,206.25	0.02	149,355.37 149,355.37
7,350,000.000 U S TREASURY BONDS 912810RE0 3.625% 02/15/2044 DD 02/15/14 KR2F30080002: NISA	105.5312 105.5312	7,403,199.83 7,403,199.83	7,756,543.20 7,756,543.20	0.07	353,343.37 353,343.37
3,051,330.000 US TREAS-CPI 912810RF7 1.375% 02/15/2044 DD 02/15/14 KR2F35030002: WEAVER TIPS	109.9844 109.9844	3,250,210.23 3,250,210.23	3,355,986.99 3,355,986.99	0.03	105,776.76 105,776.76
2,593,630.500 US TREAS-CPI 912810RF7 1.375% 02/15/2044 DD 02/15/14 KR2F39010002: INTERNAL TIPS	109.9844 109.9844	2,725,381.16 2,725,381.16	2,852,588.94 2,852,588.94	0.02	127,207.78 127,207.78
2,865,000.000 U S TREASURY BOND 912810RG5 3.375% 05/15/2044 DD 05/15/14 KR2F30080002: NISA	100.6719 100.6719	2,889,021.09 2,889,021.09	2,884,249.94 2,884,249.94	0.02	-4,771.15 -4,771.15



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,980,000.000 U S TREASURY NOTE 912828A34 1.250% 11/30/2018 DD 11/30/13 KR2F30080002: NISA	99.0938 99.0938	9,843,465.06 9,843,465.06	9,889,561.24 9,889,561.24	0.08	46,096.18 46,096.18
4,590,000.000 U S TREASURY NOTE 912828A59 0.625% 12/15/2016 DD 12/15/13 KR2F30080002: NISA	99.9453 99.9453	4,580,788.53 4,580,788.53	4,587,489.27 4,587,489.27	0.04	6,700.74 6,700.74
8,445,000.000 U S TREASURY NOTE 912828A67 0.250% 12/31/2015 DD 12/31/13 KR2F30080002: NISA	100.0078 100.0078	8,431,587.51 8,431,587.51	8,445,658.71 8,445,658.71	0.07	14,071.20 14,071.20
430,000.000 U S TREASURY NOTE 912828A91 0.750% 01/15/2017 DD 01/15/14 KR2F30080002: NISA	100.1641 100.1641	429,944.39 429,944.39	430,705.63 430,705.63	0.00	761.24 761.24
9,295,668.000 US TREAS-CPI 912828B25 0.625% 01/15/2024 DD 01/15/14 KR2F39010002: INTERNAL TIPS	103.6250 103.6250	9,476,002.96 9,476,002.96	9,632,635.97 9,632,635.97	0.08	156,633.01 156,633.01
10,260,792.000 US TREAS-CPI 912828B25 0.625% 01/15/2024 DD 01/15/14 KR2F30010002: PIMCO KR2	103.6250 103.6250	10,506,284.82 10,506,284.82	10,632,745.71 10,632,745.71	0.09	126,460.89 126,460.89
2,320,000.000 U S TREASURY NOTE 912828B33 1.500% 01/31/2019 DD 01/31/14 KR2F30080002: NISA	99.9375 99.9375	2,316,584.96 2,316,584.96	2,318,550.00 2,318,550.00	0.02	1,965.04 1,965.04
3,395,000.000 U S TREASURY NOTE 912828B41 0.375% 01/31/2016 DD 01/31/14 KR2F30080002: NISA	100.1445 100.1445	3,398,857.03 3,398,857.03	3,399,905.78 3,399,905.78	0.03	1,048.75 1,048.75
108,800,000.000 U S TREASURY NOTE 912828B66 2.750% 02/15/2024 DD 02/15/14 KR2F30010002: PIMCO KR2	102.2734 102.2734	109,501,460.95 109,501,460.95	111,273,459.20 111,273,459.20	0.93	1,771,998.25 1,771,998.25
1,340,000.000 UNITED STATES TREASURY NOTE 912828B82 0.250% 02/29/2016 DD 02/28/14 KR2F30080002: NISA	99.9023 99.9023	1,336,200.00 1,336,200.00	1,338,690.82 1,338,690.82	0.01	2,490.82 2,490.82



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,700,000.000 U S TREASURY NOTE 912828B90 2.000% 02/28/2021 DD 02/28/14 KR2F30010002: PIMCO KR2	99.5938 99.5938	31,146,164.96 31,146,164.96	31,571,234.60 31,571,234.60	0.27	425,069.64 425,069.64
1,255,000.000 U S TREASURY NOTE 912828C24 1.500% 02/28/2019 DD 02/28/14 KR2F30080002: NISA	99.8359 99.8359	1,248,283.79 1,248,283.79	1,252,940.55 1,252,940.55	0.01	4,656.76 4,656.76
9,225,000.000 U S TREASURY NTS 912828C40 0.375% 03/31/2016 DD 03/31/14 KR2F30080002: NISA	100.0195 100.0195	9,216,423.05 9,216,423.05	9,226,798.88 9,226,798.88	0.08	10,375.83 10,375.83
15,200,000.000 U S TREASURY NOTE 912828C57 2.250% 03/31/2021 DD 03/31/14 KR2F30010002: PIMCO KR2	101.0781 101.0781	15,268,875.00 15,268,875.00	15,363,871.20 15,363,871.20	0.13	94,996.20 94,996.20
450,000.000 U S TREASURY NOTE 912828C81 0.375% 04/30/2016 DD 04/30/14 KR2F30080002: NISA	99.9688 99.9688	450,070.31 450,070.31	449,859.60 449,859.60	0.00	-210.71 -210.71
5,968,676.000 US TREAS-CPI INFLAT 912828C99 0.125% 04/15/2019 DD 04/15/14 KR2F39010002: INTERNAL TIPS	102.9688 102.9688	6,097,486.93 6,097,486.93	6,145,874.05 6,145,874.05	0.05	48,387.12 48,387.12
2,330,000.000 U S TREASURY NOTE 912828D23 1.625% 04/30/2019 DD 04/30/14 KR2F30080002: NISA	100.1875 100.1875	2,331,147.29 2,331,147.29	2,334,368.75 2,334,368.75	0.02	3,221.46 3,221.46
15,800,000.000 U S TREASURY NOTE 912828D31 VAR RT 04/30/2016 DD 04/30/14 KR2F30010002: PIMCO KR2	99.9300 99.9300	15,801,424.52 15,801,424.52	15,788,940.00 15,788,940.00	0.13	-12,484.52 -12,484.52
182,491.680 US TREAS-CPI INFLAT 912828DH0 1.625% 01/15/2015 DD 01/15/05 KR2F39010002: INTERNAL TIPS	101.6406 101.6406	186,707.17 186,707.17	185,485.64 185,485.64	0.00	-1,221.53 -1,221.53
7,007,467.500 US TREAS-CPI INFLAT 912828EA4 1.875% 07/15/2015 DD 07/15/05 KR2F39010002: INTERNAL TIPS	103.8594 103.8594	8,726,958.43 8,726,958.43	7,277,913.70 7,277,913.70	0.06	-1,449,044.73 -1,449,044.73



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,795,680.800 US TREAS-CPI INFLAT 912828ET3 2.000% 01/15/2016 DD 01/15/06 KR2F39010002: INTERNAL TIPS	105.4297 105.4297	8,006,140.93 8,006,140.93	7,164,665.88 7,164,665.88	0.06	-841,475.05 -841,475.05
8,001,944.000 US TREAS-CPI INFLAT 912828ET3 2.000% 01/15/2016 DD 01/15/06 KR2F35030002: WEAVER TIPS	105.4297 105.4297	7,977,246.09 7,977,246.09	8,436,425.55 8,436,425.55	0.07	459,179.46 459,179.46
15,259,140.000 US TREAS-CPI INFLAT 912828FL9 2.500% 07/15/2016 DD 07/15/06 KR2F35030002: WEAVER TIPS	108.5156 108.5156	15,652,574.73 15,652,574.73	16,558,547.33 16,558,547.33	0.14	905,972.60 905,972.60
6,540,302.160 US TREAS-CPI INFLAT 912828FL9 2.500% 07/15/2016 DD 07/15/06 KR2F39010002: INTERNAL TIPS	108.5156 108.5156	6,710,502.28 6,710,502.28	7,097,248.13 7,097,248.13	0.06	386,745.85 386,745.85
5,818,477.500 US TREAS-CPI INFLAT 912828GD6 2.375% 01/15/2017 DD 01/15/07 KR2F39010002: INTERNAL TIPS	109.3984 109.3984	7,308,466.86 7,308,466.86	6,365,321.29 6,365,321.29	0.05	-943,145.57 -943,145.57
13,165,040.000 US TREAS-CPI INFLAT 912828GD6 2.375% 01/15/2017 DD 01/15/07 KR2F35030002: WEAVER TIPS	109.3984 109.3984	13,476,094.63 13,476,094.63	14,402,343.12 14,402,343.12	0.12	926,248.49 926,248.49
2,900,000.000 U S TREASURY NOTE 912828GH7 4.625% 02/15/2017 DD 02/15/07 KR2F30080002: NISA	110.2031 110.2031	3,206,539.06 3,206,539.06	3,195,889.90 3,195,889.90	0.03	-10,649.16 -10,649.16
4,975,225.500 US TREAS-CPI INFLAT 912828GX2 2.625% 07/15/2017 DD 07/15/07 KR2F39010002: INTERNAL TIPS	111.9453 111.9453	6,326,211.40 6,326,211.40	5,569,531.11 5,569,531.11	0.05	-756,680.29 -756,680.29
18,104,000.000 US TREAS-CPI INFLAT 912828HN3 1.625% 01/15/2018 DD 01/15/08 KR2F35030002: WEAVER TIPS	109.0703 109.0703	18,702,899.83 18,702,899.83	19,746,087.11 19,746,087.11	0.17	1,043,187.28 1,043,187.28
5,261,475.000 US TREAS-CPI INFLAT 912828HN3 1.625% 01/15/2018 DD 01/15/08 KR2F39010002: INTERNAL TIPS	109.0703 109.0703	6,382,061.25 6,382,061.25	5,738,706.57 5,738,706.57	0.05	-643,354.68 -643,354.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,221,532.500 US TREAS-CPI INFLAT 912828JE1 1.375% 07/15/2018 DD 07/15/08 KR2F39010002: INTERNAL TIPS	109.2656 109.2656	6,068,496.39 6,068,496.39	5,705,338.82 5,705,338.82	0.05	-363,157.57 -363,157.57
9,495,088.000 US TREAS-CPI INFLAT 912828JX9 2.125% 01/15/2019 DD 01/15/09 KR2F35030002: WEAVER TIPS	112.6250 112.6250	9,767,391.23 9,767,391.23	10,693,842.86 10,693,842.86	0.09	926,451.63 926,451.63
4,857,952.000 US TREAS-CPI INFLAT 912828JX9 2.125% 01/15/2019 DD 01/15/09 KR2F39010002: INTERNAL TIPS	112.6250 112.6250	5,974,001.18 5,974,001.18	5,471,268.44 5,471,268.44	0.05	-502,732.74 -502,732.74
5,495,440.500 US TREAS-CPI INFLAT 912828LA6 1.875% 07/15/2019 DD 07/15/09 KR2F39010002: INTERNAL TIPS	112.5625 112.5625	6,105,313.89 6,105,313.89	6,185,805.21 6,185,805.21	0.05	80,491.32 80,491.32
11,768,014.000 US TREAS-CPI INFLAT 912828LA6 1.875% 07/15/2019 DD 07/15/09 KR2F35030002: WEAVER TIPS	112.5625 112.5625	12,167,087.04 12,167,087.04	13,246,370.76 13,246,370.76	0.11	1,079,283.72 1,079,283.72
5,480,950.000 US TREAS-CPI INFLAT 912828MF4 1.375% 01/15/2020 DD 01/15/10 KR2F35030002: WEAVER TIPS	109.6875 109.6875	5,455,414.39 5,455,414.39	6,011,917.03 6,011,917.03	0.05	556,502.64 556,502.64
6,631,949.500 US TREAS-CPI INFLAT 912828MF4 1.375% 01/15/2020 DD 01/15/10 KR2F39010002: INTERNAL TIPS	109.6875 109.6875	7,093,901.09 7,093,901.09	7,274,419.61 7,274,419.61	0.06	180,518.52 180,518.52
2,400,000.000 U S TREASURY NOTE 912828MV9 3.250% 03/31/2017 DD 03/31/10 KR2F30080002: NISA	106.7500 106.7500	2,671,406.25 2,671,406.25	2,562,000.00 2,562,000.00	0.02	-109,406.25 -109,406.25
136,728.750 US TREAS-CPI INFLAT 912828MY3 0.500% 04/15/2015 DD 04/15/10 KR2F39010002: INTERNAL TIPS	101.4453 101.4453	146,320.06 146,320.06	138,704.89 138,704.89	0.00	-7,615.17 -7,615.17
10,108,542.000 US TREAS-CPI INFLAT 912828NM8 1.250% 07/15/2020 DD 07/15/10 KR2F39010002: INTERNAL TIPS	109.5859 109.5859	10,576,972.88 10,576,972.88	11,077,536.73 11,077,536.73	0.09	500,563.85 500,563.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,043,280.000 US TREAS-CPI INFLAT 912828NM8 1.250% 07/15/2020 DD 07/15/10 KR2F35030002: WEAVER TIPS	109.5859 109.5859	13,513,707.57 13,513,707.57	14,293,595.78 14,293,595.78	0.12	779,888.21 779,888.21
700,000.000 U S TREASURY NOTE 912828NT3 2.625% 08/15/2020 DD 08/15/10 KR2F30080002: NISA	104.0625 104.0625	731,828.13 731,828.13	728,437.50 728,437.50	0.01	-3,390.63 -3,390.63
1,325,000.000 U S TREASURY NOTE 912828PC8 2.625% 11/15/2020 DD 11/15/10 KR2F30080002: NISA	103.8750 103.8750	1,374,273.44 1,374,273.44	1,376,343.75 1,376,343.75	0.01	2,070.31 2,070.31
4,135,000.000 U S TREASURY NOTE 912828PM6 2.125% 12/31/2015 DD 12/31/10 KR2F30080002: NISA	102.7891 102.7891	4,163,622.23 4,163,622.23	4,250,329.29 4,250,329.29	0.04	86,707.06 86,707.06
15,170,820.000 US TREAS-CPI INFLAT 912828PP9 1.125% 01/15/2021 DD 01/15/11 KR2F35030002: WEAVER TIPS	108.3203 108.3203	15,342,477.81 15,342,477.81	16,433,077.74 16,433,077.74	0.14	1,090,599.93 1,090,599.93
11,594,841.000 US TREAS-CPI INFLAT 912828PP9 1.125% 01/15/2021 DD 01/15/11 KR2F39010002: INTERNAL TIPS	108.3203 108.3203	12,083,595.45 12,083,595.45	12,559,566.56 12,559,566.56	0.11	475,971.11 475,971.11
13,638,784.000 US TREAS-CPI INFLAT 912828QD5 0.125% 04/15/2016 DD 04/15/11 KR2F39010002: INTERNAL TIPS	102.6250 102.6250	14,284,278.50 14,284,278.50	13,996,802.08 13,996,802.08	0.12	-287,476.42 -287,476.42
5,369,600.000 US TREAS-CPI INFLAT 912828QD5 0.125% 04/15/2016 DD 04/15/11 KR2F35030002: WEAVER TIPS	102.6250 102.6250	5,545,603.21 5,545,603.21	5,510,552.00 5,510,552.00	0.05	-35,051.21 -35,051.21
12,305,358.000 US TREAS-CPI INFLAT 912828QV5 0.625% 07/15/2021 DD 07/15/11 KR2F39010002: INTERNAL TIPS	105.3359 105.3359	13,053,818.65 13,053,818.65	12,961,959.60 12,961,959.60	0.11	-91,859.05 -91,859.05
5,258,700.000 US TREAS-CPI INFLAT 912828QV5 0.625% 07/15/2021 DD 07/15/11 KR2F35030002: WEAVER TIPS	105.3359 105.3359	5,262,535.10 5,262,535.10	5,539,298.97 5,539,298.97	0.05	276,763.87 276,763.87



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

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Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,935,000.000 U S TREASURY NOTE 912828QX1 1.500% 07/31/2016 DD 07/31/11 KR2F30080002: NISA	102.0781 102.0781	5,120,640.82 5,120,640.82	5,037,554.24 5,037,554.24	0.04	-83,086.58 -83,086.58
7,445,000.000 U S TREASURY NOTE 912828RE2 1.500% 08/31/2018 DD 08/31/11 KR2F30080002: NISA	100.5234 100.5234	7,451,784.77 7,451,784.77	7,483,967.13 7,483,967.13	0.06	32,182.36 32,182.36
6,020,000.000 U S TREASURY NOTE 912828RF9 1.000% 08/31/2016 DD 08/31/11 KR2F30080002: NISA	101.0312 101.0312	6,080,007.13 6,080,007.13	6,082,078.24 6,082,078.24	0.05	2,071.11 2,071.11
18,160,000.000 U S TREASURY NOTE 912828RJ1 1.000% 09/30/2016 DD 09/30/11 KR2F30080002: NISA	100.9688 100.9688	18,271,368.45 18,271,368.45	18,335,934.08 18,335,934.08	0.15	64,565.63 64,565.63
6,320,000.000 U S TREASURY NOTE 912828RM4 1.000% 10/31/2016 DD 10/31/11 KR2F30080002: NISA	100.9375 100.9375	6,383,760.93 6,383,760.93	6,379,250.00 6,379,250.00	0.05	-4,510.93 -4,510.93
3,040,000.000 U S TREASURY NOTE 912828RX0 0.875% 12/31/2016 DD 12/31/11 KR2F30080002: NISA	100.5234 100.5234	3,076,218.75 3,076,218.75	3,055,911.36 3,055,911.36	0.03	-20,307.39 -20,307.39
13,562,794.000 US TREAS-CPI INFLAT 912828SA9 0.125% 01/15/2022 DD 01/15/12 KR2F39010002: INTERNAL TIPS	100.6641 100.6641	14,184,562.95 14,184,562.95	13,652,864.51 13,652,864.51	0.11	-531,698.44 -531,698.44
4,189,280.000 US TREAS-CPI INFLAT 912828SA9 0.125% 01/15/2022 DD 01/15/12 KR2F35030002: WEAVER TIPS	100.6641 100.6641	4,278,308.01 4,278,308.01	4,217,101.01 4,217,101.01	0.04	-61,207.00 -61,207.00
15,289,472.500 US TREAS-CPI INFLATION INDEX 912828SQ4 0.125% 04/15/2017 DD 04/15/12 KR2F39010002: INTERNAL TIPS	103.4375 103.4375	16,508,859.72 16,508,859.72	15,815,048.12 15,815,048.12	0.13	-693,811.60 -693,811.60
5,218,250.000 US TREAS-CPI INFLATION INDEX 912828SQ4 0.125% 04/15/2017 DD 04/15/12 KR2F35030002: WEAVER TIPS	103.4375 103.4375	5,610,730.26 5,610,730.26	5,397,627.34 5,397,627.34	0.05	-213,102.92 -213,102.92



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,615,000.000 U S TREASURY NOTE 912828SZ4 0.375% 06/15/2015 DD 06/15/12 KR2F30080002: NISA	100.2266 100.2266	1,618,595.90 1,618,595.90	1,618,659.59 1,618,659.59	0.01	63.69 63.69
5,205,000.000 U S TREASURY NOTE 912828TD2 0.250% 07/15/2015 DD 07/15/12 KR2F30080002: NISA	100.0977 100.0977	5,200,526.95 5,200,526.95	5,210,085.29 5,210,085.29	0.04	9,558.34 9,558.34
10,308,000.000 US TREAS-CPI INFLAT 912828TE0 0.125% 07/15/2022 DD 07/15/12 KR2F35030002: WEAVER TIPS	100.6797 100.6797	11,157,506.77 11,157,506.77	10,378,063.48 10,378,063.48	0.09	-779,443.29 -779,443.29
13,915,800.000 US TREAS-CPI INFLAT 912828TE0 0.125% 07/15/2022 DD 07/15/12 KR2F39010002: INTERNAL TIPS	100.6797 100.6797	15,309,483.61 15,309,483.61	14,010,385.69 14,010,385.69	0.12	-1,299,097.92 -1,299,097.92
51,000.000 U S TREASURY NOTE 912828TL4 0.250% 08/31/2014 DD 08/31/12 KR2F30010002: PIMCO KR2	100.0273 100.0273	51,059.77 51,059.77	51,013.92 51,013.92	0.00	-45.85 -45.85
15,404,400.000 US TREAS-CPI INFLAT 912828UH1 0.125% 01/15/2023 DD 01/15/13 KR2F35030002: WEAVER TIPS	99.6562 99.6562	15,443,022.79 15,443,022.79	15,351,439.67 15,351,439.67	0.13	-91,583.12 -91,583.12
14,018,004.000 US TREAS-CPI INFLAT 912828UH1 0.125% 01/15/2023 DD 01/15/13 KR2F39010002: INTERNAL TIPS	99.6562 99.6562	14,590,217.44 14,590,217.44	13,969,810.10 13,969,810.10	0.12	-620,407.34 -620,407.34
1,965,000.000 U S TREASURY NOTE 912828UM0 0.375% 02/15/2016 DD 02/15/13 KR2F30080002: NISA	100.1172 100.1172	1,965,611.40 1,965,611.40	1,967,302.98 1,967,302.98	0.02	1,691.58 1,691.58
35,000.000 U S TREASURY NOTE 912828UR9 0.750% 02/28/2018 DD 02/28/13 KR2F30080002: NISA	98.4297 98.4297	34,363.22 34,363.22	34,450.40 34,450.40	0.00	87.18 87.18
4,900,000.000 U S TREASURY NOTE 912828UU2 0.750% 03/31/2018 DD 03/31/13 KR2F30080002: NISA	98.2500 98.2500	4,818,966.80 4,818,966.80	4,814,250.00 4,814,250.00	0.04	-4,716.80 -4,716.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,073,909.000 US TREAS-CPI INFLAT 912828UX6 0.125% 04/15/2018 DD 04/15/13 KR2F39010002: INTERNAL TIPS	103.2969 103.2969	17,692,987.47 17,692,987.47	17,636,818.71 17,636,818.71	0.15	-56,168.76 -56,168.76
330,000.000 U S TREASURY NOTE 912828VA5 1.125% 04/30/2020 DD 04/30/13 KR2F30080002: NISA	95.9531 95.9531	314,872.67 314,872.67	316,645.23 316,645.23	0.00	1,772.56 1,772.56
5,035,000.000 U S TREASURY NOTE 912828VK3 1.375% 06/30/2018 DD 06/30/13 KR2F30080002: NISA	100.2266 100.2266	5,060,310.55 5,060,310.55	5,046,409.31 5,046,409.31	0.04	-13,901.24 -13,901.24
6,355,000.000 U S TREASURY NOTE 912828VL1 0.625% 07/15/2016 DD 07/15/13 KR2F30080002: NISA	100.3047 100.3047	6,355,302.20 6,355,302.20	6,374,363.69 6,374,363.69	0.05	19,061.49 19,061.49
13,802,030.000 US TREAS-CPI 912828VM9 0.375% 07/15/2023 DD 07/15/13 KR2F39010002: INTERNAL TIPS	101.9375 101.9375	13,736,841.25 13,736,841.25	14,069,444.33 14,069,444.33	0.12	332,603.08 332,603.08
440,000.000 U S TREASURY NOTE 912828VU1 0.375% 08/31/2015 DD 08/31/13 KR2F30080002: NISA	100.2500 100.2500	439,759.38 439,759.38	441,100.00 441,100.00	0.00	1,340.62 1,340.62
945,000.000 U S TREASURY NOTE 912828VW7 0.875% 09/15/2016 DD 09/15/13 KR2F30080002: NISA	100.7266 100.7266	950,501.79 950,501.79	951,866.37 951,866.37	0.01	1,364.58 1,364.58
14,500,000.000 U S TREASURY NOTE 912828VY3 0.250% 09/30/2015 DD 09/30/13 KR2F35030002: WEAVER TIPS	100.1055 100.1055	14,479,042.97 14,479,042.97	14,515,297.50 14,515,297.50	0.12	36,254.53 36,254.53
6,100,000.000 U S TREASURY NOTE 912828WE6 2.750% 11/15/2023 DD 11/15/13 KR2F30010002: PIMCO KR2	102.4922 102.4922	6,037,946.52 6,037,946.52	6,252,024.20 6,252,024.20	0.05	214,077.68 214,077.68
985,000.000 U S TREASURY NOTE 912828WF3 0.625% 11/15/2016 DD 11/15/13 KR2F30080002: NISA	100.0234 100.0234	986,500.58 986,500.58	985,230.49 985,230.49	0.01	-1,270.09 -1,270.09



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,650,000.000 U S TREASURY NOTE 912828WJ5 2.500% 05/15/2024 DD 05/15/14 KR2F30080002: NISA	99.8594 99.8594	5,612,263.41 5,612,263.41	5,642,056.10 5,642,056.10	0.05	29,792.69 29,792.69
18,300,000.000 U S TREASURY NOTE 912828WJ5 2.500% 05/15/2024 DD 05/15/14 KR2F30010002: PIMCO KR2	99.8594 99.8594	18,156,719.88 18,156,719.88	18,274,270.20 18,274,270.20	0.15	117,550.32 117,550.32
1,835,000.000 U S TREASURY NOTE 912828WM8 0.375% 05/31/2016 DD 05/31/14 KR2F30080002: NISA	99.9102 99.9102	1,834,283.20 1,834,283.20	1,833,352.17 1,833,352.17	0.02	-931.03 -931.03
5,630,000.000 U S TREASURY NOTE 912828WS5 1.625% 06/30/2019 DD 06/30/14 KR2F30080002: NISA	100.0000 100.0000	5,628,404.88 5,628,404.88	5,630,000.00 5,630,000.00	0.05	1,595.12 1,595.12
445,952.880 UNITED SURGICAL (ADD-ON) TL 91301PAG4 KR2F30070002: COLUMBIA	100.5000 100.5000	445,962.76 445,962.76	448,182.64 448,182.64	0.00	2,219.88 2,219.88
1,477,537.600 UNITED SURGICAL (ADD-ON) TL 91301PAG4 KR2F30040002: SHENKMAN CAP	100.5000 100.5000	1,468,701.97 1,468,701.97	1,484,925.29 1,484,925.29	0.01	16,223.32 16,223.32
265,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12 KR2F30070002: COLUMBIA	103.5000 103.5000	265,000.00 265,000.00	274,275.00 274,275.00	0.00	9,275.00 9,275.00
1,365,000.000 UNIV OF CALIFORNIA CA REVENUES 91412GSB2 1.796% 07/01/2019 DD 03/14/13 KR2F30080002: NISA	99.0650 99.0650	1,365,000.00 1,365,000.00	1,352,237.25 1,352,237.25	0.01	-12,762.75 -12,762.75
991,000.000 UNIVISION COMMUNICATIONS 144A 914906AH5 7.875% 11/01/2020 DD 10/26/10 KR2F30070002: COLUMBIA	110.0000 110.0000	1,010,820.00 1,010,820.00	1,090,100.00 1,090,100.00	0.01	79,280.00 79,280.00
500,000.000 UNIVISION COMMUNICATIONS 144A 914906AH5 7.875% 11/01/2020 DD 10/26/10 KR2F30040002: SHENKMAN CAP	110.0000 110.0000	548,750.00 548,750.00	550,000.00 550,000.00	0.00	1,250.00 1,250.00



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182,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR2F30040002: SHENKMAN CAP	110.6250 110.6250	198,835.00 198,835.00	201,337.50 201,337.50	0.00	2,502.50 2,502.50
86,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR2F30070002: COLUMBIA	110.6250 110.6250	88,472.50 88,472.50	95,137.50 95,137.50	0.00	6,665.00 6,665.00
290,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR2F30020002: MANULIFE ASSET MGMT	110.6250 110.6250	290,000.00 290,000.00	320,812.50 320,812.50	0.00	30,812.50 30,812.50
397,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13 KR2F30070002: COLUMBIA	105.8750 105.8750	392,223.02 392,223.02	420,323.75 420,323.75	0.00	28,100.73 28,100.73
133,317.560 UNIVISION 1/14 TLC4 914908AV0 KR2F30020002: MANULIFE ASSET MGMT	99.8640 99.8640	132,660.01 132,660.01	133,136.25 133,136.25	0.00	476.24 476.24
200,000.000 URBI DESARROLLOS URBANOS 144A 91724RAB0 9.500% 01/21/2020 DD 01/19/10 KR2F30060002: LOOMIS	11.0000 11.0000	177,000.00 177,000.00	22,000.00 22,000.00	0.00	-155,000.00 -155,000.00
800,000.000 URBI DESARROLLOS URBANOS 144A 91724RAD6 9.750% 02/03/2022 DD 02/03/12 KR2F30060002: LOOMIS	11.0000 11.0000	744,268.00 744,268.00	88,000.00 88,000.00	0.00	-656,268.00 -656,268.00
949,000.000 VALEANT PHARMACEUTICALS I 144A 91829KAA1 6.375% 10/15/2020 DD 10/04/12 KR2F30070002: COLUMBIA	106.2500 106.2500	956,083.75 956,083.75	1,008,312.50 1,008,312.50	0.01	52,228.75 52,228.75
262,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAD4 5.625% 12/01/2021 DD 12/02/13 KR2F30070002: COLUMBIA	102.8750 102.8750	262,000.00 262,000.00	269,532.50 269,532.50	0.00	7,532.50 7,532.50
255,000.000 VALE OVERSEAS LTD 91911TAH6 6.875% 11/21/2036 DD 11/21/06 KR2F30080002: NISA	110.7040 110.7040	283,044.60 283,044.60	282,295.20 282,295.20	0.00	-749.40 -749.40

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175,000.000 VALE OVERSEAS LTD 91911TAK9 6.875% 11/10/2039 DD 11/10/09 KR2F30080002: NISA	111.0548 111.0548	194,423.25 194,423.25	194,345.90 194,345.90	0.00	-77.35 -77.35
1,530,000.000 VALEANT PHARMACEUTICALS I 144A 91911XAS3 7.250% 07/15/2022 DD 03/08/11 KR2F30060002: LOOMIS	108.0000 108.0000	1,512,158.18 1,512,158.18	1,652,400.00 1,652,400.00	0.01	140,241.82 140,241.82
165,000.000 VALLEY NATIONAL BANCORP 919794AB3 5.125% 09/27/2023 DD 09/27/13 KR2F30020002: MANULIFE ASSET MGMT	105.3168 105.3168	165,057.16 165,057.16	173,772.72 173,772.72	0.00	8,715.56 8,715.56
151,000.000 VEDANTA RESOURCES PLC 144A 92241TAH5 6.000% 01/31/2019 DD 06/03/13 KR2F30030002: STONE HARBOR	103.3800 103.3800	145,677.50 145,677.50	156,103.80 156,103.80	0.00	10,426.30 10,426.30
750,000.000 MOTORSPORT AFTERMARKET 5/14 92257UAB6 COV-LITE TL KR2F30040002: SHENKMAN CAP	94.0000 94.0000	690,000.00 690,000.00	705,000.00 705,000.00	0.01	15,000.00 15,000.00
441,000.000 VENTURE CDO LTD 13-15A E 144A 92328LAA3 VAR RT 07/15/2025 DD 12/12/13 KR2F30050002: WATERFALL	91.8419 91.8419	400,869.01 400,869.01	405,022.78 405,022.78	0.00	4,153.77 4,153.77
1,576,000.000 VENTURE CDO LTD 07-9A E 144A 92329CAA2 VAR RT 10/12/2021 DD 09/27/07 KR2F30050002: WATERFALL	100.9235 100.9235	1,603,067.80 1,603,067.80	1,590,554.36 1,590,554.36	0.01	-12,513.44 -12,513.44
336,000.000 VERISIGN INC 92343EAF9 4.625% 05/01/2023 DD 04/16/13 KR2F30070002: COLUMBIA	98.7900 98.7900	336,000.00 336,000.00	331,934.40 331,934.40	0.00	-4,065.60 -4,065.60
1,285,000.000 VERIZON COMMUNICATIONS INC 92343VAW4 6.000% 04/01/2041 DD 03/28/11 KR2F30080002: NISA	117.1251 117.1251	1,398,110.45 1,398,110.45	1,505,057.54 1,505,057.54	0.01	106,947.09 106,947.09
805,000.000 VERIZON COMMUNICATIONS INC 92343VAX2 4.600% 04/01/2021 DD 03/28/11 KR2F30080002: NISA	110.3034 110.3034	836,362.80 836,362.80	887,942.37 887,942.37	0.01	51,579.57 51,579.57

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1,000,000.000 VERIZON COMMUNICATIONS INC 92343VBL7 VAR RT 09/15/2016 DD 09/18/13 KR2F30010002: PIMCO KR2	102.7547 102.7547	1,000,000.00 1,000,000.00	1,027,547.00 1,027,547.00	0.01	27,547.00 27,547.00
125,000.000 VERIZON COMMUNICATIONS INC 92343VBM5 VAR RT 09/14/2018 DD 09/18/13 KR2F30020002: MANULIFE ASSET MGMT	105.5056 105.5056	125,000.00 125,000.00	131,882.00 131,882.00	0.00	6,882.00 6,882.00
300,000.000 VERIZON COMMUNICATIONS INC 92343VBM5 VAR RT 09/14/2018 DD 09/18/13 KR2F30010002: PIMCO KR2	105.5056 105.5056	300,000.00 300,000.00	316,516.80 316,516.80	0.00	16,516.80 16,516.80
700,000.000 VERIZON COMMUNICATIONS INC 92343VBN3 2.500% 09/15/2016 DD 09/18/13 KR2F30010002: PIMCO KR2	103.0743 103.0743	699,461.00 699,461.00	721,520.10 721,520.10	0.01	22,059.10 22,059.10
900,000.000 VERIZON COMMUNICATIONS INC 92343VBP8 3.650% 09/14/2018 DD 09/18/13 KR2F30010002: PIMCO KR2	106.9481 106.9481	899,964.00 899,964.00	962,532.90 962,532.90	0.01	62,568.90 62,568.90
1,045,000.000 VERIZON COMMUNICATIONS INC 92343VBR4 5.150% 09/15/2023 DD 09/18/13 KR2F30080002: NISA	111.9093 111.9093	1,167,411.30 1,167,411.30	1,169,452.19 1,169,452.19	0.01	2,040.89 2,040.89
615,000.000 VERIZON COMMUNICATIONS INC 92343VBT0 6.550% 09/15/2043 DD 09/18/13 KR2F30080002: NISA	125.8441 125.8441	614,280.45 614,280.45	773,941.22 773,941.22	0.01	159,660.77 159,660.77
224,000.000 CELLCO PARTNERSHIP / VERIZON W 92344SAK6 8.500% 11/15/2018 DD 05/15/09 KR2F30010002: PIMCO KR2	126.0588 126.0588	221,614.40 221,614.40	282,371.71 282,371.71	0.00	60,757.31 60,757.31
1,026,000.000 VERITAS CLO II LTD 2A E 92345JAN9 VAR RT 07/11/2021 DD 06/08/06 KR2F30050002: WATERFALL	96.4292 96.4292	979,830.00 979,830.00	989,363.59 989,363.59	0.01	9,533.59 9,533.59
170,000.000 VIACOM INC 92553PAB8 6.125% 10/05/2017 DD 10/05/07 KR2F30010002: PIMCO KR2	114.5991 114.5991	168,786.20 168,786.20	194,818.47 194,818.47	0.00	26,032.27 26,032.27



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596,000.000 VIACOM INC 92553PAP7 4.375% 03/15/2043 DD 03/15/13 KR2F30080002: NISA	92.8255 92.8255	577,066.28 577,066.28	553,239.98 553,239.98	0.00	-23,826.30 -23,826.30
880,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12 KR2F30070002: COLUMBIA	102.7500 102.7500	880,000.00 880,000.00	904,200.00 904,200.00	0.01	24,200.00 24,200.00
149,290.180 VIRGIN AUST 2013-1B TRST 144A 92765YAB3 6.000% 04/23/2022 DD 10/22/13 KR2F30060002: LOOMIS	104.7500 104.7500	149,290.18 149,290.18	156,381.46 156,381.46	0.00	7,091.28 7,091.28
237,126.620 VIRGIN AUST 2013-1C TRUST 92765YAC1 7.125% 10/23/2018 DD 10/22/13 KR2F30060002: LOOMIS	104.2500 104.2500	237,126.62 237,126.62	247,204.50 247,204.50	0.00	10,077.88 10,077.88
380,000.000 VIRGIN MEDIA SECURED FIN 144A 92769XAJ4 5.500% 01/15/2025 DD 03/28/14 KR2F30060002: LOOMIS	103.6250 103.6250	380,000.00 380,000.00	393,775.00 393,775.00	0.00	13,775.00 13,775.00
565,000.000 VIRGINIA ELECTRIC AND POWER CO 927804FC3 5.950% 09/15/2017 DD 09/11/07 KR2F30080002: NISA	114.8267 114.8267	652,908.35 652,908.35	648,770.86 648,770.86	0.01	-4,137.49 -4,137.49
925,000.000 VODAFONE GROUP PLC 92857WAP5 5.625% 02/27/2017 DD 02/27/07 KR2F30080002: NISA	111.2795 111.2795	1,028,368.75 1,028,368.75	1,029,335.38 1,029,335.38	0.01	966.63 966.63
1,205,000.000 VOLKSWAGEN GROUP AMERICA 144A 928668AA0 1.250% 05/23/2017 DD 05/23/14 KR2F30080002: NISA	100.0705 100.0705	1,204,252.90 1,204,252.90	1,205,849.53 1,205,849.53	0.01	1,596.63 1,596.63
300,000.000 VOTORANTIM CIMENTOS SA 144A 92911QAA5 7.250% 04/05/2041 DD 04/05/11 KR2F30020002: MANULIFE ASSET MGMT	105.6250 105.6250	298,620.60 298,620.60	316,875.00 316,875.00	0.00	18,254.40 18,254.40
130,000.000 VP II ESCROW CORP 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13 KR2F30060002: LOOMIS	110.7500 110.7500	130,000.00 130,000.00	143,975.00 143,975.00	0.00	13,975.00 13,975.00

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523,000.000 VP II ESCROW CORP 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13 KR2F30070002: COLUMBIA	110.7500 110.7500	523,000.00 523,000.00	579,222.50 579,222.50	0.00	56,222.50 56,222.50
366,000.000 VP II ESCROW CORP 144A 92912EAC7 6.750% 08/15/2018 DD 07/12/13 KR2F30070002: COLUMBIA	107.7500 107.7500	366,000.00 366,000.00	394,365.00 394,365.00	0.00	28,365.00 28,365.00
376,611.750 WAMU MORTGAGE PASS TH AR6 2A1A 92922FJ25 VAR RT 04/25/2045 DD 04/26/05 KR2F30020002: MANULIFE ASSET MGMT	94.8837 94.8837	351,285.30 351,285.30	357,343.16 357,343.16	0.00	6,057.86 6,057.86
162,960.670 WAMU MORTGAGE PASS T AR19 A1A2 92925CBB7 VAR RT 12/25/2045 DD 12/23/05 KR2F30020002: MANULIFE ASSET MGMT	91.9813 91.9813	149,312.71 149,312.71	149,893.34 149,893.34	0.00	580.63 580.63
2,000,000.000 WG HORIZONS CLO 06-1A D 144A 929260AE7 VAR RT 05/24/2019 DD 05/24/06 KR2F30050002: WATERFALL	95.2170 95.2170	1,867,000.00 1,867,000.00	1,904,340.00 1,904,340.00	0.02	37,340.00 37,340.00
997,487.440 WARNER MUSIC 5/13 COV-LITE TL 92929LAL2 KR2F30040002: SHENKMAN CAP	98.3130 98.3130	982,525.13 982,525.13	980,659.83 980,659.83	0.01	-1,865.30 -1,865.30
750,000.000 WMG ACQUISITION CORP 144A 92933BAH7 6.750% 04/15/2022 DD 04/09/14 KR2F30040002: SHENKMAN CAP	100.0000 100.0000	750,000.00 750,000.00	750,000.00 750,000.00	0.01	0.00 0.00
995,000.000 WTG HOLDINGS 12/13 COV-LITE TL 92938NAB9 KR2F30040002: SHENKMAN CAP	100.0830 100.0830	990,025.00 990,025.00	995,825.85 995,825.85	0.01	5,800.85 5,800.85
550,000.000 WACHOVIA CORP 92976WBH8 5.750% 02/01/2018 DD 01/31/08 KR2F30080002: NISA	114.4795 114.4795	629,293.50 629,293.50	629,637.25 629,637.25	0.01	343.75 343.75
2,000,000.000 WACHOVIA CORP 929903CH3 5.625% 10/15/2016 DD 10/23/06 KR2F30010002: PIMCO KR2	110.1995 110.1995	2,081,180.00 2,081,180.00	2,203,990.00 2,203,990.00	0.02	122,810.00 122,810.00



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0.090 WALTER INVESTMENT 12/13 93317CAL0 COV-LITE TL KR2F30020002: MANULIFE ASSET MGMT	98.7710 98.7710	0.09 0.09	0.09 0.09	0.00	0.00 0.00
497,500.000 WALTER INVESTMENT 12/13 93317CAL0 COV-LITE TL KR2F30040002: SHENKMAN CAP	98.7710 98.7710	495,012.50 495,012.50	491,385.73 491,385.73	0.00	-3,626.77 -3,626.77
210,000.000 WASHINGTON REAL ESTATE INVESTM 939653AM3 3.950% 10/15/2022 DD 09/17/12 KR2F30080002: NISA	100.2312 100.2312	211,360.80 211,360.80	210,485.52 210,485.52	0.00	-875.28 -875.28
120,000.000 WAVE HOLDCO LLC/CORP 94353KAA9 8.250% 07/15/2019 DD 06/25/14 KR2F30060002: LOOMIS	102.6250 102.6250	120,000.00 120,000.00	123,150.00 123,150.00	0.00	3,150.00 3,150.00
408,000.000 WELLCARE HEALTH PLANS INC 94946TAB2 5.750% 11/15/2020 DD 11/14/13 KR2F30020002: MANULIFE ASSET MGMT	106.5000 106.5000	423,626.25 423,626.25	434,520.00 434,520.00	0.00	10,893.75 10,893.75
830,000.000 WELLPOINT INC 94973VBA4 3.300% 01/15/2023 DD 09/10/12 KR2F30080002: NISA	99.8810 99.8810	793,870.10 793,870.10	829,012.30 829,012.30	0.01	35,142.20 35,142.20
110,000.000 WELLS FARGO & CO 94974BFC9 3.500% 03/08/2022 DD 03/08/12 KR2F30080002: NISA	103.3626 103.3626	111,442.10 111,442.10	113,698.86 113,698.86	0.00	2,256.76 2,256.76
560,000.000 WELLS FARGO & CO 94974BFR6 3.000% 01/22/2021 DD 01/24/14 KR2F30080002: NISA	102.0248 102.0248	561,842.40 561,842.40	571,338.88 571,338.88	0.00	9,496.48 9,496.48
830,000.000 WELLS FARGO & COMPANY 94974BFW5 1.150% 06/02/2017 DD 06/03/14 KR2F30080002: NISA	99.8240 99.8240	828,954.20 828,954.20	828,539.20 828,539.20	0.01	-415.00 -415.00
116,523.530 WELLS FARGO MORTGAGE BAC Z 2A1 94980RAC1 VAR RT 12/25/2034 DD 11/01/04 KR2F30020002: MANULIFE ASSET MGMT	101.8556 101.8556	111,194.19 111,194.19	118,685.74 118,685.74	0.00	7,491.55 7,491.55



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97,801.510 WESTGATE RESORTS 2012 1 C 144A 96032QAE2 11.000% 09/20/2025 DD 04/13/12 KR2F30050002: WATERFALL	102.6600 102.6600	97,801.51 97,801.51	100,403.03 100,403.03	0.00	2,601.52 2,601.52
969,781.280 WESTGATE RESORTS 201 AA A 144A 96032RAA8 9.500% 11/20/2024 DD 09/07/12 KR2F30050002: WATERFALL	103.0600 103.0600	948,126.07 948,126.07	999,456.59 999,456.59	0.01	51,330.52 51,330.52
127,435.350 WESTGATE RESORTS 201 2A C 144A 96032TAC0 9.000% 01/20/2025 DD 09/20/12 KR2F30050002: WATERFALL	103.2200 103.2200	127,435.35 127,435.35	131,538.77 131,538.77	0.00	4,103.42 4,103.42
526,219.660 WESTGATE RESORTS LLC BA A 144A 96033AAA4 9.500% 02/20/2025 DD 11/30/12 KR2F30050002: WATERFALL	102.9667 102.9667	519,247.27 519,247.27	541,830.85 541,830.85	0.00	22,583.58 22,583.58
513,652.935 WESTWOOD CDO LTD 07-2A E 144A 96174RAA6 VAR RT 04/25/2022 DD 04/25/07 KR2F30050002: WATERFALL	91.8241 91.8241	471,276.57 471,276.57	471,656.93 471,656.93	0.00	380.36 380.36
169,000.000 WEYERHAEUSER REAL ESTATE 144A 962178AK5 4.375% 06/15/2019 DD 06/13/14 KR2F30070002: COLUMBIA	100.2500 100.2500	167,130.86 167,130.86	169,422.50 169,422.50	0.00	2,291.64 2,291.64
535,000.000 WHITEHORSE VI LTD 1A B2L 144A 96525TAA8 VAR RT 02/03/2025 DD 01/18/13 KR2F30050002: WATERFALL	93.0597 93.0597	503,903.13 503,903.13	497,869.40 497,869.40	0.00	-6,033.73 -6,033.73
29,000.000 WHITING PETROLEUM CORP 966387AF9 6.500% 10/01/2018 DD 09/24/10 KR2F30070002: COLUMBIA	104.2500 104.2500	30,232.50 30,232.50	30,232.50 30,232.50	0.00	0.00 0.00
472,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13 KR2F30070002: COLUMBIA	109.5000 109.5000	476,720.00 476,720.00	516,840.00 516,840.00	0.00	40,120.00 40,120.00
493,768.750 WIDEOPENWEST 11/13 TLB1 96758DAS2 KR2F30040002: SHENKMAN CAP	99.9440 99.9440	498,737.62 498,737.62	493,492.24 493,492.24	0.00	-5,245.38 -5,245.38

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000 IMG WORLDWIDE 3/14 COV-LITE 96925HAE2 2ND LIEN TL KR2F30040002: SHENKMAN CAP	101.6250 101.6250	247,500.00 247,500.00	254,062.50 254,062.50	0.00	6,562.50 6,562.50
385,000.000 WILLIAMS COMPANIES INC 969457BW9 4.550% 06/24/2024 DD 06/24/14 KR2F30020002: MANULIFE ASSET MGMT	100.9901 100.9901	383,991.30 383,991.30	388,811.89 388,811.89	0.00	4,820.59 4,820.59
665,000.000 WILLIAMS PARTNERS LP 96950FAM6 4.300% 03/04/2024 DD 03/04/14 KR2F30080002: NISA	104.2898 104.2898	663,610.15 663,610.15	693,527.17 693,527.17	0.01	29,917.02 29,917.02
783,000.000 WIND ACQUISITION FINANCE 144A 97314XAJ3 6.500% 04/30/2020 DD 04/29/13 KR2F30070002: COLUMBIA	108.3750 108.3750	799,482.02 799,482.02	848,576.25 848,576.25	0.01	49,094.23 49,094.23
595,000.000 WIND ACQUISTION FIN SA 97314XAK0 7.375% 04/23/2021 DD 04/23/14 KR2F30070002: COLUMBIA	106.7500 106.7500	595,000.00 595,000.00	635,162.50 635,162.50	0.01	40,162.50 40,162.50
355,000.000 WIND ACQUISITION FIN SA 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14 KR2F30060002: LOOMIS	100.7500 100.7500	355,000.00 355,000.00	357,662.50 357,662.50	0.00	2,662.50 2,662.50
385,000.000 WIND ACQUISITION FIN SA 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14 KR2F30070002: COLUMBIA	100.7500 100.7500	385,000.00 385,000.00	387,887.50 387,887.50	0.00	2,887.50 2,887.50
800,000.000 WINDSTREAM CORP 97381WAN4 7.750% 10/15/2020 DD 10/06/10 KR2F30040002: SHENKMAN CAP	108.3750 108.3750	800,000.00 800,000.00	867,000.00 867,000.00	0.01	67,000.00 67,000.00
481,000.000 WINDSTREAM CORP 97381WAN4 7.750% 10/15/2020 DD 10/06/10 KR2F30070002: COLUMBIA	108.3750 108.3750	496,632.50 496,632.50	521,283.75 521,283.75	0.00	24,651.25 24,651.25
200,000.000 WINDSTREAM CORP 97381WAU8 7.500% 04/01/2023 DD 03/16/11 KR2F30040002: SHENKMAN CAP	108.2500 108.2500	203,000.00 203,000.00	216,500.00 216,500.00	0.00	13,500.00 13,500.00



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000 WISE METALS GROUP LLC / W 144A 977255AD0 8.750% 12/15/2018 DD 12/11/13 KR2F30040002: SHENKMAN CAP	108.5000 108.5000	500,000.00 500,000.00	542,500.00 542,500.00	0.00	42,500.00 42,500.00
1,000,000.000 XEROX CORP 984121BZ5 4.250% 02/15/2015 DD 12/04/09 KR2F30010002: PIMCO KR2	102.3028 102.3028	1,006,790.00 1,006,790.00	1,023,028.00 1,023,028.00	0.01	16,238.00 16,238.00
44,000.000 YPF SOCIEDAD ANONIMA 144A 984245AK6 8.750% 04/04/2024 DD 04/04/14 KR2F30030002: STONE HARBOR	104.4900 104.4900	44,000.00 44,000.00	45,975.60 45,975.60	0.00	1,975.60 1,975.60
200,000.000 YANLORD LAND GROUP LTD 144A 984832AA3 10.625% 03/29/2018 DD 03/29/11 KR2F30020002: MANULIFE ASSET MGMT	109.0000 109.0000	154,750.00 154,750.00	218,000.00 218,000.00	0.00	63,250.00 63,250.00
282,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AG0 8.125% 01/01/2020 DD 06/28/12 KR2F30070002: COLUMBIA	109.0000 109.0000	300,315.00 300,315.00	307,380.00 307,380.00	0.00	7,065.00 7,065.00
359,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AH8 10.125% 07/01/2020 DD 06/28/12 KR2F30070002: COLUMBIA	115.7500 115.7500	359,000.00 359,000.00	415,542.50 415,542.50	0.00	56,542.50 56,542.50
989,929.830 ZAYO (6/12) TL 98919MAD7 0.000% 07/02/2019 DD 06/15/12 KR2F30040002: SHENKMAN CAP	100.0730 100.0730	988,880.51 988,880.51	990,652.48 990,652.48	0.01	1,771.97 1,771.97
380,000.000 ZEBRA 10/12 RC 98920UAD6 KR2F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	380,000.00 380,000.00	380,000.00 380,000.00	0.00	0.00 0.00
166,000.000 ZHAIKMUNAI LP 144A 98953VAA0 7.125% 11/13/2019 DD 11/13/12 KR2F30030002: STONE HARBOR	108.7500 108.7500	166,000.00 166,000.00	180,525.00 180,525.00	0.00	14,525.00 14,525.00
245,000.000 ZIONS BANCORPORATION 989701BD8 VAR RT 12/29/2049 DD 05/21/13 KR2F30020002: MANULIFE ASSET MGMT	95.3750 95.3750	245,000.00 245,000.00	233,668.75 233,668.75	0.00	-11,331.25 -11,331.25



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,691,419.480 ZUFFA 2/13 TLB 98977VAF1 0.000% 02/25/2020 DD 02/07/13 KR2F30040002: SHENKMAN CAP	99.9690 99.9690	1,691,419.48 1,691,419.48	1,690,895.14 1,690,895.14	0.01	-524.34 -524.34
830,000.000 ZOETIS INC 98978VAG8 1.875% 02/01/2018 DD 08/01/13 KR2F30080002: NISA	100.2250 100.2250	829,526.90 829,526.90	831,867.50 831,867.50	0.01	2,340.60 2,340.60
16,897,035.870 LOOMIS SAYLES SENIOR LOAN FD 999F19547 KR2F30060002: LOOMIS	1.0000 1.0000	15,792,693.52 15,792,693.52	16,897,035.87 16,897,035.87	0.14	1,104,342.35 1,104,342.35
1,594,016.576 LOOMIS SAYLES FULL DISCRETION 999G68617 INSTITUTIONAL SECURITIZED FUND KR2F30060002: LOOMIS	11.5600 11.5600	16,573,524.66 16,573,524.66	18,426,831.62 18,426,831.62	0.15	1,853,306.96 1,853,306.96
115,000.000 FOUR SEASONS 6/13 2ND LIEN 99A009374 COV-LITE TL KR2F30070002: COLUMBIA	101.5000 101.5000	113,850.00 113,850.00	116,725.00 116,725.00	0.00	2,875.00 2,875.00
511,000.000 BLUE COAT SYSTEMS 6/13 99AA69871 2ND LIEN TL KR2F30070002: COLUMBIA	101.2500 101.2500	505,890.00 505,890.00	517,387.50 517,387.50	0.00	11,497.50 11,497.50
995,000.000 ION MEDIA 12/13 TL 99AA75720 KR2F30040002: SHENKMAN CAP	100.3750 100.3750	990,025.00 990,025.00	998,731.25 998,731.25	0.01	8,706.25 8,706.25
748,125.000 RAVAGO 12/13 TLB 99AA75845 KR2F30040002: SHENKMAN CAP	100.7500 100.7500	740,643.75 740,643.75	753,735.94 753,735.94	0.01	13,092.19 13,092.19
1,000,000.000 IMG WORLDWIDE 3/14 COV-LITE TL 99AA79284 KR2F30040002: SHENKMAN CAP	100.6000 100.6000	990,000.00 990,000.00	1,006,000.00 1,006,000.00	0.01	16,000.00 16,000.00
170,000.000 KINDRED HEALTHCARE 3/14 TLB 99AA79607 KR2F30020002: MANULIFE ASSET MGMT	100.0420 100.0420	169,575.00 169,575.00	170,071.40 170,071.40	0.00	496.40 496.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500,000.000 SIGNODE 4/14 (USD) COV-LITE TL 99AA79953 KR2F30040002: SHENKMAN CAP	99.6560 99.6560	498,125.00 498,125.00	498,280.00 498,280.00	0.00	155.00 155.00
150,000.000 SIGNODE 4/14 (USD) COV-LITE TL 99AA79953 KR2F30020002: MANULIFE ASSET MGMT	99.6560 99.6560	149,625.00 149,625.00	149,484.00 149,484.00	0.00	-141.00 -141.00
1,000,000.000 MINERALS TECH 4/14 TLB 99AA80217 KR2F30040002: SHENKMAN CAP	100.3750 100.3750	990,000.00 990,000.00	1,003,750.00 1,003,750.00	0.01	13,750.00 13,750.00
700,000.000 MEN'S WEARHOUSE 4/14 COV-LITE 99AA80266 TLB KR2F30040002: SHENKMAN CAP	100.4580 100.4580	693,000.00 693,000.00	703,206.00 703,206.00	0.01	10,206.00 10,206.00
35,000.000 MEN'S WEARHOUSE 4/14 COV-LITE 99AA80266 TLB KR2F30020002: MANULIFE ASSET MGMT	100.4580 100.4580	35,306.25 35,306.25	35,160.30 35,160.30	0.00	-145.95 -145.95
436,854.950 CATALENT PHARMA 5/14 (USD) 99AA81157 COV-LITE TLB KR2F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	427,948.06 427,948.06	439,039.22 439,039.22	0.00	11,091.16 11,091.16
750,000.000 DOOSAN INFRACORE 5/14 COV-LITE 99AA81397 TLB KR2F30040002: SHENKMAN CAP	100.7500 100.7500	746,250.00 746,250.00	755,625.00 755,625.00	0.01	9,375.00 9,375.00
1,000,000.000 FLOATEL 5/14 COV-LITE TLB 99AA81876 KR2F30040002: SHENKMAN CAP	100.5630 100.5630	990,000.00 990,000.00	1,005,630.00 1,005,630.00	0.01	15,630.00 15,630.00
1,000,000.000 EFIH 5/14 DIP TL 99AA82189 KR2F30040002: SHENKMAN CAP	100.6070 100.6070	1,000,000.00 1,000,000.00	1,006,070.00 1,006,070.00	0.01	6,070.00 6,070.00
1,500,000.000 MICHAELS STORES 6/14 COV-LITE 99AA82262 DELAYED DRAW TLB2 KR2F30040002: SHENKMAN CAP	99.9640 99.9640	1,492,500.00 1,492,500.00	1,499,460.00 1,499,460.00	0.01	6,960.00 6,960.00



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,250,000.000 GRAY TELEVISION 6/14 COV-LITE 99AA82411 TLB KR2F30040002: SHENKMAN CAP	100.3910 100.3910	1,246,875.00 1,246,875.00	1,254,887.50 1,254,887.50	0.01	8,012.50 8,012.50
700,000.000 ARIZONA CHEMICAL 6/14 COV-LITE 99AA82445 TL KR2F30040002: SHENKMAN CAP	100.8540 100.8540	696,500.00 696,500.00	705,978.00 705,978.00	0.01	9,478.00 9,478.00
600,000.000 VANTIV 5/14 TLB 99AA82486 KR2F30040002: SHENKMAN CAP	100.5000 100.5000	597,000.00 597,000.00	603,000.00 603,000.00	0.01	6,000.00 6,000.00
471,000.000 GATES GLOBAL 6/14 (USD) 99AA82536 COV-LITE TL KR2F30070002: COLUMBIA	99.6410 99.6410	466,290.00 466,290.00	469,309.11 469,309.11	0.00	3,019.11 3,019.11
800,000.000 CHESAPEAKE OILFIELD (77 99AA82601 ENERGY) 6/14 COV-LITE TLB KR2F30040002: SHENKMAN CAP	100.4580 100.4580	796,000.00 796,000.00	803,664.00 803,664.00	0.01	7,664.00 7,664.00
750,000.000 DAVITA 6/14 TLB 99AA82726 KR2F30040002: SHENKMAN CAP	100.4090 100.4090	746,250.00 746,250.00	753,067.50 753,067.50	0.01	6,817.50 6,817.50
267,000.000 NEW ALBERTSON'S 6/14 COV-LITE 99AA82833 TL KR2F30060002: LOOMIS	100.1880 100.1880	265,665.00 265,665.00	267,501.96 267,501.96	0.00	1,836.96 1,836.96
1,000,000.000 HUSKY INTERNATIONAL 6/14 99AA82965 COV-LITE TL KR2F30040002: SHENKMAN CAP	100.3750 100.3750	995,000.00 995,000.00	1,003,750.00 1,003,750.00	0.01	8,750.00 8,750.00
1,000,000.000 SERVICEMASTER 6/14 COV-LITE 99AA83005 TLB KR2F30040002: SHENKMAN CAP	99.8130 99.8130	990,000.00 990,000.00	998,130.00 998,130.00	0.01	8,130.00 8,130.00
750,000.000 MAUSER 6/14 (USD) COV-LITE TL 99AA83070 KR2F30040002: SHENKMAN CAP	100.0000 100.0000	746,250.00 746,250.00	750,000.00 750,000.00	0.01	3,750.00 3,750.00

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494,875.000 HUDSONS BAY 11/13 TL C4426EAD6 KR2F30020002: MANULIFE ASSET MGMT	101.2140 101.2140	491,926.56 491,926.56	500,882.78 500,882.78	0.00	8,956.22 8,956.22
462,500.000 HUDSONS BAY 11/13 TL C4426EAD6 KR2F30040002: SHENKMAN CAP	101.2140 101.2140	457,875.00 457,875.00	468,114.75 468,114.75	0.00	10,239.75 10,239.75
210,971.090 VALEANT 6/13 TLE C9413PAP8 0.000% 08/05/2020 DD 06/06/13 KR2F30020002: MANULIFE ASSET MGMT	99.9000 99.9000	207,806.52 207,806.52	210,760.12 210,760.12	0.00	2,953.60 2,953.60
733,812.500 VALEANT 6/13 TLE C9413PAP8 0.000% 08/05/2020 DD 06/06/13 KR2F30040002: SHENKMAN CAP	99.9000 99.9000	722,805.32 722,805.32	733,078.69 733,078.69	0.01	10,273.37 10,273.37
90,000.000 COUNTRY GARDEN HOLDINGS C REGS G24524AF0 11.125% 02/23/2018 DD 02/23/11 KR2F30030002: STONE HARBOR	109.1200 109.1200	99,285.00 99,285.00	98,208.00 98,208.00	0.00	-1,077.00 -1,077.00
490,000.000 AVAGO 4/14 COV-LITE TLB G2967PAB0 KR2F30070002: COLUMBIA	100.2770 100.2770	487,550.00 487,550.00	491,357.30 491,357.30	0.00	3,807.30 3,807.30
850,000.000 AVAGO 4/14 COV-LITE TLB G2967PAB0 KR2F30040002: SHENKMAN CAP	100.2770 100.2770	845,750.00 845,750.00	852,354.50 852,354.50	0.01	6,604.50 6,604.50
239,400.000 GRIFOLS 3/14 (USD) TLB G4123EAC0 KR2F30020002: MANULIFE ASSET MGMT	99.8300 99.8300	237,006.00 237,006.00	238,993.02 238,993.02	0.00	1,987.02 1,987.02
104,950.000 VANTAGE DRILLING 11/13 TL G6740DAH9 KR2F30020002: MANULIFE ASSET MGMT	99.5000 99.5000	102,855.52 102,855.52	104,425.25 104,425.25	0.00	1,569.73 1,569.73
75,000.000 VEDANTA RESOURCES PLC REGS G9328DAF7 6.750% 06/07/2016 DD 06/07/11 KR2F30030002: STONE HARBOR	105.7500 105.7500	78,562.50 78,562.50	79,312.50 79,312.50	0.00	750.00 750.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
240,000.000 VIRGIN MEDIA 2/13 (USD) TLB G9368PAP9 0.000% 06/08/2020 DD 02/10/12 KR2F30020002: MANULIFE ASSET MGMT	99.6560 99.6560	239,471.92 239,471.92	239,174.40 239,174.40	0.00	-297.52 -297.52
1,466,474.550 FORMULA ONE 6/13 (USD)TLB L2465BAG1 KR2F30040002: SHENKMAN CAP	100.1390 100.1390	1,451,809.82 1,451,809.82	1,468,512.95 1,468,512.95	0.01	16,703.13 16,703.13
578,712.500 MALLINCKRODT 3/14 COV-LITE TL L6232UAB3 KR2F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	578,755.92 578,755.92	578,712.50 578,712.50	0.00	-43.42 -43.42
497,500.000 OXEA 7/13 COV-LITE (USD) TL L7256GAE7 KR2F30040002: SHENKMAN CAP	100.1250 100.1250	496,256.25 496,256.25	498,121.88 498,121.88	0.00	1,865.63 1,865.63
150,000.000 AKBANK TAS REGS M0375YAK4 5.000% 10/24/2022 DD 10/24/12 KR2F30030002: STONE HARBOR	99.2500 99.2500	161,062.50 161,062.50	148,875.00 148,875.00	0.00	-12,187.50 -12,187.50
748,125.000 SYNCREON HOLDINGS 10/13 N8433WAC8 COV-LITE TL KR2F30040002: SHENKMAN CAP	100.6250 100.6250	748,125.00 748,125.00	752,800.78 752,800.78	0.01	4,675.78 4,675.78
839,000.000 EL SALVADOR GOVERNMENT INTERNA NA2030081 7.750% 01/24/2023 KR2F30030002: STONE HARBOR	112.8500 112.8500	917,642.21 917,642.21	946,811.50 946,811.50	0.01	29,169.29 29,169.29
968,000.000 PERUVIAN GOVERNMENT INTERNATIO NA2172834 8.750% 11/21/2033 KR2F30030002: STONE HARBOR	152.2000 152.2000	1,399,309.50 1,399,309.50	1,473,296.00 1,473,296.00	0.01	73,986.50 73,986.50
703,000.000 BRAZILIAN GOVERNMENT INTERNATI NA2322256 8.250% 01/20/2034 KR2F30030002: STONE HARBOR	138.5000 138.5000	1,104,651.58 1,104,651.58	973,655.00 973,655.00	0.01	-130,996.58 -130,996.58
1,499,000.000 COLOMBIA GOVERNMENT INTERNATIO NA2328329 8.125% 05/21/2024 KR2F30030002: STONE HARBOR	135.0000 135.0000	1,935,958.50 1,935,958.50	2,023,650.00 2,023,650.00	0.02	87,691.50 87,691.50

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3,558,449.630 RUSSIAN FOREIGN BOND - EUROBON NA4230812 VAR RT /31/2030 KR2F30030002: STONE HARBOR	115.8140 115.8140	4,224,829.06 4,224,829.06	4,121,182.85 4,121,182.85	0.03	-103,646.21 -103,646.21
944,000.000 PANAMA GOVERNMENT INTERNATIONA NA5335982 8.875% 09/30/2027 KR2F30030002: STONE HARBOR	143.0000 143.0000	1,348,137.77 1,348,137.77	1,349,920.00 1,349,920.00	0.01	1,782.23 1,782.23
53,000.000 RUSSIAN FOREIGN BOND - EUROBON NA5485746 12.750% 06/24/2028 KR2F30030002: STONE HARBOR	173.1500 173.1500	99,624.10 99,624.10	91,769.50 91,769.50	0.00	-7,854.60 -7,854.60
325,000.000 PANAMA GOVERNMENT INTERNATIONA NA5659282 9.375% 04/01/2029 KR2F30030002: STONE HARBOR	148.3090 148.3090	497,991.15 497,991.15	482,004.25 482,004.25	0.00	-15,986.90 -15,986.90
667,000.000 PETRONAS CAPITAL LTD NA6529344 7.875% 05/22/2022 KR2F30030002: STONE HARBOR	132.7347 132.7347	876,977.80 876,977.80	885,340.45 885,340.45	0.01	8,362.65 8,362.65
355,000.000 COSTA RICA GOVERNMENT INTERNAT NA7248092 9.995% 08/01/2020 KR2F30030002: STONE HARBOR	128.6500 128.6500	450,850.00 450,850.00	456,707.50 456,707.50	0.00	5,857.50 5,857.50
203,000.000 REPUBLIC OF NIGERIA NA9415053 6.375% 07/12/2023 KR2F30030002: STONE HARBOR	107.8750 107.8750	208,278.00 208,278.00	218,986.25 218,986.25	0.00	10,708.25 10,708.25
613,000.000 SINOCHAM OFFSHORE CAPITA NA9528053 3.250% 04/29/2019 KR2F30030002: STONE HARBOR	101.8000 101.8000	611,944.94 611,944.94	624,034.00 624,034.00	0.01	12,089.06 12,089.06
778,000.000 ROMANIA NA99V5KZ1 4.875% 01/22/2024 KR2F30030002: STONE HARBOR	106.3750 106.3750	787,347.50 787,347.50	827,597.50 827,597.50	0.01	40,250.00 40,250.00
225,000.000 REPUBLIC OF AZERBAIJAN NA99V6FJ1 4.750% 03/18/2024 KR2F30030002: STONE HARBOR	103.0000 103.0000	233,718.75 233,718.75	231,750.00 231,750.00	0.00	-1,968.75 -1,968.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,901,283.000 URUGUAY GOVERNMENT INTL BOND NA99V7ZR9 5.100% 06/18/2050 KR2F30030002: STONE HARBOR	98.7500 98.7500	1,894,818.64 1,894,818.64	1,877,516.96 1,877,516.96	0.02	-17,301.68 -17,301.68
708,000.000 TURKEY GOVERNMENT INTERNATIONA NAB05LG45 7.375% 02/05/2025 KR2F30030002: STONE HARBOR	121.5000 121.5000	853,271.71 853,271.71	860,220.00 860,220.00	0.01	6,948.29 6,948.29
48,091.010 DOMINICAN REPUBLIC INTERNATION NAB08QVM4 9.040% 01/23/2018 KR2F30030002: STONE HARBOR	110.3500 110.3500	54,583.30 54,583.30	53,068.43 53,068.43	0.00	-1,514.87 -1,514.87
650,000.000 PERUVIAN GOVERNMENT INTERNATIO NAB0DJQ40 7.350% 07/21/2025 KR2F30030002: STONE HARBOR	132.5000 132.5000	797,810.00 797,810.00	861,250.00 861,250.00	0.01	63,440.00 63,440.00
211,000.000 CORP NACIONAL DEL COBRE DE CHI NAB0LCW64 5.625% 09/21/2035 KR2F30030002: STONE HARBOR	109.2751 109.2751	245,293.83 245,293.83	230,570.46 230,570.46	0.00	-14,723.37 -14,723.37
918,000.000 INDONESIA GOVERNMENT INTERNATI NAB0LY0K0 8.500% 10/12/2035 KR2F30030002: STONE HARBOR	132.5000 132.5000	1,330,955.44 1,330,955.44	1,216,350.00 1,216,350.00	0.01	-114,605.44 -114,605.44
104,000.000 VIETNAM GOVERNMENT INTERNATION NAB0NH1F5 6.875% 01/15/2016 KR2F30030002: STONE HARBOR	107.0000 107.0000	113,360.00 113,360.00	111,280.00 111,280.00	0.00	-2,080.00 -2,080.00
2,869,945.000 ARGENTINA BODEN BONDS NAB0P6993 7.000% 10/03/2015 KR2F30030002: STONE HARBOR	96.7000 96.7000	2,760,000.71 2,760,000.71	2,775,236.82 2,775,236.82	0.02	15,236.11 15,236.11
1,118,500.000 VENEZUELA GOVERNMENT INTERNATI NAB0SRLV1 5.750% 02/26/2016 KR2F30030002: STONE HARBOR	94.7000 94.7000	1,004,141.00 1,004,141.00	1,059,219.50 1,059,219.50	0.01	55,078.50 55,078.50
845,000.000 VENEZUELA GOVERNMENT INTERNATI NAB0TNFL8 6.000% 12/09/2020 KR2F30030002: STONE HARBOR	76.7500 76.7500	566,325.00 566,325.00	648,537.50 648,537.50	0.01	82,212.50 82,212.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,136,000.000 REPUBLIC OF IRAQ NAB0WLS75 5.800% 01/15/2028 KR2F30030002: STONE HARBOR	90.0000 90.0000	1,043,101.31 1,043,101.31	1,022,400.00 1,022,400.00	0.01	-20,701.31 -20,701.31
185,000.000 PANAMA GOVERNMENT INTERNATIONA NAB0XNWS9 6.700% 01/26/2036 KR2F30030002: STONE HARBOR	123.3500 123.3500	228,937.50 228,937.50	228,197.50 228,197.50	0.00	-740.00 -740.00
1,164,000.000 COLOMBIA GOVERNMENT INTERNATIO NAB1DW3T9 7.375% 09/18/2037 KR2F30030002: STONE HARBOR	136.0000 136.0000	1,575,105.88 1,575,105.88	1,583,040.00 1,583,040.00	0.01	7,934.12 7,934.12
212,000.000 TURKEY GOVERNMENT INTERNATIONA NAB1FGBK2 7.000% 09/26/2016 KR2F30030002: STONE HARBOR	110.3580 110.3580	248,430.00 248,430.00	233,958.96 233,958.96	0.00	-14,471.04 -14,471.04
1,370,960.160 GRANITE MASTER ISSUER PLC 3 A7 NAB1FHCP8 VAR RT 12/20/2054 KR2F30010002: PIMCO KR2	99.3000 99.3000	1,273,389.92 1,273,389.92	1,361,363.44 1,361,363.44	0.01	87,973.52 87,973.52
470,000.000 PERUVIAN GOVERNMENT INTERNATIO NAB1TMPZ6 6.550% 03/14/2037 KR2F30030002: STONE HARBOR	125.6500 125.6500	608,650.00 608,650.00	590,555.00 590,555.00	0.00	-18,095.00 -18,095.00
575,300.000 PETROLEOS DE VENEZUELA SA NAB1VYQ03 5.250% 04/12/2017 KR2F30030002: STONE HARBOR	84.4500 84.4500	448,097.00 448,097.00	485,840.85 485,840.85	0.00	37,743.85 37,743.85
1,388,300.000 ARGENTINA BONAR BONDS NAB1W41V7 7.000% 04/17/2017 KR2F30030002: STONE HARBOR	93.4000 93.4000	1,199,973.47 1,199,973.47	1,296,672.20 1,296,672.20	0.01	96,698.73 96,698.73
211,000.000 TURKEY GOVERNMENT INTERNATIONA NAB2840B7 6.750% 04/03/2018 KR2F30030002: STONE HARBOR	112.8610 112.8610	253,938.50 253,938.50	238,136.71 238,136.71	0.00	-15,801.79 -15,801.79
265,000.000 REPUBLIC OF GHANA NAB288K75 8.500% 10/04/2017 KR2F30030002: STONE HARBOR	105.0000 105.0000	287,035.56 287,035.56	278,250.00 278,250.00	0.00	-8,785.56 -8,785.56

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305,000.000 UKRAINE GOVERNMENT INTERNATION NAB293Q46 6.750% 11/14/2017 KR2F30030002: STONE HARBOR	95.4000 95.4000	274,176.25 274,176.25	290,970.00 290,970.00	0.00	16,793.75 16,793.75
1,850,000.000 INDONESIA GOVERNMENT INTERNATI NAB2NMTZ6 7.750% 01/17/2038 KR2F30030002: STONE HARBOR	124.5000 124.5000	2,539,624.54 2,539,624.54	2,303,250.00 2,303,250.00	0.02	-236,374.54 -236,374.54
736,500.000 VENEZUELA GOVERNMENT INTERNATI NAB2RFDV3 9.000% 05/07/2023 KR2F30030002: STONE HARBOR	85.5000 85.5000	616,281.00 616,281.00	629,707.50 629,707.50	0.01	13,426.50 13,426.50
440,000.000 KAZMUNAYGAS NATIONAL CO JSC NAB3B9RR6 9.125% 07/02/2018 KR2F30030002: STONE HARBOR	120.4850 120.4850	560,614.38 560,614.38	530,134.00 530,134.00	0.00	-30,480.38 -30,480.38
213,000.000 BRAZILIAN GOVERNMENT INTERNATI NAB3KQKW4 4.875% 01/22/2021 KR2F30030002: STONE HARBOR	109.0000 109.0000	231,637.50 231,637.50	232,170.00 232,170.00	0.00	532.50 532.50
366,000.000 COLOMBIA GOVERNMENT INTERNATIO NAB3KVF66 7.375% 03/18/2019 KR2F30030002: STONE HARBOR	121.7500 121.7500	444,016.25 444,016.25	445,605.00 445,605.00	0.00	1,588.75 1,588.75
201,000.000 TURKEY GOVERNMENT INTERNATIONA NAB3KXVP2 7.500% 07/14/2017 KR2F30030002: STONE HARBOR	113.7824 113.7824	245,847.50 245,847.50	228,702.62 228,702.62	0.00	-17,144.88 -17,144.88
197,000.000 CORP NACIONAL DEL COBRE DE CHI NAB3L9PN6 7.500% 01/15/2019 KR2F30030002: STONE HARBOR	121.5179 121.5179	254,953.46 254,953.46	239,390.26 239,390.26	0.00	-15,563.20 -15,563.20
994,000.000 ROMANIAN GOVERNMENT INTERNATIO NAB3PVNV7 6.750% 02/07/2022 KR2F30030002: STONE HARBOR	119.3750 119.3750	1,154,362.00 1,154,362.00	1,186,587.50 1,186,587.50	0.01	32,225.50 32,225.50
744,000.000 KAZMUNAIGAZ FINANCE SUB BV NAB3QFTF0 11.750% 01/23/2015 KR2F30030002: STONE HARBOR	105.5630 105.5630	905,992.81 905,992.81	785,388.72 785,388.72	0.01	-120,604.09 -120,604.09

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2,302,000.000 DOMINICAN REPUBLIC INTERNATION NAB3RBT43 7.500% 05/06/2021 KR2F30030002: STONE HARBOR	114.1500 114.1500	2,609,650.25 2,609,650.25	2,627,733.00 2,627,733.00	0.02	18,082.75 18,082.75
401,000.000 CROATIA GOVERNMENT INTERNATION NAB3RC612 6.375% 03/24/2021 KR2F30030002: STONE HARBOR	109.8750 109.8750	427,918.00 427,918.00	440,598.75 440,598.75	0.00	12,680.75 12,680.75
1,046,000.000 KAZMUNAIGAZ FINANCE SUB BV NAB3TRBZ6 7.000% 05/05/2020 KR2F30030002: STONE HARBOR	113.7500 113.7500	1,137,143.50 1,137,143.50	1,189,825.00 1,189,825.00	0.01	52,681.50 52,681.50
2,000,000.000 QATARI DIAR FINANCE QSC NAB3XY6R0 3.500% 07/21/2015 KR2F30010002: PIMCO KR2	102.5500 102.5500	2,032,000.00 2,032,000.00	2,051,000.00 2,051,000.00	0.02	19,000.00 19,000.00
1,873,000.000 TURKEY GOVERNMENT INTERNATIONA NAB41Q682 7.500% 11/07/2019 KR2F30030002: STONE HARBOR	118.5500 118.5500	2,242,703.78 2,242,703.78	2,220,441.50 2,220,441.50	0.02	-22,262.28 -22,262.28
530,000.000 PANAMA GOVERNMENT INTERNATIONA NAB4344G3 5.200% 01/30/2020 KR2F30030002: STONE HARBOR	111.6000 111.6000	570,461.32 570,461.32	591,480.00 591,480.00	0.00	21,018.68 21,018.68
2,000,000.000 KOREA FINANCE CORP NAB43NL64 3.250% 09/20/2016 KR2F30010002: PIMCO KR2	104.3798 104.3798	1,911,200.00 1,911,200.00	2,087,596.00 2,087,596.00	0.02	176,396.00 176,396.00
300,000.000 QATARI DIAR FINANCE QSC NAB4KTBB2 5.000% 07/21/2020 KR2F30010002: PIMCO KR2	112.3000 112.3000	313,500.00 313,500.00	336,900.00 336,900.00	0.00	23,400.00 23,400.00
852,000.000 UKRAINE GOVERNMENT INTERNATION NAB4L3400 7.950% 02/23/2021 KR2F30030002: STONE HARBOR	95.5000 95.5000	775,320.00 775,320.00	813,660.00 813,660.00	0.01	38,340.00 38,340.00
423,000.000 EL SALVADOR GOVERNMENT INTERNA NAB4LH979 7.375% 12/01/2019 KR2F30030002: STONE HARBOR	110.6250 110.6250	466,140.00 466,140.00	467,943.75 467,943.75	0.00	1,803.75 1,803.75

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210,000.000 PHILIPPINE GOVERNMENT INTERNAT NAB4LT9X6 5.500% 03/30/2026 KR2F30030002: STONE HARBOR	115.2500 115.2500	238,087.50 238,087.50	242,025.00 242,025.00	0.00	3,937.50 3,937.50
500,000.000 KOREA EXCHANGE BANK NAB4MLFV9 4.875% 01/14/2016 KR2F30010002: PIMCO KR2	105.3911 105.3911	517,105.00 517,105.00	526,955.50 526,955.50	0.00	9,850.50 9,850.50
202,000.000 HUNGARY GOVERNMENT INTERNATION NAB4MXDK9 7.625% 03/29/2041 KR2F30030002: STONE HARBOR	128.0620 128.0620	238,360.00 238,360.00	258,685.24 258,685.24	0.00	20,325.24 20,325.24
801,000.000 PHILIPPINE GOVERNMENT INTERNAT NAB4QQY01 4.000% 01/15/2021 KR2F30030002: STONE HARBOR	106.1250 106.1250	781,291.26 781,291.26	850,061.25 850,061.25	0.01	68,769.99 68,769.99
212,000.000 POLAND GOVERNMENT INTERNATIONA NAB4TW7V7 5.125% 04/21/2021 KR2F30030002: STONE HARBOR	112.5000 112.5000	234,935.75 234,935.75	238,500.00 238,500.00	0.00	3,564.25 3,564.25
404,000.000 SOUTH AFRICA GOVERNMENT INTERN NAB4XB748 6.875% 05/27/2019 KR2F30030002: STONE HARBOR	115.6250 115.6250	495,170.45 495,170.45	467,125.00 467,125.00	0.00	-28,045.45 -28,045.45
555,100.000 VENEZUELA GOVERNMENT INTERNATI NAB4ZW6H2 8.250% 10/13/2024 KR2F30030002: STONE HARBOR	80.2500 80.2500	446,855.50 446,855.50	445,467.75 445,467.75	0.00	-1,387.75 -1,387.75
200,000.000 INDONESIA GOVERNMENT INTERNATI NAB53QG11 4.875% 05/05/2021 KR2F30030002: STONE HARBOR	105.0000 105.0000	223,750.00 223,750.00	210,000.00 210,000.00	0.00	-13,750.00 -13,750.00
144,000.000 REPUBLIC OF PERU NAB54LGY9 8.750% 11/21/2033 KR2F30030002: STONE HARBOR	152.2000 152.2000	251,784.00 251,784.00	219,168.00 219,168.00	0.00	-32,616.00 -32,616.00
220,000.000 MEXICO GOVERNMENT INTERNATIONA NAB56YKG3 3.625% 03/15/2022 KR2F30030002: STONE HARBOR	103.7500 103.7500	217,800.00 217,800.00	228,250.00 228,250.00	0.00	10,450.00 10,450.00

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1,168,600.000 VENEZUELA GOVERNMENT INTERNATI NAB5B14V4 12.750% 08/23/2022 KR2F30030002: STONE HARBOR	102.7500 102.7500	1,191,669.47 1,191,669.47	1,200,736.50 1,200,736.50	0.01	9,067.03 9,067.03
1,896,651.000 PETROLEOS DE VENEZUELA SA NAB5BQGP9 5.000% 10/28/2015 KR2F30030002: STONE HARBOR	94.1500 94.1500	1,516,747.79 1,516,747.79	1,785,696.92 1,785,696.92	0.02	268,949.13 268,949.13
833,000.000 KAZMUNAIGAZ FINANCE SUB BV NAB5LHQH5 6.375% 04/09/2021 KR2F30030002: STONE HARBOR	111.3500 111.3500	923,228.75 923,228.75	927,545.50 927,545.50	0.01	4,316.75 4,316.75
592,000.000 SINOCEM OVERSEAS CAPITAL CO L NAB5MP506 4.500% 11/12/2020 KR2F30030002: STONE HARBOR	106.9797 106.9797	632,540.28 632,540.28	633,319.82 633,319.82	0.01	779.54 779.54
244,000.000 REPUBLIC OF SERBIA NAB5N7JP5 7.250% 09/28/2021 KR2F30030002: STONE HARBOR	114.0000 114.0000	273,280.00 273,280.00	278,160.00 278,160.00	0.00	4,880.00 4,880.00
3,010,100.000 PETROLEOS DE VENEZUELA SA NAB5SC0L8 8.500% 11/02/2017 KR2F30030002: STONE HARBOR	93.5300 93.5300	2,758,930.05 2,758,930.05	2,815,346.53 2,815,346.53	0.02	56,416.48 56,416.48
609,000.000 UKRAINE GOVERNMENT INTERNATIONAL NAB5SJDG0 6.250% 06/17/2016 KR2F30030002: STONE HARBOR	96.5200 96.5200	559,518.75 559,518.75	587,806.80 587,806.80	0.00	28,288.05 28,288.05
946,000.000 SINOCEM OVERSEAS CAPITAL CO L NAB5TYR55 4.500% 11/12/2020 KR2F30030002: STONE HARBOR	106.9797 106.9797	963,309.24 963,309.24	1,012,027.96 1,012,027.96	0.01	48,718.72 48,718.72
1,451,000.000 INDONESIA GOVERNMENT INTERNATI NAB5ZMTY9 11.625% 03/04/2019 KR2F30030002: STONE HARBOR	136.0000 136.0000	2,193,440.42 2,193,440.42	1,973,360.00 1,973,360.00	0.02	-220,080.42 -220,080.42
895,000.000 INDONESIA GOVERNMENT INTERNATI NAB626V25 11.625% 03/04/2019 KR2F30030002: STONE HARBOR	136.0000 136.0000	1,308,937.50 1,308,937.50	1,217,200.00 1,217,200.00	0.01	-91,737.50 -91,737.50

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422,000.000 NIGERIA GOVERNMENT INTERNATION NAB655P21 6.750% 01/28/2021 KR2F30030002: STONE HARBOR	110.3750 110.3750	458,503.00 458,503.00	465,782.50 465,782.50	0.00	7,279.50 7,279.50
675,000.000 VENEZUELA GOVERNMENT INTERNATI NAB6QHPC0 11.950% 08/05/2031 KR2F30030002: STONE HARBOR	98.0000 98.0000	694,985.00 694,985.00	661,500.00 661,500.00	0.01	-33,485.00 -33,485.00
823,500.000 VENEZUELA GOVERNMENT INTERNATI NAB6VT8G8 11.750% 10/21/2026 KR2F30030002: STONE HARBOR	97.9000 97.9000	879,632.50 879,632.50	806,206.50 806,206.50	0.01	-73,426.00 -73,426.00
4,293,000.000 BRAZILIAN GOVERNMENT INTERNATI NAB6Y1MF2 2.625% 01/05/2023 KR2F30030002: STONE HARBOR	92.3500 92.3500	3,921,198.75 3,921,198.75	3,964,585.50 3,964,585.50	0.03	43,386.75 43,386.75
4,200,000.000 EXPORT-IMPORT BANK OF KOREA NAB715T37 5.000% 04/11/2022 KR2F30010002: PIMCO KR2	113.1202 113.1202	4,843,106.00 4,843,106.00	4,751,048.40 4,751,048.40	0.04	-92,057.60 -92,057.60
384,000.000 TURKEY GOVERNMENT INTERNATIONA NAB71BPC8 6.250% 09/26/2022 KR2F30030002: STONE HARBOR	112.6800 112.6800	413,568.00 413,568.00	432,691.20 432,691.20	0.00	19,123.20 19,123.20
226,000.000 CORP NACIONAL DEL COBRE DE CHI NAB73M3G7 3.875% 11/03/2021 KR2F30030002: STONE HARBOR	103.6090 103.6090	247,919.74 247,919.74	234,156.34 234,156.34	0.00	-13,763.40 -13,763.40
235,000.000 TURKEY GOVERNMENT INTERNATIONA NAB74XWT2 5.125% 03/25/2022 KR2F30030002: STONE HARBOR	105.6500 105.6500	252,857.52 252,857.52	248,277.50 248,277.50	0.00	-4,580.02 -4,580.02
963,000.000 SOUTH AFRICA GOVERNMENT INTERN NAB77C8P0 4.665% 01/17/2024 KR2F30030002: STONE HARBOR	101.8750 101.8750	959,242.13 959,242.13	981,056.25 981,056.25	0.01	21,814.12 21,814.12
150,000.000 BANCO DEL ESTADO DE CHILE NAB79KMP4 3.875% 02/08/2022 KR2F30030002: STONE HARBOR	100.7316 100.7316	147,471.00 147,471.00	151,097.40 151,097.40	0.00	3,626.40 3,626.40



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246,000.000 STATE OIL CO OF THE AZERBAIJAN NAB7FMCJ8 5.450% 02/09/2017 KR2F30030002: STONE HARBOR	105.9900 105.9900	272,445.00 272,445.00	260,735.40 260,735.40	0.00	-11,709.60 -11,709.60
355,000.000 ROYAL BANK OF SCOTLAND PLC/THE NAB7J8074 VAR RT 03/16/2022 KR2F30070002: COLUMBIA	117.2500 117.2500	418,900.00 418,900.00	416,237.50 416,237.50	0.00	-2,662.50 -2,662.50
1,000,000.000 ROYAL BANK OF SCOTLAND PLC/THE NAB7J8074 VAR RT 03/16/2022 KR2F30010002: PIMCO KR2	117.2500 117.2500	1,183,750.00 1,183,750.00	1,172,500.00 1,172,500.00	0.01	-11,250.00 -11,250.00
424,000.000 HUNGARY NAB7KFVM9 7.625% 03/29/2041 KR2F30030002: STONE HARBOR	128.0620 128.0620	502,440.00 502,440.00	542,982.88 542,982.88	0.00	40,542.88 40,542.88
982,000.000 CORP NACIONAL DEL COBRE DE CHI NAB7SJ880 3.000% 07/17/2022 KR2F30030002: STONE HARBOR	96.8485 96.8485	953,468.42 953,468.42	951,052.27 951,052.27	0.01	-2,416.15 -2,416.15
214,000.000 COLOMBIA GOVERNMENT INTERNATIO NAB7TCNM6 4.375% 07/12/2021 KR2F30030002: STONE HARBOR	107.3000 107.3000	221,811.00 221,811.00	229,622.00 229,622.00	0.00	7,811.00 7,811.00
431,000.000 FED REPUBLIC OF BRAZIL NAB7W9M57 7.125% 01/20/2037 KR2F30030002: STONE HARBOR	126.5000 126.5000	602,466.72 602,466.72	545,215.00 545,215.00	0.00	-57,251.72 -57,251.72
774,000.000 HUNGARY GOVERNMENT INTERNATION NAB7WNKN9 5.375% 02/21/2023 KR2F30030002: STONE HARBOR	107.6250 107.6250	777,870.00 777,870.00	833,017.50 833,017.50	0.01	55,147.50 55,147.50
200,000.000 EKSPORTFINANS ASA NAB7WPYR0 5.500% 06/26/2017 KR2F30010002: PIMCO KR2	107.1200 107.1200	194,875.00 194,875.00	214,240.00 214,240.00	0.00	19,365.00 19,365.00
606,000.000 REPUBLIC OF TURKEY NAB7ZC5X5 6.250% 09/26/2022 KR2F30030002: STONE HARBOR	112.6800 112.6800	661,954.38 661,954.38	682,840.80 682,840.80	0.01	20,886.42 20,886.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
201,000.000 TURKIYE GARANTI BANKASI AS NAB823YC3 5.250% 09/13/2022 KR2F30030002: STONE HARBOR	100.5000 100.5000	210,436.69 210,436.69	202,005.00 202,005.00	0.00	-8,431.69 -8,431.69
1,312,000.000 POLAND GOVERNMENT INTERNATIONA NAB82FPD4 6.375% 07/15/2019 KR2F30030002: STONE HARBOR	118.5000 118.5000	1,496,338.66 1,496,338.66	1,554,720.00 1,554,720.00	0.01	58,381.34 58,381.34
76,000.000 REPUBLIC OF PHILIPPINES NAB83R9M5 9.500% 02/02/2030 KR2F30030002: STONE HARBOR	156.3750 156.3750	129,390.00 129,390.00	118,845.00 118,845.00	0.00	-10,545.00 -10,545.00
477,000.000 CORP NACIONAL DEL COBRE DE CHI NAB84GLJ1 4.250% 07/17/2042 KR2F30030002: STONE HARBOR	91.2871 91.2871	469,507.84 469,507.84	435,439.47 435,439.47	0.00	-34,068.37 -34,068.37
482,000.000 DOMINICAN REPUBLIC NAB87QFK0 7.500% 05/06/2021 KR2F30030002: STONE HARBOR	114.1500 114.1500	548,029.00 548,029.00	550,203.00 550,203.00	0.00	2,174.00 2,174.00
346,000.000 SLOVAKIA GOVERNMENT INTERNATIO NAB8BC642 4.375% 05/21/2022 KR2F30030002: STONE HARBOR	106.7000 106.7000	342,823.72 342,823.72	369,182.00 369,182.00	0.00	26,358.28 26,358.28
462,000.000 COSTA RICA GOVERNMENT INTERNAT NAB8DQRR5 4.375% 04/30/2025 KR2F30030002: STONE HARBOR	93.4000 93.4000	417,397.50 417,397.50	431,508.00 431,508.00	0.00	14,110.50 14,110.50
227,000.000 REPUBLIC OF SERBIA NAB8YVN38 4.875% 02/25/2020 KR2F30030002: STONE HARBOR	101.2500 101.2500	217,636.25 217,636.25	229,837.50 229,837.50	0.00	12,201.25 12,201.25
551,000.000 KAZMUNAYGAS NATIONAL CO JSC NAB906Y93 4.400% 04/30/2023 KR2F30030002: STONE HARBOR	98.0500 98.0500	555,032.50 555,032.50	540,255.50 540,255.50	0.00	-14,777.00 -14,777.00
246,000.000 KAZMUNAYGAS NATIONAL CO NAB906YG7 4.400% 04/30/2023 KR2F30030002: STONE HARBOR	98.0500 98.0500	218,140.50 218,140.50	241,203.00 241,203.00	0.00	23,062.50 23,062.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
478,000.000 STATE OIL CO OF THE AZER NAB907353 4.750% 03/13/2023 KR2F30030002: STONE HARBOR	99.5000 99.5000	433,785.00 433,785.00	475,610.00 475,610.00	0.00	41,825.00 41,825.00
202,000.000 KAZMUNAYGAS NATIONAL CO NAB9074R4 5.750% 04/30/2043 KR2F30030002: STONE HARBOR	96.0000 96.0000	202,000.00 202,000.00	193,920.00 193,920.00	0.00	-8,080.00 -8,080.00
232,000.000 REPUBLIC OF PARAGUAY NAB95ZS34 4.625% 01/25/2023 KR2F30030002: STONE HARBOR	101.6000 101.6000	234,668.00 234,668.00	235,712.00 235,712.00	0.00	1,044.00 1,044.00
200,000.000 CITIC PACIFIC LIMITED NAB96SGV0 6.375% 04/10/2020 KR2F30030002: STONE HARBOR	111.6200 111.6200	215,500.00 215,500.00	223,240.00 223,240.00	0.00	7,740.00 7,740.00
232,000.000 BRAZIL MINAS SPE VIA STATE OF NAB97PWJ4 5.333% 02/15/2028 KR2F30030002: STONE HARBOR	100.9000 100.9000	231,420.00 231,420.00	234,088.00 234,088.00	0.00	2,668.00 2,668.00
2,600,000.000 EXPORT-IMPORT BANK OF KOREA NAB97RFK6 1.750% 02/27/2018 KR2F30010002: PIMCO KR2	99.3447 99.3447	2,591,472.00 2,591,472.00	2,582,962.20 2,582,962.20	0.02	-8,509.80 -8,509.80
361,000.000 MOROCCO GOVERNMENT INTERNATION NAB9GRHM0 4.250% 12/11/2022 KR2F30030002: STONE HARBOR	100.1250 100.1250	367,107.12 367,107.12	361,451.25 361,451.25	0.00	-5,655.87 -5,655.87
316,000.000 SINOPEC CAPITAL 2013 LTD NAB9MC7Z8 3.125% 04/24/2023 KR2F30030002: STONE HARBOR	94.3622 94.3622	314,173.52 314,173.52	298,184.55 298,184.55	0.00	-15,988.97 -15,988.97
13,100,000.000 SLOVENIA GOVERNMENT INTERNATIO NAB9NCYY0 4.750% 05/10/2018 KR2F30010002: PIMCO KR2	107.7500 107.7500	14,035,687.50 14,035,687.50	14,115,250.00 14,115,250.00	0.12	79,562.50 79,562.50
248,000.000 REPUBLIC OF NIGERIA NABC5ZG97 6.375% 07/12/2023 KR2F30030002: STONE HARBOR	107.8750 107.8750	243,518.64 243,518.64	267,530.00 267,530.00	0.00	24,011.36 24,011.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
236,000.000 ESKOM HOLDINGS LIMITED NABCT4Z99 6.750% 08/06/2023 KR2F30030002: STONE HARBOR	106.0000 106.0000	233,892.52 233,892.52	250,160.00 250,160.00	0.00	16,267.48 16,267.48
1,550,346.000 REPUBLICA ORIENT URUGUAY NABCZQFJ3 4.500% 08/14/2024 KR2F30030002: STONE HARBOR	106.1000 106.1000	1,602,832.76 1,602,832.76	1,644,917.11 1,644,917.11	0.01	42,084.35 42,084.35
675,000.000 CODELCO INC NABCZSXD2 4.500% 08/13/2023 KR2F30030002: STONE HARBOR	106.2499 106.2499	702,462.92 702,462.92	717,186.83 717,186.83	0.01	14,723.91 14,723.91
455,837.000 BRAZIL LOAN TRUST 1 144A NABD04BR4 5.477% 07/24/2023 KR2F30030002: STONE HARBOR	103.0000 103.0000	472,438.58 472,438.58	469,512.11 469,512.11	0.00	-2,926.47 -2,926.47
1,814,000.000 REPUBLIC OF SOUTH AFRICA NABDS54C2 5.875% 09/16/2025 KR2F30030002: STONE HARBOR	111.1500 111.1500	1,858,581.22 1,858,581.22	2,016,261.00 2,016,261.00	0.02	157,679.78 157,679.78
1,000,000.000 RUSSIAN FEDERATION NABDT7ZD1 4.875% 09/16/2023 KR2F30030002: STONE HARBOR	103.5800 103.5800	970,148.00 970,148.00	1,035,800.00 1,035,800.00	0.01	65,652.00 65,652.00
1,033,000.000 COLOMBIA GOVERNMENT INTL BOND NABF2DRH2 4.000% 02/26/2024 KR2F30030002: STONE HARBOR	103.1000 103.1000	1,011,802.50 1,011,802.50	1,065,023.00 1,065,023.00	0.01	53,220.50 53,220.50
4,284,000.000 MEXICO GOVERNMENT INTL BOND NABF49Q72 4.000% 10/02/2023 KR2F30030002: STONE HARBOR	105.1000 105.1000	4,419,422.00 4,419,422.00	4,502,484.00 4,502,484.00	0.04	83,062.00 83,062.00
200,000.000 MAF GLOBAL SECURITIES NABFXWTL5 VAR RT 10/29/2049 KR2F30030002: STONE HARBOR	107.2500 107.2500	216,600.00 216,600.00	214,500.00 214,500.00	0.00	-2,100.00 -2,100.00
1,524,000.000 BRAZILIAN GOVT INTL BOND NABFYRN49 4.250% 01/07/2025 KR2F30030002: STONE HARBOR	101.3500 101.3500	1,473,502.60 1,473,502.60	1,544,574.00 1,544,574.00	0.01	71,071.40 71,071.40



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408,000.000 HUNGARY NABGM1BT5 5.750% 11/22/2023 KR2F30030002: STONE HARBOR	110.2500 110.2500	422,140.86 422,140.86	449,820.00 449,820.00	0.00	27,679.14 27,679.14
2,802,000.000 CROATIA GOVERNMENT INTL BOND NABGTT99 6.000% 01/26/2024 KR2F30030002: STONE HARBOR	107.2500 107.2500	2,795,423.10 2,795,423.10	3,005,145.00 3,005,145.00	0.03	209,721.90 209,721.90
210,000.000 REPUBLIC OF SERBIA NABGSH660 5.875% 12/03/2018 KR2F30030002: STONE HARBOR	106.3750 106.3750	222,862.50 222,862.50	223,387.50 223,387.50	0.00	525.00 525.00
329,000.000 REPUBLIC OF TRINIDAD & T NABH7R073 4.375% 01/16/2024 KR2F30030002: STONE HARBOR	108.5000 108.5000	337,225.00 337,225.00	356,965.00 356,965.00	0.00	19,740.00 19,740.00
1,294,000.000 UNITED MEXICAN STATES NABJ0WYL7 5.550% 01/21/2045 KR2F30030002: STONE HARBOR	113.7500 113.7500	1,287,167.68 1,287,167.68	1,471,925.00 1,471,925.00	0.01	184,757.32 184,757.32
1,109,000.000 REPUBLIC OF POLAND NABJ4WYL3 4.000% 01/22/2024 KR2F30030002: STONE HARBOR	103.7500 103.7500	1,111,636.74 1,111,636.74	1,150,587.50 1,150,587.50	0.01	38,950.76 38,950.76
396,000.000 SLOVENIA GOVERNMENT INTL BOND NABJTXRW8 5.250% 02/18/2024 KR2F30030002: STONE HARBOR	107.5000 107.5000	389,058.12 389,058.12	425,700.00 425,700.00	0.00	36,641.88 36,641.88
14,600,000.000 SLOVENIA GOVERNMENT INTL BOND NABJVD3C9 4.125% 02/18/2019 KR2F30010002: PIMCO KR2	105.3450 105.3450	15,171,600.00 15,171,600.00	15,380,370.00 15,380,370.00	0.13	208,770.00 208,770.00
236,000.000 HUNGARY GOVERNMENT INTERNATION NABKX4SH6 5.375% 03/25/2024 KR2F30030002: STONE HARBOR	107.0000 107.0000	232,844.68 232,844.68	252,520.00 252,520.00	0.00	19,675.32 19,675.32
408,000.000 REPUBLIC OF COSTA RICA NABLD3575 7.000% 04/04/2044 KR2F30030002: STONE HARBOR	104.0000 104.0000	408,000.00 408,000.00	424,320.00 424,320.00	0.00	16,320.00 16,320.00

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225,000.000 DOMINICAN REPUBLIC INTL BOND NABLZGSS1 7.450% 04/30/2044 KR2F30030002: STONE HARBOR	106.7000 106.7000	225,000.00 225,000.00	240,075.00 240,075.00	0.00	15,075.00 15,075.00
355,000.000 REPUBLIC OF KENYA NABNG7Y77 6.875% 06/24/2024 KR2F30030002: STONE HARBOR	104.0000 104.0000	355,000.00 355,000.00	369,200.00 369,200.00	0.00	14,200.00 14,200.00
370,000.000 CORP NACIONAL DEL COBRE D REGS P3143NAH7 6.150% 10/24/2036 DD 10/24/06 KR2F30030002: STONE HARBOR	117.6727 117.6727	402,593.30 402,593.30	435,388.99 435,388.99	0.00	32,795.69 32,795.69
235,000.000 CORP NACIONAL DEL COBRE D REGS P3143NAJ3 7.500% 01/15/2019 DD 01/27/09 KR2F30030002: STONE HARBOR	121.5179 121.5179	294,901.50 294,901.50	285,567.07 285,567.07	0.00	-9,334.43 -9,334.43
997,487.440 FORTESCUE 11/13 COV-LITE TL Q3930AAC2 KR2F30040002: SHENKMAN CAP	100.0380 100.0380	997,487.44 997,487.44	997,866.49 997,866.49	0.01	379.05 379.05
4,300,000.000 CDS SP UL REPUBLIC OF ITALY NA9QDDU10 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01TJ3	0.5435 0.5435	0.00 0.00	23,370.63 23,370.63	0.00	23,370.63 23,370.63
-4,300,000.000 CDS_SP UL REPUBLIC OF ITALY NA9QDDU36 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01TJ3	0.0000 0.0000	-112,808.96 -112,808.96	0.00 0.00	0.00	112,808.96 112,808.96
700,000.000 CDS SP UL KINGDOM OF SPAIN NA9QDDV68 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01TW4	1.7662 1.7662	0.00 0.00	12,363.16 12,363.16	0.00	12,363.16 12,363.16
-700,000.000 CDS_SP UL KINGDOM OF SPAIN NA9QDDV84 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01TW4	0.0000 0.0000	-11,871.08 -11,871.08	0.00 0.00	0.00	11,871.08 11,871.08
15,000,000.000 CDS SP UL KINGDOM OF SPAIN NA9QDDV35 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01TY0	1.7662 1.7662	0.00 0.00	264,924.75 264,924.75	0.00	264,924.75 264,924.75

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-15,000,000.000 CDS_SP UL KINGDOM OF SPAIN NA9QDDV43 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01TY0	0.0000 0.0000	-261,507.00 -261,507.00	0.00 0.00	0.00	261,507.00 261,507.00
600,000.000 CDS SP UL THE GOLDMAN SACHS G NA9QDJY21 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01UN2	1.5073 1.5073	3,995.56 3,995.56	9,044.05 9,044.05	0.00	5,048.49 5,048.49
-600,000.000 CDS SP UL THE GOLDMAN SACHS G 99QACMKQ2 R 100BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC01UN2	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,200,000.000 CDX SP UL CDX.EM.17 NA9QB9PB5 R 500BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC021S1	7.3501 7.3501	129,700.00 129,700.00	88,200.98 88,200.98	0.00	-41,499.02 -41,499.02
-1,200,000.000 CDX_SP UL CDX.EM.17 NA9QB9PC3 R 500BPS 2017 JUN 20 KR2F30010002: PIMCO KR2 SWPC021S1	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,450,000.000 CDS SP UL FORD MOTOR COMPANY NA9QDKPD4 R 500BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC03CL2	19.5359 19.5359	277,938.22 277,938.22	283,269.87 283,269.87	0.00	5,331.65 5,331.65
-1,450,000.000 CDS_SP UL FORD MOTOR COMPANY NA9QDKPE2 R 500BPS 2019 MAR 20 KR2F30010002: PIMCO KR2 SWPC03CL2	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
500,000.000 CDS SP UL BANK OF AMERICA COR NA9QDK9J9 R 100BPS 2019 JUN 20 KR2F30010002: PIMCO KR2 SWPC03HQ6	1.6508 1.6508	8,905.98 8,905.98	8,253.89 8,253.89	0.00	-652.09 -652.09
-500,000.000 CDS_SP UL BANK OF AMERICA COR NA9QDK9P5 R 100BPS 2019 JUN 20 KR2F30010002: PIMCO KR2 SWPC03HQ6	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
7,500,000.000 CDS SP UL KINGDOM OF SPAIN NA9QDMEQ3 R 100BPS 2019 JUN 20 KR2F30010002: PIMCO KR2 SWPC03V15	1.7082 1.7082	44,462.31 44,462.31	128,117.40 128,117.40	0.00	83,655.09 83,655.09

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-7,500,000.000 CDS_SP UL KINGDOM OF SPAIN NA9QDMES9 R 100BPS 2019 JUN 20 KR2F30010002: PIMCO KR2 SWPC03V15	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
-14,000,000.000 CCP IRS USD LIBOR BBA 3M CME 99QACCBJ0 R 2.75% 2043 JUN 19 KR2F30010002: PIMCO KR2 USD3L130619430619275	0.0000 0.0000	-42,131.25 -42,131.25	0.00 0.00	0.00	42,131.25 42,131.25
14,000,000.000 CCP_IRS USD LIBOR BBA 3M CME 99QACCBK7 VAR RT 06/19/2043 DD 06/19/13 KR2F30010002: PIMCO KR2 USD3L130619430619275	10.8518 10.8518	682,174.15 682,174.15	1,519,254.80 1,519,254.80	0.01	837,080.65 837,080.65
-23,300,000.000 CCP IRS R US0003M P 1.50% 99QACP7Z0 2017 DEC 17 CME KR2F30010002: PIMCO KR2 USD3L141217171217150	0.0000 0.0000	-50,328.01 -50,328.01	0.00 0.00	0.00	50,328.01 50,328.01
23,300,000.000 CCP_IRS R US0003M P 1.50% 99QACP707 2017 DEC 17 CME KR2F30010002: PIMCO KR2 USD3L141217171217150	-0.5102 -0.5102	0.01 0.01	-118,866.58 -118,866.58	-0.00	-118,866.59 -118,866.59
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		2,320,124,951.68	2,391,456,081.43		71,331,129.75
		2,320,124,951.68	2,391,456,081.43	20.09	71,331,129.75
TOTAL ASSETS FIXED INCOME SECURITIES		2,567,604,362.75	2,645,074,599.90	22.22	77,470,237.15
FUTURES CONTRACTS					
AUSTRALIAN DOLLAR					
-444.000 AUSTRALIAN 10YR BOND FUT (SFE) AAF21214U EXP SEP 14 KR2F30010002: PIMCO KR2	96.4500 91.0343	0.00 0.00	-1,101,047.78 -1,039,223.95	-0.01	-1,101,047.78 -1,039,223.95
U.S. DOLLAR					
-18.000 US TREAS BD FUTURE (CBT) 99F13314A EXP SEP 14 KR2F30020002: MANULIFE ASSET MGMT	137.1875 137.1875	0.00 0.00	-9,703.80 -9,703.80	-0.00	-9,703.80 -9,703.80
-103.000 US 10YR TREAS NTS FUTURE (CBT) 99F13914A EXP SEP 14 KR2F30020002: MANULIFE ASSET MGMT	125.1719 125.1719	0.00 0.00	-6,434.93 -6,434.93	-0.00	-6,434.93 -6,434.93



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-15.000 US 5YR TREAS NTS FUTURE (CBT) 99F183I4A EXP SEP 14 KR2F30020002: MANULIFE ASSET MGMT	119.4609 119.4609	0.00 0.00	2,226.93 2,226.93	0.00	2,226.93 2,226.93
-51.000 US 5YR TREAS NTS FUTURE (CBT) 99F183I4A EXP SEP 14 KR2F30010002: PIMCO KR2	119.4609 119.4609	0.00 0.00	-30,123.81 -30,123.81	-0.00	-30,123.81 -30,123.81
-65.000 US 2YR TREAS NTS FUT (CBT) 99F217I4A EXP SEP 14 KR2F30010002: PIMCO KR2	109.7969 109.7969	0.00 0.00	-17,101.24 -17,101.24	-0.00	-17,101.24 -17,101.24
57.000 RUSSELL 2000 MINI IND FUT (NYF) 99F353I4X EXP SEP 14 KR2F10020002: NTGI STRUCTURED	1,190.3000 1,190.3000	0.00 0.00	145,699.88 145,699.88	0.00	145,699.88 145,699.88
-5.000 US ULTRA BOND (CBT) 99F700I4A EXP SEP 14 KR2F30010002: PIMCO KR2	149.9375 149.9375	0.00 0.00	-7,479.33 -7,479.33	-0.00	-7,479.33 -7,479.33
TOTAL U.S. DOLLAR FUTURES CONTRACTS		0.00	77,083.70		77,083.70
		0.00	77,083.70	0.00	77,083.70
TOTAL ASSETS FUTURES CONTRACTS		0.00	-962,140.25	-0.01	-962,140.25
OTHER					
U.S. DOLLAR					
29,800,143.053 PIMCO ALL ASSET FUND 722005626 INSTITUTIO KR2F35010002: PIMCO ALL-ASSET	12.7500 12.7500	359,738,983.14 359,738,983.14	379,951,823.93 379,951,823.93	3.19	20,212,840.79 20,212,840.79
PREFERRED SECURITIES					
BRAZIL REAL					
115,200.000 GERDAU SA LB2645516 PFD KR2F20020002: BOSTON CO NON-US VAL	13.0100 5.9026	1,736,865.77 837,720.03	1,498,752.00 679,983.67	0.01	-238,113.77 -157,736.36



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,500.000 CIA BRASILEIRA DISTR(PAO DE LBB5VGS76 ACUCAR) PEF NPV KR2F20010002: PYRAMIS NONUS GROWTH	103.0000 46.7311	1,211,743.53 542,331.16	1,184,500.00 537,407.56	0.00	-27,243.53 -4,923.60
TOTAL BRAZIL REAL PREFERRED SECURITIES		2,948,609.30 1,380,051.19	2,683,252.00 1,217,391.23	0.01	-265,357.30 -162,659.96
EURO CURRENCY UNIT					
19,200.000 VOLKSWAGEN AG ED5497166 PFD KR2F20080002: LAZARD ASSET MGMT	191.8000 262.6030	3,645,837.97 4,973,105.28	3,682,560.00 5,041,977.02	0.04	36,722.03 68,871.74
5,890.000 VOLKSWAGEN AG ED5497166 PFD KR2F20020002: BOSTON CO NON-US VAL	191.8000 262.6030	1,036,474.56 1,415,490.07	1,129,702.00 1,546,731.49	0.01	93,227.44 131,241.42
8,818.000 VOLKSWAGEN AG ED5497166 PFD KR2F20010002: PYRAMIS NONUS GROWTH	191.8000 262.6030	1,042,013.58 1,401,549.50	1,691,292.40 2,315,632.99	0.02	649,278.82 914,083.49
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES		5,724,326.11 7,790,144.85	6,503,554.40 8,904,341.50	0.07	779,228.29 1,114,196.65
PHILIPPINES PESO					
399,936.000 SECURITY BANK CORP FP9531327 PREFERRED-14 KR2F20010002: PYRAMIS NONUS GROWTH	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
POUND STERLING					
25,031,200.000 ROLLS-ROYCE HOLDINGS EXBJFL1R8 C SHS ENTITLEMENT (JULY 2014) KR2F20010002: PYRAMIS NONUS GROWTH	0.0010 0.0017	25,031.20 41,997.35	25,031.20 42,799.60	0.00	0.00 802.25
SOUTH KOREAN WON					
1,363.000 SAMSUNG ELECTRONICS CO LTD FK6773816 PFD KR2F20010002: PYRAMIS NONUS GROWTH	1,060,000.0000 1,047.6383	1,404,148,555.65 1,340,031.50	1,444,780,000.00 1,427,930.98	0.01	40,631,444.35 87,899.48



TOTAL FUND - KR2G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR					
2,603.000 ALLY FINANCIAL INC 02005N605 PFD 7% 144A KR2F30060002: LOOMIS	1,002.5313 1,002.5313	2,343,493.75 2,343,493.75	2,609,588.97 2,609,588.97	0.02	266,095.22 266,095.22
505,000.000 BAC CAPITAL TRUST XIV 05518VAA3 VAR RT 09/29/2049 DD 02/16/07 KR2F30020002: MANULIFE ASSET MGMT	80.5000 80.5000	433,350.00 433,350.00	406,525.00 406,525.00	0.00	-26,825.00 -26,825.00
100,000.000 BANK OF AMERICA CORP 060505DR2 VAR RT 07/29/2049 DD 01/30/08 KR2F30020002: MANULIFE ASSET MGMT	110.6755 110.6755	114,250.00 114,250.00	110,675.50 110,675.50	0.00	-3,574.50 -3,574.50
70,000.000 CITIGROUP INC 172967GD7 VAR RT 07/29/2049 DD 10/29/12 KR2F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	73,106.25 73,106.25	70,700.00 70,700.00	0.00	-2,406.25 -2,406.25
205,000.000 CITIGROUP INC 172967GF2 VAR RT 12/29/2049 DD 12/13/12 KR2F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	214,862.50 214,862.50	207,050.00 207,050.00	0.00	-7,812.50 -7,812.50
430,000.000 FIFTH THIRD BANCORP 316773CM0 VAR RT 12/29/2049 DD 05/16/13 KR2F30020002: MANULIFE ASSET MGMT	96.0750 96.0750	430,000.00 430,000.00	413,122.50 413,122.50	0.00	-16,877.50 -16,877.50
21,975.000 FIRST NIAGARA FINANCIAL GROUP 33582V207 PFD 8.625% NON CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	28.9900 28.9900	555,566.25 555,566.25	637,055.25 637,055.25	0.01	81,489.00 81,489.00
845.000 FIRST TENN BK N A MEMPHIS TENN 337158208 PERP PFD STK CL A 144A KR2F30020002: MANULIFE ASSET MGMT	730.8125 730.8125	573,837.50 573,837.50	617,536.56 617,536.56	0.01	43,699.06 43,699.06
10,920.000 GMAC CAPITAL TRUST I 361860208 PFD 8.125% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	27.3000 27.3000	297,382.23 297,382.23	298,116.00 298,116.00	0.00	733.77 733.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000 GENERAL ELECTRIC CAPITAL CORP 369622SN6 VAR RT 12/29/2049 DD 06/12/12 KR2F30020002: MANULIFE ASSET MGMT	118.0200 118.0200	402,625.00 402,625.00	472,080.00 472,080.00	0.00	69,455.00 69,455.00
4,841.000 GENIE ENERGY LTD 372284307 PFD 7.500% CUMULATIVE KR2F10020002: NTGI STRUCTURED	7.7000 7.7000	34,715.77 34,715.77	37,275.70 37,275.70	0.00	2,559.93 2,559.93
455,000.000 HSBC FINANCE CAPITAL TRUST IX 40430LAA7 VAR RT 11/30/2035 DD 11/29/05 KR2F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	394,769.37 394,769.37	474,337.50 474,337.50	0.00	79,568.13 79,568.13
17,700.000 HARTFORD FINANCIAL SERVICES GR 416518504 PFD 7.875% KR2F30020002: MANULIFE ASSET MGMT	29.9400 29.9400	463,482.00 463,482.00	529,938.00 529,938.00	0.00	66,456.00 66,456.00
1,245,000.000 HERCULES INC 427056AU0 6.500% 06/30/2029 DD 09/30/04 KR2F30060002: LOOMIS	90.5000 90.5000	924,237.50 924,237.50	1,126,725.00 1,126,725.00	0.01	202,487.50 202,487.50
10,550.000 ISTAR FINL INC 45031U507 PFD SER E 7.875% KR2F30060002: LOOMIS	25.0000 25.0000	210,156.00 210,156.00	263,750.00 263,750.00	0.00	53,594.00 53,594.00
6,125.000 ISTAR FINL INC PFD SER F% 45031U606 KR2F30060002: LOOMIS	24.7890 24.7890	122,010.00 122,010.00	151,832.63 151,832.63	0.00	29,822.63 29,822.63
450.000 ISTAR FINL INC PFD SER G 7.65% 45031U705 KR2F30060002: LOOMIS	24.9375 24.9375	8,964.00 8,964.00	11,221.88 11,221.88	0.00	2,257.88 2,257.88
650.000 M&T BANK CORP 55261F609 PFD 5.000% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	987.5000 987.5000	680,875.00 680,875.00	641,875.00 641,875.00	0.01	-39,000.00 -39,000.00
118.000 M&T BANK CORP 55261F708 PFD 5.000% CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	1,039.6875 1,039.6875	123,042.50 123,042.50	122,683.13 122,683.13	0.00	-359.37 -359.37

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24,700.000 O'SULLIVAN INDUSTRIES HOLDINGS 67104Q205 INC SR PFD KR2F10020002: NTGI STRUCTURED	0.0000 0.0000	419,900.00 419,900.00	0.00 0.00	0.00	-419,900.00 -419,900.00
115,000.000 PNC FINANCIAL SERVICES GROUP I 693475AJ4 VAR RT 05/29/2049 DD 05/21/08 KR2F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	114,568.75 114,568.75	115,000.00 115,000.00	0.00	431.25 431.25
225,000.000 PNC FINANCIAL SERVICES GROUP I 693475AK1 VAR RT 07/29/2049 DD 07/27/11 KR2F30020002: MANULIFE ASSET MGMT	111.5000 111.5000	222,289.77 222,289.77	250,875.00 250,875.00	0.00	28,585.23 28,585.23
261,000.000 PREFERRED TERM SECURITIES 144A 74041WAE5 VAR RT 09/24/2033 DD 09/17/03 KR2F30050002: WATERFALL	60.5000 60.5000	152,032.50 152,032.50	157,905.00 157,905.00	0.00	5,872.50 5,872.50
12,420.000 REGIONS FINANCIAL CORP 7591EP308 PFD 6.375% KR2F30020002: MANULIFE ASSET MGMT	25.0300 25.0300	310,500.00 310,500.00	310,872.60 310,872.60	0.00	372.60 372.60
41,000.000 SUNTRUST PREFERRED CAPITAL I 86800XAA6 VAR RT 06/29/2049 DD 10/25/06 KR2F30020002: MANULIFE ASSET MGMT	80.0000 80.0000	35,362.50 35,362.50	32,800.00 32,800.00	0.00	-2,562.50 -2,562.50
13,095.000 SYNOVUS FINANCIAL CORP 87161C402 PFD 7.875% NON CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	28.0000 28.0000	353,477.18 353,477.18	366,660.00 366,660.00	0.00	13,182.82 13,182.82
292.000 US BANCORP 902973866 PFD 7.189% NON CUMULATIVE KR2F30020002: MANULIFE ASSET MGMT	831.8750 831.8750	272,952.25 272,952.25	242,907.50 242,907.50	0.00	-30,044.75 -30,044.75
815,000.000 USB CAPITAL IX 91731KAA8 VAR RT 10/29/2049 DD 03/17/06 KR2F30020002: MANULIFE ASSET MGMT	85.2500 85.2500	581,604.79 581,604.79	694,787.50 694,787.50	0.01	113,182.71 113,182.71
1,110,000.000 WACHOVIA CAPITAL TRUST III 92978AAA0 VAR RT 03/29/2049 DD 02/01/06 KR2F30020002: MANULIFE ASSET MGMT	97.0000 97.0000	1,039,903.23 1,039,903.23	1,076,700.00 1,076,700.00	0.01	36,796.77 36,796.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,999.000 WELLS FARGO & CO	27.9200	345,512.25	362,932.08		17,419.83
949746465 PFD 6.625% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	27.9200	345,512.25	362,932.08	0.00	17,419.83
9,955.000 WELLS FARGO & CO	25.9400	247,772.11	258,232.70		10,460.59
949746556 PFD 5.850% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	25.9400	247,772.11	258,232.70	0.00	10,460.59
5,465.000 ZIONS BANCORPORATION	26.4900	136,625.00	144,767.85		8,142.85
989701818 PFD 6.950% NOT APPLICABLE KR2F30020002: MANULIFE ASSET MGMT	26.4900	136,625.00	144,767.85	0.00	8,142.85
TOTAL U.S. DOLLAR PREFERRED SECURITIES		12,633,225.95	13,216,528.85		583,302.90
		12,633,225.95	13,216,528.85	0.11	583,302.90
TOTAL ASSETS PREFERRED SECURITIES		23,185,450.84	24,808,992.16	0.21	1,623,541.32
PRIVATE EQUITY					
EURO CURRENCY UNIT					
172,555.850 CVC CAPITAL PARTNERS VI LP	1.0000	172,555.85	172,555.85		0.00
XX99V21G0 KR2F45800002: CVC CAP PRTNRS VI	1.3692	237,281.55	236,254.84	0.00	-1,026.71
3,241,617.230 TRITON FUND IV LP	1.0000	3,569,933.24	3,241,617.23		-328,316.01
XX99V2HU2 KR2F45500002: TRITON FUND IV	1.3692	4,722,902.23	4,438,260.23	0.04	-284,642.00
7,210,302.970 KEYHAVEN CAPITAL PARTNERS III	1.0000	7,336,758.91	7,210,302.97		-126,455.94
XX99V2J30 GP LP KR2F43100002: KEYHAVEN CAPITAL III	1.3692	9,612,902.44	9,871,986.31	0.08	259,083.87
TOTAL EURO CURRENCY UNIT PRIVATE EQUITY		11,079,248.00	10,624,476.05		-454,771.95
		14,573,086.22	14,546,501.38	0.12	-26,584.84
U.S. DOLLAR					
32,909,996.000 GREEN EQUITY INVESTORS IV LP	1.0000	9,723,242.20	32,909,996.00		23,186,753.80
999096696 KR2F41700002: GREEN EQTY INVST IV	1.0000	9,723,242.20	32,909,996.00	0.28	23,186,753.80



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,947,034.840 OAK HILL CAP PT II 999113210 KR2F44000002: OAK HILL CAP PT II	1.0000 1.0000	32,601,533.87 32,601,533.87	18,947,034.84 18,947,034.84	0.16	-13,654,499.03 -13,654,499.03
3,358,919.000 NEW MOUNTAIN PARTNERS II LP 999113301 KR2F43800002: NEW MTN PTNRS II LP	1.0000 1.0000	6,954,222.00 6,954,222.00	3,358,919.00 3,358,919.00	0.03	-3,595,303.00 -3,595,303.00
10,240,147.740 MERIT MEZZANINE FUND IV LP 999113699 KR2F43500002: MERIT MEZZ FD IV	1.0000 1.0000	10,815,619.62 10,815,619.62	10,240,147.74 10,240,147.74	0.09	-575,471.88 -575,471.88
12,414,336.000 HIG VENTURE PARTNERS II LP 999114572 KR2F42600002: HIG VENTURE PTNR II	1.0000 1.0000	15,862,568.44 15,862,568.44	12,414,336.00 12,414,336.00	0.10	-3,448,232.44 -3,448,232.44
4,051,150.000 JW CHILDS EQUITY PARTNERS III 999124225 L P KR2F43000002: JW CHILDS EQUITY III	1.0000 1.0000	1,249,042.04 1,249,042.04	4,051,150.00 4,051,150.00	0.03	2,802,107.96 2,802,107.96
20,544,455.000 WARBURG PINCUS PE IX LP 999133127 KR2F45300002: WARBURG PINCUS PE IX	1.0000 1.0000	2,346,850.00 2,346,850.00	20,544,455.00 20,544,455.00	0.17	18,197,605.00 18,197,605.00
22,163,275.600 DAG VENTURE II 999148836 KR2F41100002: DAG VENTURES II QP	1.0000 1.0000	22,511,146.12 22,511,146.12	22,163,275.60 22,163,275.60	0.19	-347,870.52 -347,870.52
48,049,654.000 GTCR FUND IX 999153984 KR2F42000002: GTCR IX LP	1.0000 1.0000	36,965,104.00 36,965,104.00	48,049,654.00 48,049,654.00	0.40	11,084,550.00 11,084,550.00
9,631,061.000 HELLMAN & FRIEDMAN VI L P 999163678 KR2F42300002: HELLMAN FRIEDMAN VI	1.0000 1.0000	6,525,323.00 6,525,323.00	9,631,061.00 9,631,061.00	0.08	3,105,738.00 3,105,738.00
74,738,915.450 GREEN EQUITY INVESTORS V LP 999166069 KR2F41800002: GREEN EQTY INVST V	1.0000 1.0000	67,568,026.83 67,568,026.83	74,738,915.45 74,738,915.45	0.63	7,170,888.62 7,170,888.62



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37,046,330.620 DAG VENTURES III LP 999180979 KR2F41200002: DAG VENTURES III QP	1.0000 1.0000	17,267,822.08 17,267,822.08	37,046,330.62 37,046,330.62	0.31	19,778,508.54 19,778,508.54
32,811,923.000 NEW MOUNTAIN PARTNERS III 999182181 KR2F43900002: NEW MTN PTNRS III LP	1.0000 1.0000	27,342,904.00 27,342,904.00	32,811,923.00 32,811,923.00	0.28	5,469,019.00 5,469,019.00
26,420,033.000 INSTITUTIONAL VENTURE PARTNERS 999194038 XII LP KR2F42900002: INST VEN PTRN XII	1.0000 1.0000	6,988,678.00 6,988,678.00	26,420,033.00 26,420,033.00	0.22	19,431,355.00 19,431,355.00
34,121,069.760 WARBURG PINCUS PRIVATE EQUITY 999196207 X LP KR2F45400002: WARBURG PINCUS PE X	1.0000 1.0000	29,193,986.23 29,193,986.23	34,121,069.76 34,121,069.76	0.29	4,927,083.53 4,927,083.53
28,031,000.000 WAYZATA OPPORTUNITIES FUND II 999201544 KR2F45100002: WAYZATA OPPS FD II	1.0000 1.0000	6,862,387.00 6,862,387.00	28,031,000.00 28,031,000.00	0.24	21,168,613.00 21,168,613.00
25,041,328.900 OAK HILL III 999205370 KR2F44100002: OAK HILL CAP PT III	1.0000 1.0000	30,510,407.94 30,510,407.94	25,041,328.90 25,041,328.90	0.21	-5,469,079.04 -5,469,079.04
62,941,588.000 CRESTVIEW CAPITAL PARTNERS II 999215502 LP KR2F41000002: CRESTVIEW PTNRS II	1.0000 1.0000	60,573,865.00 60,573,865.00	62,941,588.00 62,941,588.00	0.53	2,367,723.00 2,367,723.00
1,434,544.000 MATLIN PATTERSON GLOBAL 999227325 OPPORTUNITIES PARTNERS II KR2F43300002: MATLINPATTERSON II	1.0000 1.0000	42,825,587.55 42,825,587.55	1,434,544.00 1,434,544.00	0.01	-41,391,043.55 -41,391,043.55
31,419,745.000 COLUMBIA CAP EQUITY PTRS IV 999236805 KR2F40900002: COLUMBIA CAP EQ IV	1.0000 1.0000	16,302,665.25 16,302,665.25	31,419,745.00 31,419,745.00	0.26	15,117,079.75 15,117,079.75
29,675,136.000 HARVEST PARTNERS V LP 999236938 KR2F42100002: HARVEST PARTNERS V	1.0000 1.0000	25,745,647.00 25,745,647.00	29,675,136.00 29,675,136.00	0.25	3,929,489.00 3,929,489.00



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33,266,986.000 MATLIN PATTERSON GLOB PTRS III 999237027 KR2F43400002: MATLINPATTERSON III	1.0000 1.0000	39,940,056.20 39,940,056.20	33,266,986.00 33,266,986.00	0.28	-6,673,070.20 -6,673,070.20
31,622,895.040 BLACKSTONE CAPITAL PARTNERS VI 999239239 KR2F40700002: BLACKSTONE CAP VI	1.0000 1.0000	26,810,290.32 26,810,290.32	31,622,895.04 31,622,895.04	0.27	4,812,604.72 4,812,604.72
108,789,507.730 DAG VENTURES IV LP 999239882 KR2F41300002: DAG VENTURES IV QP	1.0000 1.0000	78,824,268.04 78,824,268.04	108,789,507.73 108,789,507.73	0.91	29,965,239.69 29,965,239.69
21,374,423.000 ESSEX WOODLANDS HEALTH VENT FD 999252216 VIII LP KR2F41600002: ESSEX WOOD HLTH VIII	1.0000 1.0000	18,517,876.00 18,517,876.00	21,374,423.00 21,374,423.00	0.18	2,856,547.00 2,856,547.00
21,073,140.000 HORSLEY BRIDGE INTERNATIONAL V 999258858 KR2F42700002: HORSLEY BRDG INTL V	1.0000 1.0000	18,468,435.00 18,468,435.00	21,073,140.00 21,073,140.00	0.18	2,604,705.00 2,604,705.00
14,030,898.000 VANTAGE POINT VENTURE PARTNER 999293756 2006(Q) LP KR2F44600002: VANTAGEPOINT 2006	1.0000 1.0000	21,096,755.46 21,096,755.46	14,030,898.00 14,030,898.00	0.12	-7,065,857.46 -7,065,857.46
24,631,521.000 WAYZATA OPP FUND OFFSHORE LP 999295348 KR2F45000002: WAYZATA OPPS FD I	1.0000 1.0000	6,042,905.00 6,042,905.00	24,631,521.00 24,631,521.00	0.21	18,588,616.00 18,588,616.00
11,319,908.400 VANTAGEPOINT VENTURE PART IV-Q 999295355 KR2F44700002: VANTAGEPOINT IV	1.0000 1.0000	19,056,354.46 19,056,354.46	11,319,908.40 11,319,908.40	0.10	-7,736,446.06 -7,736,446.06
30,050,070.000 VISTA EQUITY PARTNERS FUND III 999F03616 KR2F44800002: VISTA EQ PTNR FD III	1.0000 1.0000	16,718,451.00 16,718,451.00	30,050,070.00 30,050,070.00	0.25	13,331,619.00 13,331,619.00
15,708,733.000 HBK FUND II LP 999K10727 KR2F70050002: HBK II	1.0000 1.0000	14,822,816.00 14,822,816.00	15,708,733.00 15,708,733.00	0.13	885,917.00 885,917.00



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11,415,651.000 DCM VI LP 99VVAA5C6 KR2F41500002: DCM VI LP	1.0000 1.0000	9,345,351.00 9,345,351.00	11,415,651.00 11,415,651.00	0.10	2,070,300.00 2,070,300.00
2,318,259.590 HIG BIOVENTURES II 99VVAF832 KR2F42400002: HIG BIOVENTURES II	1.0000 1.0000	2,883,839.15 2,883,839.15	2,318,259.59 2,318,259.59	0.02	-565,579.56 -565,579.56
25,718,934.910 MILL ROAD CAPITAL I LP 99VVAHDC2 KR2F43700002: MILL ROAD CAPITAL	1.0000 1.0000	22,631,274.30 22,631,274.30	25,718,934.91 25,718,934.91	0.22	3,087,660.61 3,087,660.61
11,153,011.780 DAG VENTURES V LP 99VVAHXW6 KR2F41400002: DAG VENTURES V QP	1.0000 1.0000	6,310,071.64 6,310,071.64	11,153,011.78 11,153,011.78	0.09	4,842,940.14 4,842,940.14
26,182,908.000 VISTA EQUITY PARTNERS FUND IV 99VVAJD38 LP KR2F44900002: VISTA EQ PTNR FD IV	1.0000 1.0000	23,410,587.00 23,410,587.00	26,182,908.00 26,182,908.00	0.22	2,772,321.00 2,772,321.00
17,934,807.000 HARVEST PARTNERS VI LP 99VVAK3G7 KR2F42200002: HARVEST PARTNERS VI	1.0000 1.0000	15,643,832.00 15,643,832.00	17,934,807.00 17,934,807.00	0.15	2,290,975.00 2,290,975.00
10,164,406.000 GREEN EQUITY INVESTORS VI LP 99VVAKAN4 KR2F41900002: GREEN EQTY INVST VI	1.0000 1.0000	9,260,992.68 9,260,992.68	10,164,406.00 10,164,406.00	0.09	903,413.32 903,413.32
37,757,697.000 GREENFIELD ACQUISITION VI 99VVAKBV5 KR2F52520002: GREENFIELD ACQ VI	1.0000 1.0000	32,119,542.00 32,119,542.00	37,757,697.00 37,757,697.00	0.32	5,638,155.00 5,638,155.00
33,682,301.510 AMERRA AGRI FUND II 99VVAM1F7 KR2F36020002: AMERRA AGRI FUND II	1.0000 1.0000	33,801,490.99 33,801,490.99	33,682,301.51 33,682,301.51	0.28	-119,189.48 -119,189.48
3,834,712.000 WAYZATA OPPORTUNITIES FUND III 99VVAP871 KR2F45200002: WAYZATA OPPS FD III	1.0000 1.0000	3,784,790.00 3,784,790.00	3,834,712.00 3,834,712.00	0.03	49,922.00 49,922.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,828,651.610 PINE RIVER FUND LTD 99VVASF4 KR2F70090002: PINE RIVER	1.0000 1.0000	14,828,651.61 14,828,651.61	14,828,651.61 14,828,651.61		0.00 0.00
499,596.400 HIG CAPITAL PARTNERS V L P 99VVASR66 KR2F42500002: HIG CAP PTNRS V	1.0000 1.0000	499,596.51 499,596.51	499,596.40 499,596.40	0.12 0.00	-0.11 -0.11
5,168,621.940 LEVINE LEICHTMAN V CAPITAL 99VVAT0Q9 PARTNERS LP KR2F45700002: LEVINE LEICHTMAN V	1.0000 1.0000	5,169,024.58 5,169,024.58	5,168,621.94 5,168,621.94	0.04	-402.64 -402.64
14,942,364.000 TPF II LP 99VVATVG7 KR2F36010002: TPF II	1.0000 1.0000	18,311,408.00 18,311,408.00	14,942,364.00 14,942,364.00	0.13	-3,369,044.00 -3,369,044.00
16,304,622.970 ARBOR INVESTMENTS II LP 99VVATVH5 KR2F40100002: ARBOR INVST II	1.0000 1.0000	10,719,240.37 10,719,240.37	16,304,622.97 16,304,622.97	0.14	5,585,382.60 5,585,382.60
16,600,461.000 ARCANO FUND LP 99VVATVJ1 KR2F40200002: ARCANO FUND	1.0000 1.0000	17,026,776.03 17,026,776.03	16,600,461.00 16,600,461.00	0.14	-426,315.03 -426,315.03
51,237,979.000 BAY HILLS EMERGING PARTNERS I 99VVATVK8 LP KR2F40400002: BAY HILLS EM PTNR I	1.0000 1.0000	37,134,679.72 37,134,679.72	51,237,979.00 51,237,979.00	0.43	14,103,299.28 14,103,299.28
50,211,079.570 BAY HILLS EMERGING PARTNERS 99VVATVL6 II LP KR2F40500002: BAY HILLS EM PTNR II	1.0000 1.0000	38,873,406.68 38,873,406.68	50,211,079.57 50,211,079.57	0.42	11,337,672.89 11,337,672.89
40,825,265.030 BLACKSTONE CAPITAL V LP 99VVATVM4 KR2F40600002: BLACKSTONE CAP V	1.0000 1.0000	42,567,275.42 42,567,275.42	40,825,265.03 40,825,265.03	0.34	-1,742,010.39 -1,742,010.39
22,564.000 MATLINPATTERSON GLOBAL OPP 99VVATVQ5 INVESTMENTS LP KR2F43200002: MATLINPATTERSON I	1.0000 1.0000	14,395,342.22 14,395,342.22	22,564.00 22,564.00	0.00	-14,372,778.22 -14,372,778.22



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,266,286.000 CAMELOT ACQUISITIONS SECONDARY 99VVATVS1 OPP LP KR2F40800002: CM GROWTH I	1.0000 1.0000	23,077,858.00 23,077,858.00	12,266,286.00 12,266,286.00	0.10	-10,811,572.00 -10,811,572.00
3,348,425.000 RIVERSIDE CAPITAL APPREC FUND 99VVATVU6 VI LP KR2F44300002: RIVERSIDE APPREC VI	1.0000 1.0000	3,348,425.00 3,348,425.00	3,348,425.00 3,348,425.00	0.03	0.00 0.00
373,572,915.420 DANIEL BOONE LLC 99VVAUTU6 KR2F70030002: PRISMA CAPITAL PAR	1.0000 1.0000	335,641,893.90 335,641,893.90	373,572,915.42 373,572,915.42	3.14	37,931,021.52 37,931,021.52
389,395,011.000 BLACKSTONE HENRY CLAY FUND LLC 99VVAUTW2 KR2F70010002: BAAM	1.0000 1.0000	341,029,232.10 341,029,232.10	389,395,011.00 389,395,011.00	3.27	48,365,778.90 48,365,778.90
395,876,831.000 NEWPORT COLONELS LLC 99VVAUTX0 KR2F70020002: PAAMCO	1.0000 1.0000	310,559,913.67 310,559,913.67	395,876,831.00 395,876,831.00	3.33	85,316,917.33 85,316,917.33
83,513,195.000 MAGNETAR MTP 99VVAVNE6 KR2F36040002: MAGNETAR MTP	1.0000 1.0000	81,605,905.06 81,605,905.06	83,513,195.00 83,513,195.00	0.70	1,907,289.94 1,907,289.94
3,470,048.610 BAY HILLS EMERGING PARTNERS 99VVAWRF7 III LP KR2F45600002: BAY HILLS EM PTR III	1.0000 1.0000	3,554,670.61 3,554,670.61	3,470,048.61 3,470,048.61	0.03	-84,622.00 -84,622.00
16,003,810.000 KNIGHTHEAD DOMESTIC FUND L P 99VVAXEG7 KR2F70070002: KNIGHTHEAD	1.0000 1.0000	15,000,000.00 15,000,000.00	16,003,810.00 16,003,810.00	0.13	1,003,810.00 1,003,810.00
TOTAL U.S. DOLLAR PRIVATE EQUITY		2,209,569,905.89	2,546,110,141.42	21.39	336,540,235.53
		2,209,569,905.89	2,546,110,141.42		336,540,235.53
TOTAL ASSETS PRIVATE EQUITY		2,224,142,992.11	2,560,656,642.80	21.51	336,513,650.69

REAL ESTATE
U.S. DOLLAR



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,541,419.000 PRIMA MORTGAGE INVESTMENT 99VVAD274 TRUST LLC KR2F50010002: PRIMA MORTGAGE	4.2038 4.2038	53,380,801.96 53,380,801.96	56,925,498.44 56,925,498.44	0.48	3,544,696.48 3,544,696.48
96,146,880.340 H/2 CREDIT PARTNERS LP 99VVADWLO KR2F50020002: H/2 CREDIT PARTNER	1.0000 1.0000	76,900,000.00 76,900,000.00	96,146,880.34 96,146,880.34	0.81	19,246,880.34 19,246,880.34
38,068,966.000 STOCKBRIDGE FUND LP 99VVAGZF3 KR2F50060002: STOCKBRIDGE SMTMKTS	1.0000 1.0000	38,068,966.00 38,068,966.00	38,068,966.00 38,068,966.00	0.32	0.00 0.00
92,897,238.000 HARRISON STREET CORE PROPERTY 99VVARFX2 FUND LP KR2F50030002: HARRISON STREET	1.0000 1.0000	86,273,166.00 86,273,166.00	92,897,238.00 92,897,238.00	0.78	6,624,072.00 6,624,072.00
4,740,385.000 RUBENSTEIN PROPERTIES FUND II 99VVASH91 LP KR2F52570002: RUBENSTEIN PF II	1.0000 1.0000	3,367,655.00 3,367,655.00	4,740,385.00 4,740,385.00	0.04	1,372,730.00 1,372,730.00
19,813,797.000 MESA WEST RE INCOME FUND 99VVATV85 II (PF-1) LP KR2F52560002: MESA WEST RE INC II	1.0000 1.0000	13,414,636.42 13,414,636.42	19,813,797.00 19,813,797.00	0.17	6,399,160.58 6,399,160.58
52,368,291.000 MESA WEST CORE LENDING FUND LP 99VVATVX0 KR2F52550002: MESA WEST CORE LEND	1.0000 1.0000	52,366,778.00 52,366,778.00	52,368,291.00 52,368,291.00	0.44	1,513.00 1,513.00
34,620,861.920 WALTON STREET REAL ESTATE FUND 99VVATVY8 VI LP KR2F52530002: WALTON ST RE FD VI	1.0000 1.0000	26,896,373.42 26,896,373.42	34,620,861.92 34,620,861.92	0.29	7,724,488.50 7,724,488.50
14,360,475.750 WALTON STREET REAL ESTATE FUND 99VVATVZ5 VII LP KR2F52540002: WALTON ST RE FD VII	1.0000 1.0000	12,884,067.04 12,884,067.04	14,360,475.75 14,360,475.75	0.12	1,476,408.71 1,476,408.71
7,300,000.000 PERIMETER PARK WEST 1260 99VVAUMH2 LOUISVILLE KR2F80010002: PERIMETER PARK	1.0000 1.0000	9,545,575.09 9,545,575.09	7,300,000.00 7,300,000.00	0.06	-2,245,575.09 -2,245,575.09



TOTAL FUND - KR2G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,048,335.550 H/2 CORE RE DEBT	1.0000	5,048,335.55	5,048,335.55		0.00
99VVAWFB9 KR2F50050002: H/2 CORE RE DEBT FD	1.0000	5,048,335.55	5,048,335.55	0.04	0.00
4,815,010.000 DIVCOWEST FUND IV REIT LLC	1.0000	4,878,075.00	4,815,010.00		-63,065.00
99VVAYF90 KR2F52580002: DIVCOWEST IV	1.0000	4,878,075.00	4,815,010.00	0.04	-63,065.00
TOTAL U.S. DOLLAR REAL ESTATE		383,024,429.48	427,105,739.00		44,081,309.52
		383,024,429.48	427,105,739.00	3.59	44,081,309.52
TOTAL ASSETS REAL ESTATE		383,024,429.48	427,105,739.00	3.59	44,081,309.52
TOTAL ASSETS		10,093,165,998.85	11,902,499,741.96	100.00	1,809,333,743.11



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
ALTERNATIVE INVESTMENTS					
U.S. DOLLAR					
5,045,998.000 LUXOR CAPITAL PARTNERS 99VVABKL7 OFFSHORE LTDD KR3F70080002: LUXOR CAPITAL	1.0000 1.0000	5,055,754.00 5,055,754.00	5,045,998.00 5,045,998.00	0.12	-9,756.00 -9,756.00
CASH & CASH EQUIVALENTS					
AUSTRALIAN DOLLAR					
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		110,222.52 103,330.11	110,222.52 103,978.00	0.00	0.00 647.89
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		61,336.65 57,405.54	61,336.65 57,877.59	0.00	0.00 472.05
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		7,798.29 7,211.49	7,798.29 7,353.79	0.00	0.00 142.30
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		248,897.67 232,897.89	248,897.67 234,922.06	0.01	0.00 2,024.17
INTEREST RECEIVABLE KR3F30060002: LOOMIS		2,304.35 2,152.06	2,304.35 2,174.96	0.00	0.00 22.90
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		46,056.79 42,681.23	46,056.79 43,470.69	0.00	0.00 789.46
INTEREST RECEIVABLE RECLAIM KR3F30010002: PIMCO KR3		21,206.77 19,817.33	21,206.77 20,016.01	0.00	0.00 198.68

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE RECLAIM KR3F30020002: MANULIFE ASSET MGMT		5,784.82 5,325.02	5,784.82 5,460.01	0.00	0.00 134.99
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		-1,049,949.90 -981,923.66	-1,049,949.90 -981,923.66	-0.02	0.00 0.00
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		109,464.21 102,999.23	109,464.21 103,317.79	0.00	0.00 318.56
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		5,532.34 5,179.31	5,532.34 5,221.70	0.00	0.00 42.39
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		11,180.53 10,500.75	11,180.53 10,552.74	0.00	0.00 51.99
NON-BASE CURRENCY - BROKER KR3F30010002: PIMCO KR3		271,967.09 255,520.28	271,967.09 256,696.14	0.01	0.00 1,175.86
NON-BASE CURRENCY - BROKER KR3F29010002: NON-US TRANS ACCT		6,880.36 6,467.50	6,880.36 6,494.03	0.00	0.00 26.53
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		189,693.60 177,896.85	189,693.60 178,858.81	0.00	0.00 961.96
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		17,491,000.00 16,450,562.19	17,491,000.00 16,508,880.35	0.40	0.00 58,318.16
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-5,613,068.44 -5,186,210.85	-5,613,068.44 -5,292,465.08	-0.13	0.00 -106,254.23



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-32,928,378.47 -30,982,483.00	-32,928,378.47 -31,043,113.63		0.00 -60,630.63
INTEREST PAYABLE-SHORT SELL KR3F30010002: PIMCO KR3		-40,271.15 -37,846.24	-40,271.15 -38,009.92		0.00 -163.68
TOTAL AUSTRALIAN DOLLAR CASH & CASH EQUIVALENTS		-21,042,341.97 -19,708,516.97	-21,042,341.97 -19,810,237.62	-0.48	0.00 -101,720.65
BRAZIL REAL					
RECEIVABLE FOR INVESTMENTS SOLD KR3F29010002: NON-US TRANS ACCT		16,719.86 7,607.94	16,719.86 7,585.80		0.00 -22.14
DIVIDENDS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		58.83 0.00	58.83 26.69		0.00 26.69
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		4,947.05 2,201.43	4,947.05 2,234.84		0.00 33.41
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		41,750.00 18,268.97	41,750.00 18,941.97		0.00 673.00
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		926,523.83 409,776.06	926,523.83 420,363.79		0.00 10,587.73
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		76,499.32 34,809.92	76,499.32 34,707.74		0.00 -102.18
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		88,359.37 39,802.20	88,359.37 40,088.64		0.00 286.44

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		20,182,478.84 9,036,903.58	20,182,478.84 9,142,903.85	0.22	0.00 106,000.27
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F29010002: NON-US TRANS ACCT		-60,236.18 -27,366.40	-60,236.18 -27,329.15	-0.00	0.00 37.25
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-31,815,003.86 -13,954,953.56	-31,815,003.86 -14,260,872.54	-0.35	0.00 -305,918.98
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F29010002: NON-US TRANS ACCT		-58.83 0.00	-58.83 -26.69	-0.00	0.00 -26.69
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-1,455.00 -650.75	-1,455.00 -660.13	-0.00	0.00 -9.38
FOREIGN TAXES PAYABLE - INTEREST KR3F30010002: PIMCO KR3		-3,228.51 -1,440.16	-3,228.51 -1,464.78	-0.00	0.00 -24.62
TOTAL BRAZIL REAL CASH & CASH EQUIVALENTS		-10,542,645.28 -4,435,040.77	-10,542,645.28 -4,623,499.97	-0.11	0.00 -188,459.20
CANADIAN DOLLAR					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		109,590.53 101,063.09	109,590.53 102,882.53	0.00	0.00 1,819.44
DIVIDENDS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		19,088.57 17,815.55	19,088.57 17,909.94	0.00	0.00 94.39
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		9,907.96 9,155.07	9,907.96 9,300.22	0.00	0.00 145.15



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		12,676.73 11,668.76	12,676.73 11,899.82	0.00	0.00 231.06
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		27,713.51 26,035.64	27,713.51 26,018.15	0.00	0.00 -17.49
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		42,443.57 39,731.33	42,443.57 39,847.18	0.00	0.00 115.85
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		3,541.94 3,304.70	3,541.94 3,323.34	0.00	0.00 18.64
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		564.04 516.19	564.04 529.54	0.00	0.00 13.35
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		5,547.95 5,123.92	5,547.95 5,208.61	0.00	0.00 84.69
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		12,440.41 11,671.27	12,440.41 11,679.49	0.00	0.00 8.22
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		34,353.82 31,716.59	34,353.82 32,252.57	0.00	0.00 535.98
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		4,774.11 4,479.59	4,774.11 4,482.10	0.00	0.00 2.51
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		4,303.95 4,024.48	4,303.95 4,040.70	0.00	0.00 16.22

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		18,205.55 16,761.36	18,205.55 17,092.01	0.00	0.00 330.65
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		650,499.33 602,558.49	650,499.33 610,500.30	0.01	0.00 7,941.81
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,581,955.37 2,375,107.28	2,581,955.37 2,419,403.70	0.06	0.00 44,296.42
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-7,915.27 -7,431.13	-7,915.27 -7,430.77	-0.00	0.00 0.36
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-167,798.68 -154,474.51	-167,798.68 -157,516.50	-0.00	0.00 -3,041.99
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-9,799,157.85 -8,888,851.52	-9,799,157.85 -9,196,610.10	-0.22	0.00 -307,758.58
TOTAL CANADIAN DOLLAR CASH & CASH EQUIVALENTS		-6,437,264.46 -5,790,023.85	-6,437,264.46 -6,045,187.17	-0.15	0.00 -255,163.32
CHILEAN PESO					
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		114,796,373.00 207,850.31	114,796,373.00 207,337.17	0.01	0.00 -513.14
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		89,167,099.00 159,283.85	89,167,099.00 160,224.81	0.00	0.00 940.96
TOTAL CHILEAN PESO CASH & CASH EQUIVALENTS		203,963,472.00 367,134.16	203,963,472.00 367,561.98	0.01	0.00 427.82
CHINESE YUAN RENMINBI					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		602,433.40 96,877.61	602,433.40 97,849.77	0.00	0.00 972.16
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		10,074,946.70 1,628,976.18	10,074,946.70 1,636,080.62	0.04	0.00 7,104.44
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-60,243.34 -9,687.76	-60,243.34 -9,784.98	-0.00	0.00 -97.22
TOTAL CHINESE YUAN RENMINBI CASH & CASH EQUIVALENTS		10,617,136.76 1,716,166.03	10,617,136.76 1,724,145.41	0.04	0.00 7,979.38
COLOMBIAN PESO					
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		1,415,018,500.00 722,353.62	1,415,018,500.00 746,147.75	0.02	0.00 23,794.13
CZECH KORUNA					
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		11,784,505.63 594,306.60	11,784,505.63 588,013.85	0.01	0.00 -6,292.75
DANISH KRONE					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20050002: AMERICAN CENTURY		1,414,196.91 259,714.41	1,414,196.91 259,715.09	0.01	0.00 0.68
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		31,275.92 5,722.01	31,275.92 5,743.76	0.00	0.00 21.75
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		13,632.00 2,516.94	13,632.00 2,503.49	0.00	0.00 -13.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		69,559.80 12,875.54	69,559.80 12,774.52		0.00 -101.02
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		0.28 0.05	0.28 0.05	0.00	0.00 0.00
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		3,000.00 550.87	3,000.00 550.94	0.00	0.00 0.07
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		3,050,000.00 569,443.12	3,050,000.00 560,252.62	0.01	0.00 -9,190.50
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20050002: AMERICAN CENTURY		-1,414,196.91 -259,726.34	-1,414,196.91 -259,715.09	-0.01	0.00 11.25
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-31,275.92 -5,714.40	-31,275.92 -5,743.76	-0.00	0.00 -29.36
TOTAL DANISH KRONE CASH & CASH EQUIVALENTS		3,136,192.08 585,382.20	3,136,192.08 576,081.62	0.01	0.00 -9,300.58
EURO CURRENCY UNIT					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		126,057.21 171,948.33	126,057.21 172,591.22	0.00	0.00 642.89
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		47,135.90 64,170.07	47,135.90 64,536.19	0.00	0.00 366.12
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		32,426.00 43,882.11	32,426.00 44,396.52	0.00	0.00 514.41



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		26,368.60 35,684.63	26,368.60 36,102.95	0.00	0.00 418.32
DIVIDENDS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		5,528.95 7,504.13	5,528.95 7,570.00	0.00	0.00 65.87
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		38,539.62 52,736.33	38,539.62 52,766.54	0.00	0.00 30.21
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		883.35 1,199.18	883.35 1,209.44	0.00	0.00 10.26
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		37,980.53 52,160.14	37,980.53 52,001.05	0.00	0.00 -159.09
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		303,435.66 415,964.05	303,435.66 415,448.92	0.01	0.00 -515.13
INTEREST RECEIVABLE KR3F30060002: LOOMIS		9,079.25 12,426.78	9,079.25 12,430.86	0.00	0.00 4.08
INTEREST RECEIVABLE RECLAIM KR3F30020002: MANULIFE ASSET MGMT		2,949.58 3,925.75	2,949.58 4,038.42	0.00	0.00 112.67
INTEREST RECEIVABLE RECLAIM KR3F30060002: LOOMIS		-26.45 -34.44	-26.45 -36.21	-0.00	0.00 -1.77
INTEREST RECEIVABLE RECLAIM KR3F30010002: PIMCO KR3		11,333.08 15,553.94	11,333.08 15,516.68	0.00	0.00 -37.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		195,705.50 273,128.17	195,705.50 273,128.17	0.01	0.00 0.00
NON-BASE CURRENCY KR3F30060002: LOOMIS		-0.01 -0.01	-0.01 -0.01	-0.00	0.00 0.00
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		38.26 52.38	38.26 52.38	0.00	0.00 0.00
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		2,169.56 3,008.20	2,169.56 2,970.45	0.00	0.00 -37.75
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		51,729.28 70,384.79	51,729.28 70,825.14	0.00	0.00 440.35
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		9,692.72 13,214.05	9,692.72 13,270.79	0.00	0.00 56.74
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		73,509.16 100,331.57	73,509.16 100,645.07	0.00	0.00 313.50
NON-BASE CURRENCY - BROKER KR3F29010002: NON-US TRANS ACCT		-17,412.16 -23,662.19	-17,412.16 -23,839.86	-0.00	0.00 -177.67
FFX CONTRACTS RECEIVABLE KR3F30060002: LOOMIS		280,000.00 381,577.20	280,000.00 383,394.74	0.01	0.00 1,817.54
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		8,841,795.38 12,020,420.82	8,841,795.38 12,105,744.14	0.29	0.00 85,323.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FFX CONTRACTS RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		351,017.41 480,614.44	351,017.41 480,597.99	0.01	0.00 -16.45
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		58,954.61 80,311.51	58,954.61 80,717.70	0.00	0.00 406.19
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-70,932.74 -97,867.68	-70,932.74 -97,117.56	-0.00	0.00 750.12
PAYABLE FOR INVESTMENTS PURCHASED KR3F30060002: LOOMIS		-100,000.00 -135,965.00	-100,000.00 -136,920.46	-0.00	0.00 -955.46
PAYABLE FOR INVESTMENTS PURCHASED KR3F20060002: FRANKIN TEMPLETON		-351,017.41 -480,595.49	-351,017.41 -480,598.00	-0.01	0.00 -2.51
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-83,180.05 -113,037.53	-83,180.05 -113,885.97	-0.00	0.00 -848.44
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30060002: LOOMIS		-672,000.00 -927,994.97	-672,000.00 -920,170.63	-0.02	0.00 7,824.34
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-35,150.00 -47,910.15	-35,150.00 -48,125.62	-0.00	0.00 -215.47
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-101,831.77 -138,741.80	-101,831.77 -139,422.97	-0.00	0.00 -681.17
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-17,683,795.38 -24,071,801.13	-17,683,795.38 -24,213,317.31	-0.59	0.00 -141,516.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F29010002: NON-US TRANS ACCT		-9,536.78 -13,002.45	-9,536.78 -13,057.28	-0.00	0.00 -54.83
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-4,863.90 -6,582.32	-4,863.90 -6,659.48	-0.00	0.00 -77.16
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-3,955.29 -5,352.69	-3,955.29 -5,415.44	-0.00	0.00 -62.75
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F29010002: NON-US TRANS ACCT		-927.19 -1,258.61	-927.19 -1,269.47	-0.00	0.00 -10.86
FOREIGN TAXES PAYABLE - INTEREST KR3F30010002: PIMCO KR3		-10,302.97 -14,140.19	-10,302.97 -14,106.31	-0.00	0.00 33.88
FOREIGN TAXES PAYABLE - INTEREST KR3F30060002: LOOMIS		23.91 29.16	23.91 32.74	0.00	0.00 3.58
TOTAL EURO CURRENCY UNIT CASH & CASH EQUIVALENTS		-8,638,578.58 -11,777,718.92	-8,638,578.58 -11,823,954.48	-0.29	0.00 -46,235.56
HONG KONG DOLLAR					
DIVIDENDS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		62,728.15 8,092.18	62,728.15 8,091.52	0.00	0.00 -0.66
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		497,177.40 64,131.40	497,177.40 64,140.50	0.00	0.00 9.10
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		307,578.67 39,674.20	307,578.67 39,675.77	0.00	0.00 1.57



TOTAL FUND - KR3G00000000

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NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		712,832.38 91,960.20	712,832.38 91,974.22	0.00	0.00 14.02
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		67,120.75 8,659.40	67,120.75 8,660.35	0.00	0.00 0.95
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		699,071.37 90,188.73	699,071.37 90,198.68	0.00	0.00 9.95
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		4,047,384.80 521,472.77	4,047,384.80 522,040.19	0.01	0.00 567.42
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-11,893.75 -1,533.62	-11,893.75 -1,534.61	-0.00	0.00 -0.99
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F29010002: NON-US TRANS ACCT		-134,619.88 -17,366.13	-134,619.88 -17,369.52	-0.00	0.00 -3.39
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F29010002: NON-US TRANS ACCT		-3,463.39 -446.79	-3,463.39 -446.68	-0.00	0.00 0.11
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-31,488.00 -4,061.55	-31,488.00 -4,062.64	-0.00	0.00 -1.09
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-21,695.00 -2,798.40	-21,695.00 -2,798.37	-0.00	0.00 0.03
TOTAL HONG KONG DOLLAR CASH & CASH EQUIVALENTS		6,190,733.50 797,972.39	6,190,733.50 798,569.41	0.02	0.00 597.02
HUNGARIAN FORINT					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		4,801,260.16 21,382.72	4,801,260.16 21,238.87	0.00	0.00 -143.85
INDIAN RUPEE					
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		174,606.00 2,902.21	174,606.00 2,888.27	0.00	0.00 -13.94
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		326,320.00 5,551.99	326,320.00 5,425.55	0.00	0.00 -126.44
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		29,117,437.70 484,066.02	29,117,437.70 484,120.67	0.01	0.00 54.65
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		688,472.21 11,529.68	688,472.21 11,446.87	0.00	0.00 -82.81
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		99,836,610.00 1,621,332.00	99,836,610.00 1,655,358.98	0.04	0.00 34,026.98
TOTAL INDIAN RUPEE CASH & CASH EQUIVALENTS		130,143,445.91 2,125,381.90	130,143,445.91 2,159,240.34	0.05	0.00 33,858.44
INDONESIAN RUPIAH					
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		9,800,775,000.00 835,865.57	9,800,775,000.00 822,162.20	0.02	0.00 -13,703.37
ISRAELI SHEKEL					
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,332,499.21 669,829.93	2,332,499.21 679,965.49	0.02	0.00 10,135.56



TOTAL FUND - KR3G00000000

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JAPANESE YEN					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		1,409,156.00 13,875.79	1,409,156.00 13,910.03	0.00	0.00 34.24
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		11,413,426.00 112,596.20	11,413,426.00 112,664.13	0.00	0.00 67.93
DIVIDENDS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		1,659,100.00 16,336.96	1,659,100.00 16,387.14	0.00	0.00 50.18
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		436,300.00 4,296.20	436,300.00 4,309.26	0.00	0.00 13.06
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		1,396,100.00 13,743.33	1,396,100.00 13,789.10	0.00	0.00 45.77
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		110,418.00 1,054.61	110,418.00 1,089.95	0.00	0.00 35.34
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		91,950.00 898.34	91,950.00 907.66	0.00	0.00 9.32
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		57,850.00 568.36	57,850.00 571.05	0.00	0.00 2.69
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		32,344,074.32 336,108.09	32,344,074.32 336,108.09	0.01	0.00 0.00



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NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		1.00 0.01	1.00 0.01	0.00	0.00 0.00
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		19,808,475.00 193,459.98	19,808,475.00 195,533.04	0.00	0.00 2,073.06
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		6,882,403.00 67,896.05	6,882,403.00 67,937.45	0.00	0.00 41.40
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		35,462,472.00 349,702.83	35,462,472.00 350,056.48	0.01	0.00 353.65
NON-BASE CURRENCY - BROKER KR3F29010002: NON-US TRANS ACCT		1,059,512.20 10,432.89	1,059,512.20 10,458.64	0.00	0.00 25.75
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		3,512,147.00 34,647.16	3,512,147.00 34,669.34	0.00	0.00 22.18
FFX CONTRACTS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		3,916,857.00 38,636.16	3,916,857.00 38,664.00	0.00	0.00 27.84
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,093,010,000.00 20,581,742.28	2,093,010,000.00 20,663,131.34	0.50	0.00 81,389.06
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-7,976,300.00 -78,715.06	-7,976,300.00 -78,735.93	-0.00	0.00 -20.87
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-8,888,910.00 -87,717.33	-8,888,910.00 -87,744.47	-0.00	0.00 -27.14

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PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-1,046,505,000.00 -10,304,455.07	-1,046,505,000.00 -10,330,240.27		0.00 -25,785.20
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-1,409,155.00 -13,895.90	-1,409,155.00 -13,910.02	-0.25	0.00 -14.12
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-10,290,073.00 -101,435.93	-10,290,073.00 -101,575.18	-0.00	0.00 -139.25
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F29010002: NON-US TRANS ACCT		-165,910.00 -1,633.71	-165,910.00 -1,638.72	-0.00	0.00 -5.01
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-43,630.00 -429.62	-43,630.00 -430.93	-0.00	0.00 -1.31
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-139,610.00 -1,374.34	-139,610.00 -1,378.90	-0.00	0.00 -4.56
INTEREST PAYABLE-SHORT SELL KR3F30010002: PIMCO KR3		-2,560,273.97 -25,052.20	-2,560,273.97 -25,272.93	-0.00	0.00 -220.73
TOTAL JAPANESE YEN CASH & CASH EQUIVALENTS		1,134,591,379.55 11,161,286.08	1,134,591,379.55 11,219,259.36	0.27	0.00 57,973.28
MALAYSIAN RINGGIT					
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		42,266.11 13,012.09	42,266.11 13,162.92	0.00	0.00 150.83
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		1,793,481.60 539,003.91	1,793,481.60 558,587.17	0.01	0.00 19,583.26



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TOTAL MALAYSIAN RINGGIT CASH & CASH EQUIVALENTS		1,835,747.71	1,835,747.71		0.00
		552,016.00	571,750.09	0.01	19,734.09
MEXICAN NEW PESO					
DIVIDENDS RECEIVABLE		18,445.00	18,445.00		0.00
KR3F20010002: PYRAMIS NONUS GROWTH		1,421.80	1,421.68	0.00	-0.12
INTEREST RECEIVABLE		35,514.38	35,514.38		0.00
KR3F30020002: MANULIFE ASSET MGMT		2,730.40	2,737.56	0.00	7.16
INTEREST RECEIVABLE		198,333.33	198,333.33		0.00
KR3F30010002: PIMCO KR3		15,248.27	15,288.16	0.00	39.89
INTEREST RECEIVABLE		55,100.84	55,100.84		0.00
KR3F30060002: LOOMIS		4,236.27	4,247.35	0.00	11.08
NON-BASE CURRENCY		295,071.62	295,071.62		0.00
KR3F30020002: MANULIFE ASSET MGMT		22,712.67	22,745.06	0.00	32.39
NON-BASE CURRENCY		932.30	932.30		0.00
KR3F30010002: PIMCO KR3		71.53	71.86	0.00	0.33
FFX CONTRACTS RECEIVABLE		46,690,418.79	46,690,418.79		0.00
KR3F30010002: PIMCO KR3		3,566,448.59	3,593,631.18	0.09	27,182.59
PAYABLE FOR FORWARD FOREIGN EXCHANGE		-81,607,832.67	-81,607,832.67		0.00
KR3F30010002: PIMCO KR3		-6,158,338.09	-6,267,030.64	-0.15	-108,692.55
TOTAL MEXICAN NEW PESO CASH & CASH EQUIVALENTS		-34,314,016.41	-34,314,016.41		0.00
		-2,545,468.56	-2,626,887.79	-0.06	-81,419.23
NEW TAIWAN DOLLAR					



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		544,100.00 18,167.95	544,100.00 18,224.22	0.00	0.00 56.27
DIVIDENDS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		781,500.00 26,056.95	781,500.00 26,186.30	0.00	0.00 129.35
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		-11.00 -0.36	-11.00 -0.37	-0.00	0.00 -0.01
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		1,520,410.00 50,379.90	1,520,410.00 50,921.36	0.00	0.00 541.46
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		874,138.00 29,018.39	874,138.00 29,276.51	0.00	0.00 258.12
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		35,338,370.00 1,161,758.50	35,338,370.00 1,183,895.51	0.03	0.00 22,137.01
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-100,760.00 -3,364.79	-100,760.00 -3,374.91	-0.00	0.00 -10.12
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F29010002: NON-US TRANS ACCT		-156,300.00 -5,211.39	-156,300.00 -5,237.26	-0.00	0.00 -25.87
TOTAL NEW TAIWAN DOLLAR CASH & CASH EQUIVALENTS		38,801,447.00 1,276,805.15	38,801,447.00 1,299,891.36	0.03	0.00 23,086.21
NEW TURKISH LIRA					
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		0.89 0.42	0.89 0.42	0.00	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		29,919.98 14,003.91	29,919.98 14,111.20		0.00 107.29
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		989.15 461.68	989.15 466.51		0.00 4.83
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		2,644,562.20 1,248,215.66	2,644,562.20 1,243,700.96		0.00 -4,514.70
TOTAL NEW TURKISH LIRA CASH & CASH EQUIVALENTS		2,675,472.22 1,262,681.67	2,675,472.22 1,258,279.09	0.03	0.00 -4,402.58
NEW ZEALAND DOLLAR					
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		38,713.12 33,107.16	38,713.12 33,895.27		0.00 788.11
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		3,524.27 3,070.08	3,524.27 3,085.67		0.00 15.59
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		61,711.25 47,659.60	61,711.25 54,031.28		0.00 6,371.68
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		305,000.00 257,458.76	305,000.00 266,711.12		0.00 9,252.36
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-327,649.64 -279,544.12	-327,649.64 -286,517.39		0.00 -6,973.27
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-153.45 -129.47	-153.45 -134.36		0.00 -4.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL NEW ZEALAND DOLLAR CASH & CASH EQUIVALENTS		81,145.55	81,145.55		0.00
		61,622.01	71,071.59	0.00	9,449.58
NORWEGIAN KRONE					
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		30,360.28 5,045.16	30,360.28 4,947.65	0.00	0.00 -97.51
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		34,034.85 5,699.44	34,034.85 5,546.48	0.00	0.00 -152.96
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		43.34 7.31	43.34 7.06	0.00	0.00 -0.25
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		846,000.00 142,600.21	846,000.00 137,653.72	0.00	0.00 -4,946.49
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-5,783,150.62 -961,326.94	-5,783,150.62 -941,965.53	-0.02	0.00 19,361.41
TOTAL NORWEGIAN KRONE CASH & CASH EQUIVALENTS		-4,872,712.15	-4,872,712.15	-0.02	0.00
		-807,974.82	-793,810.62		14,164.20
PHILIPPINES PESO					
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		137,773.61 3,140.70	137,773.61 3,156.32	0.00	0.00 15.62
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		28,465,140.00 649,000.00	28,465,140.00 652,013.19	0.02	0.00 3,013.19
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-41,332.09 -942.23	-41,332.09 -946.89	-0.00	0.00 -4.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL PHILIPPINES PESO CASH & CASH EQUIVALENTS		28,561,581.52	28,561,581.52		0.00
		651,198.47	654,222.62	0.02	3,024.15
POLISH ZLOTY					
DIVIDENDS RECEIVABLE		20,150.00	20,150.00		0.00
KR3F20010002: PYRAMIS NONUS GROWTH		6,596.82	6,631.99	0.00	35.17
NON-BASE CURRENCY		57,696.29	57,696.29		0.00
KR3F20020002: BOSTON CO NON-US VAL		17,319.77	18,999.67	0.00	1,679.90
NON-BASE CURRENCY		177.00	177.00		0.00
KR3F30010002: PIMCO KR3		58.47	58.29	0.00	-0.18
FFX CONTRACTS RECEIVABLE		5,722,655.00	5,722,655.00		0.00
KR3F30010002: PIMCO KR3		1,879,373.59	1,881,077.91	0.05	1,704.32
PAYABLE FOR FORWARD FOREIGN EXCHANGE		-1,096,503.01	-1,096,503.01		0.00
KR3F30010002: PIMCO KR3		-357,000.00	-360,428.44	-0.01	-3,428.44
FOREIGN TAXES PAYABLE - DIVIDENDS		-3,022.50	-3,022.50		0.00
KR3F20010002: PYRAMIS NONUS GROWTH		-989.52	-994.80	-0.00	-5.28
TOTAL POLISH ZLOTY CASH & CASH EQUIVALENTS		4,701,152.78	4,701,152.78		0.00
		1,545,359.13	1,545,344.62	0.04	-14.51
POUND STERLING					
RECEIVABLE FOR INVESTMENTS SOLD		163,388.44	163,388.44		0.00
KR3F29010002: NON-US TRANS ACCT		277,858.38	279,369.72	0.01	1,511.34
RECEIVABLE FOR INVESTMENTS SOLD		193,128.69	193,128.69		0.00
KR3F20010002: PYRAMIS NONUS GROWTH		328,501.24	330,221.07	0.01	1,719.83



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		59,668.65 100,110.38	59,668.65 102,006.75	0.00	0.00 1,896.37
DIVIDENDS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		1,971.82 3,339.78	1,971.82 3,370.87	0.00	0.00 31.09
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		83,168.25 140,195.34	83,168.25 142,198.16	0.00	0.00 2,002.82
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		48.73 82.53	48.73 83.31	0.00	0.00 0.78
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		4,918.92 8,262.78	4,918.92 8,410.61	0.00	0.00 147.83
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		27,739.13 46,559.32	27,739.13 47,429.75	0.00	0.00 870.43
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		-8,740.31 -14,775.70	-8,740.31 -14,775.70	-0.00	0.00 0.00
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		16,179.49 27,410.96	16,179.49 27,664.50	0.00	0.00 253.54
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		8,040.36 13,658.49	8,040.36 13,747.81	0.00	0.00 89.32
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		-1.00 -1.70	-1.00 -1.71	-0.00	0.00 -0.01



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		98,566.93 168,534.66	98,566.93 168,534.67		0.00 0.01
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		14,985.58 25,554.02	14,985.58 25,623.09	0.00	0.00 69.07
NON-BASE CURRENCY - BROKER KR3F29010002: NON-US TRANS ACCT		-7,263.76 -12,352.67	-7,263.76 -12,419.94	-0.00	0.00 -67.27
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		111,050.31 189,200.38	111,050.31 189,879.11	0.00	0.00 678.73
FFX CONTRACTS RECEIVABLE KR3F20050002: AMERICAN CENTURY		264,537.84 452,488.80	264,537.84 452,316.62	0.01	0.00 -172.18
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		230,000.00 390,004.80	230,000.00 393,223.74	0.01	0.00 3,218.94
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		22,977.82 38,573.10	22,977.82 39,266.15	0.00	0.00 693.05
FFX CONTRACTS RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		262,514.74 449,132.53	262,514.74 448,857.45	0.01	0.00 -275.08
PAYABLE FOR INVESTMENTS PURCHASED KR3F20050002: AMERICAN CENTURY		-264,537.84 -452,320.03	-264,537.84 -452,316.62	-0.01	0.00 3.41
PAYABLE FOR INVESTMENTS PURCHASED KR3F20020002: BOSTON CO NON-US VAL		-34,206.56 -58,473.91	-34,206.56 -58,487.67	-0.00	0.00 -13.76



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-154,618.70 -263,185.56	-154,618.70 -264,374.52		0.00 -1,188.96
PAYABLE FOR INVESTMENTS PURCHASED KR3F20060002: FRANKIN TEMPLETON		-262,514.74 -448,860.84	-262,514.74 -448,857.45		0.00 3.39
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-115,000.00 -192,794.05	-115,000.00 -196,611.87		0.00 -3,817.82
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F29010002: NON-US TRANS ACCT		-163,388.44 -278,054.45	-163,388.44 -279,369.72		0.00 -1,315.27
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-149,560.30 -254,577.96	-149,560.30 -255,725.68		0.00 -1,147.72
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20010002: PYRAMIS NONUS GROWTH		-4,381.29 -7,354.64	-4,381.29 -7,489.68		0.00 -135.04
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-8,316.83 -14,019.53	-8,316.83 -14,219.82		0.00 -200.29
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F29010002: NON-US TRANS ACCT		-177.69 -300.99	-177.69 -303.77		0.00 -2.78
TOTAL POUND STERLING CASH & CASH EQUIVALENTS		390,178.24 662,395.46	390,178.24 667,249.23	0.02	0.00 4,853.77
RUSSIAN RUBLE (NEW)					
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		184,822,406.03 5,283,354.92	184,822,406.03 5,374,586.96		0.00 91,232.04



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
S AFRICAN COMM RAND					
RECEIVABLE FOR INVESTMENTS SOLD KR3F29010002: NON-US TRANS ACCT		762,912.24 72,270.12	762,912.24 71,710.70	0.00	0.00 -559.42
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		86,718.95 8,621.95	86,718.95 8,151.24	0.00	0.00 -470.71
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		36,969.41 3,704.54	36,969.41 3,474.98	0.00	0.00 -229.56
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		38,506.50 3,627.08	38,506.50 3,619.46	0.00	0.00 -7.62
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		218,203.50 20,510.26	218,203.50 20,510.26	0.00	0.00 0.00
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		58,447.82 5,663.37	58,447.82 5,493.86	0.00	0.00 -169.51
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		9,005,899.50 820,680.31	9,005,899.50 831,698.26	0.02	0.00 11,017.95
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F29010002: NON-US TRANS ACCT		-762,912.24 -71,749.48	-762,912.24 -71,710.70	-0.00	0.00 38.78
TOTAL S AFRICAN COMM RAND CASH & CASH EQUIVALENTS		9,444,745.68 863,328.15	9,444,745.68 872,948.06	0.02	0.00 9,619.91

SINGAPORE DOLLAR

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		5,100.00 4,076.90	5,100.00 4,090.96		0.00 14.06
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		16,690.93 13,275.21	16,690.93 13,388.62	0.00	0.00 113.41
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		3,081.37 2,456.64	3,081.37 2,471.72	0.00	0.00 15.08
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		6,804.79 5,430.59	6,804.79 5,458.46	0.00	0.00 27.87
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		666,217.00 529,436.96	666,217.00 534,414.38	0.01	0.00 4,977.42
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		1,779,332.97 1,421,373.56	1,779,332.97 1,427,283.15	0.03	0.00 5,909.59
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-1,784,210.98 -1,419,877.51	-1,784,210.98 -1,431,196.02	-0.03	0.00 -11,318.51
TOTAL SINGAPORE DOLLAR CASH & CASH EQUIVALENTS		693,016.08 556,172.35	693,016.08 555,911.27	0.01	0.00 -261.08
SOUTH KOREAN WON					
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		3,015,947.97 2,918.74	3,015,947.97 2,980.77	0.00	0.00 62.03
NON-BASE CURRENCY KR3F20010002: PYRAMIS NONUS GROWTH		176,253.00 172.56	176,253.00 174.20	0.00	0.00 1.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		107,038,832.00 105,019.49	107,038,832.00 105,790.55	0.00	0.00 771.06
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		19.00 0.01	19.00 0.02	0.00	0.00 0.01
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		543,853,496.00 503,178.86	543,853,496.00 537,511.08	0.01	0.00 34,332.22
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		6,495,726,139.00 6,162,168.33	6,495,726,139.00 6,417,822.89	0.16	0.00 255,654.56
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-2,030,735,200.00 -1,976,000.00	-2,030,735,200.00 -2,006,380.59	-0.05	0.00 -30,380.59
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-438,678.17 -425.34	-438,678.17 -433.57	-0.00	0.00 -8.23
TOTAL SOUTH KOREAN WON CASH & CASH EQUIVALENTS		5,118,636,808.80 4,797,032.65	5,118,636,808.80 5,057,465.35	0.12	0.00 260,432.70
SWEDISH KRONA					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20050002: AMERICAN CENTURY		732,089.16 109,506.48	732,089.16 109,504.54	0.00	0.00 -1.94
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		114,450.50 16,992.77	114,450.50 17,119.60	0.00	0.00 126.83
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		174,546.47 26,666.79	174,546.47 26,108.80	0.00	0.00 -557.99



Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : REVISED

TOTAL FUND - KR3G00000000

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
NON-BASE CURRENCY KR3F30010002: PIMCO KR3		23.45 3.58	23.45 3.51	0.00	0.00 -0.07
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		36,185.62 5,410.36	36,185.62 5,412.67	0.00	0.00 2.31
NON-BASE CURRENCY KR3F30020002: MANULIFE ASSET MGMT		3,934.28 598.89	3,934.28 588.49	0.00	0.00 -10.40
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		5,741,000.00 883,251.15	5,741,000.00 858,333.80	0.02	0.00 -24,917.35
PAYABLE FOR INVESTMENTS PURCHASED KR3F20060002: FRANKIN TEMPLETON		-353,651.96 -52,899.54	-353,651.96 -52,898.60	-0.00	0.00 0.94
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20050002: AMERICAN CENTURY		-732,089.16 -109,353.54	-732,089.16 -109,504.54	-0.00	0.00 -151.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-114,450.50 -16,964.63	-114,450.50 -17,119.60	-0.00	0.00 -154.97
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-6,314,506.60 -958,871.83	-6,314,506.60 -944,342.49	-0.02	0.00 14,529.34
TOTAL SWEDISH KRONA CASH & CASH EQUIVALENTS		-712,468.74 -95,659.52	-712,468.74 -106,793.82	-0.00	0.00 -11,134.30
SWISS FRANC					
RECEIVABLE FOR INVESTMENTS SOLD KR3F20010002: PYRAMIS NONUS GROWTH		49,587.25 55,662.84	49,587.25 55,917.06	0.00	0.00 254.22



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		23,324.49 26,301.86	23,324.49 26,302.07		0.00 0.21
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		79.80 89.49	79.80 89.99	0.00	0.00 0.50
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		55,316.63 62,378.06	55,316.63 62,377.80	0.00	0.00 -0.26
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		63,179.98 71,566.27	63,179.98 71,244.90	0.00	0.00 -321.37
NON-BASE CURRENCY KR3F20020002: BOSTON CO NON-US VAL		5.47 6.17	5.47 6.17	0.00	0.00 0.00
NON-BASE CURRENCY KR3F29010002: NON-US TRANS ACCT		259.35 291.12	259.35 292.46	0.00	0.00 1.34
NON-BASE CURRENCY KR3F90010002: CASH ACCOUNT KR3		36,463.91 41,857.23	36,463.91 41,118.53	0.00	0.00 -738.70
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		815,000.00 927,258.56	815,000.00 919,361.48	0.02	0.00 -7,897.08
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		33,166.97 37,132.75	33,166.97 37,400.73	0.00	0.00 267.98
PAYABLE FOR INVESTMENTS PURCHASED KR3F20010002: PYRAMIS NONUS GROWTH		-33,166.97 -37,074.63	-33,166.97 -37,400.73	-0.00	0.00 -326.10



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-49,587.25 -55,573.64	-49,587.25 -55,917.06		0.00 -343.42
TOTAL SWISS FRANC CASH & CASH EQUIVALENTS		993,629.63 1,129,896.08	993,629.63 1,120,793.40	0.03	0.00 -9,102.68
THAILAND BAHT					
RECEIVABLE FOR INVESTMENTS SOLD KR3F29010002: NON-US TRANS ACCT		10,943,235.56 337,181.80	10,943,235.56 337,150.05		0.00 -31.75
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		85,750.00 2,639.95	85,750.00 2,642.12		0.00 2.17
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		29,853,820.00 915,370.81	29,853,820.00 918,981.03		0.00 3,610.22
TOTAL THAILAND BAHT CASH & CASH EQUIVALENTS		40,882,805.56 1,255,192.56	40,882,805.56 1,258,773.20	0.03	0.00 3,580.64
U.S. DOLLAR					
6,300,000.000 FEDERAL HOME LN MTG CORP DISC 313396AH6 0.000% 01/08/2015 DD 01/08/201 KR3F30010002: PIMCO KR3	99.9478 99.9478	6,296,708.25 6,296,708.25	6,296,708.25 6,296,708.25	0.15	0.00 0.00
7,900,000.000 FEDERAL HOMES LN MTG CORP DISC 313397Q38 MAT 11/21/2014 KR3F30010002: PIMCO KR3	99.9642 99.9642	7,897,173.55 7,897,173.55	7,897,173.55 7,897,173.55	0.19	0.00 0.00
25,000,000.000 INSTITUTIONAL SEC DISC 45779QGB6 07/11/2014 KR3F90010002: CASH ACCOUNT KR3	99.9728 99.9728	24,993,194.44 24,993,194.44	24,993,194.44 24,993,194.44	0.61	0.00 0.00
15,000,000.000 INSTITUTIONAL SEC DISC 45779QHB5 08/11/2014 KR3F90010002: CASH ACCOUNT KR3	99.9553 99.9553	14,993,291.67 14,993,291.67	14,993,291.67 14,993,291.67	0.36	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
68,000.000 U S TREASURY BILL 912796DE6 0.000% 07/03/2014 DD 01/02/14 KR3F30010002: PIMCO KR3	99.9988 99.9988	67,999.20 67,999.20	67,999.20 67,999.20	0.00	0.00 0.00
750,000.000 U S TREASURY BILL 912796DLO 0.000% 08/07/2014 DD 02/06/14 KR3F30080002: NISA	99.9943 99.9943	749,957.35 749,957.35	749,957.35 749,957.35	0.02	0.00 0.00
245,000.000 U S TREASURY BILL 912796DX4 0.000% 10/02/2014 DD 04/03/14 KR3F10020002: NTGI STRUCTURED	99.9820 99.9820	244,955.91 244,955.91	244,955.91 244,955.91	0.01	0.00 0.00
85,000.000 U S TREASURY BILL 912796ED7 0.000% 11/06/2014 DD 05/08/14 KR3F30010002: PIMCO KR3	99.9834 99.9834	84,985.89 84,985.89	84,985.89 84,985.89	0.00	0.00 0.00
1,022,796.880 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F35020002: TORTOISE CAP	1.0000 1.0000	1,022,796.88 1,022,796.88	1,022,796.88 1,022,796.88	0.02	0.00 0.00
1,486,915.570 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30070002: COLUMBIA	1.0000 1.0000	1,486,915.57 1,486,915.57	1,486,915.57 1,486,915.57	0.04	0.00 0.00
1,266,077.070 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30060002: LOOMIS	1.0000 1.0000	1,266,077.07 1,266,077.07	1,266,077.07 1,266,077.07	0.03	0.00 0.00
2,029,832.450 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30050002: WATERFALL	1.0000 1.0000	2,029,832.45 2,029,832.45	2,029,832.45 2,029,832.45	0.05	0.00 0.00
3,219,051.200 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30040002: SHENKMAN CAP	1.0000 1.0000	3,219,051.20 3,219,051.20	3,219,051.20 3,219,051.20	0.08	0.00 0.00
2,701,573.780 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F90010002: CASH ACCOUNT KR3	1.0000 1.0000	2,701,573.78 2,701,573.78	2,701,573.78 2,701,573.78	0.07	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
287,116.810 EB TEMP IVN FD	1.0000	287,116.81	287,116.81		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	287,116.81	287,116.81	0.01	0.00
KR3F30020002: MANULIFE ASSET MGMT					
371,294.120 EB TEMP IVN FD	1.0000	371,294.12	371,294.12		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	371,294.12	371,294.12	0.01	0.00
KR3F30010002: PIMCO KR3					
649,022.360 EB TEMP IVN FD	1.0000	649,022.36	649,022.36		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	649,022.36	649,022.36	0.02	0.00
KR3F10050002: SASCO CAPITAL					
2,645,177.420 EB TEMP IVN FD	1.0000	2,645,177.42	2,645,177.42		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	2,645,177.42	2,645,177.42	0.06	0.00
KR3F10040002: GENEVA CAPITAL					
799,788.360 EB TEMP IVN FD	1.0000	799,788.36	799,788.36		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	799,788.36	799,788.36	0.02	0.00
KR3F10060002: WESTFIELD CAPITAL					
305,718.130 EB TEMP IVN FD	1.0000	305,718.13	305,718.13		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	305,718.13	305,718.13	0.01	0.00
KR3F10070002: RIVER ROAD					
0.420 EB TEMP IVN FD	1.0000	0.42	0.42		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	0.42	0.42	0.00	0.00
KR3F19010002: TRANSITION ACCT					
1,221,877.470 EB TEMP IVN FD	1.0000	1,221,877.47	1,221,877.47		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	1,221,877.47	1,221,877.47	0.03	0.00
KR3F10080002: WESTWOOD MGMT					
1,316,002.250 EB TEMP IVN FD	1.0000	1,316,002.25	1,316,002.25		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	1,316,002.25	1,316,002.25	0.03	0.00
KR3F20010002: PYRAMIS NONUS GROWTH					
1,171,823.000 EB TEMP IVN FD	1.0000	1,171,823.00	1,171,823.00		0.00
996085619 VAR RT 12/31/49 FEE CL 12	1.0000	1,171,823.00	1,171,823.00	0.03	0.00
KR3F19020002: S&P 500 INDEX					



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
346,683.400 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20020002: BOSTON CO NON-US VAL	1.0000 1.0000	346,683.40 346,683.40	346,683.40 346,683.40	0.01	0.00 0.00
2,203,832.900 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F30080002: NISA	1.0000 1.0000	2,203,832.90 2,203,832.90	2,203,832.90 2,203,832.90	0.05	0.00 0.00
618,068.080 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F39010002: INTERNAL TIPS	1.0000 1.0000	618,068.08 618,068.08	618,068.08 618,068.08	0.02	0.00 0.00
100,039.270 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F99920002: PRES DRUG FUND	1.0000 1.0000	100,039.27 100,039.27	100,039.27 100,039.27	0.00	0.00 0.00
981,807.980 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10030002: SYSTEMATIC	1.0000 1.0000	981,807.98 981,807.98	981,807.98 981,807.98	0.02	0.00 0.00
5,504,656.480 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F10020002: NTGI STRUCTURED	1.0000 1.0000	5,504,656.48 5,504,656.48	5,504,656.48 5,504,656.48	0.13	0.00 0.00
2,200,000.000 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20060002: FRANKIN TEMPLETON	1.0000 1.0000	2,200,000.00 2,200,000.00	2,200,000.00 2,200,000.00	0.05	0.00 0.00
26,382,282.460 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F29010002: NON-US TRANS ACCT	1.0000 1.0000	26,382,282.46 26,382,282.46	26,382,282.46 26,382,282.46	0.64	0.00 0.00
200,000.000 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20050002: AMERICAN CENTURY	1.0000 1.0000	200,000.00 200,000.00	200,000.00 200,000.00	0.00	0.00 0.00
725,000.000 EB TEMP IVN FD 996085619 VAR RT 12/31/49 FEE CL 12 KR3F20070002: LSV ASSET MGMT	1.0000 1.0000	725,000.00 725,000.00	725,000.00 725,000.00	0.02	0.00 0.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,495.280 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	17,495.28 17,495.28	17,495.28 17,495.28	0.00	0.00 0.00
41,669.360 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F30040002: SHENKMAN CAP	100.0000 100.0000	41,669.36 41,669.36	41,669.36 41,669.36	0.00	0.00 0.00
2,072.840 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F30070002: COLUMBIA	100.0000 100.0000	2,072.84 2,072.84	2,072.84 2,072.84	0.00	0.00 0.00
2,166,843.330 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F90010002: CASH ACCOUNT KR3	100.0000 100.0000	2,166,843.33 2,166,843.33	2,166,843.33 2,166,843.33	0.05	0.00 0.00
3,294.120 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F10020002: NTGI STRUCTURED	100.0000 100.0000	3,294.12 3,294.12	3,294.12 3,294.12	0.00	0.00 0.00
4,850.610 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F10030002: SYSTEMATIC	100.0000 100.0000	4,850.61 4,850.61	4,850.61 4,850.61	0.00	0.00 0.00
1,232.000 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F10050002: SASCO CAPITAL	100.0000 100.0000	1,232.00 1,232.00	1,232.00 1,232.00	0.00	0.00 0.00
3,264.000 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F10080002: WESTWOOD MGMT	100.0000 100.0000	3,264.00 3,264.00	3,264.00 3,264.00	0.00	0.00 0.00
6,520.400 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 KR3F19020002: S&P 500 INDEX	100.0000 100.0000	6,520.40 6,520.40	6,520.40 6,520.40	0.00	0.00 0.00
1,000.000 BARC CCP COLLATERAL 999BCYC90 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	1,000.00 1,000.00	1,000.00 1,000.00	0.00	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-260,000.000 BARCLAYS CASH COLLATERAL 999BRCUS0 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	-260,000.00 -260,000.00	-260,000.00 -260,000.00	-0.01	0.00 0.00
119,000.000 CASH COLLATERAL HELD AT 999D10673 GOLDMAN KR3F30010002: PIMCO KR3	1.0000 1.0000	119,000.00 119,000.00	119,000.00 119,000.00	0.00	0.00 0.00
1,000.000 DEUTSCHE BANK 999DEUC92 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	1,000.00 1,000.00	1,000.00 1,000.00	0.00	0.00 0.00
-385,897,714.000 SECURITIES LENDING POOL 999F52811 KR3F99910002: KRS INS SL COLL	1.0000 1.0000	-385,897,714.00 -385,897,714.00	-385,897,714.00 -385,897,714.00	-9.37	0.00 0.00
385,897,714.000 SECURITIES LENDING POOL 999F52811 KR3F99910002: KRS INS SL COLL	1.0000 1.0000	385,897,714.00 385,897,714.00	385,897,714.00 385,897,714.00	9.37	0.00 0.00
139,000.000 FOB ICE CCP COLLATERAL 999FOBZU6 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	139,000.00 139,000.00	139,000.00 139,000.00	0.00	0.00 0.00
364,000.000 HSBC CASH COLLATERAL 999HUSUS8 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	364,000.00 364,000.00	364,000.00 364,000.00	0.01	0.00 0.00
9,000.000 TBA CASH COLL JP MORGAN 999JPST94 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	9,000.00 9,000.00	9,000.00 9,000.00	0.00	0.00 0.00
215,000.000 SAL CCP COLLATERAL 999SALCA0 VAR RT 01/01/2049 DD 07/01/08 KR3F30010002: PIMCO KR3	100.0000 100.0000	215,000.00 215,000.00	215,000.00 215,000.00	0.01	0.00 0.00
162.000 BLACKROCK MONEY MARKET FD B 99VVALDF6 KR3F25030002: BLACKROCK EMERG MKTS	0.0000 0.0000	162.00 162.00	0.00 0.00	0.00	-162.00 -162.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,500,000.000 CANTOR REPO A REPO 99ZAK81Y8 0.180% 07/01/2014 DD 06/27/14 KR3F90010002: CASH ACCOUNT KR3	100.0000 100.0000	25,500,000.00 25,500,000.00	25,500,000.00 25,500,000.00	0.62	0.00 0.00
9,600,000.000 BNP PARIBAS CAT 2 REPO 99ZAK89M6 0.140% 07/01/2014 DD 06/30/14 KR3F30010002: PIMCO KR3	100.0000 100.0000	9,600,000.00 9,600,000.00	9,600,000.00 9,600,000.00	0.23	0.00 0.00
CASH KR3F10020002: NTGI STRUCTURED		2,121.00 2,121.00	2,121.00 2,121.00	0.00	0.00 0.00
CASH KR3F20080002: LAZARD ASSET MGMT		5,200,000.00 5,200,000.00	5,200,000.00 5,200,000.00	0.13	0.00 0.00
CASH KR3F29010002: NON-US TRANS ACCT		-22,900,000.00 -22,900,000.00	-22,900,000.00 -22,900,000.00	-0.56	0.00 0.00
CASH KR3F30010002: PIMCO KR3		-6,079.57 -6,079.57	-6,079.57 -6,079.57	-0.00	0.00 0.00
CASH KR3F30020002: MANULIFE ASSET MGMT		-127.47 -127.47	-127.47 -127.47	-0.00	0.00 0.00
CASH KR3F30040002: SHENKMAN CAP		20,673.92 20,673.92	20,673.92 20,673.92	0.00	0.00 0.00
CASH KR3F30070002: COLUMBIA		1,925.38 1,925.38	1,925.38 1,925.38	0.00	0.00 0.00
CASH KR3F30050002: WATERFALL		-7,787.53 -7,787.53	-7,787.53 -7,787.53	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH - BROKER KR3F10020002: NTGI STRUCTURED		-84,197.03 -84,197.03	-84,197.03 -84,197.03	-0.00	0.00 0.00
CASH - BROKER KR3F30010002: PIMCO KR3		28,412.92 28,412.92	28,412.92 28,412.92	0.00	0.00 0.00
CASH - BROKER KR3F29010002: NON-US TRANS ACCT		19,180.12 19,180.12	19,180.12 19,180.12	0.00	0.00 0.00
CASH - BROKER KR3F30020002: MANULIFE ASSET MGMT		111,881.19 111,881.19	111,881.19 111,881.19	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F10070002: RIVER ROAD		110,229.26 110,229.26	110,229.26 110,229.26	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F10080002: WESTWOOD MGMT		195,227.80 195,227.80	195,227.80 195,227.80	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F20020002: BOSTON CO NON-US VAL		156,447.92 156,447.92	156,447.92 156,447.92	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F20060002: FRANKIN TEMPLETON		304,285.63 304,285.63	304,285.63 304,285.63	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30010002: PIMCO KR3		25,803,028.88 25,803,028.88	25,803,028.88 25,803,028.88	0.63	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30020002: MANULIFE ASSET MGMT		599,618.47 599,618.47	599,618.47 599,618.47	0.01	0.00 0.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE FOR INVESTMENTS SOLD KR3F30040002: SHENKMAN CAP		1,300,907.26 1,300,907.26	1,300,907.26 1,300,907.26	0.03	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30050002: WATERFALL		15,607.34 15,607.34	15,607.34 15,607.34	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30060002: LOOMIS		223,291.73 223,291.73	223,291.73 223,291.73	0.01	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30070002: COLUMBIA		743,818.70 743,818.70	743,818.70 743,818.70	0.02	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F30080002: NISA		4,293,751.20 4,293,751.20	4,293,751.20 4,293,751.20	0.10	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F40600002: BLACKSTONE CAP V		51,242.69 51,242.69	51,242.69 51,242.69	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F43900002: NEW MTN PTNRS III LP		66,069.00 66,069.00	66,069.00 66,069.00	0.00	0.00 0.00
RECEIVABLE FOR INVESTMENTS SOLD KR3F10030002: SYSTEMATIC		483,841.91 483,841.91	483,841.91 483,841.91	0.01	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10020002: NTGI STRUCTURED		107,061.78 107,061.78	107,061.78 107,061.78	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10030002: SYSTEMATIC		95,370.40 95,370.40	95,370.40 95,370.40	0.00	0.00 0.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F90010002: CASH ACCOUNT KR3		80,321.38 80,321.38	80,321.38 80,321.38	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F30060002: LOOMIS		4,950.76 4,950.76	4,950.76 4,950.76	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10040002: GENEVA CAPITAL		7,217.88 7,217.88	7,217.88 7,217.88	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10050002: SASCO CAPITAL		30,482.75 30,482.75	30,482.75 30,482.75	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10060002: WESTFIELD CAPITAL		30,989.60 30,989.60	30,989.60 30,989.60	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10070002: RIVER ROAD		19,363.12 19,363.12	19,363.12 19,363.12	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F10080002: WESTWOOD MGMT		34,160.47 34,160.47	34,160.47 34,160.47	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F19010002: TRANSITION ACCT		0.42 0.42	0.42 0.42	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F19020002: S&P 500 INDEX		649,520.91 649,520.91	649,520.91 649,520.91	0.02	0.00 0.00
DIVIDENDS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		740,730.77 740,730.77	740,730.77 740,730.77	0.02	0.00 0.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
DIVIDENDS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		716,628.05 716,628.05	716,628.05 716,628.05	0.02	0.00 0.00
DIVIDENDS RECEIVABLE KR3F25010002: WELLINGTON KR3		68,875.41 68,875.41	68,875.41 68,875.41	0.00	0.00 0.00
DIVIDENDS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		235,655.24 235,655.24	235,655.24 235,655.24	0.01	0.00 0.00
DIVIDENDS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		10,504.87 10,504.87	10,504.87 10,504.87	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR3F20020002: BOSTON CO NON-US VAL		1,980.65 1,980.65	1,980.65 1,980.65	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR3F20010002: PYRAMIS NONUS GROWTH		2,891.28 2,891.28	2,891.28 2,891.28	0.00	0.00 0.00
DIVIDENDS RECEIVABLE RECLAIM KR3F29010002: NON-US TRANS ACCT		479.92 479.92	479.92 479.92	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10020002: NTGI STRUCTURED		236.58 236.58	236.58 236.58	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10030002: SYSTEMATIC		38.56 38.56	38.56 38.56	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10040002: GENEVA CAPITAL		105.20 105.20	105.20 105.20	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR3F10050002: SASCO CAPITAL		30.52 30.52	30.52 30.52	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10060002: WESTFIELD CAPITAL		29.83 29.83	29.83 29.83	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10070002: RIVER ROAD		16.77 16.77	16.77 16.77	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F10080002: WESTWOOD MGMT		36.47 36.47	36.47 36.47	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F19020002: S&P 500 INDEX		48.67 48.67	48.67 48.67	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		100.91 100.91	100.91 100.91	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		78.03 78.03	78.03 78.03	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20050002: AMERICAN CENTURY		1.13 1.13	1.13 1.13	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20060002: FRANKIN TEMPLETON		12.39 12.39	12.39 12.39	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F20070002: LSV ASSET MGMT		4.08 4.08	4.08 4.08	0.00	0.00 0.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR3F20080002: LAZARD ASSET MGMT		4.41 4.41	4.41 4.41	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F29010002: NON-US TRANS ACCT		207.30 207.30	207.30 207.30	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F30010002: PIMCO KR3		2,134,256.23 2,134,256.23	2,134,256.23 2,134,256.23	0.05	0.00 0.00
INTEREST RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		331,976.43 331,976.43	331,976.43 331,976.43	0.01	0.00 0.00
INTEREST RECEIVABLE KR3F30040002: SHENKMAN CAP		188,011.57 188,011.57	188,011.57 188,011.57	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F30050002: WATERFALL		261,607.74 261,607.74	261,607.74 261,607.74	0.01	0.00 0.00
INTEREST RECEIVABLE KR3F30060002: LOOMIS		582,268.10 582,268.10	582,268.10 582,268.10	0.01	0.00 0.00
INTEREST RECEIVABLE KR3F30070002: COLUMBIA		795,186.10 795,186.10	795,186.10 795,186.10	0.02	0.00 0.00
INTEREST RECEIVABLE KR3F30080002: NISA		1,065,135.28 1,065,135.28	1,065,135.28 1,065,135.28	0.03	0.00 0.00
INTEREST RECEIVABLE KR3F35020002: TORTOISE CAP		22.97 22.97	22.97 22.97	0.00	0.00 0.00



TOTAL FUND - KR3G0000000

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INTEREST RECEIVABLE KR3F39010002: INTERNAL TIPS		993,866.94 993,866.94	993,866.94 993,866.94	0.02	0.00 0.00
INTEREST RECEIVABLE KR3F90010002: CASH ACCOUNT KR3		12,929.88 12,929.88	12,929.88 12,929.88	0.00	0.00 0.00
INTEREST RECEIVABLE KR3F99920002: PRES DRUG FUND		4.07 4.07	4.07 4.07	0.00	0.00 0.00
MISCELLANEOUS RECEIVABLES KR3F10020002: NTGI STRUCTURED		9,000.00 9,000.00	9,000.00 9,000.00	0.00	0.00 0.00
VAR MARGIN ON SWAPS KR3F30010002: PIMCO KR3		558,245.58 558,245.58	558,245.58 558,245.58	0.01	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30060002: LOOMIS		762.78 762.78	762.78 762.78	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30070002: COLUMBIA		554.73 554.73	554.73 554.73	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30080002: NISA		5,734.38 5,734.38	5,734.38 5,734.38	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F35020002: TORTOISE CAP		3,377.83 3,377.83	3,377.83 3,377.83	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F39010002: INTERNAL TIPS		46,914.09 46,914.09	46,914.09 46,914.09	0.00	0.00 0.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE ON SECURITIES LENDING INCOME KR3F19020002: S&P 500 INDEX		15,847.81 15,847.81	15,847.81 15,847.81	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F20010002: PYRAMIS NONUS GROWTH		1,142.10 1,142.10	1,142.10 1,142.10	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F20020002: BOSTON CO NON-US VAL		1,626.13 1,626.13	1,626.13 1,626.13	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10020002: NTGI STRUCTURED		3,684.52 3,684.52	3,684.52 3,684.52	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10030002: SYSTEMATIC		2,212.56 2,212.56	2,212.56 2,212.56	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10040002: GENEVA CAPITAL		3,751.96 3,751.96	3,751.96 3,751.96	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10050002: SASCO CAPITAL		684.52 684.52	684.52 684.52	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10060002: WESTFIELD CAPITAL		656.76 656.76	656.76 656.76	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10070002: RIVER ROAD		448.27 448.27	448.27 448.27	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F10080002: WESTWOOD MGMT		983.54 983.54	983.54 983.54	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30040002: SHENKMAN CAP		321.46 321.46	321.46 321.46	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30010002: PIMCO KR3		216.85 216.85	216.85 216.85	0.00	0.00 0.00
RECEIVABLE ON SECURITIES LENDING INCOME KR3F30020002: MANULIFE ASSET MGMT		390.37 390.37	390.37 390.37	0.00	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F20050002: AMERICAN CENTURY		369,079.88 369,079.88	369,079.88 369,079.88	0.01	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F29010002: NON-US TRANS ACCT		390,172.78 390,172.78	390,172.78 390,172.78	0.01	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F30010002: PIMCO KR3		87,805,030.85 87,805,030.85	87,805,030.85 87,805,030.85	2.13	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F30020002: MANULIFE ASSET MGMT		15,818,639.70 15,818,639.70	15,818,639.70 15,818,639.70	0.38	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F30060002: LOOMIS		927,994.97 927,994.97	927,994.97 927,994.97	0.02	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F20010002: PYRAMIS NONUS GROWTH		729,016.49 729,016.49	729,016.49 729,016.49	0.02	0.00 0.00
FFX CONTRACTS RECEIVABLE KR3F20020002: BOSTON CO NON-US VAL		61,806.05 61,806.05	61,806.05 61,806.05	0.00	0.00 0.00



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Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR3F43900002: NEW MTN PTNRS III LP		-21,081.00 -21,081.00	-21,081.00 -21,081.00	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F90010002: CASH ACCOUNT KR3		-208,448.10 -208,448.10	-208,448.10 -208,448.10	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F10050002: SASCO CAPITAL		-19,303.44 -19,303.44	-19,303.44 -19,303.44	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F10030002: SYSTEMATIC		-382,016.52 -382,016.52	-382,016.52 -382,016.52	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30060002: LOOMIS		-390,362.81 -390,362.81	-390,362.81 -390,362.81	-0.01	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30070002: COLUMBIA		-985,502.95 -985,502.95	-985,502.95 -985,502.95	-0.02	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F10070002: RIVER ROAD		-86,375.82 -86,375.82	-86,375.82 -86,375.82	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F40600002: BLACKSTONE CAP V		-236.88 -236.88	-236.88 -236.88	-0.00	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30040002: SHENKMAN CAP		-4,445,628.45 -4,445,628.45	-4,445,628.45 -4,445,628.45	-0.11	0.00 0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30020002: MANULIFE ASSET MGMT		-1,083,957.49 -1,083,957.49	-1,083,957.49 -1,083,957.49	-0.03	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR INVESTMENTS PURCHASED KR3F30010002: PIMCO KR3		-11,647,859.52	-11,647,859.52		0.00
		-11,647,859.52	-11,647,859.52	-0.28	0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F20050002: AMERICAN CENTURY		-268,655.41	-268,655.41		0.00
		-268,655.41	-268,655.41	-0.01	0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F10080002: WESTWOOD MGMT		-767,433.36	-767,433.36		0.00
		-767,433.36	-767,433.36	-0.02	0.00
PAYABLE FOR INVESTMENTS PURCHASED KR3F30080002: NISA		-3,996,267.81	-3,996,267.81		0.00
		-3,996,267.81	-3,996,267.81	-0.10	0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30010002: PIMCO KR3		-32.44	-32.44		0.00
		-32.44	-32.44	-0.00	0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30020002: MANULIFE ASSET MGMT		-122.51	-122.51		0.00
		-122.51	-122.51	-0.00	0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30040002: SHENKMAN CAP		-132.49	-132.49		0.00
		-132.49	-132.49	-0.00	0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F20020002: BOSTON CO NON-US VAL		-1,729.96	-1,729.96		0.00
		-1,729.96	-1,729.96	-0.00	0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F20010002: PYRAMIS NONUS GROWTH		-1,369.38	-1,369.38		0.00
		-1,369.38	-1,369.38	-0.00	0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F19020002: S&P 500 INDEX		-2,324.97	-2,324.97		0.00
		-2,324.97	-2,324.97	-0.00	0.00



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Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING AGENT FEES KR3F10080002: WESTWOOD MGMT		-155.71 -155.71	-155.71 -155.71	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10070002: RIVER ROAD		-109.45 -109.45	-109.45 -109.45	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30070002: COLUMBIA		-121.28 -121.28	-121.28 -121.28	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30060002: LOOMIS		-299.75 -299.75	-299.75 -299.75	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F35020002: TORTOISE CAP		-788.46 -788.46	-788.46 -788.46	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F39010002: INTERNAL TIPS		-4,228.39 -4,228.39	-4,228.39 -4,228.39	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10020002: NTGI STRUCTURED		-2,289.21 -2,289.21	-2,289.21 -2,289.21	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10030002: SYSTEMATIC		-562.84 -562.84	-562.84 -562.84	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10040002: GENEVA CAPITAL		-520.81 -520.81	-520.81 -520.81	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F10050002: SASCO CAPITAL		-93.39 -93.39	-93.39 -93.39	-0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING AGENT FEES KR3F10060002: WESTFIELD CAPITAL		-96.23 -96.23	-96.23 -96.23	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING AGENT FEES KR3F30080002: NISA		-852.36 -852.36	-852.36 -852.36	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30040002: SHENKMAN CAP		561.80 561.80	561.80 561.80	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30020002: MANULIFE ASSET MGMT		426.37 426.37	426.37 426.37	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30010002: PIMCO KR3		-0.61 -0.61	-0.61 -0.61	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F20020002: BOSTON CO NON-US VAL		9,906.90 9,906.90	9,906.90 9,906.90	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F20010002: PYRAMIS NONUS GROWTH		7,987.13 7,987.13	7,987.13 7,987.13	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F19020002: S&P 500 INDEX		-348.02 -348.02	-348.02 -348.02	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10080002: WESTWOOD MGMT		54.54 54.54	54.54 54.54	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10070002: RIVER ROAD		281.41 281.41	281.41 281.41	0.00	0.00 0.00



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10060002: WESTFIELD CAPITAL		-15.21 -15.21	-15.21 -15.21	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10050002: SASCO CAPITAL		-61.92 -61.92	-61.92 -61.92	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10040002: GENEVA CAPITAL		-279.91 -279.91	-279.91 -279.91	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10030002: SYSTEMATIC		1,539.70 1,539.70	1,539.70 1,539.70	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F10020002: NTGI STRUCTURED		11,576.89 11,576.89	11,576.89 11,576.89	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30070002: COLUMBIA		253.80 253.80	253.80 253.80	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30080002: NISA		-51.99 -51.99	-51.99 -51.99	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F30060002: LOOMIS		1,235.57 1,235.57	1,235.57 1,235.57	0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F39010002: INTERNAL TIPS		-18,724.85 -18,724.85	-18,724.85 -18,724.85	-0.00	0.00 0.00
PAYABLE FOR SEC LENDING BROKER REBATES KR3F35020002: TORTOISE CAP		1,878.54 1,878.54	1,878.54 1,878.54	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30020002: MANULIFE ASSET MGMT		-780,455.34	-780,455.34		0.00
		-780,455.34	-780,455.34	-0.02	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30060002: LOOMIS		-381,577.20	-381,577.20		0.00
		-381,577.20	-381,577.20	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F30010002: PIMCO KR3		-92,534,094.39	-92,534,094.39		0.00
		-92,534,094.39	-92,534,094.39	-2.25	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20060002: FRANKIN TEMPLETON		-929,746.97	-929,746.97		0.00
		-929,746.97	-929,746.97	-0.02	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20010002: PYRAMIS NONUS GROWTH		-341,291.80	-341,291.80		0.00
		-341,291.80	-341,291.80	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20020002: BOSTON CO NON-US VAL		-38,636.16	-38,636.16		0.00
		-38,636.16	-38,636.16	-0.00	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE KR3F20050002: AMERICAN CENTURY		-452,488.80	-452,488.80		0.00
		-452,488.80	-452,488.80	-0.01	0.00
FOREIGN TAXES PAYABLE - DIVIDENDS KR3F20020002: BOSTON CO NON-US VAL		-7,019.02	-7,019.02		0.00
		-7,019.02	-7,019.02	-0.00	0.00
FOREIGN TAXES PAYABLE - INTEREST KR3F30010002: PIMCO KR3		35.59	35.59		0.00
		35.59	35.59	0.00	0.00
FOREIGN TAXES PAYABLE - INTEREST KR3F30020002: MANULIFE ASSET MGMT		-4,629.97	-4,629.97		0.00
		-4,629.97	-4,629.97	-0.00	0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
FOREIGN TAXES PAYABLE - INTEREST KR3F30060002: LOOMIS		-1,080.34 -1,080.34	-1,080.34 -1,080.34	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10040002: GENEVA CAPITAL		-120,242.05 -120,242.05	-120,242.05 -120,242.05	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10050002: SASCO CAPITAL		-71,780.21 -71,780.21	-71,780.21 -71,780.21	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10060002: WESTFIELD CAPITAL		-121,222.77 -121,222.77	-121,222.77 -121,222.77	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10070002: RIVER ROAD		-24,198.20 -24,198.20	-24,198.20 -24,198.20	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10080002: WESTWOOD MGMT		-52,989.85 -52,989.85	-52,989.85 -52,989.85	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20010002: PYRAMIS NONUS GROWTH		-167,612.86 -167,612.86	-167,612.86 -167,612.86	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20020002: BOSTON CO NON-US VAL		-453,794.17 -453,794.17	-453,794.17 -453,794.17	-0.01	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20030002: BLACKROCK ACWI EX-US		-71,606.03 -71,606.03	-71,606.03 -71,606.03	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F20040002: BLKRCK ACWI EX-US SC		-22,183.90 -22,183.90	-22,183.90 -22,183.90	-0.00	0.00 0.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F25010002: WELLINGTON KR3		-98,228.04 -98,228.04	-98,228.04 -98,228.04	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F25020002: ABERDEEN		-9,425.56 -9,425.56	-9,425.56 -9,425.56	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F25030002: BLACKROCK EMERG MKTS		-30,509.13 -30,509.13	-30,509.13 -30,509.13	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30010002: PIMCO KR3		-309,102.55 -309,102.55	-309,102.55 -309,102.55	-0.01	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30020002: MANULIFE ASSET MGMT		-47,575.20 -47,575.20	-47,575.20 -47,575.20	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30040002: SHENKMAN CAP		-51,630.99 -51,630.99	-51,630.99 -51,630.99	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30050002: WATERFALL		-68,287.34 -68,287.34	-68,287.34 -68,287.34	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30060002: LOOMIS		-69,183.45 -69,183.45	-69,183.45 -69,183.45	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30070002: COLUMBIA		-78,266.53 -78,266.53	-78,266.53 -78,266.53	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F30080002: NISA		-91,412.09 -91,412.09	-91,412.09 -91,412.09	-0.00	0.00 0.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F35020002: TORTOISE CAP		-60,235.48 -60,235.48	-60,235.48 -60,235.48	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F90020002: BNYM FEE ACCRUALS		-306,666.36 -306,666.36	-306,666.36 -306,666.36	-0.01	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10020002: NTGI STRUCTURED		-49,361.20 -49,361.20	-49,361.20 -49,361.20	-0.00	0.00 0.00
PAYABLE FOR MGMT FEES (INCLUDED IN PERF KR3F10030002: SYSTEMATIC		-212,261.66 -212,261.66	-212,261.66 -212,261.66	-0.01	0.00 0.00
INTEREST PAYABLE-SHORT SELL KR3F30010002: PIMCO KR3		-20.77 -20.77	-20.77 -20.77	-0.00	0.00 0.00
TOTAL U.S. DOLLAR CASH & CASH EQUIVALENTS		163,353,657.72 163,353,657.72	163,353,495.72 163,353,495.72	3.97	-162.00 -162.00
TOTAL ASSETS CASH & CASH EQUIVALENTS		157,687,370.11	157,533,797.37	3.83	-153,572.74
CONVERTIBLE OR EXCHANGEABLE SECURITIES					
U.S. DOLLAR					
17,000 BANK OF AMERICA CORP 060505682 PFD 7.250% NON-CUMULATIVE KR3F30060002: LOOMIS	1,167.0000 1,167.0000	16,772.50 16,772.50	19,839.00 19,839.00	0.00	3,066.50 3,066.50
700,000.000 CIENA CORP 171779AG6 3.750% 10/15/2018 DD 10/18/10 KR3F30060002: LOOMIS	137.3125 137.3125	646,101.75 646,101.75	961,187.50 961,187.50	0.02	315,085.75 315,085.75
168,000.000 EMERGENT BIOSOLUTIONS INC 144A 29089QAA3 2.875% 01/15/2021 DD 01/29/14 KR3F30060002: LOOMIS	104.5625 104.5625	169,159.27 169,159.27	175,665.00 175,665.00	0.00	6,505.73 6,505.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,740.000 ISTAR FINANCIAL INC 45031U887 PFD 4.500% CUMULATIVE KR3F30060002: LOOMIS	64.0050	87,000.00	111,368.70	0.00	24,368.70
65,000.000 JDS UNIPHASE CORP 144A 46612JAE1 0.625% 08/15/2033 DD 08/21/13 KR3F30060002: LOOMIS	100.2500	64,292.13	65,162.50	0.00	870.37
105,000.000 JARDEN CORP 471109AK4 1.125% 03/15/2034 DD 03/17/14 KR3F30060002: LOOMIS	102.1250	102,730.29	107,231.25	0.00	4,500.96
150,000.000 LENNAR CORP 526057BE3 2.750% 12/15/2020 DD 11/10/10 KR3F30060002: LOOMIS	190.9375	254,521.27	286,406.25	0.01	31,884.98
180,000.000 LENNAR CORP 526057BG8 3.250% 11/15/2021 DD 11/29/11 KR3F30060002: LOOMIS	184.1250	180,000.00	331,425.00	0.01	151,425.00
95,000.000 MERCADOLIBRE INC CONVRTBL 144A 58733RAA0 2.250% 07/01/2019 DD 06/30/14 KR3F30060002: LOOMIS	104.6250	95,000.00	99,393.75	0.00	4,393.75
110,000.000 PALO ALTO NETWORKS 144A CONVRT 697435AA3 0.000% 07/01/2019 DD 06/30/14 KR3F30060002: LOOMIS	103.1875	110,000.00	113,506.25	0.00	3,506.25
85,000.000 XM SATELLITE RADIO INC 98375YAU0 7.000% 12/01/2014 DD 08/01/08 KR3F30020002: MANULIFE ASSET MGMT	189.9375	135,697.87	161,446.88	0.00	25,749.01
TOTAL U.S. DOLLAR CONVERTIBLE OR EXCHANGEABLE SECURITIES		1,861,275.08	2,432,632.08	0.06	571,357.00
TOTAL ASSETS CONVERTIBLE OR EXCHANGEABLE		1,861,275.08	2,432,632.08	0.06	571,357.00
CONVERTIBLE SECURITIES					
MEXICAN NEW PESO					



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
101,600.000 AXTEL SAB DE CV 144A 05462GAF1 VAR RT 01/31/2020 DD 01/31/13 KR3F30060002: LOOMIS	165.0000 12.7187	71,781.67 71,781.67	167,640.00 12,922.22	0.00	95,858.33 -58,859.45
U.S. DOLLAR					
3,270.000 BEAZER HOMES USA INC 07556Q709 KR3F30020002: MANULIFE ASSET MGMT	32.5800 32.5800	98,173.13 98,173.13	106,536.60 106,536.60	0.00	8,363.47 8,363.47
18,000.000 BIOMARIN PHARMACEUTICAL INC 09061GAE1 0.750% 10/15/2018 DD 10/15/13 KR3F30060002: LOOMIS	103.4375 103.4375	18,000.00 18,000.00	18,618.75 18,618.75	0.00	618.75 618.75
45,000.000 BIOMARIN PHARMACEUTICAL INC 09061GAF8 1.500% 10/15/2020 DD 10/15/13 KR3F30060002: LOOMIS	105.3125 105.3125	45,776.68 45,776.68	47,390.63 47,390.63	0.00	1,613.95 1,613.95
2,289.000 CROWN CASTLE INTERNATIONAL COR 228227500 PFD 4.500% CUMULATIVE KR3F30060002: LOOMIS	101.7500 101.7500	226,311.26 226,311.26	232,905.75 232,905.75	0.01	6,594.49 6,594.49
1,620.000 CROWN CASTLE INTERNATIONAL COR 228227500 PFD 4.500% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	101.7500 101.7500	169,063.85 169,063.85	164,835.00 164,835.00	0.00	-4,228.85 -4,228.85
1,801.000 DOMINION RESOURCES INC/VA 25746U703 PFD 6.125% CUMULATIVE KR3F30060002: LOOMIS	57.6500 57.6500	97,723.12 97,723.12	103,827.65 103,827.65	0.00	6,104.53 6,104.53
1,500.000 DOMINION RESOURCES INC 25746U869 PFD KR3F30060002: LOOMIS	52.6250 52.6250	75,000.00 75,000.00	78,937.50 78,937.50	0.00	3,937.50 3,937.50
4,423.000 DOMINION RESOURCES INC 25746U869 PFD KR3F30020002: MANULIFE ASSET MGMT	52.6250 52.6250	229,422.25 229,422.25	232,760.38 232,760.38	0.01	3,338.13 3,338.13



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,360.000 DOMINION RESOURCES INC/VA 25746U885 PFD 6.000% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	58.0000 58.0000	172,276.20 172,276.20	194,880.00 194,880.00	0.00	22,603.80 22,603.80
3,072.000 EXELON CORP 30161N127 PFD KR3F30020002: MANULIFE ASSET MGMT	53.9470 53.9470	156,772.91 156,772.91	165,725.18 165,725.18	0.00	8,952.27 8,952.27
70,000.000 FORD MOTOR CO 345370CN8 4.250% 11/15/2016 DD 11/09/09 KR3F30060002: LOOMIS	199.8125 199.8125	106,777.30 106,777.30	139,868.75 139,868.75	0.00	33,091.45 33,091.45
80,000.000 GILEAD SCIENCES INC 375558AP8 1.625% 05/01/2016 DD 07/30/10 KR3F30060002: LOOMIS	364.5000 364.5000	164,186.64 164,186.64	291,600.00 291,600.00	0.01	127,413.36 127,413.36
295,000.000 HORNBECK OFFSHORE SVCS INC 440543AN6 1.500% 09/01/2019 DD 08/13/12 KR3F30060002: LOOMIS	120.9375 120.9375	361,696.74 361,696.74	356,765.63 356,765.63	0.01	-4,931.11 -4,931.11
175,000.000 ICONIX BRAND GROUP INC 451055AE7 2.500% 06/01/2016 DD 05/23/11 KR3F30060002: LOOMIS	144.6250 144.6250	169,531.25 169,531.25	253,093.75 253,093.75	0.01	83,562.50 83,562.50
110,000.000 KB HOME 48666KAS8 1.375% 02/01/2019 DD 01/29/13 KR3F30060002: LOOMIS	100.5000 100.5000	110,000.00 110,000.00	110,550.00 110,550.00	0.00	550.00 550.00
110,000.000 MICRON TECHNOLOGY INC 595112AW3 2.375% 05/01/2032 DD 04/18/12 KR3F30060002: LOOMIS	344.1250 344.1250	101,861.80 101,861.80	378,537.50 378,537.50	0.01	276,675.70 276,675.70
35,000.000 MICRON TECHNOLOGY INC 595112AX1 3.125% 05/01/2032 DD 04/18/12 KR3F30060002: LOOMIS	336.7500 336.7500	32,975.66 32,975.66	117,862.50 117,862.50	0.00	84,886.84 84,886.84
60,000.000 MYLAN INC/PA 628530AJ6 3.750% 09/15/2015 DD 09/15/08 KR3F30060002: LOOMIS	387.6875 387.6875	128,530.48 128,530.48	232,612.50 232,612.50	0.01	104,082.02 104,082.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,885.000 NEXTERA ENERGY INC 65339F861 PFD 5.799% NOT APPLICABLE KR3F30020002: MANULIFE ASSET MGMT	57.0700 57.0700	97,608.31 97,608.31	107,576.95 107,576.95	0.00	9,968.64 9,968.64
1,640.000 NEXTERA ENERGY INC 65339F887 PFD 5.889% KR3F30020002: MANULIFE ASSET MGMT	64.9900 64.9900	95,823.34 95,823.34	106,583.60 106,583.60	0.00	10,760.26 10,760.26
1,299.000 NEXTERA ENERGY INC 65339F887 PFD 5.889% KR3F30060002: LOOMIS	64.9900 64.9900	73,462.99 73,462.99	84,422.01 84,422.01	0.00	10,959.02 10,959.02
40,000.000 NOVELLUS SYSTEMS INC 670008AD3 2.625% 05/15/2041 DD 05/10/11 KR3F30060002: LOOMIS	202.3750 202.3750	61,572.80 61,572.80	80,950.00 80,950.00	0.00	19,377.20 19,377.20
210,000.000 PEABODY ENERGY CORP 704549AG9 4.750% 12/15/2066 DD 12/20/06 KR3F30060002: LOOMIS	75.0625 75.0625	179,273.01 179,273.01	157,631.25 157,631.25	0.00	-21,641.76 -21,641.76
1,050.000 POST HOLDINGS INC 737446609 PFD KR3F30020002: MANULIFE ASSET MGMT	105.2800 105.2800	107,572.50 107,572.50	110,544.00 110,544.00	0.00	2,971.50 2,971.50
211,000.000 PRICELINE GROUP INC 741503AQ9 1.000% 03/15/2018 DD 03/12/12 KR3F30060002: LOOMIS	141.6875 141.6875	266,599.17 266,599.17	298,960.63 298,960.63	0.01	32,361.46 32,361.46
40,000.000 PRICELINE GRP INC SR NT CONV 741503AS5 0.350% 06/15/2020 DD 06/04/13 KR3F30060002: LOOMIS	118.0625 118.0625	40,747.58 40,747.58	47,225.00 47,225.00	0.00	6,477.42 6,477.42
175,000.000 RYLAND GROUP 783764AQ6 1.625% 05/15/2018 DD 05/16/12 KR3F30060002: LOOMIS	139.0000 139.0000	222,354.73 222,354.73	243,250.00 243,250.00	0.01	20,895.27 20,895.27
205,000.000 STANDARD PACIFIC CORP 85375CBC4 1.250% 08/01/2032 DD 08/06/12 KR3F30060002: LOOMIS	125.6875 125.6875	217,103.65 217,103.65	257,659.38 257,659.38	0.01	40,555.73 40,555.73



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
320,000.000 TRINITY INDUSTRIES INC 896522AF6 3.875% 06/01/2036 DD 06/07/06 KR3F30060002: LOOMIS	186.1875 186.1875	306,043.69 306,043.69	595,800.00 595,800.00	0.01	289,756.31 289,756.31
105,000.000 UNITED STATES STEEL CORP 912909AH1 2.750% 04/01/2019 DD 03/26/13 KR3F30060002: LOOMIS	124.1875 124.1875	110,804.05 110,804.05	130,396.88 130,396.88	0.00	19,592.83 19,592.83
2,675.000 UNITED TECHNOLOGIES CORP 913017117 PFD 7.500% KR3F30020002: MANULIFE ASSET MGMT	65.1900 65.1900	153,984.91 153,984.91	174,383.25 174,383.25	0.00	20,398.34 20,398.34
75,000.000 WELLPOINT INC 94973VBG1 2.750% 10/15/2042 DD 10/09/12 KR3F30020002: MANULIFE ASSET MGMT	153.1875 153.1875	107,108.63 107,108.63	114,890.63 114,890.63	0.00	7,782.00 7,782.00
3,747.000 WEYERHAEUSER CO 962166872 PFD 6.375% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	56.9375 56.9375	196,095.82 196,095.82	213,344.81 213,344.81	0.01	17,248.99 17,248.99
2,393.000 WEYERHAEUSER CO 962166872 PFD 6.375% CUMULATIVE KR3F30060002: LOOMIS	56.9375 56.9375	121,113.90 121,113.90	136,251.44 136,251.44	0.00	15,137.54 15,137.54
80,000.000 XILINX INC 983919AF8 2.625% 06/15/2017 DD 06/09/10 KR3F30060002: LOOMIS	165.6875 165.6875	113,656.65 113,656.65	132,550.00 132,550.00	0.00	18,893.35 18,893.35
3,618.000 ARCELORMITTAL L0302D178 PFD 6.000% CUMULATIVE KR3F30060002: LOOMIS	22.4900 22.4900	89,115.49 89,115.49	81,368.82 81,368.82	0.00	-7,746.67 -7,746.67
TOTAL U.S. DOLLAR CONVERTIBLE SECURITIES		5,024,120.49	6,301,096.72		1,276,976.23
		5,024,120.49	6,301,096.72	0.15	1,276,976.23
TOTAL ASSETS CONVERTIBLE SECURITIES		5,095,902.16	6,314,018.94	0.15	1,218,116.78

EQUITY
AUSTRALIAN DOLLAR



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,588.000 RAMSAY HEALTH CARE LTD AUD0.10 AA6041997 KR3F20010002: PYRAMIS NONUS GROWTH	45.5000 42.9452	329,682.37 307,548.33	390,754.00 368,813.16	0.01	61,071.63 61,264.83
12,886.000 AUSTRALIA & NEW ZEALAND BANK AA6065582 GROUP NPV KR3F20020002: BOSTON CO NON-US VAL	33.3400 31.4680	262,984.25 276,833.70	429,619.24 405,496.12	0.01	166,634.99 128,662.42
23,680.000 AMCOR LIMITED NPV AA6066606 KR3F20010002: PYRAMIS NONUS GROWTH	10.4300 9.8444	256,053.19 233,746.00	246,982.40 233,114.34	0.01	-9,070.79 -631.66
181,200.000 AMCOR LIMITED NPV AA6066606 KR3F20080002: LAZARD ASSET MGMT	10.4300 9.8444	1,891,829.98 1,781,630.88	1,889,916.00 1,783,797.22	0.04	-1,913.98 2,166.34
19,744.000 WESTPAC BANKING CORP NPV AA6076142 KR3F20010002: PYRAMIS NONUS GROWTH	33.8800 31.9776	552,046.42 555,881.92	668,926.72 631,366.48	0.02	116,880.30 75,484.56
147,800.000 FORTESCUE METALS G NPV AA6086257 KR3F20070002: LSV ASSET MGMT	4.3500 4.1057	659,438.32 621,026.04	642,930.00 606,829.48	0.01	-16,508.32 -14,196.56
162,000.000 PRIMARY HEALTH CARE NPV AA6117763 KR3F20070002: LSV ASSET MGMT	4.5400 4.2851	735,730.29 692,874.00	735,480.00 694,182.80	0.02	-250.29 1,308.80
10,287.000 BHP BILLITON LIMITED AA6144692 KR3F20010002: PYRAMIS NONUS GROWTH	35.9000 33.8842	269,640.69 237,520.36	369,303.30 348,566.92	0.01	99,662.61 111,046.56
61,700.000 CALTEX AUSTRALIA ORD\$1 AA6161506 KR3F20080002: LAZARD ASSET MGMT	21.5700 20.3588	1,337,017.87 1,259,136.58	1,330,869.00 1,256,140.71	0.03	-6,148.87 -2,995.87
4,038.000 CSL ORD NPV AA6185497 KR3F20010002: PYRAMIS NONUS GROWTH	66.5500 62.8132	230,408.57 221,324.20	268,728.90 253,639.77	0.01	38,320.33 32,315.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,306.000 CSL ORD NPV AA6185497 KR3F20060002: FRANKIN TEMPLETON	66.5500 62.8132	1,291,098.36 1,215,891.88	1,284,814.30 1,212,671.98	0.03	-6,284.06 -3,219.90
21,215.000 CSL ORD NPV AA6185497 KR3F20050002: AMERICAN CENTURY	66.5500 62.8132	1,418,763.68 1,336,120.70	1,411,858.25 1,332,582.41	0.03	-6,905.43 -3,538.29
2,471.000 REA GROUP LTD AA6198573 KR3F20010002: PYRAMIS NONUS GROWTH	42.7100 40.3118	111,097.71 102,468.56	105,536.41 99,610.54	0.00	-5,561.30 -2,858.02
38,720.000 TRANSURBAN GROUP NPV AA6200882 KR3F20010002: PYRAMIS NONUS GROWTH	7.4350 7.0175	246,898.24 244,391.35	287,883.20 271,718.56	0.01	40,984.96 27,327.21
22,142.000 COCHLEAR LTD COM AA6211798 KR3F20060002: FRANKIN TEMPLETON	61.7000 58.2355	1,380,198.39 1,299,801.83	1,366,161.40 1,289,451.44	0.03	-14,036.99 -10,350.39
10,487.000 COMMONWEALTH BANK OF AUSTRALIA AA6215039 ORD NPV KR3F20010002: PYRAMIS NONUS GROWTH	80.8800 76.3386	588,408.35 555,371.77	848,188.56 800,562.77	0.02	259,780.21 245,191.00
2,193.000 RIO TINTO LIMITED NPV AA6220104 KR3F20010002: PYRAMIS NONUS GROWTH	59.3100 55.9797	140,298.54 140,292.00	130,066.83 122,763.58	0.00	-10,231.71 -17,528.42
19,420.000 APA GROUP NPV AA6247305 KR3F20010002: PYRAMIS NONUS GROWTH	6.8900 6.5031	126,871.67 117,250.77	133,803.80 126,290.72	0.00	6,932.13 9,039.95
158,400.000 INSURANCE AUSTRALIA GROUP PLC AA6271024 KR3F20080002: LAZARD ASSET MGMT	5.8400 5.5121	935,985.47 881,464.32	925,056.00 873,114.11	0.02	-10,929.47 -8,350.21
69,900.000 ANSELL LTD NPV AA6286618 KR3F20080002: LAZARD ASSET MGMT	19.8300 18.7165	1,393,309.07 1,312,148.82	1,386,117.00 1,308,286.53	0.03	-7,192.07 -3,862.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,195.000 LEND LEASE GROUP NPV AA6512005 KR3F20010002: PYRAMIS NONUS GROWTH	13.1100 12.3739	161,392.06 149,047.30	212,316.45 200,394.88	0.00	50,924.39 51,347.58
94,078.000 WORLEYPARSONS LTD NPV AA6562471 KR3F20060002: FRANKIN TEMPLETON	17.4100 16.4324	1,609,500.50 1,515,747.10	1,637,897.98 1,545,930.01	0.04	28,397.48 30,182.91
12,576.000 SUNCORP GROUP LIMITED AA6585084 KR3F20010002: PYRAMIS NONUS GROWTH	13.5400 12.7797	137,871.24 140,798.67	170,279.04 160,717.87	0.00	32,407.80 19,919.20
14,471.000 NATL AUSTRALIA BK NPV AA6624602 KR3F20010002: PYRAMIS NONUS GROWTH	32.7800 30.9394	439,978.26 424,472.02	474,359.38 447,724.10	0.01	34,381.12 23,252.08
57,813.000 QBE INS GROUP A\$1 AA6715749 KR3F20020002: BOSTON CO NON-US VAL	10.8700 10.2597	816,982.38 779,553.96	628,427.31 593,141.12	0.01	-188,555.07 -186,412.84
6,812.000 WESFARMERS ORD NPV AA6948837 KR3F20010002: PYRAMIS NONUS GROWTH	41.8400 39.4907	237,990.37 222,622.74	285,014.08 269,010.54	0.01	47,023.71 46,387.80
7,190.000 WOODSIDE PETROLEUM NPV AA6979725 KR3F20010002: PYRAMIS NONUS GROWTH	41.0700 38.7639	295,666.56 276,127.47	295,293.30 278,712.58	0.01	-373.26 2,585.11
10,671.000 WOOLWORTHS LIMITED ORD A\$0.25 AA6981234 KR3F20010002: PYRAMIS NONUS GROWTH	35.2200 33.2424	395,132.04 364,686.22	375,832.62 354,729.62	0.01	-19,299.42 -9,956.60
104,613.000 METCASH LIMITED NPV AAB0744W6 KR3F20020002: BOSTON CO NON-US VAL	2.6400 2.4918	357,054.43 328,293.84	276,178.32 260,670.91	0.01	-80,876.11 -67,622.93
6,526.000 SEEK LIMITED NPV AAB0767Y4 KR3F20010002: PYRAMIS NONUS GROWTH	15.8500 14.9600	91,556.53 84,619.55	103,437.10 97,629.11	0.00	11,880.57 13,009.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,894.000 BRAMBLES LTD NPV AAB1FJ0C0 KR3F20010002: PYRAMIS NONUS GROWTH	9.1900 8.6740	200,786.25 180,709.99	201,205.86 189,908.15	0.00	419.61 9,198.16
6,402.000 MACQUARIE GROUP LIMITED NPV AAB28YTC2 KR3F20010002: PYRAMIS NONUS GROWTH	59.6300 56.2818	308,114.29 284,721.48	381,751.26 360,315.93	0.01	73,636.97 75,594.45
95,900.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9 KR3F20080002: LAZARD ASSET MGMT	13.8400 13.0629	1,351,591.74 1,272,861.52	1,327,256.00 1,252,730.58	0.03	-24,335.74 -20,130.94
14,547.000 JAMES HARDIE INDUSTRIES PLC AAB60QWJ9 KR3F20010002: PYRAMIS NONUS GROWTH	13.8400 13.0629	206,606.62 193,571.61	201,330.48 190,025.77	0.00	-5,276.14 -3,545.84
31,523.000 SYDNEY AIRPORT AAB70DWB3 KR3F20010002: PYRAMIS NONUS GROWTH	4.2200 3.9830	124,479.31 115,252.81	133,027.06 125,557.59	0.00	8,547.75 10,304.78
TOTAL AUSTRALIAN DOLLAR EQUITY		20,892,464.01 19,725,810.29	21,556,601.55 20,346,198.40	0.49	664,137.54 620,388.11
BRAZIL REAL					
10,600.000 NATURA COSMETICOS COM NPV LBB014K59 KR3F20010002: PYRAMIS NONUS GROWTH	37.5000 17.0137	408,968.55 175,305.91	397,500.00 180,345.72	0.00	-11,468.55 5,039.81
6,400.000 TRACTEBEL ENERGIA COM NPV LBB07C768 KR3F20010002: PYRAMIS NONUS GROWTH	33.1900 15.0583	217,310.25 90,349.47	212,416.00 96,373.12	0.00	-4,894.25 6,023.65
18,900.000 TRANSMISSORA ALIANCA DE LBB1G8KX1 ENERGIA ELETRICA SA KR3F20010002: PYRAMIS NONUS GROWTH	19.8200 8.9923	335,919.93 143,909.77	374,598.00 169,955.08	0.00	38,678.07 26,045.31
65,700.000 CIA SANEAMENTO BASICO DE SAO P LBB1YCHL2 COM NPV KR3F20070002: LSV ASSET MGMT	23.6600 10.7345	1,554,949.94 708,131.22	1,554,462.00 705,259.29	0.02	-487.94 -2,871.93

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65,300.000 BM&F BOVESPA SA BOLSA DE LBB2RHNV8 COM NPV KR3F20020002: BOSTON CO NON-US VAL	11.6300 5.2765	690,121.39 301,428.96	759,439.00 344,557.42	0.01	69,317.61 43,128.46
145,200.000 MAGAZINE LUIZA SA LBB4975P9 KR3F20070002: LSV ASSET MGMT	9.1500 4.1514	1,313,959.93 598,383.28	1,328,580.00 602,776.64	0.01	14,620.07 4,393.36
28,600.000 FLEURY SA LBB4X4D21 KR3F20010002: PYRAMIS NONUS GROWTH	16.8500 7.6448	524,363.99 232,853.50	481,910.00 218,642.53	0.01	-42,453.99 -14,210.97
12,300.000 TELEFONICA BRASIL SA LBB6XFBX5 COM NPV KR3F20010002: PYRAMIS NONUS GROWTH	39.4900 17.9166	517,443.78 233,473.60	485,727.00 220,374.30	0.01	-31,716.78 -13,099.30
19,700.000 GRUPO BTG PACTUAL-UNIT LBB7MBV79 KR3F20020002: BOSTON CO NON-US VAL	34.5200 15.6617	538,991.66 236,401.94	680,044.00 308,535.91	0.01	141,052.34 72,133.97
TOTAL BRAZIL REAL EQUITY		6,102,029.42 2,720,237.65	6,274,676.00 2,846,820.01	0.07	172,646.58 126,582.36
CANADIAN DOLLAR					
7,600.000 ALIMENTATION COUCHE-TARD INC NC2011640 KR3F20010002: PYRAMIS NONUS GROWTH	29.2300 27.4421	86,392.35 86,569.01	222,148.00 208,560.30	0.01	135,755.65 121,991.29
30,630.000 RONA INC NC2037280 KR3F20020002: BOSTON CO NON-US VAL	11.4800 10.7778	365,203.98 350,994.74	351,632.40 330,124.77	0.01	-13,571.58 -20,869.97
7,783.000 BANK OF MONTREAL NC2076007 KR3F20020002: BOSTON CO NON-US VAL	78.5800 73.7736	568,879.21 511,396.70	611,588.14 574,180.29	0.01	42,708.93 62,783.59
15,414.000 BANK OF NOVA SCOTIA NC2076288 KR3F20060002: FRANKIN TEMPLETON	71.1400 66.7887	1,097,271.63 1,027,504.10	1,096,551.96 1,029,481.26	0.03	-719.67 1,977.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,460.000 BANK OF NOVA SCOTIA NC2076288 KR3F20020002: BOSTON CO NON-US VAL	71.1400 66.7887	287,484.57 261,566.62	317,284.40 297,877.67	0.01	29,799.83 36,311.05
8,900.000 BROOKFIELD ASSET MGMT INC NC2092590 LTD VTG CL A KR3F20010002: PYRAMIS NONUS GROWTH	47.0100 44.1346	390,030.81 353,780.63	418,389.00 392,798.20	0.01	28,358.19 39,017.57
1,500.000 SYLOGIST LTD NC2155355 KR3F20010002: PYRAMIS NONUS GROWTH	9.1900 8.6279	13,383.00 11,957.11	13,785.00 12,941.84	0.00	402.00 984.73
3,000.000 CGI GROUP INC NC2159746 CL A SUB-VTG KR3F20010002: PYRAMIS NONUS GROWTH	37.8200 35.5067	92,165.05 89,617.94	113,460.00 106,520.21	0.00	21,294.95 16,902.27
400.000 CCL INDUSTRIES INC NC2159795 CL B KR3F20010002: PYRAMIS NONUS GROWTH	102.7500 96.4653	39,226.58 35,514.65	41,100.00 38,586.11	0.00	1,873.42 3,071.46
22,000.000 ROGERS COMMUNICATIONS INC NC2169059 CL B KR3F20070002: LSV ASSET MGMT	42.9400 40.3136	939,708.16 879,958.95	944,680.00 886,898.56	0.02	4,971.84 6,939.61
10,100.000 CANADIAN IMPERIAL BK OF COMM NC2170529 KR3F20070002: LSV ASSET MGMT	97.1000 91.1609	967,203.17 905,705.75	980,710.00 920,724.78	0.02	13,506.83 15,019.03
3,270.000 AGRIMUM INC NC2213535 KR3F20020002: BOSTON CO NON-US VAL	97.7500 91.7711	315,286.75 295,516.10	319,642.50 300,091.54	0.01	4,355.75 4,575.44
1,300.000 COMPUTER MODELLING GROUP LTD NC2223351 KR3F20010002: PYRAMIS NONUS GROWTH	29.6200 27.8083	25,691.79 25,922.05	38,506.00 36,150.78	0.00	12,814.21 10,228.73
4,400.000 GILDAN ACTIVEWEAR INC NC2254646 KR3F20010002: PYRAMIS NONUS GROWTH	62.8700 59.0246	115,187.69 111,618.20	276,628.00 259,708.02	0.01	161,440.31 148,089.82

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4,000.000 TELUS CORP NC2381092 KR3F20010002: PYRAMIS NONUS GROWTH	39.7700 37.3375	151,449.71 135,760.62	159,080.00 149,349.86	0.00	7,630.29 13,589.24
21,200.000 HOME CAPITAL GROUP INC NC2434180 KR3F20080002: LAZARD ASSET MGMT	47.8300 44.9045	1,011,175.87 946,882.55	1,013,996.00 951,974.84	0.02	2,820.13 5,092.29
800.000 INTERTAPE POLYMER GROUP INC NC2459906 KR3F20010002: PYRAMIS NONUS GROWTH	11.8400 11.1158	11,482.18 10,987.28	9,472.00 8,892.64	0.00	-2,010.18 -2,094.64
23,440.000 MANULIFE FINANCIAL CORP NC2492519 KR3F20020002: BOSTON CO NON-US VAL	21.2100 19.9127	419,718.41 398,251.41	497,162.40 466,753.42	0.01	77,443.99 68,502.01
2,400.000 MAGNA INTL INC NC2554474 KR3F20010002: PYRAMIS NONUS GROWTH	114.8600 107.8346	163,476.68 161,339.48	275,664.00 258,802.99	0.01	112,187.32 97,463.51
3,500.000 PASON SYSTEMS INC NC2569563 KR3F20010002: PYRAMIS NONUS GROWTH	30.0000 28.1650	64,618.85 64,293.88	105,000.00 98,577.67	0.00	40,381.15 34,283.79
14,300.000 METRO INC NC2583952 CL A SUB-VTG KR3F20070002: LSV ASSET MGMT	65.9700 61.9349	930,181.70 871,038.21	943,371.00 885,669.62	0.02	13,189.30 14,631.41
8,728.000 HUSKY ENERGY INC NC2623832 KR3F20020002: BOSTON CO NON-US VAL	34.4600 32.3523	233,978.19 227,176.28	300,766.88 282,370.45	0.01	66,788.69 55,194.17
2,300.000 ONEX CORP NC2659513 SUB-VTG KR3F20010002: PYRAMIS NONUS GROWTH	66.0200 61.9819	95,190.33 94,358.45	151,846.00 142,558.33	0.00	56,655.67 48,199.88
5,900.000 POTASH CORP OF SASKATCHEWAN NC2696986 KR3F20010002: PYRAMIS NONUS GROWTH	40.5800 38.0979	243,518.56 226,213.50	239,422.00 224,777.73	0.01	-4,096.56 -1,435.77

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10,100.000 ROYAL BANK OF CANADA NC2754389 KR3F20010002: PYRAMIS NONUS GROWTH	76.2800 71.6143	550,102.61 542,991.67	770,428.00 723,304.70	0.02	220,325.39 180,313.03
2,400.000 CANADIAN PACIFIC RAILWAY LTD NC2793114 KR3F20010002: PYRAMIS NONUS GROWTH	193.3100 181.4862	366,763.08 350,378.28	463,944.00 435,566.82	0.01	97,180.92 85,188.54
11,079.000 ENCANA CORPORATION NC2793197 KR3F20020002: BOSTON CO NON-US VAL	25.2800 23.7337	307,825.11 295,273.72	280,077.12 262,946.18	0.01	-27,747.99 -32,327.54
35,400.000 SHAW COMMUNICATIONS INC NC2801834 CL B CONV KR3F20070002: LSV ASSET MGMT	27.3600 25.6865	929,612.64 870,505.33	968,544.00 909,302.92	0.02	38,931.36 38,797.59
900.000 STELLA-JONES INC NC2809779 KR3F20010002: PYRAMIS NONUS GROWTH	29.3000 27.5079	25,779.33 23,352.24	26,370.00 24,757.08	0.00	590.67 1,404.84
1,600.000 STANTEC INC NC2854239 KR3F20010002: PYRAMIS NONUS GROWTH	66.0800 62.0382	84,163.99 81,625.30	105,728.00 99,261.14	0.00	21,564.01 17,635.84
13,800.000 LUNDIN MINING CORP NC2866852 KR3F20010002: PYRAMIS NONUS GROWTH	5.8700 5.5110	77,883.03 70,988.78	81,006.00 76,051.26	0.00	3,122.97 5,062.48
13,700.000 TORONTO DOMINION BANK NC2897220 NEW KR3F20010002: PYRAMIS NONUS GROWTH	54.9300 51.5702	534,075.97 520,949.02	752,541.00 706,511.76	0.02	218,465.03 185,562.74
600.000 WINPAK LTD NC2972858 KR3F20010002: PYRAMIS NONUS GROWTH	25.4000 23.8464	15,838.95 14,242.80	15,240.00 14,307.84	0.00	-598.95 65.04
3,300.000 SECURE ENERGY SERVICES INC NC9244194 144A KR3F20010002: PYRAMIS NONUS GROWTH	23.4500 22.0157	21,945.00 23,064.79	77,385.00 72,651.74	0.00	55,440.00 49,586.95



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1,100.000 INTACT FINANCIAL CORP NCB04YJV1 KR3F20010002: PYRAMIS NONUS GROWTH	73.5800 69.0795	76,954.79 70,176.18	80,938.00 75,987.42	0.00	3,983.21 5,811.24
800.000 CONSTELLATION SOFTWARE INC NCB15C4L4 KR3F20010002: PYRAMIS NONUS GROWTH	271.9600 255.3255	93,070.98 94,151.09	217,568.00 204,260.43	0.00	124,497.02 110,109.34
21,500.000 DHX MEDIA LTD NCB15CKN2 KR3F20010002: PYRAMIS NONUS GROWTH	6.7100 6.2996	105,700.62 99,708.07	144,265.00 135,441.02	0.00	38,564.38 35,732.95
58,600.000 AIR CANADA NCB1HLVY3 CL B VTG KR3F20070002: LSV ASSET MGMT	9.5300 8.9471	548,963.68 514,059.07	558,458.00 524,299.86	0.01	9,494.32 10,240.79
3,500.000 DETOUR GOLD CORP NCB1PMQ69 KR3F20010002: PYRAMIS NONUS GROWTH	14.6000 13.7070	47,074.22 43,173.39	51,100.00 47,974.46	0.00	4,025.78 4,801.07
4,100.000 FRANCO-NEVADA CORP NCB29NF32 KR3F20010002: PYRAMIS NONUS GROWTH	61.2500 57.5036	216,685.51 195,857.86	251,125.00 235,764.92	0.01	34,439.49 39,907.06
4,500.000 CI FINANCIAL INC NCB3KT0S5 KR3F20010002: PYRAMIS NONUS GROWTH	35.0500 32.9062	142,642.86 134,344.09	157,725.00 148,077.74	0.00	15,082.14 13,733.65
1,000.000 BADGER DAYLIGHTING LTD NCB3M4R75 KR3F20010002: PYRAMIS NONUS GROWTH	35.1500 33.0000	23,565.93 22,650.66	35,150.00 33,000.05	0.00	11,584.07 10,349.39
20,400.000 SUNCOR ENERGY INC NCB3NB1P6 NEW KR3F20070002: LSV ASSET MGMT	45.5000 42.7170	922,598.63 863,937.29	928,200.00 871,426.56	0.02	5,601.37 7,489.27
3,600.000 TOURMALINE OIL CORP NCB3QJ0H5 KR3F20010002: PYRAMIS NONUS GROWTH	56.2600 52.8189	128,032.86 124,528.86	202,536.00 190,147.87	0.00	74,503.14 65,619.01

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3,100.000 KEYERA CORP NCB3SGMV4 KR3F20010002: PYRAMIS NONUS GROWTH	78.6100 73.8018	147,837.24 148,054.14	243,691.00 228,785.62	0.01	95,853.76 80,731.48
2,000.000 VALEANT PHARMACEUTICALS INTL NCB3XSX40 KR3F20010002: PYRAMIS NONUS GROWTH	134.9400 126.6864	109,287.24 106,967.04	269,880.00 253,372.76	0.01	160,592.76 146,405.72
13,900.000 WHITECAP RESOURCES INC NCB418WK2 KR3F20010002: PYRAMIS NONUS GROWTH	16.4700 15.4626	191,193.08 177,477.60	228,933.00 214,930.29	0.01	37,739.92 37,452.69
3,700.000 MULLEN GROUP LTD NCB4MMW10 KR3F20010002: PYRAMIS NONUS GROWTH	30.7200 28.8410	97,321.64 93,765.53	113,664.00 106,711.73	0.00	16,342.36 12,946.20
3,300.000 PEMBINA PIPELINE CORP NCB4PT2P2 KR3F20010002: PYRAMIS NONUS GROWTH	45.9100 43.1019	132,528.98 119,930.14	151,503.00 142,236.30	0.00	18,974.02 22,306.16
16,104.000 DOLLARAMA INC NCB4TP9G9 KR3F20060002: FRANKIN TEMPLETON	87.8500 82.4766	1,407,349.54 1,317,866.41	1,414,736.40 1,328,203.92	0.03	7,386.86 10,337.51
10,200.000 SECURE ENERGY SERVICES INC NCB55SGV5 KR3F20010002: PYRAMIS NONUS GROWTH	23.4500 22.0157	93,377.30 92,727.19	239,190.00 224,559.92	0.01	145,812.70 131,832.73
1,900.000 TAHOE RESOURCES INC NCB5B9KV5 KR3F20010002: PYRAMIS NONUS GROWTH	27.9400 26.2310	51,034.40 46,921.33	53,086.00 49,838.99	0.00	2,051.60 2,917.66
2,200.000 CANADIAN ENERGY SERVICES & TECH NCB5KW4L4 KR3F20010002: PYRAMIS NONUS GROWTH	33.4200 31.3759	53,339.43 49,555.55	73,524.00 69,026.90	0.00	20,184.57 19,471.35
2,600.000 AUTOCANADA INC NCB5TZQH3 KR3F20010002: PYRAMIS NONUS GROWTH	79.0300 74.1961	147,093.69 137,274.29	205,478.00 192,909.92	0.00	58,384.31 55,635.63



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800.000 VERMILION ENERGY INC NCB607XS2 KR3F20010002: PYRAMIS NONUS GROWTH	74.2500 69.7085	97,276.78 95,078.05	133,650.00 125,475.29	0.00	36,373.22 30,397.24
200.000 NEW LOOK EYEWEAR INC NEW NCB61KN61 KR3F20010002: PYRAMIS NONUS GROWTH	20.7000 19.4339	3,576.95 3,239.39	4,140.00 3,886.78	0.00	563.05 647.39
17,500.000 RAGING RIVER EXPLORATION INC NCB7N9Y50 KR3F20010002: PYRAMIS NONUS GROWTH	10.8500 10.1864	78,588.05 75,976.64	189,875.00 178,261.28	0.00	111,286.95 102,284.64
1,700.000 BRP INC NCB9B3FG9 SUB VTG KR3F20010002: PYRAMIS NONUS GROWTH	26.3000 24.6914	40,673.04 39,290.93	44,710.00 41,975.31	0.00	4,036.96 2,684.38
6,600.000 KELT EXPLORATION LTD NCB9KF5Q1 KR3F20010002: PYRAMIS NONUS GROWTH	15.2300 14.2985	51,632.57 50,043.95	100,518.00 94,369.81	0.00	48,885.43 44,325.86
800.000 SHAWCOR LTD NCB9M2YJ2 NEW KR3F20010002: PYRAMIS NONUS GROWTH	59.3400 55.7105	32,149.76 29,090.23	47,472.00 44,568.37	0.00	15,322.24 15,478.14
3,600.000 CARDINAL ENERGY LTD NCBH8B735 KR3F20010002: PYRAMIS NONUS GROWTH	18.0000 16.8990	39,874.22 37,579.16	64,800.00 60,836.50	0.00	24,925.78 23,257.34
5,200.000 KNIGHT THERAPEUTICS INC NCBK6WN77 KR3F20010002: PYRAMIS NONUS GROWTH	5.4000 5.0697	33,130.94 30,069.42	28,080.00 26,362.48	0.00	-5,050.94 -3,706.94
18,000.000 SPARTAN ENERGY CORP NCBK74G76 KR3F20010002: PYRAMIS NONUS GROWTH	4.0400 3.7929	65,028.97 59,494.26	72,720.00 68,272.07	0.00	7,691.03 8,777.81
7,200.000 PRAIRIESKY ROYALTY LTD NCBN320L4 KR3F20010002: PYRAMIS NONUS GROWTH	38.8000 36.4268	258,682.64 238,218.60	279,360.00 262,272.92	0.01	20,677.36 24,054.32

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CANADIAN DOLLAR EQUITY		16,978,161.47	19,569,224.20		2,591,062.73
		15,988,502.55	18,372,270.81	0.45	2,383,768.26
CHILEAN PESO					
314,364.000 AGUAS ANDINAS S A COM NPV LC2311232 SER'A' KR3F20010002: PYRAMIS NONUS GROWTH	348.7900 0.6300	109,578,936.30 196,872.31	109,647,019.56 198,036.77	0.00	68,083.26 1,164.46
107,066.000 QUINENCO SA COM NPV LC2712868 KR3F20010002: PYRAMIS NONUS GROWTH	1,145.0000 2.0680	136,980,890.72 269,396.00	122,590,570.00 221,414.51	0.01	-14,390,320.72 -47,981.49
41,560,200.000 CORPBANCA COM NPV LC2773316 KR3F20070002: LSV ASSET MGMT	6.8300 0.0123	284,706,351.24 517,549.17	283,856,166.00 512,681.14	0.01	-850,185.24 -4,868.03
TOTAL CHILEAN PESO EQUITY		531,266,178.26	516,093,755.56	0.02	-15,172,422.70
		983,817.48	932,132.42		-51,685.06
DANISH KRONE					
3,080.000 CARLSBERG A/S SD4169217 KR3F20020002: BOSTON CO NON-US VAL	586.5000 107.7095	1,711,096.95 300,042.98	1,806,420.00 331,745.39	0.01	95,323.05 31,702.41
4,100.000 CARLSBERG A/S SD4169217 KR3F20010002: PYRAMIS NONUS GROWTH	586.5000 107.7095	2,382,029.78 430,670.99	2,404,650.00 441,609.12	0.01	22,620.22 10,938.13
14,600.000 GN STORE NORD DKK4 SD4501096 KR3F20010002: PYRAMIS NONUS GROWTH	156.0000 28.6491	1,795,899.64 321,553.11	2,277,600.00 418,276.65	0.01	481,700.36 96,723.54
54,916.000 GN STORE NORD DKK4 SD4501096 KR3F20050002: AMERICAN CENTURY	156.0000 28.6491	8,425,003.32 1,541,375.31	8,566,896.00 1,573,293.18	0.04	141,892.68 31,917.87
46,214.000 GN STORE NORD DKK4 SD4501096 KR3F20060002: FRANKIN TEMPLETON	156.0000 28.6491	7,089,975.66 1,297,128.68	7,209,384.00 1,323,988.84	0.03	119,408.34 26,860.16



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,007.000 DANSKE BANK AS DKK10 SD4588820 KR3F20010002: PYRAMIS NONUS GROWTH	153.9000 28.2634	2,076,269.86 385,348.03	2,155,677.30 395,885.79	0.01	79,407.44 10,537.76
42,769.000 DSV DKK1 (POST SUBDIVISION) SDB1WT5G0 KR3F20060002: FRANKIN TEMPLETON	177.5000 32.5975	7,447,679.79 1,362,571.54	7,591,497.50 1,394,163.21	0.03	143,817.71 31,591.67
20,735.000 PANDORA A/S SDB44XTX3 KR3F20050002: AMERICAN CENTURY	417.5000 76.6730	8,510,434.35 1,557,005.13	8,656,862.50 1,589,815.35	0.04	146,428.15 32,810.22
21,759.000 NOVO NORDISK A/S-B SDBHC8X98 KR3F20050002: AMERICAN CENTURY	250.6000 46.0222	5,425,630.97 992,632.68	5,452,805.40 1,001,396.72	0.02	27,174.43 8,764.04
7,230.000 NOVO NORDISK A/S-B SDBHC8X98 KR3F20010002: PYRAMIS NONUS GROWTH	250.6000 46.0222	1,078,237.14 194,364.43	1,811,838.00 332,740.40	0.01	733,600.86 138,375.97
TOTAL DANISH KRONE EQUITY		45,942,257.46 8,382,692.88	47,933,630.70 8,802,914.65	0.21	1,991,373.24 420,221.77
EURO CURRENCY UNIT					
400.000 PFF BANCORP INC 69331W104 KR3F10020002: NTGI STRUCTURED	0.0015 0.0015	2.60 2.60	0.60 0.60	0.00	-2.00 -2.00
15,300.000 VOESTALPINE AG EA4943406 KR3F20070002: LSV ASSET MGMT	34.7550 47.5848	531,363.84 724,806.85	531,751.50 728,047.57	0.02	387.66 3,240.72
8,610.000 ERSTE GROUP BANK AG EA5289833 KR3F20020002: BOSTON CO NON-US VAL	23.6200 32.3393	217,282.39 293,764.43	203,368.20 278,441.57	0.01	-13,914.19 -15,322.86
14,652.000 ERSTE GROUP BANK AG EA5289833 KR3F20010002: PYRAMIS NONUS GROWTH	23.6200 32.3393	301,552.77 395,580.56	346,080.24 473,835.76	0.01	44,527.47 78,255.20



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,300.000 ERSTE GROUP BANK AG EA5289833 KR3F20080002: LAZARD ASSET MGMT	23.6200 32.3393	667,779.40 910,884.49	668,446.00 915,202.84	0.02	666.60 4,318.35
33,000.000 UMICORE NPV EB4005006 KR3F20060002: FRANKIN TEMPLETON	33.9300 46.4553	1,124,776.32 1,534,723.87	1,119,690.00 1,533,023.56	0.04	-5,086.32 -1,700.31
11,380.000 KBC GROUPE NPV EB4497740 KR3F20010002: PYRAMIS NONUS GROWTH	39.7500 54.4237	272,867.98 362,230.85	452,355.00 619,341.85	0.02	179,487.02 257,111.00
10,400.000 ANHEUSER-BUSCH INBEV NV EB4755311 KR3F20010002: PYRAMIS NONUS GROWTH	83.9000 114.8717	397,383.12 537,803.70	872,560.00 1,194,665.52	0.03	475,176.88 656,861.82
14,300.000 ANHEUSER-BUSCH INBEV NV EB4755311 KR3F20080002: LAZARD ASSET MGMT	83.9000 114.8717	1,192,577.38 1,626,735.18	1,199,770.00 1,642,665.10	0.04	7,192.62 15,929.92
3,600.000 UCB S A NPV EB5596995 KR3F20010002: PYRAMIS NONUS GROWTH	61.8300 84.6545	171,899.09 226,375.22	222,588.00 304,756.36	0.01	50,688.91 78,381.14
12,310.000 BPOST SA EBBBH7K67 KR3F20020002: BOSTON CO NON-US VAL	18.4500 25.2608	178,908.30 245,282.95	227,119.50 310,960.66	0.01	48,211.20 65,677.71
6,200.000 FRESENIUS SE & CO KGAA ED4352099 KR3F20080002: LAZARD ASSET MGMT	108.9000 149.1004	669,258.34 912,901.84	675,180.00 924,422.70	0.02	5,921.66 11,520.86
2,970.000 FRESENIUS SE & CO KGAA ED4352099 KR3F20010002: PYRAMIS NONUS GROWTH	108.9000 149.1004	267,650.82 358,535.25	323,433.00 442,828.29	0.01	55,782.18 84,293.04
13,700.000 GEA GROUP AG NPV ED4557101 KR3F20060002: FRANKIN TEMPLETON	34.5800 47.3452	472,793.65 644,914.18	473,746.00 648,629.34	0.02	952.35 3,715.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,540.000 CONTINENTAL AG NPV ED4598584 KR3F20010002: PYRAMIS NONUS GROWTH	169.1500 231.5917	328,868.82 446,352.20	429,641.00 588,242.98	0.01	100,772.18 141,890.78
8,600.000 MERCK KGAA NPV ED4741846 KR3F20070002: LSV ASSET MGMT	63.3900 86.7904	545,557.58 744,167.82	545,154.00 746,397.60	0.02	-403.58 2,229.78
13,650.000 E.ON SE NPV ED4942907 KR3F20020002: BOSTON CO NON-US VAL	15.0800 20.6468	243,708.63 329,211.15	205,842.00 281,828.57	0.01	-37,866.63 -47,382.58
8,449.000 BAYER AG ORD NPV ED5069213 KR3F20010002: PYRAMIS NONUS GROWTH	103.1500 141.2278	545,130.69 739,489.52	871,514.35 1,193,233.87	0.03	326,383.66 453,744.35
13,000.000 BAYER AG ORD NPV ED5069213 KR3F20080002: LAZARD ASSET MGMT	103.1500 141.2278	1,332,698.52 1,817,867.42	1,340,950.00 1,835,961.69	0.04	8,251.48 18,094.27
6,100.000 HEIDELBERGCEMENT AG ED5120677 KR3F20010002: PYRAMIS NONUS GROWTH	62.3300 85.3391	262,676.60 344,249.54	380,213.00 520,568.63	0.01	117,536.40 176,319.09
4,600.000 ALLIANZ SE (SOCIETAS EUROPEAE) ED5231482 KR3F20070002: LSV ASSET MGMT	121.7000 166.6256	557,039.49 759,829.72	559,820.00 766,477.55	0.02	2,780.51 6,647.83
1,420.000 MUENCHENER RUECKVERSICHERUNGS ED5294126 G NPV REGD KR3F20020002: BOSTON CO NON-US VAL	161.9000 221.6654	170,260.35 234,497.08	229,898.00 314,764.85	0.01	59,637.65 80,267.77
4,100.000 MUENCHENER RUECKVERSICHERUNGS ED5294126 G NPV REGD KR3F20070002: LSV ASSET MGMT	161.9000 221.6654	655,589.64 894,257.05	663,790.00 908,828.08	0.02	8,200.36 14,571.03
12,800.000 STADA ARZNEIMITTEL AG ORD NPV ED5386757 (REGD) (VINKULIERT) KR3F20070002: LSV ASSET MGMT	34.7850 47.6259	439,821.40 599,938.38	445,248.00 609,611.30	0.01	5,426.60 9,672.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,940.000 AIXTRON SE ED5468340 KR3F20020002: BOSTON CO NON-US VAL	10.5700 14.4719	286,632.34 389,078.34	253,045.80 346,457.66	0.01	-33,586.54 -42,620.68
8,800.000 DAIMLER AG ORD NPV ED5529026 (REGD) KR3F20070002: LSV ASSET MGMT	68.4000 93.6499	597,390.06 814,869.91	601,920.00 824,118.77	0.02	4,529.94 9,248.86
3,400.000 SIEMENS AG NPV REGD ED5727976 KR3F20020002: BOSTON CO NON-US VAL	96.4500 132.0545	261,321.21 345,643.80	327,930.00 448,985.36	0.01	66,608.79 103,341.56
21,790.000 DEUTSCHE BANK AG ORD NPV REGD ED5750358 KR3F20020002: BOSTON CO NON-US VAL	25.6950 35.1803	715,584.89 943,744.40	559,894.05 766,578.94	0.02	-155,690.84 -177,165.46
4,336.000 BAYERISCHE MOTOREN WERKE (BMW) ED5756025 AG EUR1 KR3F20010002: PYRAMIS NONUS GROWTH	92.6200 126.8107	266,905.48 360,274.46	401,600.32 549,851.08	0.01	134,694.84 189,576.62
16,531.000 DEUTSCHE BOERSE AG NPV ED7021964 KR3F20060002: FRANKIN TEMPLETON	56.6800 77.6034	904,158.68 1,233,317.65	936,977.08 1,282,862.17	0.03	32,818.40 49,544.52
4,880.000 LANXESS AG NPV EDB05M8B0 KR3F20010002: PYRAMIS NONUS GROWTH	49.2950 67.4922	263,253.60 361,545.17	240,559.60 329,362.18	0.01	-22,694.00 -32,182.99
5,360.000 LANXESS AG NPV EDB05M8B0 KR3F20020002: BOSTON CO NON-US VAL	49.2950 67.4922	287,940.57 394,909.11	264,221.20 361,758.46	0.01	-23,719.37 -33,150.65
42,020.000 SKY DEUTSCHLAND AG EDB0662J3 KR3F20010002: PYRAMIS NONUS GROWTH	6.7280 9.2116	222,380.79 294,989.44	282,710.56 387,073.16	0.01	60,329.77 92,083.72
13,567.000 MTU AERO ENGINES AG EDB09DHL4 (REGD) KR3F20060002: FRANKIN TEMPLETON	67.1900 91.9932	895,858.69 1,221,996.05	911,566.73 1,248,071.59	0.03	15,708.04 26,075.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,184.000 KLOECKNER & CO SE NPV (REGD) EDB170DQ5 KR3F20010002: PYRAMIS NONUS GROWTH	11.0100 15.0743	180,598.09 242,273.14	189,195.84 259,037.48	0.01	8,597.75 16,764.34
16,506.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR3F20060002: FRANKIN TEMPLETON	39.7950 54.4853	639,682.74 872,559.24	656,856.27 899,334.76	0.02	17,173.53 26,775.52
21,200.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR3F20080002: LAZARD ASSET MGMT	39.7950 54.4853	821,596.63 1,120,698.89	843,654.00 1,155,088.87	0.03	22,057.37 34,389.98
21,760.000 SYMRISE AG NPV (BR) EDB1JB4K1 KR3F20050002: AMERICAN CENTURY	39.7950 54.4853	843,299.18 1,150,302.25	865,939.20 1,185,600.66	0.03	22,640.02 35,298.41
20,000.000 TALANX AG EDB8F0TD3 KR3F20070002: LSV ASSET MGMT	25.6000 35.0502	502,812.99 685,862.06	512,000.00 701,004.80	0.02	9,187.01 15,142.74
41,495.000 BANCO BILBAO VIZCAYA EE5501908 ARGENTARIA SA EUR0.49 KR3F20010002: PYRAMIS NONUS GROWTH	9.3090 12.7454	274,888.18 359,456.63	386,276.96 528,871.10	0.01	111,388.78 169,414.47
5,400.000 RED ELECTRICA CORPORATION SA EE5723775 EUR2 KR3F20010002: PYRAMIS NONUS GROWTH	66.8000 91.4592	256,553.11 348,950.34	360,720.00 493,879.79	0.01	104,166.89 144,929.45
14,348.000 TELEFONICA SA EUR1 EE5732529 KR3F20010002: PYRAMIS NONUS GROWTH	12.5200 17.1418	179,765.88 236,442.37	179,636.96 245,949.94	0.01	-128.92 9,507.57
4,521.000 INDUSTRIA DE DISENO TEXTIL SA EE7111318 EUR0.15 KR3F20010002: PYRAMIS NONUS GROWTH	112.4000 153.8925	299,148.55 399,334.06	508,160.40 695,747.81	0.02	209,011.85 296,413.75
82,300.000 MEDIASET ESPANA COMUNICACION EEB01G2K1 SA KR3F20080002: LAZARD ASSET MGMT	8.5180 11.6624	693,244.81 945,620.58	701,031.40 959,817.14	0.02	7,786.59 14,196.56

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,400.000 MAPFRE SA EURO.10 EEB1G40S5 KR3F20070002: LSV ASSET MGMT	2.9110 3.9856	529,291.65 721,980.28	525,144.40 719,001.46	0.02	-4,147.25 -2,978.82
71,397.000 CAIXABANK EEB283W91 KR3F20010002: PYRAMIS NONUS GROWTH	4.5070 6.1708	272,179.49 369,214.99	321,786.28 440,573.69	0.01	49,606.79 71,358.70
15,700.000 AMADEUS IT HLD SA-A SHS0.0100 EEB3MSM24 KR3F20010002: PYRAMIS NONUS GROWTH	30.1200 41.2388	312,040.51 408,368.68	472,884.00 647,449.13	0.02	160,843.49 239,080.45
694,764.000 BANKIA SA EEB9FLK42 KR3F20050002: AMERICAN CENTURY	1.4160 1.9387	981,491.87 1,338,803.98	983,785.82 1,346,950.36	0.03	2,293.95 8,146.38
37,800.000 APPLUS SERVICES SA EEBM677T4 KR3F20080002: LAZARD ASSET MGMT	15.1000 20.6742	582,579.65 794,667.77	570,780.00 781,483.44	0.02	-11,799.65 -13,184.33
9,074.000 BOUYGUES EUR1 EF4002129 KR3F20020002: BOSTON CO NON-US VAL	30.3900 41.6085	286,408.50 397,253.31	275,758.86 377,555.24	0.01	-10,649.64 -19,698.07
24,100.000 AIRBUS GROUP EF4012250 KR3F20080002: LAZARD ASSET MGMT	48.9400 67.0062	1,165,320.17 1,589,554.98	1,179,454.00 1,614,849.44	0.04	14,133.83 25,294.46
8,700.000 AIRBUS GROUP EF4012250 KR3F20010002: PYRAMIS NONUS GROWTH	48.9400 67.0062	368,336.91 481,209.03	425,778.00 582,953.95	0.01	57,441.09 101,744.92
26,570.000 VEOLIA ENVIRONMENT EUR5.0 EF4031870 KR3F20010002: PYRAMIS NONUS GROWTH	13.9150 19.0517	389,318.90 530,411.93	369,721.55 506,204.26	0.01	-19,597.35 -24,207.67
4,060.000 RENAULT REGIE NATIONALE DES EF4712792 USINES EUR3.81 KR3F20010002: PYRAMIS NONUS GROWTH	66.0300 90.4050	269,502.68 366,622.44	268,081.80 367,044.20	0.01	-1,420.88 421.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,842.000 SCHNEIDER ELECTRIC SE EF4834109 KR3F20010002: PYRAMIS NONUS GROWTH	68.7500 94.1291	294,609.79 406,744.17	470,387.50 644,031.05	0.02	175,777.71 237,286.88
9,015.000 VALEO EUR3 EF4937571 KR3F20050002: AMERICAN CENTURY	98.0900 134.2999	888,249.99 1,211,617.40	884,281.35 1,210,713.81	0.03	-3,968.64 -903.59
8,200.000 VALEO EUR3 EF4937571 KR3F20080002: LAZARD ASSET MGMT	98.0900 134.2999	807,947.85 1,102,081.27	804,338.00 1,101,259.37	0.03	-3,609.85 -821.90
8,765.000 DASSAULT SYSTEMES SA EUR1 EF5330040 KR3F20060002: FRANKIN TEMPLETON	93.9600 128.6453	815,066.24 1,111,791.10	823,559.40 1,127,576.35	0.03	8,493.16 15,785.25
2,030.000 KERING EUR4.00 EF5505070 KR3F20010002: PYRAMIS NONUS GROWTH	160.1500 219.2694	242,866.73 331,087.00	325,104.50 445,116.83	0.01	82,237.77 114,029.83
12,800.000 ALTEN NPV EF5608916 KR3F20070002: LSV ASSET MGMT	34.7050 47.5164	442,818.15 604,026.10	444,224.00 608,209.29	0.01	1,405.85 4,183.19
9,123.000 CARREFOUR EUR2.5 EF5641560 KR3F20020002: BOSTON CO NON-US VAL	26.9400 36.8849	192,940.78 263,494.96	245,773.62 336,500.95	0.01	52,832.84 73,005.99
10,949.000 SANOFI EF5671732 KR3F20020002: BOSTON CO NON-US VAL	77.5800 106.2187	677,243.54 958,508.35	849,423.42 1,162,988.08	0.03	172,179.88 204,479.73
7,000.000 SANOFI EF5671732 KR3F20070002: LSV ASSET MGMT	77.5800 106.2187	541,796.69 739,037.78	543,060.00 743,530.60	0.02	1,263.31 4,492.82
33,758.000 SANOFI EF5671732 KR3F29010002: NON-US TRANS ACCT	77.5800 106.2187	2,676,051.81 3,626,451.59	2,618,945.64 3,585,729.42	0.09	-57,106.17 -40,722.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,471.000 SANOFI EF5671732 KR3F20010002: PYRAMIS NONUS GROWTH	77.5800 106.2187	254,661.70 353,965.67	346,860.18 474,903.62	0.01	92,198.48 120,937.95
4,491.000 ACCOR SAR EF5852845 KR3F20010002: PYRAMIS NONUS GROWTH	37.9900 52.0140	136,358.42 181,209.26	170,613.09 233,594.91	0.01	34,254.67 52,385.65
25,314.000 ACCOR SAR EF5852845 KR3F20050002: AMERICAN CENTURY	37.9900 52.0140	960,731.30 1,310,485.53	961,678.86 1,316,682.61	0.03	947.56 6,197.08
10,610.000 SOCIETE GENERALE EUR1.25 EF5966512 KR3F20010002: PYRAMIS NONUS GROWTH	38.2550 52.3768	406,578.52 546,718.56	405,885.55 555,718.20	0.01	-692.97 8,999.64
27,873.000 ZODIAC AEROSPACE NPV EF7294335 KR3F20050002: AMERICAN CENTURY	24.7200 33.8454	685,889.03 935,586.93	689,020.56 943,372.50	0.02	3,131.53 7,785.57
5,000.000 BNP PARIBAS EUR2 EF7309687 KR3F20020002: BOSTON CO NON-US VAL	49.5450 67.8345	225,024.57 296,768.33	247,725.00 339,172.68	0.01	22,700.43 42,404.35
4,615.000 COMPAGNIE DE SAINT-GOBAIN EF7380480 EUR4 KR3F20020002: BOSTON CO NON-US VAL	41.2050 56.4158	134,075.23 171,873.34	190,161.08 260,359.04	0.01	56,085.85 88,485.70
11,230.000 COMPAGNIE DE SAINT-GOBAIN EF7380480 EUR4 KR3F20010002: PYRAMIS NONUS GROWTH	41.2050 56.4158	453,153.85 614,501.12	462,732.15 633,549.72	0.02	9,578.30 19,048.60
1,656.000 ILIAD NPV EF7759436 KR3F20010002: PYRAMIS NONUS GROWTH	220.7500 302.2399	353,276.43 490,594.39	365,562.00 500,509.21	0.01	12,285.57 9,914.82
4,970.000 SAFRAN SA EUR0.20 EFB058TZ0 KR3F20010002: PYRAMIS NONUS GROWTH	47.8150 65.4659	80,533.02 110,930.04	237,640.55 325,365.56	0.01	157,107.53 214,435.52



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,700.000 PLASTIC OMNIUM SA EFB08V9H8 KR3F20080002: LAZARD ASSET MGMT	22.9300 31.3946	410,074.53 559,362.16	405,861.00 555,684.59	0.01	-4,213.53 -3,677.57
20,646.000 GDF SUEZ EUR1 EFB0C2CQ3 KR3F20020002: BOSTON CO NON-US VAL	20.1050 27.5268	373,200.75 509,186.92	415,087.83 568,317.50	0.01	41,887.08 59,130.58
1,580.000 ALSTOM EUR7 (POST EFB0DJ8Q0 CONSOLIDATION KR3F20020002: BOSTON CO NON-US VAL	26.6250 36.4536	52,012.03 69,070.55	42,067.50 57,596.72	0.00	-9,944.53 -11,473.83
9,002.000 EDF EUR0.5 EFB0NJ12 KR3F20020002: BOSTON CO NON-US VAL	23.0000 31.4905	224,567.03 300,548.83	207,046.00 283,477.03	0.01	-17,521.03 -17,071.80
4,320.000 ARKEMA EUR10 EFB0Z5YZ7 KR3F20010002: PYRAMIS NONUS GROWTH	71.0800 97.3192	325,564.00 422,232.41	307,065.60 420,418.87	0.01	-18,498.40 -1,813.54
6,600.000 LEGRAND SA EUR4 EFB11ZRK7 KR3F20010002: PYRAMIS NONUS GROWTH	44.6850 61.1805	179,081.43 221,060.70	294,921.00 403,791.09	0.01	115,839.57 182,730.39
14,790.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR3F20020002: BOSTON CO NON-US VAL	52.7800 72.2637	693,871.68 982,457.31	780,616.20 1,068,780.67	0.03	86,744.52 86,323.36
10,600.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR3F20070002: LSV ASSET MGMT	52.7800 72.2637	558,960.28 762,449.77	559,468.00 765,995.61	0.02	507.72 3,545.84
16,553.000 TOTAL SA EUR2.5 EFB15C551 POST SUBDIVISION KR3F20010002: PYRAMIS NONUS GROWTH	52.7800 72.2637	679,014.90 889,342.55	873,667.34 1,196,181.64	0.03	194,652.44 306,839.09
37,370.000 NATIXIS EUR1.6 EFB1HDJL6 (POST SUBDU) KR3F20010002: PYRAMIS NONUS GROWTH	4.6820 6.4104	194,014.35 266,931.07	174,966.34 239,555.16	0.01	-19,048.01 -27,375.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,211.000 DANONE EFB1Y9TB7 EUR0.25 (POST SUBDIVISION) KR3F20020002: BOSTON CO NON-US VAL	54.2400 74.2627	312,141.04 417,762.28	336,884.64 461,245.60	0.01	24,743.60 43,483.32
777,600.000 EUROBANK ERGASIAS EUR0.30 EHBBL58B6 (POST SPLIT) KR3F20010002: PYRAMIS NONUS GROWTH	0.3690 0.5052	285,331.01 396,709.20	286,934.40 392,856.23	0.01	1,603.39 -3,852.97
23,600.000 ASSICURAZIONI GENERALI EUR1 EI4056715 KR3F20020002: BOSTON CO NON-US VAL	16.0100 21.9201	370,200.02 500,693.21	377,836.00 517,314.16	0.01	7,635.98 16,620.95
21,179.000 LUXOTTICA GROUP EUR0.06 EI4800658 KR3F20060002: FRANKIN TEMPLETON	42.2700 57.8740	897,797.12 1,224,640.16	895,236.33 1,225,712.82	0.03	-2,560.79 1,072.66
176,600.000 MEDIASET EUR0.52 EI5077942 KR3F20080002: LAZARD ASSET MGMT	3.5600 4.8742	611,918.32 834,687.18	628,696.00 860,779.13	0.02	16,777.68 26,091.95
108,314.000 ENEL EUR1 EI7144567 KR3F20010002: PYRAMIS NONUS GROWTH	4.2540 5.8244	341,531.66 462,339.80	460,767.76 630,860.18	0.02	119,236.10 168,520.38
54,200.000 ASTALDI SPA EI7376540 KR3F20070002: LSV ASSET MGMT	8.2950 11.3571	447,638.08 610,600.72	449,589.00 615,554.78	0.01	1,950.92 4,954.06
325,340.000 TELECOM ITALIA EUR0.00 EI7634393 KR3F20020002: BOSTON CO NON-US VAL	0.9250 1.2665	212,370.25 289,460.78	300,939.50 412,031.32	0.01	88,569.25 122,570.54
60,000.000 AZIMUT HLDG SPA ORD EUR0.22 EIB019M67 KR3F20060002: FRANKIN TEMPLETON	18.8200 25.7674	1,138,732.49 1,554,339.74	1,129,200.00 1,546,044.18	0.04	-9,532.49 -8,295.56
132,370.000 SARAS RAFFINERIE EUR5.16 EIB04F676 KR3F20020002: BOSTON CO NON-US VAL	1.0030 1.3733	192,125.81 259,365.11	132,767.11 181,778.09	0.00	-59,358.70 -77,587.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,470.000 FINMECCANICA SPA EUR 4.40 EIB0DJNG9 KR3F20020002: BOSTON CO NON-US VAL	6.9450 9.5087	223,324.30 303,500.58	197,724.15 270,714.02	0.01	-25,600.15 -32,786.56
49,900.000 FINMECCANICA SPA EUR 4.40 EIB0DJNG9 KR3F20010002: PYRAMIS NONUS GROWTH	6.9450 9.5087	210,583.38 274,918.60	346,555.50 474,486.46	0.01	135,972.12 199,567.86
63,800.000 UNICREDIT SPA EIB5M1SM9 KR3F20010002: PYRAMIS NONUS GROWTH	6.1150 8.3724	375,414.77 513,222.77	390,137.00 534,156.07	0.01	14,722.23 20,933.30
175,012.000 UNICREDIT SPA EIB5M1SM9 KR3F20050002: AMERICAN CENTURY	6.1150 8.3724	1,073,171.33 1,463,859.35	1,070,198.38 1,465,262.11	0.04	-2,972.95 1,402.76
28,330.000 UNICREDIT SPA EIB5M1SM9 KR3F20020002: BOSTON CO NON-US VAL	6.1150 8.3724	191,430.08 261,091.49	173,237.95 237,188.74	0.01	-18,192.13 -23,902.75
6,635.000 RANDSTAD HLDGS EUR0.1 EN5228650 KR3F20020002: BOSTON CO NON-US VAL	39.5900 54.2046	278,648.71 385,865.51	262,679.65 359,647.84	0.01	-15,969.06 -26,217.67
18,216.000 AKZO NOBEL NV EUR2 EN5458315 KR3F20050002: AMERICAN CENTURY	54.7500 74.9610	975,449.24 1,330,561.54	997,326.00 1,365,488.89	0.03	21,876.76 34,927.35
56,801.000 AEGON NV EUR0.12 EN5927376 KR3F20010002: PYRAMIS NONUS GROWTH	6.3740 8.7270	281,722.14 373,550.04	362,049.57 495,700.17	0.01	80,327.43 122,150.13
33,069.000 AEGON NV EUR0.12 EN5927376 KR3F20020002: BOSTON CO NON-US VAL	6.3740 8.7270	168,456.41 239,149.36	210,781.81 288,591.92	0.01	42,325.40 49,442.56
23,897.000 KONINKLIJKE PHILIPS NV EN5986620 KR3F20020002: BOSTON CO NON-US VAL	23.1750 31.7301	505,491.36 700,661.10	553,812.98 758,253.04	0.02	48,321.62 57,591.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,300.000 KONINKLIJKE PHILIPS NV EN5986620 KR3F20010002: PYRAMIS NONUS GROWTH	23.1750 31.7301	302,985.74 391,247.41	308,227.50 422,009.68	0.01	5,241.76 30,762.27
56,200.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR3F20010002: PYRAMIS NONUS GROWTH	10.2600 14.0475	414,096.73 564,823.49	576,612.00 789,468.32	0.02	162,515.27 224,644.83
21,410.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR3F20020002: BOSTON CO NON-US VAL	10.2600 14.0475	204,157.12 275,317.76	219,666.60 300,756.53	0.01	15,509.48 25,438.77
87,040.000 ING GROEP N.V. CVA EUR0.24 EN7154185 KR3F20050002: AMERICAN CENTURY	10.2600 14.0475	891,859.36 1,216,540.76	893,030.40 1,222,692.57	0.03	1,171.04 6,151.81
2,950.000 HEINEKEN NV EUR1.60 EN7792554 KR3F20020002: BOSTON CO NON-US VAL	52.4300 71.7845	144,326.82 198,039.77	154,668.50 211,764.38	0.01	10,341.68 13,724.61
21,750.000 ARCELORMITTAL ENB03XPL5 NPV (POST-REORGANISATION) KR3F20020002: BOSTON CO NON-US VAL	10.8300 14.8279	268,553.13 363,800.50	235,552.50 322,506.71	0.01	-33,000.63 -41,293.79
25,000.000 FUGRO NV CVZ EURO0.05 ENB096LW8 (POST-SUBDIVISION) KR3F20060002: FRANKIN TEMPLETON	41.8150 57.2510	1,042,076.19 1,421,709.81	1,045,375.00 1,431,275.18	0.03	3,298.81 9,565.37
10,300.000 APERAM ENB58C6H5 KR3F20010002: PYRAMIS NONUS GROWTH	24.6500 33.7495	226,000.12 309,102.81	253,895.00 347,620.34	0.01	27,894.88 38,517.53
11,398.000 ASML HOLDING NV EUR0.09 ENB929F49 (POST SPLIT) KR3F20050002: AMERICAN CENTURY	68.0100 93.1159	764,785.15 1,043,205.18	775,177.98 1,061,334.93	0.03	10,392.83 18,129.75
13,913.000 ASML HOLDING NV EUR0.09 ENB929F49 (POST SPLIT) KR3F20060002: FRANKIN TEMPLETON	68.0100 93.1159	933,537.08 1,273,391.26	946,223.13 1,295,521.40	0.03	12,686.05 22,130.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,598.000 EDP ENERGIAS PORTUGAL EP4103594 EUR1(REGD) KR3F20010002: PYRAMIS NONUS GROWTH	3.6640 5.0166	210,346.14 288,408.48	258,671.07 354,159.50	0.01	48,324.93 65,751.02
28,086.000 GALP ENERGIA SGPS EUR1 EPB1FW752 KR3F20010002: PYRAMIS NONUS GROWTH	13.3800 18.3192	346,260.69 460,742.76	375,790.68 514,513.81	0.01	29,529.99 53,771.05
6,500.000 JERONIMO MARTINS EUR1 EPB1Y1SQ0 (POST SUBDIVISION) KR3F20010002: PYRAMIS NONUS GROWTH	12.0150 16.4503	91,145.08 122,875.29	78,097.50 106,927.19	0.00	-13,047.58 -15,948.10
15,000.000 KERRY GROUP 'A' ORD EUR0.125 EZ4519573 DUBLIN LISTING KR3F20080002: LAZARD ASSET MGMT	54.8500 75.0979	816,386.20 1,113,591.59	822,750.00 1,126,468.16	0.03	6,363.80 12,876.57
58,500.000 SAMPO OYJ SER'A'NPV SF5226037 KR3F20080002: LAZARD ASSET MGMT	36.9500 50.5901	2,157,572.85 2,943,037.25	2,161,575.00 2,959,520.41	0.07	4,002.15 16,483.16
TOTAL EURO CURRENCY UNIT EQUITY		58,964,735.06 80,137,284.93	63,181,639.32 86,505,141.27	2.10	4,216,904.26 6,367,856.34
HONG KONG DOLLAR					
246,000.000 TEXWINCA HLDGS HKD0.05 FH6039553 KR3F20010002: PYRAMIS NONUS GROWTH	7.6800 0.9909	1,654,274.37 213,371.23	1,889,280.00 243,767.06	0.01	235,005.63 30,395.83
19,000.000 CHINA MOBILE LTD FH6073552 KR3F20020002: BOSTON CO NON-US VAL	75.2000 9.7028	1,428,226.03 183,615.08	1,428,800.00 184,352.96	0.00	573.97 737.88
69,500.000 ANHUI CONCH CEMENT CO LTD FH6080391 KR3F20020002: BOSTON CO NON-US VAL	26.6000 3.4321	1,912,066.64 246,673.05	1,848,700.00 238,531.16	0.01	-63,366.64 -8,141.89
724,000.000 HUANENG POWER INTL INC H SHS FH6099672 CNY1 KR3F20070002: LSV ASSET MGMT	8.7500 1.1290	6,154,161.09 793,885.55	6,335,000.00 817,382.44	0.02	180,838.91 23,496.89

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,000.000 HENGAN INTL GROUP CO LTD FH6136235 HKD0.10 KR3F20010002: PYRAMIS NONUS GROWTH	81.6000 10.5286	1,199,884.31 154,706.65	1,142,400.00 147,399.79	0.00	-57,484.31 -7,306.86
9,000.000 CHEUNG KONG(HLDGS) HK\$0.50 FH6190273 KR3F20010002: PYRAMIS NONUS GROWTH	137.5000 17.7411	1,229,010.65 158,518.44	1,237,500.00 159,670.21	0.00	8,489.35 1,151.77
145,000.000 CITIC LTD FH6196155 KR3F20020002: BOSTON CO NON-US VAL	13.5800 1.7522	2,005,524.41 258,709.63	1,969,100.00 254,065.95	0.01	-36,424.41 -4,643.68
392,000.000 BEIJING CAP INTL ARPT CO FH6208422 H CNY1 KR3F20020002: BOSTON CO NON-US VAL	5.3300 0.6877	1,958,613.37 252,297.64	2,089,360.00 269,582.66	0.01	130,746.63 17,285.02
140,000.000 LENOVO GROUP LTD HKD0.025 FH6218082 KR3F20010002: PYRAMIS NONUS GROWTH	10.5800 1.3651	1,180,049.94 152,076.34	1,481,200.00 191,113.95	0.00	301,150.06 39,037.61
55,000.000 TONG REN TANG TECHNOLOGIES CO FH6295049 'H' CNY1 KR3F29010002: NON-US TRANS ACCT	11.3200 1.4606	604,992.12 78,047.89	622,600.00 80,331.86	0.00	17,607.88 2,283.97
84,000.000 TONG REN TANG TECHNOLOGIES CO FH6295049 'H' CNY1 KR3F20010002: PYRAMIS NONUS GROWTH	11.3200 1.4606	1,029,666.42 132,752.90	950,880.00 122,688.65	0.00	-78,786.42 -10,064.25
243,481.000 ESPRIT HLDGS ORD HKD0.10 FH6321647 KR3F20020002: BOSTON CO NON-US VAL	11.0000 1.4193	5,176,274.43 666,510.86	2,678,291.00 345,570.33	0.01	-2,497,983.43 -320,940.53
16,000.000 ENN ENERGY HOLDINGS LTD FH6333931 KR3F20010002: PYRAMIS NONUS GROWTH	55.7000 7.1868	813,859.94 104,932.89	891,200.00 114,988.36	0.00	77,340.06 10,055.47
263,316.000 COSCO PACIFIC ORD HK\$0.1 FH6354259 KR3F20020002: BOSTON CO NON-US VAL	10.7400 1.3857	2,741,529.84 353,357.59	2,828,013.84 364,888.53	0.01	86,484.00 11,530.94



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,640,000.000 TONGDA GROUP HLDGS HKD0.01 FH6410325 KR3F20070002: LSV ASSET MGMT	1.0300 0.1329	3,785,690.52 488,353.32	3,749,200.00 483,745.90	0.01	-36,490.52 -4,607.42
46,000.000 CHINA MERCHANTS HOLDINGS INTL FH6416132 ORD HK\$0.10 KR3F20010002: PYRAMIS NONUS GROWTH	24.2000 3.1224	1,178,985.22 151,910.01	1,113,200.00 143,632.22	0.00	-65,785.22 -8,277.79
60,000.000 CHINA MERCHANTS HOLDINGS INTL FH6416132 ORD HK\$0.10 KR3F29010002: NON-US TRANS ACCT	24.2000 3.1224	1,376,982.24 177,639.60	1,452,000.00 187,346.38	0.00	75,017.76 9,706.78
24,000.000 HUTCHISON WHAMPOA LTD FH6448069 KR3F20010002: PYRAMIS NONUS GROWTH	106.0000 13.6768	1,971,044.75 254,096.46	2,544,000.00 328,243.24	0.01	572,955.25 74,146.78
155,500.000 BOC HONG KONG HLDG HKD5 FH6536111 KR3F20020002: BOSTON CO NON-US VAL	22.4500 2.8966	3,764,163.07 485,442.73	3,490,975.00 450,428.04	0.01	-273,188.07 -35,014.69
408,000.000 CHINA TELECOM CORP 'H'CN1 FH6559337 KR3F20010002: PYRAMIS NONUS GROWTH	3.7900 0.4890	1,645,784.11 212,278.97	1,546,320.00 199,516.15	0.00	-99,464.11 -12,762.82
128,000.000 PCCW LIMITED HKD0.25 FH6574070 KR3F20010002: PYRAMIS NONUS GROWTH	4.6200 0.5961	557,847.62 71,959.64	591,360.00 76,301.07	0.00	33,512.38 4,341.43
75,000.000 YUE YUEN INDL HLDG HKD0.25 FH6586538 KR3F20020002: BOSTON CO NON-US VAL	25.9500 3.3482	1,673,941.66 215,724.34	1,946,250.00 251,117.69	0.01	272,308.34 35,393.35
116,000.000 YUE YUEN INDL HLDG HKD0.25 FH6586538 KR3F20010002: PYRAMIS NONUS GROWTH	25.9500 3.3482	2,838,782.21 366,155.54	3,010,200.00 388,395.36	0.01	171,417.79 22,239.82
230,000.000 LIANHUA SUPERMARKET HLDGS CO FH6633561 LTD SHS H KR3F20020002: BOSTON CO NON-US VAL	4.2500 0.5484	1,435,548.04 185,185.91	977,500.00 126,123.34	0.00	-458,048.04 -59,062.57

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
132,000.000 CHINA RESOURCES POWER HOLDIN FH6711565 KR3F20020002: BOSTON CO NON-US VAL	22.0000 2.8386	2,373,995.46 306,107.13	2,904,000.00 374,692.76	0.01	530,004.54 68,585.63
158,500.000 GREAT WALL MOTOR COMPANY LTD FH6718255 'H'CNY' KR3F20070002: LSV ASSET MGMT	28.8000 3.7160	4,620,393.99 596,029.90	4,564,800.00 588,979.85	0.01	-55,593.99 -7,050.05
100,000.000 SHANDONG WEIGAO GROUP MEDICAL FH6742347 CNY0.10 'H' SHS KR3F20010002: PYRAMIS NONUS GROWTH	7.5700 0.9767	739,364.15 95,352.31	757,000.00 97,673.01	0.00	17,635.85 2,320.70
106,000.000 SHANGHAI INDUSTRIAL HLDGS HKD0 FH6810011 KR3F20020002: BOSTON CO NON-US VAL	23.6000 3.0450	2,437,394.43 314,272.10	2,501,600.00 322,772.52	0.01	64,205.57 8,500.42
1,010,000.000 TRULY INTL HLDGS HKD0.10 FH6905746 KR3F20070002: LSV ASSET MGMT	4.7200 0.6090	4,666,316.85 601,953.94	4,767,200.00 615,094.80	0.01	100,883.15 13,140.86
11,900.000 VTECH HOLDINGS LTD FH6928565 KR3F20010002: PYRAMIS NONUS GROWTH	103.0000 13.2897	1,070,741.10 138,074.12	1,225,700.00 158,147.70	0.00	154,958.90 20,073.58
1,620.000 HKT TRUST AND HKT LTD RTS 2014 FH99V7257 KR3F29010002: NON-US TRANS ACCT	2.2900 0.2955	0.00 0.00	3,709.80 478.66	0.00	3,709.80 478.66
214,000.000 CNOOC LTD HKD0.02 FHB00G0S9 KR3F20020002: BOSTON CO NON-US VAL	13.9200 1.7960	2,806,286.68 361,533.69	2,978,880.00 384,354.25	0.01	172,593.32 22,820.56
37,500.000 TECHTRONIC INDUSTR ORD HKD0.1 FHB0190C9 KR3F20010002: PYRAMIS NONUS GROWTH	24.8500 3.2063	754,427.28 97,219.39	931,875.00 120,236.51	0.00	177,447.72 23,017.12
160,000.000 PACIFIC BASIN SHIP USD0.1 FHB01RQM9 KR3F20020002: BOSTON CO NON-US VAL	4.8200 0.6219	806,935.66 103,711.06	771,200.00 99,505.18	0.00	-35,735.66 -4,205.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
44,000.000 MELCO INTERNATIONAL FHB092QP9 DEVELOPMENT HKD0.50 KR3F20010002: PYRAMIS NONUS GROWTH	23.4500 3.0257	470,243.66 60,649.52	1,031,800.00 133,129.47	0.00	561,556.34 72,479.95
25,000.000 SHENZHOU INTERNATIONAL GROUP FHB0MP1B1 HLDGS HKD0.10 KR3F20010002: PYRAMIS NONUS GROWTH	26.4500 3.4127	580,125.75 74,787.78	661,250.00 85,318.73	0.00	81,124.25 10,530.95
13,500.000 LINK REAL ESTATE INVT FHB0PB4M2 TRUST UNITS KR3F20010002: PYRAMIS NONUS GROWTH	41.7000 5.3804	562,263.20 72,493.64	562,950.00 72,635.43	0.00	686.80 141.79
500,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8 KR3F20020002: BOSTON CO NON-US VAL	4.9000 0.6322	2,419,157.13 311,446.80	2,450,000.00 316,114.76	0.01	30,842.87 4,667.96
292,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15 CORP H CNY1 KR3F20010002: PYRAMIS NONUS GROWTH	3.7700 0.4864	1,298,487.63 167,473.89	1,100,840.00 142,037.46	0.00	-197,647.63 -25,436.43
47,000.000 CHINA PACIFIC INSURANCE GR-H FHB2Q5H53 KR3F20010002: PYRAMIS NONUS GROWTH	27.3500 3.5289	1,280,542.34 165,136.72	1,285,450.00 165,857.03	0.00	4,907.66 720.31
276,000.000 GUANGZHOU AUTOMOBILE GROUP CO FHB433990 KR3F20020002: BOSTON CO NON-US VAL	8.9800 1.1587	2,047,714.10 263,984.04	2,478,480.00 319,789.43	0.01	430,765.90 55,805.39
17,100.000 SAMSONITE INTERNATIONAL SA FHB4Q1536 KR3F20010002: PYRAMIS NONUS GROWTH	25.5500 3.2966	417,132.61 53,797.29	436,905.00 56,372.29	0.00	19,772.39 2,575.00
152,000.000 CHINA LONGYUAN POWER GROUP FHB4Q2TX2 KR3F20010002: PYRAMIS NONUS GROWTH	8.4100 1.0851	1,226,965.66 158,163.96	1,278,320.00 164,937.07	0.00	51,354.34 6,773.11
100,400.000 AIA GROUP LTD FHB4TX8S5 KR3F20010002: PYRAMIS NONUS GROWTH	38.9500 5.0256	3,080,041.50 396,457.85	3,910,580.00 504,568.18	0.01	830,538.50 108,110.33



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84,400.000 MAN WAH HOLDINGS LTD FHB58YWF4 KR3F20010002: PYRAMIS NONUS GROWTH	12.3800 1.5973	1,091,835.09 140,675.86	1,044,872.00 134,816.11		-46,963.09 -5,859.75
205,800.000 SANDS CHINA LTD FHB5B23W5 KR3F20080002: LAZARD ASSET MGMT	58.5500 7.5545	11,772,063.83 1,518,593.88	12,049,590.00 1,554,715.59	0.00 0.04	277,526.17 36,121.71
28,800.000 SANDS CHINA LTD FHB5B23W5 KR3F20010002: PYRAMIS NONUS GROWTH	58.5500 7.5545	1,057,798.77 136,407.00	1,686,240.00 217,569.53	0.01	628,441.23 81,162.53
223,000.000 GOODBABY INTERNATIONAL HOLDING FHB5VVFL0 KR3F20010002: PYRAMIS NONUS GROWTH	3.8200 0.4929	932,708.87 120,304.37	851,860.00 109,912.46	0.00	-80,848.87 -10,391.91
348,000.000 FIH MOBILE LIMITED FHBBQ2Z68 KR3F20020002: BOSTON CO NON-US VAL	4.9200 0.6348	1,371,503.63 176,505.23	1,712,160.00 220,913.89	0.01	340,656.37 44,408.66
515,500.000 SHENZHEN INTL HLDGS HKD1 FHBJVBTY1 KR3F20070002: LSV ASSET MGMT	9.5400 1.2309	4,907,687.53 633,090.71	4,917,870.00 634,535.21	0.02	10,182.47 1,444.50
62,100.000 TENCENT HLDGS LIM1 HKD0.00002 FHBMMV2K9 KR3F20050002: AMERICAN CENTURY	118.2000 15.2509	7,352,829.54 948,513.54	7,340,220.00 947,082.39	0.02	-12,609.54 -1,431.15
5,300.000 TENCENT HLDGS LIM1 HKD0.00002 FHBMMV2K9 KR3F20010002: PYRAMIS NONUS GROWTH	118.2000 15.2509	563,381.63 72,623.13	626,460.00 80,829.90	0.00	63,078.37 8,206.77
TOTAL HONG KONG DOLLAR EQUITY		112,025,241.07 14,443,561.11	114,645,141.64 14,792,253.47	0.36	2,619,900.57 348,692.36
HUNGARIAN FORINT					
13,830.000 RICHTER GEDEON NYRT EMBC9ZH88 KR3F20020002: BOSTON CO NON-US VAL	4,340.0000 19.1984	50,513,076.58 222,948.80	60,022,200.00 265,514.44	0.01	9,509,123.42 42,565.64



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INDIAN RUPEE					
5,064.000 GRASIM IND INR10 DEMAT FI6099928 KR3F20010002: PYRAMIS NONUS GROWTH	3,430.5000 57.0372	13,101,819.84 209,165.44	17,372,052.00 288,836.18	0.01	4,270,232.16 79,670.74
11,521.000 CONTAINER CORP OF INDIA FI6100981 KR3F20010002: PYRAMIS NONUS GROWTH	1,189.0500 19.7697	8,755,168.33 143,643.49	13,699,045.05 227,766.98	0.01	4,943,876.72 84,123.49
18,478.000 KOTAK MAHINDRA BANK LTD INR5 FI6135664 KR3F20010002: PYRAMIS NONUS GROWTH	883.5500 14.6903	12,345,015.52 190,918.94	16,326,236.90 271,447.95	0.01	3,981,221.38 80,529.01
8,352.000 LUPIN LTD FI6143767 KR3F20010002: PYRAMIS NONUS GROWTH	1,048.0500 17.4254	7,969,956.04 128,575.03	8,753,313.60 145,536.85	0.00	783,357.56 16,961.82
171,400.000 APOLLO TYRES LTD FI6168905 KR3F20070002: LSV ASSET MGMT	199.1000 3.3103	33,382,718.80 555,591.56	34,125,740.00 567,391.14	0.01	743,021.20 11,799.58
33,595.000 HOUSING DEV FIN CORP INR2 FI6171909 DEMAT KR3F20010002: PYRAMIS NONUS GROWTH	992.5500 16.5026	26,777,991.34 434,151.23	33,344,717.25 554,405.47	0.01	6,566,725.91 120,254.24
6,857.000 INFOSYS TECHNOLOGIES LTD INR5 FI6205129 DEMAT KR3F20010002: PYRAMIS NONUS GROWTH	3,255.5500 54.1284	21,461,501.72 350,743.65	22,323,306.35 371,158.14	0.01	861,804.63 20,414.49
14,142.000 WIPRO INR2 (DEMAT) FI6206051 KR3F20010002: PYRAMIS NONUS GROWTH	546.4000 9.0847	8,103,633.12 130,745.05	7,727,188.80 128,476.00	0.00	-376,444.32 -2,269.05
2,934.000 DR REDDYS LABS INR5 (DEMAT T5) FI6410950 KR3F20010002: PYRAMIS NONUS GROWTH	2,624.0500 43.6287	7,730,702.24 125,103.97	7,698,962.70 128,006.70	0.00	-31,739.54 2,902.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,052.000 BHARTI AIRTEL LIMITED INR5.00 FI6442326 KR3F20010002: PYRAMIS NONUS GROWTH	336.9000 5.6015	12,574,525.40 206,680.02	13,830,418.80 229,951.26	0.01	1,255,893.40 23,271.24
17,426.000 PUNJAB NATIONAL BA INR10 FI6526755 KR3F20010002: PYRAMIS NONUS GROWTH	992.2000 16.4968	10,170,605.86 165,125.62	17,290,077.20 287,473.23	0.01	7,119,471.34 122,347.61
4,368.000 MARUTI SUZUKI INDIA LTD INR5 FI6633718 KR3F20010002: PYRAMIS NONUS GROWTH	2,439.3500 40.5578	8,481,015.25 141,322.88	10,655,080.80 177,156.55	0.00	2,174,065.55 35,833.67
11,947.000 HAVELLS INDIA LIMITED FI6709773 KR3F20010002: PYRAMIS NONUS GROWTH	1,172.5000 19.4946	9,598,658.64 156,104.04	14,007,857.50 232,901.45	0.01	4,409,198.86 76,797.41
13,784.000 SHRIRAM TRANSPORT FIN CO LTD FI6802602 KR3F20010002: PYRAMIS NONUS GROWTH	905.0500 15.0478	8,676,212.42 140,432.25	12,475,209.20 207,418.89	0.01	3,798,996.78 66,986.64
9,488.000 LARSEN & TOUBRO INR2 FIB0166K9 KR3F20010002: PYRAMIS NONUS GROWTH	1,701.7000 28.2933	8,632,333.45 140,514.80	16,145,729.60 268,446.75	0.01	7,513,396.15 127,931.95
156,858.000 NTPC LTD FIB037HF4 INR10 KR3F20010002: PYRAMIS NONUS GROWTH	156.2000 2.5971	21,581,903.70 353,359.05	24,501,219.60 407,369.18	0.01	2,919,315.90 54,010.13
125,949.000 IDFC LTD INR10 FIB0C5QR2 KR3F20010002: PYRAMIS NONUS GROWTH	135.1000 2.2462	13,073,424.65 211,216.54	17,015,709.90 282,911.46	0.01	3,942,285.25 71,694.92
61,260.000 HINDALCO INDUSTRIES INR1 (POST SUBDIVISION) FIB0GWF42 KR3F20010002: PYRAMIS NONUS GROWTH	164.2000 2.7301	7,315,997.25 118,345.00	10,058,892.00 167,244.03	0.00	2,742,894.75 48,899.03
85,828.000 EXIDE INDUSTRIES INR1 FIB1D3ZC7 KR3F20010002: PYRAMIS NONUS GROWTH	145.0000 2.4108	10,015,237.34 163,479.68	12,445,060.00 206,917.62	0.01	2,429,822.66 43,437.94

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100,900.000 RURAL ELECTRIFICATION CORP LTD FIB2Q7WL5 INR10 KR3F20070002: LSV ASSET MGMT	359.3000 5.9739	35,972,849.15 598,699.33	36,253,370.00 602,766.15	0.01	280,520.85 4,066.82
67,558.000 PRESTIGE ESTATES PROJECTS LTD FIB4T3LF2 KR3F20010002: PYRAMIS NONUS GROWTH	229.1000 3.8091	8,176,396.54 125,823.47	15,477,537.80 257,337.07	0.01	7,301,141.26 131,513.60
TOTAL INDIAN RUPEE EQUITY		293,897,666.60 4,789,741.04	361,526,725.05 6,010,919.05	0.15	67,629,058.45 1,221,178.01
INDONESIAN RUPIAH					
1,602,186.000 BK MANDIRI IDR500 FL6651044 KR3F20050002: AMERICAN CENTURY	9,725.0000 0.8203	15,645,797,548.00 1,304,358.85	15,581,258,850.00 1,314,325.93	0.03	-64,538,698.00 9,967.08
639,633.000 MATAHARI DEPARTMENT STORE TBK FL6665879 PT KR3F20050002: AMERICAN CENTURY	13,800.0000 1.1641	8,703,460,321.00 725,590.08	8,826,935,400.00 744,578.48	0.02	123,475,079.00 18,988.40
150,300.000 BANK RAKYAT INDONESIA PERSERO FL6709099 KR3F20010002: PYRAMIS NONUS GROWTH	10,325.0000 0.8709	1,212,392,127.00 113,157.69	1,551,847,500.00 130,902.99	0.00	339,455,373.00 17,745.30
1,537,400.000 BANK NEGARA INDONESIA PERSERO FL6727125 TBK PT KR3F20070002: LSV ASSET MGMT	4,765.0000 0.4019	7,300,805,945.00 608,653.59	7,325,711,000.00 617,945.70	0.02	24,905,055.00 9,292.11
TOTAL INDONESIAN RUPIAH EQUITY		32,862,455,941.00 2,751,760.21	33,285,752,750.00 2,807,753.10	0.07	423,296,809.00 55,992.89
ISRAELI SHEKEL					
119,700.000 BANK HAPOALIM B.M. ILS1 FZ6075805 KR3F20070002: LSV ASSET MGMT	19.8400 5.7864	2,383,177.04 695,128.06	2,374,848.00 692,627.92	0.02	-8,329.04 -2,500.14
JAPANESE YEN					



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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9,500.000 AISIN SEIKI CO Y50 FJ6010709 KR3F20020002: BOSTON CO NON-US VAL	4,030.0000 39.7809	33,789,122.00 330,610.80	38,285,000.00 377,918.16	0.01	4,495,878.00 47,307.36
39,900.000 AEON FINANCIAL SERVICE CO LTD FJ6037736 KR3F20080002: LAZARD ASSET MGMT	2,649.0000 26.1488	102,879,031.00 1,014,836.31	105,695,100.00 1,043,335.46	0.03	2,816,069.00 28,499.15
8,300.000 ACOM CO Y50 FJ6049780 KR3F20010002: PYRAMIS NONUS GROWTH	482.0000 4.7579	2,984,871.00 29,344.36	4,000,600.00 39,490.65	0.00	1,015,729.00 10,146.29
4,900.000 ASAHI GROUP HOLDINGS LTD FJ6054400 KR3F20010002: PYRAMIS NONUS GROWTH	3,180.0000 31.3904	15,372,540.00 150,648.89	15,582,000.00 153,812.74	0.00	209,460.00 3,163.85
5,500.000 ASICS CORP JPY50 FJ6057379 KR3F20010002: PYRAMIS NONUS GROWTH	2,363.0000 23.3256	10,947,351.00 107,099.44	12,996,500.00 128,290.80	0.00	2,049,149.00 21,191.36
76,200.000 ASICS CORP JPY50 FJ6057379 KR3F20080002: LAZARD ASSET MGMT	2,363.0000 23.3256	180,882,427.00 1,784,290.28	180,060,600.00 1,777,410.77	0.04	-821,827.00 -6,879.51
11,800.000 BRIDGESTONE CO Y50 FJ6132107 KR3F20010002: PYRAMIS NONUS GROWTH	3,545.0000 34.9933	33,095,590.00 353,949.78	41,831,000.00 412,921.37	0.01	8,735,410.00 58,971.59
3,000.000 OBIC JPY50 FJ6136744 KR3F20010002: PYRAMIS NONUS GROWTH	3,340.0000 32.9697	9,082,191.00 91,214.81	10,020,000.00 98,909.23	0.00	937,809.00 7,694.42
18,300.000 UNITED ARROWS JPY50 FJ6166592 KR3F20080002: LAZARD ASSET MGMT	4,085.0000 40.3238	75,262,366.00 742,415.45	74,755,500.00 737,925.07	0.02	-506,866.00 -4,490.38
24,800.000 KDDI CORP Y5000 FJ6248994 KR3F20080002: LAZARD ASSET MGMT	6,179.0000 60.9940	152,794,302.00 1,507,218.76	153,239,200.00 1,512,651.88	0.04	444,898.00 5,433.12

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7,900.000 KDDI CORP Y5000 FJ6248994 KR3F20010002: PYRAMIS NONUS GROWTH	6,179.0000 60.9940	38,679,963.00 391,125.91	48,814,100.00 481,852.82	0.01	10,134,137.00 90,726.91
13,500.000 AIN PHARMACIEZ INC FJ6249125 KR3F20070002: LSV ASSET MGMT	4,885.0000 48.2207	64,011,343.00 631,431.25	65,947,500.00 650,979.71	0.02	1,936,157.00 19,548.46
17,000.000 DAICEL CORP FJ6250545 KR3F20010002: PYRAMIS NONUS GROWTH	968.0000 9.5553	15,494,014.00 154,537.16	16,456,000.00 162,440.15	0.00	961,986.00 7,902.99
14,500.000 DAIKIN INDUSTRIES Y50 FJ6250727 KR3F20050002: AMERICAN CENTURY	6,392.0000 63.0966	93,880,308.00 926,069.62	92,684,000.00 914,900.54	0.02	-1,196,308.00 -11,169.08
3,600.000 DAIKIN INDUSTRIES Y50 FJ6250727 KR3F20010002: PYRAMIS NONUS GROWTH	6,392.0000 63.0966	19,979,189.00 197,306.56	23,011,200.00 227,147.72	0.01	3,032,011.00 29,841.16
67,000.000 DAIWA HOUSE INDUSTRY CO Y50 FJ6251360 KR3F20080002: LAZARD ASSET MGMT	2,100.0000 20.7295	137,240,319.00 1,353,788.60	140,700,000.00 1,388,875.17	0.03	3,459,681.00 35,086.57
16,700.000 MITSUBISHI UFJ LEASE & FINANCE FJ6268976 CO LTD KR3F20010002: PYRAMIS NONUS GROWTH	582.0000 5.7450	6,880,227.00 76,200.15	9,719,400.00 95,941.96	0.00	2,839,173.00 19,741.81
41,700.000 DON QUIJOTE HOLDINGS CO. LTD FJ6269867 KR3F20080002: LAZARD ASSET MGMT	5,650.0000 55.7722	236,019,925.00 2,328,186.69	235,605,000.00 2,325,699.60	0.06	-414,925.00 -2,487.09
3,500.000 DON QUIJOTE HOLDINGS CO. LTD FJ6269867 KR3F20010002: PYRAMIS NONUS GROWTH	5,650.0000 55.7722	16,946,400.00 175,315.84	19,775,000.00 195,202.60	0.00	2,828,600.00 19,886.76
5,900.000 EAST JAPAN RAILWAY CO Y50000 FJ6298544 KR3F20020002: BOSTON CO NON-US VAL	7,979.0000 78.7622	41,420,256.00 430,316.86	47,076,100.00 464,696.70	0.01	5,655,844.00 34,379.84



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

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8,100.000 SBI HOLDINGS INC FJ6309465 NPV KR3F20010002: PYRAMIS NONUS GROWTH	1,240.0000 12.2403	9,651,709.00 95,303.35	10,044,000.00 99,146.14	0.00	392,291.00 3,842.79
35,100.000 LINTEC CORP Y50 FJ6330081 KR3F20070002: LSV ASSET MGMT	2,036.0000 20.0977	70,390,915.00 694,361.68	71,463,600.00 705,430.13	0.02	1,072,685.00 11,068.45
600.000 FAST RETAILING CO LTD Y50 FJ6332434 KR3F20010002: PYRAMIS NONUS GROWTH	33,330.0000 329.0065	22,726,175.00 221,058.99	19,998,000.00 197,403.88	0.00	-2,728,175.00 -23,655.11
35,900.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171 NPV KR3F20010002: PYRAMIS NONUS GROWTH	621.0000 6.1300	18,573,647.00 202,219.11	22,293,900.00 220,067.12	0.01	3,720,253.00 17,848.01
158,500.000 MITSUBISHI UFJ FINANCIAL GROUP FJ6335171 NPV KR3F20020002: BOSTON CO NON-US VAL	621.0000 6.1300	86,188,294.00 921,575.11	98,428,500.00 971,605.54	0.02	12,240,206.00 50,030.43
8,200.000 FUJI HEAVY LTD Y50 FJ6356409 KR3F20010002: PYRAMIS NONUS GROWTH	2,805.0000 27.6887	6,185,111.00 74,524.13	23,001,000.00 227,047.03	0.01	16,815,889.00 152,522.90
500.000 FANUC CORP FJ6356938 KR3F20010002: PYRAMIS NONUS GROWTH	17,470.0000 172.4495	8,932,196.00 86,717.24	8,735,000.00 86,224.77	0.00	-197,196.00 -492.47
44,000.000 FUJITSU NPV FJ6356946 KR3F20020002: BOSTON CO NON-US VAL	759.0000 7.4922	19,510,372.00 240,965.99	33,396,000.00 329,657.96	0.01	13,885,628.00 88,691.97
4,000.000 HAMAMATSU PHOTONICS NPV FJ6405875 KR3F20010002: PYRAMIS NONUS GROWTH	4,970.0000 49.0598	18,094,902.00 174,415.18	19,880,000.00 196,239.08	0.00	1,785,098.00 21,823.90
138,100.000 RESONA HOLDINGS INC FJ6421559 KR3F20070002: LSV ASSET MGMT	590.0000 5.8240	81,472,443.00 803,673.92	81,479,000.00 804,293.96	0.02	6,557.00 620.04

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46,000.000 HITACHI NPV FJ6429107 KR3F20010002: PYRAMIS NONUS GROWTH	742.0000 7.3244	29,820,166.00 307,387.37	34,132,000.00 336,923.15	0.01	4,311,834.00 29,535.78
4,000.000 HITACHI CAPITAL JPY50 FJ6429156 KR3F20010002: PYRAMIS NONUS GROWTH	2,834.0000 27.9749	10,428,861.00 102,699.43	11,336,000.00 111,899.71	0.00	907,139.00 9,200.28
28,000.000 HITACHI METALS Y50 FJ6429206 KR3F20010002: PYRAMIS NONUS GROWTH	1,534.0000 15.1424	36,854,107.00 364,195.80	42,952,000.00 423,986.97	0.01	6,097,893.00 59,791.17
69,540.000 SUMITOMO MITSUI TRUST HOLDINGS FJ6431897 INC KR3F20020002: BOSTON CO NON-US VAL	463.0000 4.5704	30,509,896.00 312,683.74	32,197,020.00 317,822.61	0.01	1,687,124.00 5,138.87
17,400.000 HONDA MOTOR CO NPV FJ6435146 KR3F20020002: BOSTON CO NON-US VAL	3,537.0000 34.9144	65,064,226.00 637,441.23	61,543,800.00 607,509.99	0.01	-3,520,426.00 -29,931.24
5,800.000 HONDA MOTOR CO NPV FJ6435146 KR3F20010002: PYRAMIS NONUS GROWTH	3,537.0000 34.9144	20,233,944.00 211,422.46	20,514,600.00 202,503.33	0.00	280,656.00 -8,919.13
39,000.000 NIPPON SHOKUBAI CO LTD FJ6470580 KR3F20020002: BOSTON CO NON-US VAL	1,361.0000 13.4347	38,154,018.00 398,885.87	53,079,000.00 523,952.42	0.01	14,924,982.00 125,066.55
22,000.000 NIPPON SHOKUBAI CO LTD FJ6470580 KR3F20010002: PYRAMIS NONUS GROWTH	1,361.0000 13.4347	24,642,002.00 253,271.35	29,942,000.00 295,562.90	0.01	5,299,998.00 42,291.55
4,900.000 JAPAN TOBACCO INC Y50000 FJ6474533 KR3F20010002: PYRAMIS NONUS GROWTH	3,693.0000 36.4543	11,228,171.00 120,898.69	18,095,700.00 178,625.93	0.00	6,867,529.00 57,727.24
32,100.000 JAPAN TOBACCO INC Y50000 FJ6474533 KR3F20080002: LAZARD ASSET MGMT	3,693.0000 36.4543	119,040,134.00 1,174,255.33	118,545,300.00 1,170,182.11	0.03	-494,834.00 -4,073.22



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,800.000 KAO CORP FJ6483807 KR3F20010002: PYRAMIS NONUS GROWTH	3,987.0000 39.3564	16,771,896.00 163,721.85	19,137,600.00 188,910.71	0.00	2,365,704.00 25,188.86
22,000.000 KAWASAKI HEAVY INDUSTRIES Y50 FJ6484623 KR3F20010002: PYRAMIS NONUS GROWTH	386.0000 3.8103	8,552,579.00 86,530.31	8,492,000.00 83,826.07	0.00	-60,579.00 -2,704.24
600.000 KEYENCE CORP NPV FJ6490992 KR3F20010002: PYRAMIS NONUS GROWTH	44,195.0000 436.2568	17,361,984.00 188,838.93	26,517,000.00 261,754.11	0.01	9,155,016.00 72,915.18
3,100.000 KEYENCE CORP NPV FJ6490992 KR3F20050002: AMERICAN CENTURY	44,195.0000 436.2568	137,024,701.00 1,351,661.66	137,004,500.00 1,352,396.22	0.03	-20,201.00 734.56
39,400.000 KOMATSU Y50 FJ6496585 KR3F20050002: AMERICAN CENTURY	2,352.0000 23.2170	92,425,889.00 911,722.70	92,668,800.00 914,750.50	0.02	242,911.00 3,027.80
3,000.000 KUBOTA CORPORATION Y50 FJ6497500 KR3F20010002: PYRAMIS NONUS GROWTH	1,436.0000 14.1750	4,662,178.00 47,009.69	4,308,000.00 42,525.05	0.00	-354,178.00 -4,484.64
2,300.000 MABUCHI MOTOR Y50 FJ6551033 KR3F20010002: PYRAMIS NONUS GROWTH	7,680.0000 75.8107	16,067,965.00 157,212.96	17,664,000.00 174,364.54	0.00	1,596,035.00 17,151.58
34,000.000 MAKITA CORP Y50 FJ6555802 KR3F20080002: LAZARD ASSET MGMT	6,260.0000 61.7936	210,426,369.00 2,075,722.51	212,840,000.00 2,100,982.16	0.05	2,413,631.00 25,259.65
2,600.000 MAKITA CORP Y50 FJ6555802 KR3F20010002: PYRAMIS NONUS GROWTH	6,260.0000 61.7936	15,575,935.00 152,376.70	16,276,000.00 160,663.34	0.00	700,065.00 8,286.64
8,100.000 SUMITOMO MITSUI GR NPV FJ6563020 KR3F20020002: BOSTON CO NON-US VAL	4,244.0000 41.8933	41,229,140.00 412,862.50	34,376,400.00 339,335.67	0.01	-6,852,740.00 -73,526.83

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5,800.000 SUMITOMO MITSUI GR NPV FJ6563020 KR3F20010002: PYRAMIS NONUS GROWTH	4,244.0000 41.8933	19,257,052.00 213,763.20	24,615,200.00 242,981.09	0.01	5,358,148.00 29,217.89
1,600.000 MARUICHI STEEL TUBE Y50 FJ6569506 KR3F20010002: PYRAMIS NONUS GROWTH	2,720.0000 26.8496	4,491,738.00 43,918.35	4,352,000.00 42,959.38	0.00	-139,738.00 -958.97
23,200.000 CREDIT SAISON CO NPV FJ6591807 KR3F20020002: BOSTON CO NON-US VAL	2,108.0000 20.8085	55,005,343.00 534,237.65	48,905,600.00 482,756.03	0.01	-6,099,743.00 -51,481.62
9,800.000 MISUMI GROUP INC Y50 FJ6595170 KR3F20010002: PYRAMIS NONUS GROWTH	2,787.0000 27.5110	22,380,613.00 250,837.45	27,312,600.00 269,607.62	0.01	4,931,987.00 18,770.17
43,000.000 MITSUBISHI ELECTRIC CORP Y50 FJ6597044 KR3F20010002: PYRAMIS NONUS GROWTH	1,250.0000 12.3390	44,520,849.00 458,972.53	53,750,000.00 530,575.98	0.01	9,229,151.00 71,603.45
55,800.000 MITSUI & CO Y50 FJ6597309 KR3F20070002: LSV ASSET MGMT	1,624.0000 16.0308	91,294,100.00 900,558.32	90,619,200.00 894,518.53	0.02	-674,900.00 -6,039.79
16,000.000 MITSUI FUDOSAN CO Y50 FJ6597606 KR3F20010002: PYRAMIS NONUS GROWTH	3,416.0000 33.7200	42,452,708.00 443,596.22	54,656,000.00 539,519.27	0.01	12,203,292.00 95,923.05
4,100.000 MURATA MANUFACTURING CO NPV FJ6610409 KR3F20010002: PYRAMIS NONUS GROWTH	9,481.0000 93.5887	29,695,260.00 307,576.68	38,872,100.00 383,713.53	0.01	9,176,840.00 76,136.85
9,900.000 SEIKO EPSON CORP NPV FJ6616505 KR3F20010002: PYRAMIS NONUS GROWTH	4,310.0000 42.5448	28,570,557.00 279,110.09	42,669,000.00 421,193.42	0.01	14,098,443.00 142,083.33
7,000.000 NGK INSULATORS Y50 FJ6619509 KR3F20010002: PYRAMIS NONUS GROWTH	2,300.0000 22.7037	15,032,920.00 147,266.43	16,100,000.00 158,926.01	0.00	1,067,080.00 11,659.58

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8,000.000 N.G.K. SPARK PLUG CO NPV FJ6619608 KR3F20010002: PYRAMIS NONUS GROWTH	2,858.0000 28.2118	18,646,200.00 187,127.12	22,864,000.00 225,694.68	0.01	4,217,800.00 38,567.56
4,500.000 NIHON KODEN CORP Y50 FJ6639978 KR3F20010002: PYRAMIS NONUS GROWTH	5,080.0000 50.1456	16,021,666.00 170,544.70	22,860,000.00 225,655.20	0.01	6,838,334.00 55,110.50
2,500.000 DENSO CORPORATION NPV FJ6640380 KR3F20010002: PYRAMIS NONUS GROWTH	4,835.0000 47.7272	11,687,224.00 118,244.61	12,087,500.00 119,317.90	0.00	400,276.00 1,073.29
29,000.000 NIDEC CORP NPV FJ6640687 KR3F20050002: AMERICAN CENTURY	6,216.0000 61.3593	178,526,012.00 1,761,045.74	180,264,000.00 1,779,418.57	0.04	1,737,988.00 18,372.83
4,200.000 NIDEC CORP NPV FJ6640687 KR3F20010002: PYRAMIS NONUS GROWTH	6,216.0000 61.3593	20,765,120.00 204,713.64	26,107,200.00 257,708.90	0.01	5,342,080.00 52,995.26
7,700.000 NIPPON TEL & TEL CORP Y50000 FJ6641370 KR3F20020002: BOSTON CO NON-US VAL	6,318.0000 62.3661	35,076,347.00 360,418.07	48,648,600.00 480,219.14	0.01	13,572,253.00 119,801.07
14,700.000 NIPPON TEL & TEL CORP Y50000 FJ6641370 KR3F20070002: LSV ASSET MGMT	6,318.0000 62.3661	91,756,179.00 905,116.44	92,874,600.00 916,781.99	0.02	1,118,421.00 11,665.55
15,000.000 NSK LTD ORD FJ6641545 KR3F20010002: PYRAMIS NONUS GROWTH	1,317.0000 13.0003	14,160,955.00 147,516.46	19,755,000.00 195,005.18	0.00	5,594,045.00 47,488.72
70,490.000 NIPPON EXPRESS CO Y50 FJ6642121 KR3F20020002: BOSTON CO NON-US VAL	491.0000 4.8468	28,386,698.00 309,368.92	34,610,590.00 341,647.40	0.01	6,223,892.00 32,278.48
32,900.000 NISSAN MOTOR CO Y50 FJ6642865 KR3F20020002: BOSTON CO NON-US VAL	961.0000 9.4862	29,830,235.00 293,605.93	31,616,900.00 312,096.14	0.01	1,786,665.00 18,490.21



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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4,000.000 OMRON CORP Y50 FJ6659422 KR3F20010002: PYRAMIS NONUS GROWTH	4,270.0000 42.1499	11,163,389.00 118,069.88	17,080,000.00 168,599.77	0.00	5,916,611.00 50,529.89
800.000 ONO PHARMACEUTICAL CO Y50 FJ6660107 KR3F20010002: PYRAMIS NONUS GROWTH	8,920.0000 88.0509	6,641,414.00 65,011.96	7,136,000.00 70,440.75	0.00	494,586.00 5,428.79
37,400.000 ORIX CORP Y50 FJ6661147 KR3F20010002: PYRAMIS NONUS GROWTH	1,679.0000 16.5737	34,434,396.00 383,404.22	62,794,600.00 619,856.86	0.02	28,360,204.00 236,452.64
100,600.000 ORIX CORP Y50 FJ6661147 KR3F20050002: AMERICAN CENTURY	1,679.0000 16.5737	164,490,731.00 1,622,596.61	168,907,400.00 1,667,315.52	0.04	4,416,669.00 44,718.91
2,200.000 PARK 24 CO JPY50 FJ6667730 KR3F20010002: PYRAMIS NONUS GROWTH	1,842.0000 18.1827	4,634,060.00 45,080.21	4,052,400.00 40,001.97	0.00	-581,660.00 -5,078.24
10,400.000 ALFRESA HLDGS NPV FJ6687217 KR3F20070002: LSV ASSET MGMT	6,530.0000 64.4588	66,545,842.00 656,432.47	67,912,000.00 670,371.64	0.02	1,366,158.00 13,939.17
4,000.000 KAKAKU.COM INC FJ6689536 KR3F20010002: PYRAMIS NONUS GROWTH	1,775.0000 17.5213	7,502,401.00 73,518.15	7,100,000.00 70,085.39	0.00	-402,401.00 -3,432.76
31,000.000 RICOH Y50 FJ6738226 KR3F20020002: BOSTON CO NON-US VAL	1,207.0000 11.9145	31,047,733.00 357,646.49	37,417,000.00 369,349.98	0.01	6,369,267.00 11,703.49
13,000.000 GS YUASA CORP NPV FJ6744257 KR3F20010002: PYRAMIS NONUS GROWTH	645.0000 6.3669	7,993,860.00 78,347.51	8,385,000.00 82,769.85	0.00	391,140.00 4,422.34
4,900.000 ROHTO PHARMACEUTICAL CO Y50 FJ6747367 KR3F20010002: PYRAMIS NONUS GROWTH	1,575.0000 15.5471	7,367,865.00 74,356.07	7,717,500.00 76,180.84	0.00	349,635.00 1,824.77



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10,200.000 RYOHIN KEIKAKU CO JPY50 FJ6758455 KR3F20080002: LAZARD ASSET MGMT	11,500.0000 113.5186	113,833,879.00 1,122,898.93	117,300,000.00 1,157,889.53	0.03	3,466,121.00 34,990.60
16,100.000 SOFTBANK CORPORATION NPV FJ6770625 KR3F20080002: LAZARD ASSET MGMT	7,543.0000 74.4583	122,223,481.00 1,205,657.03	121,442,300.00 1,198,778.92	0.03	-781,181.00 -6,878.11
9,800.000 SOFTBANK CORPORATION NPV FJ6770625 KR3F20010002: PYRAMIS NONUS GROWTH	7,543.0000 74.4583	48,567,233.00 501,702.64	73,921,400.00 729,691.52	0.02	25,354,167.00 227,988.88
4,300.000 SANTEN PHARMACEUTICAL CO FJ6776606 KR3F20010002: PYRAMIS NONUS GROWTH	5,700.0000 56.2657	23,884,091.00 234,239.16	24,510,000.00 241,942.65	0.01	625,909.00 7,703.49
4,300.000 SHIMAMURA NPV FJ6804036 KR3F20020002: BOSTON CO NON-US VAL	9,960.0000 98.3170	41,342,034.00 440,232.48	42,828,000.00 422,762.94	0.01	1,485,966.00 -17,469.54
6,190.000 SHIN-ETSU CHEMICALS CO NPV FJ6804580 KR3F20020002: BOSTON CO NON-US VAL	6,158.0000 60.7867	31,205,741.00 335,364.89	38,118,020.00 376,269.87	0.01	6,912,279.00 40,904.98
34,320.000 SUMITOMO ELECTRIC IND NPV FJ6858701 KR3F20020002: BOSTON CO NON-US VAL	1,425.0000 14.0664	40,506,629.00 419,935.32	48,906,000.00 482,759.98	0.01	8,399,371.00 62,824.66
8,000.000 SUMITOMO REALTY & DEV CO NPV FJ6858909 KR3F20010002: PYRAMIS NONUS GROWTH	4,347.0000 42.9100	38,524,104.00 386,275.52	34,776,000.00 343,280.19	0.01	-3,748,104.00 -42,995.33
10,000.000 SUMITOMO RUBBER INDUSTRIES Y50 FJ6858990 KR3F20010002: PYRAMIS NONUS GROWTH	1,462.0000 14.4317	14,224,513.00 138,951.53	14,620,000.00 144,316.67	0.00	395,487.00 5,365.14
8,000.000 SURUGA BANK LTD Y50 FJ6864329 KR3F20010002: PYRAMIS NONUS GROWTH	1,966.0000 19.4067	14,554,970.00 142,511.51	15,728,000.00 155,253.93	0.00	1,173,030.00 12,742.42

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4,900.000 SUZUKI MOTOR CO NPV FJ6865508 KR3F20010002: PYRAMIS NONUS GROWTH	3,173.0000 31.3213	15,643,898.00 153,258.23	15,547,700.00 153,474.16	0.00	-96,198.00 215.93
9,300.000 TERUMO CORP Y50 FJ6885076 KR3F20020002: BOSTON CO NON-US VAL	2,265.0000 22.3582	19,813,050.00 194,448.08	21,064,500.00 207,931.49	0.01	1,251,450.00 13,483.41
32,200.000 TOKAI RIKI DENKI Y50 FJ6894029 KR3F20070002: LSV ASSET MGMT	2,034.0000 20.0780	63,996,568.00 631,285.51	65,494,800.00 646,511.03	0.02	1,498,232.00 15,225.52
5,150.000 TOKYO ELECTRON NPV FJ6895679 KR3F20020002: BOSTON CO NON-US VAL	6,848.0000 67.5978	23,551,090.00 262,717.21	35,267,200.00 348,128.91	0.01	11,716,110.00 85,411.70
2,900.000 TOSHIBA PLANT SYSTEMS & SERV FJ6897295 KR3F20010002: PYRAMIS NONUS GROWTH	1,507.0000 14.8759	4,357,494.00 42,810.09	4,370,300.00 43,140.02	0.00	12,806.00 329.93
3,700.000 LIXIL GROUP CORPORATION FJ6900214 KR3F20010002: PYRAMIS NONUS GROWTH	2,734.0000 26.9878	7,125,726.00 85,951.98	10,115,800.00 99,854.89	0.00	2,990,074.00 13,902.91
56,000.000 MAZDA MOTOR CORP NPV FJ6900305 KR3F20010002: PYRAMIS NONUS GROWTH	475.0000 4.6888	22,322,254.00 224,180.80	26,600,000.00 262,573.41	0.01	4,277,746.00 38,392.61
18,000.000 TOYOTA MOTOR CORP NPV FJ6900644 KR3F20010002: PYRAMIS NONUS GROWTH	6,084.0000 60.0563	76,585,721.00 849,917.31	109,512,000.00 1,081,012.77	0.03	32,926,279.00 231,095.46
33,600.000 TSUMURA & CO Y50 FJ6906914 KR3F20070002: LSV ASSET MGMT	2,389.0000 23.5823	79,893,344.00 788,097.11	80,270,400.00 792,363.65	0.02	377,056.00 4,266.54
95,100.000 YAMADA DENKI CO NPV FJ6985025 KR3F20020002: BOSTON CO NON-US VAL	361.0000 3.5635	35,065,508.00 353,970.86	34,331,100.00 338,888.50	0.01	-734,408.00 -15,082.36

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36,300.000 ASTELLAS PHARMA INC Y50 FJ6985389 KR3F20010002: PYRAMIS NONUS GROWTH	1,331.0000 13.1385	45,205,940.00 442,057.67	48,315,300.00 476,929.07	0.01	3,109,360.00 34,871.40
90,000.000 YASKAWA ELECTRIC MFG Y50 FJ6986049 KR3F20060002: FRANKIN TEMPLETON	1,227.0000 12.1119	112,031,083.00 1,105,115.49	110,430,000.00 1,090,074.52	0.03	-1,601,083.00 -15,040.97
70,000.000 YOKOHAMA RUBBER CO Y50 FJ6986460 KR3F20070002: LSV ASSET MGMT	876.0000 8.6472	62,189,576.00 613,460.68	61,320,000.00 605,300.82	0.01	-869,576.00 -8,159.86
4,200.000 SHIP HEALTHCARE HLDG INC NPV FJB05MTR8 KR3F20010002: PYRAMIS NONUS GROWTH	3,550.0000 35.0427	10,583,979.00 121,078.81	14,910,000.00 147,179.31	0.00	4,326,021.00 26,100.50
7,500.000 SEVEN & I HLDG CO LTD NPV FJB0FS5D1 KR3F20010002: PYRAMIS NONUS GROWTH	4,268.0000 42.1302	23,120,892.00 248,660.79	32,010,000.00 315,976.50	0.01	8,889,108.00 67,315.71
28,400.000 INPEX CORPORATION FJB10RB16 KR3F20020002: BOSTON CO NON-US VAL	1,540.0000 15.2016	34,581,665.00 395,283.36	43,736,000.00 431,725.97	0.01	9,154,335.00 36,442.61
11,700.000 INPEX CORPORATION FJB10RB16 KR3F20010002: PYRAMIS NONUS GROWTH	1,540.0000 15.2016	17,130,699.00 167,224.80	18,018,000.00 177,858.94	0.00	887,301.00 10,634.14
19,400.000 NOMURA RL EST INC NPV FJB1CWJM8 KR3F20020002: BOSTON CO NON-US VAL	1,917.0000 18.9231	38,141,543.00 386,220.61	37,189,800.00 367,107.25	0.01	-951,743.00 -19,113.36
9,120.000 MATSUMOTOKIYOSHI HOLDINGS CO FJB249GC1 LTD NPV KR3F20020002: BOSTON CO NON-US VAL	3,505.0000 34.5985	25,008,690.00 251,599.32	31,965,600.00 315,538.22	0.01	6,956,910.00 63,938.90
18,000.000 MATSUMOTOKIYOSHI HOLDINGS CO FJB249GC1 LTD NPV KR3F20070002: LSV ASSET MGMT	3,505.0000 34.5985	62,708,656.00 618,581.07	63,090,000.00 622,772.81	0.02	381,344.00 4,191.74



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50,800.000 START TODAY CO LTD FJB292RC9 KR3F20060002: FRANKIN TEMPLETON	2,663.0000 26.2870	135,801,272.00 1,339,593.31	135,280,400.00 1,335,377.31	0.03	-520,872.00 -4,216.00
2,100.000 HOSHIZAKI ELECTRIC CO LTD NPV FJB3FF8W8 KR3F20010002: PYRAMIS NONUS GROWTH	5,050.0000 49.8495	8,626,513.00 84,659.75	10,605,000.00 104,683.87	0.00	1,978,487.00 20,024.12
4,400.000 CALBEE INC FJB3TBRZ4 KR3F20010002: PYRAMIS NONUS GROWTH	2,794.0000 27.5801	11,318,930.00 113,072.00	12,293,600.00 121,352.35	0.00	974,670.00 8,280.35
20,300.000 PARAMOUNT BED HOLDINGS CO LTD FJB5W8JJ7 KR3F20070002: LSV ASSET MGMT	3,200.0000 31.5878	65,148,822.00 642,651.76	64,960,000.00 641,231.92	0.02	-188,822.00 -1,419.84
11,800.000 JAPAN AIRLINES CO LTD FJB8BRV41 KR3F20070002: LSV ASSET MGMT	5,600.0000 55.2786	65,020,550.00 641,386.44	66,080,000.00 652,287.64	0.02	1,059,450.00 10,901.20
TOTAL JAPANESE YEN EQUITY		5,268,661,265.00 52,918,577.47	5,683,563,730.00 56,103,486.26	1.36	414,902,465.00 3,184,908.79
MALAYSIAN RINGGIT					
404,100.000 YTL CORP MYR 0.10 FN6436129 KR3F20010002: PYRAMIS NONUS GROWTH	1.6200 0.5045	674,431.30 208,246.82	654,642.00 203,874.81	0.00	-19,789.30 -4,372.01
81,000.000 TOP GLOVE CORP BHD MYR0.50 FNB05L894 KR3F20010002: PYRAMIS NONUS GROWTH	4.5700 1.4232	456,366.45 137,761.16	370,170.00 115,281.84	0.00	-86,196.45 -22,479.32
98,600.000 AXIATA GROUP BERHAD FNB2QZGV8 MYR1 KR3F20010002: PYRAMIS NONUS GROWTH	6.9700 2.1707	649,750.30 198,387.38	687,242.00 214,027.41	0.01	37,491.70 15,640.03
TOTAL MALAYSIAN RINGGIT EQUITY		1,780,548.05 544,395.36	1,712,054.00 533,184.06	0.01	-68,494.05 -11,211.30
MEXICAN NEW PESO					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,400.000 FOMENTO ECONOMICO MEXICANO SAB LM2242054 KR3F20010002: PYRAMIS NONUS GROWTH	121.5600 9.3702	2,535,717.10 192,319.89	2,601,384.00 200,522.93	0.00	65,666.90 8,203.04
52,700.000 KIMBERLY CLARK DE MEXICO SAB LM2491917 DE CV SER A NPV KR3F20010002: PYRAMIS NONUS GROWTH	36.4100 2.8066	1,843,688.44 137,086.43	1,918,807.00 147,907.73	0.00	75,118.56 10,821.30
300,900.000 CONSORCIO ARA SAB SER UNICA LMB1TV964 NPV KR3F20010002: PYRAMIS NONUS GROWTH	6.0200 0.4640	1,526,552.36 119,620.56	1,811,418.00 139,629.85	0.00	284,865.64 20,009.29
33,900.000 MEGACABLE HOLDINGS SAB DE CV LMB292SM2 COM STK MXN1 KR3F20010002: PYRAMIS NONUS GROWTH	54.8600 4.2288	1,603,532.25 121,099.58	1,859,754.00 143,355.74	0.00	256,221.75 22,256.16
47,000.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7 KR3F20010002: PYRAMIS NONUS GROWTH	27.4900 2.1190	1,368,507.88 105,738.76	1,292,030.00 99,593.77	0.00	-76,477.88 -6,144.99
229,400.000 OHL MEXICO SAB DE CV LMB3NWLD5 KR3F20070002: LSV ASSET MGMT	39.6000 3.0525	8,819,283.55 678,497.76	9,084,240.00 700,242.04	0.02	264,956.45 21,744.28
26,500.000 BANREGIO GRUPO FINANCIERO SA D LMB6QL9F8 KR3F20010002: PYRAMIS NONUS GROWTH	76.9400 5.9308	1,995,343.02 152,662.21	2,038,910.00 157,165.65	0.00	43,566.98 4,503.44
TOTAL MEXICAN NEW PESO EQUITY		19,692,624.60 1,507,025.19	20,606,543.00 1,588,417.71	0.04	913,918.40 81,392.52
NEW TAIWAN DOLLAR					
237,000.000 ADVANCED SEMI ENGR TWD10 (ASE) FA6056073 KR3F20020002: BOSTON CO NON-US VAL	38.8500 1.3012	6,101,397.22 203,798.17	9,207,450.00 308,374.64	0.01	3,106,052.78 104,576.47
46,000.000 EVERLIGHT ELECTRON TWD10 FA6094926 KR3F20010002: PYRAMIS NONUS GROWTH	77.0000 2.5789	3,523,204.49 116,391.93	3,542,000.00 118,628.17	0.00	18,795.51 2,236.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 CHICONY ELECTRONI TWD10 FA6140570 KR3F20010002: PYRAMIS NONUS GROWTH	80.6000 2.6994	3,426,764.42 113,179.66	3,627,000.00 121,474.98	0.00	200,235.58 8,295.32
204,000.000 CHINA LIFE INS TWD10 FA6199816 KR3F20010002: PYRAMIS NONUS GROWTH	27.5500 0.9227	5,807,006.71 195,957.31	5,620,200.00 188,230.96	0.00	-186,806.71 -7,726.35
90,000.000 CHROMA ATE INC TWD10 FA6212106 KR3F20010002: PYRAMIS NONUS GROWTH	83.6000 2.7999	5,729,760.31 192,840.07	7,524,000.00 251,992.76	0.01	1,794,239.69 59,152.69
103,000.000 CTCI CORP ORD TWD10 FA6239182 KR3F20010002: PYRAMIS NONUS GROWTH	51.7000 1.7315	5,839,827.62 197,075.98	5,325,100.00 178,347.51	0.00	-514,727.62 -18,728.47
53,000.000 TAIWAN MOBILE CO LTD TWD10 FA6290490 KR3F20010002: PYRAMIS NONUS GROWTH	92.4000 3.0946	4,916,506.65 162,234.30	4,897,200.00 164,016.34	0.00	-19,306.65 1,782.04
50,000.000 EPISTAR CORP TWD10 FA6354155 KR3F20010002: PYRAMIS NONUS GROWTH	74.0000 2.4784	3,549,198.71 117,192.45	3,700,000.00 123,919.89	0.00	150,801.29 6,727.44
83,000.000 MEDIATEK INC FA6372488 KR3F20050002: AMERICAN CENTURY	505.0000 16.9134	42,684,332.78 1,427,426.45	41,915,000.00 1,403,811.35	0.03	-769,332.78 -23,615.10
521,000.000 FUBON GROUP CO LTD TWD10 FA6411674 KR3F20070002: LSV ASSET MGMT	43.1500 1.4452	22,267,149.75 744,646.02	22,481,150.00 752,935.55	0.02	214,000.25 8,289.53
412,000.000 FIRST HOLDING CO TWD10 FA6580114 KR3F20020002: BOSTON CO NON-US VAL	19.2000 0.6430	7,354,170.08 248,261.25	7,910,400.00 264,934.02	0.01	556,229.92 16,672.77
5,000.000 ST SHINE OPTICAL TWD10 FA6673174 KR3F20010002: PYRAMIS NONUS GROWTH	738.0000 24.7170	3,888,407.50 128,340.88	3,690,000.00 123,584.97	0.00	-198,407.50 -4,755.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
202,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399 TWD10 KR3F20010002: PYRAMIS NONUS GROWTH	53.6000 1.7952	10,768,509.61 360,958.03	10,827,200.00 362,623.08	0.01	58,690.39 1,665.05
30,000.000 PRESIDENT CHAIN STORE CORP FA6704987 TWD10 KR3F20010002: PYRAMIS NONUS GROWTH	239.0000 8.0046	6,085,537.29 200,572.98	7,170,000.00 240,136.64	0.01	1,084,462.71 39,563.66
136,000.000 TAIWAN SEMICONDUCTOR MFG FA6889101 TW\$10 KR3F20010002: PYRAMIS NONUS GROWTH	126.5000 4.2367	13,900,439.83 467,222.85	17,204,000.00 576,193.98	0.01	3,303,560.17 108,971.13
8,000.000 KING SLIDE WORKS CO TWD10 FAB01H721 KR3F20010002: PYRAMIS NONUS GROWTH	427.0000 14.3010	2,017,744.94 67,415.74	3,416,000.00 114,408.20	0.00	1,398,255.06 46,992.46
17,000.000 GEOVISION INC TWD10 FAB01KLY8 KR3F20010002: PYRAMIS NONUS GROWTH	151.5000 5.0740	3,218,881.55 106,308.59	2,575,500.00 86,258.29	0.00	-643,381.55 -20,050.30
68,000.000 EDISON OPTO CORP FAB28QTX8 KR3F20010002: PYRAMIS NONUS GROWTH	36.2500 1.2141	2,666,164.92 88,037.02	2,465,000.00 82,557.44	0.00	-201,164.92 -5,479.58
9,630.000 WOWPRIME CORP FAB3KHQ80 KR3F20010002: PYRAMIS NONUS GROWTH	430.5000 14.4182	3,931,701.29 131,652.87	4,145,715.00 138,847.71	0.00	214,013.71 7,194.84
381,000.000 PEGATRON CORP FAB4PLX11 KR3F20070002: LSV ASSET MGMT	57.0000 1.9090	20,849,165.95 697,226.57	21,717,000.00 727,342.75	0.02	867,834.05 30,116.18
107,000.000 LEXTAR ELECTRONICS CORP FAB521Z98 KR3F20010002: PYRAMIS NONUS GROWTH	30.2000 1.0115	3,505,981.14 115,789.14	3,231,400.00 108,225.60	0.00	-274,581.14 -7,563.54
31,000.000 GOURMET MASTER TWD10 FAB5MY7H7 KR3F20010002: PYRAMIS NONUS GROWTH	231.5000 7.7534	6,291,237.58 211,572.44	7,176,500.00 240,354.34	0.01	885,262.42 28,781.90



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6,000.000 GINKO INTERNATIONAL CO LTD FAB7X3BR2 KR3F20010002: PYRAMIS NONUS GROWTH	517.0000 17.3153	3,272,426.31 111,353.58	3,102,000.00 103,891.75	0.00	-170,426.31 -7,461.83
17,000.000 SILERGY CORP FABH4DMW7 KR3F20010002: PYRAMIS NONUS GROWTH	279.5000 9.3610	4,230,922.08 139,934.94	4,751,500.00 159,136.58	0.00	520,577.92 19,201.64
TOTAL NEW TAIWAN DOLLAR EQUITY		195,826,438.73 6,545,389.22	207,221,315.00 6,940,227.50	0.17	11,394,876.27 394,838.28
NEW TURKISH LIRA					
31,291.000 AKSA TRY1 ETB03MNB0 KR3F20070002: LSV ASSET MGMT	7.6700 3.6174	239,021.90 112,470.31	240,001.97 113,192.46	0.00	980.07 722.15
81,694.000 ENKA INSAAT TRY1 ETB03MS66 KR3F20010002: PYRAMIS NONUS GROWTH	5.7500 2.7119	408,251.48 200,822.76	469,740.50 221,544.36	0.01	61,489.02 20,721.60
743,400.000 T SINAI KALKINMA B TRY1 ETB03MY85 KR3F20070002: LSV ASSET MGMT	1.7300 0.8159	1,254,486.05 590,290.82	1,286,082.00 606,556.62	0.01	31,595.95 16,265.80
75,480.000 TURKIYE GARANTI BANKASI ETB03MYP7 KR3F20020002: BOSTON CO NON-US VAL	8.2900 3.9098	578,031.46 283,349.99	625,729.20 295,113.52	0.01	47,697.74 11,763.53
TOTAL NEW TURKISH LIRA EQUITY		2,479,790.89 1,186,933.88	2,621,553.67 1,236,406.96	0.03	141,762.78 49,473.08
NEW ZEALAND DOLLAR					
25,680.000 RYMAN HEALTHCARE G NPV AN6161524 KR3F20010002: PYRAMIS NONUS GROWTH	8.5500 7.4860	213,099.36 181,040.19	219,564.00 192,239.26	0.00	6,464.64 11,199.07
45,229.000 AIR NEW ZEALAND NPV AN6426489 KR3F20010002: PYRAMIS NONUS GROWTH	2.0800 1.8211	80,402.28 67,172.80	94,076.32 82,368.52	0.00	13,674.04 15,195.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,765.000 SPARK NEW ZEALAND LTD AN6881436 KR3F20010002: PYRAMIS NONUS GROWTH	2.6800 2.3465	108,069.77 93,669.04	106,570.20 93,307.54	0.00	-1,499.57 -361.50
108,900.000 SKY NETWORK TELEVISION LTD NPV ANB0C5VF6 KR3F20070002: LSV ASSET MGMT	6.8700 6.0150	740,678.60 649,427.00	748,143.00 655,036.60	0.02	7,464.40 5,609.60
285,500.000 Z ENERGY LTD ANBCZVPY4 KR3F20080002: LAZARD ASSET MGMT	3.9200 3.4322	1,123,458.78 985,048.66	1,119,160.00 979,880.54	0.02	-4,298.78 -5,168.12
19,306.000 AUCKLAND INTERNATIONAL AIRPORT ANBKX3XG0 LTD KR3F20010002: PYRAMIS NONUS GROWTH	3.9000 3.4146	78,239.97 64,837.62	75,293.40 65,923.14	0.00	-2,946.57 1,085.52
TOTAL NEW ZEALAND DOLLAR EQUITY		2,343,948.76 2,041,195.31	2,362,806.92 2,068,755.60	0.05	18,858.16 27,560.29
NORWEGIAN KRONE					
41,138.000 STATOIL ASA NOK2.50 SN7133606 KR3F20050002: AMERICAN CENTURY	188.4000 30.7025	7,737,770.82 1,261,096.17	7,750,399.20 1,263,041.12	0.03	12,628.38 1,944.95
12,500.000 YARA INTL NOK1.70 SN7751258 KR3F20070002: LSV ASSET MGMT	307.3000 50.0790	3,810,204.48 620,984.31	3,841,250.00 625,987.97	0.02	31,045.52 5,003.66
56,700.000 MARINE HARVVEST NOK.75 SNB02L489 KR3F20070002: LSV ASSET MGMT	83.7500 13.6483	4,699,439.95 765,911.25	4,748,625.00 773,858.03	0.02	49,185.05 7,946.78
75,200.000 SPAREBANK 1 SMN NOK25 SNB0LGG78 GRUNNFONDSBEVIS KR3F20070002: LSV ASSET MGMT	54.2500 8.8408	4,085,217.20 665,805.68	4,079,600.00 664,830.60	0.02	-5,617.20 -975.08
37,837.000 NORSK HYDRO ASA NOK3.6666 SNB11HK30 KR3F20020002: BOSTON CO NON-US VAL	32.8300 5.3501	1,088,827.03 183,892.36	1,242,188.71 202,432.85	0.00	153,361.68 18,540.49

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15,400.000 TGS-NOPEC GEOPHYSICAL COMPANY SNB15SLC1 NOK0.25 KR3F20070002: LSV ASSET MGMT	196.1000 31.9574	2,984,130.23 486,351.34	3,019,940.00 492,143.47	0.01	35,809.77 5,792.13
78,600.000 PROSAFE SE EUR0.25 SNB1L9DW0 KR3F20070002: LSV ASSET MGMT	50.6000 8.2460	3,948,697.56 643,555.81	3,977,160.00 648,136.50	0.02	28,462.44 4,580.69
TOTAL NORWEGIAN KRONE EQUITY			28,354,287.27 4,627,596.92	0.11	304,875.64 42,833.62
PHILIPPINES PESO					
60,272.000 SECURITY BANK CORP FP6792336 KR3F20010002: PYRAMIS NONUS GROWTH	123.3000 2.8247	6,387,318.73 146,261.30	7,431,537.60 170,252.86	0.00	1,044,218.87 23,991.56
POLISH ZLOTY					
40,300.000 TELEKOMUNIKACJA POLSKA PNL3 EG5552559 KR3F20010002: PYRAMIS NONUS GROWTH	9.7000 3.1943	421,108.61 138,491.37	390,910.00 128,728.55	0.00	-30,198.61 -9,762.82
POUND STERLING					
185,418.000 ABERDEEN ASSET MANAGEMENT PLC EX0003122 KR3F20060002: FRANKIN TEMPLETON	4.5390 7.7610	822,957.46 1,400,344.41	841,612.30 1,439,030.79	0.03	18,654.84 38,686.38
59,000.000 AMEC ORD 50P EX0028269 KR3F20080002: LAZARD ASSET MGMT	12.1500 20.7747	711,711.49 1,211,048.28	716,850.00 1,225,705.97	0.03	5,138.51 14,657.69
115,018.000 ASHTEAD GROUP PLC EX0053671 KR3F20050002: AMERICAN CENTURY	8.7500 14.9612	995,470.52 1,693,892.63	1,006,407.50 1,720,805.86	0.04	10,936.98 26,913.23
11,216.000 BHP BILLITON PLC USD0.50 EX0056658 KR3F20010002: PYRAMIS NONUS GROWTH	18.8950 32.3076	216,409.84 365,137.51	211,926.32 362,362.22	0.01	-4,483.52 -2,775.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,240.000 BHP BILLITON PLC USD0.50 EX0056658 KR3F20020002: BOSTON CO NON-US VAL	18.8950 32.3076	262,876.55 404,130.14	269,064.80 460,060.45	0.01	6,188.25 55,930.31
95,000.000 ARM HOLDINGS ORD GBP0.0005 EX0059587 KR3F20060002: FRANKIN TEMPLETON	8.8100 15.0638	832,896.40 1,418,158.52	836,950.00 1,431,058.96	0.03	4,053.60 12,900.44
41,800.000 BRITISH LAND ORD GBP0.25 EX0136708 KR3F20010002: PYRAMIS NONUS GROWTH	7.0250 12.0117	302,064.16 505,738.93	293,645.00 502,088.90	0.01	-8,419.16 -3,650.03
7,200.000 TULLOW OIL PLC ORD GBP0.10 EX0150089 KR3F20010002: PYRAMIS NONUS GROWTH	8.5350 14.5936	73,148.76 112,202.07	61,452.00 105,073.70	0.00	-11,696.76 -7,128.37
10,871.000 CRH ORD EUR0.32 EX0182702 KR3F20020002: BOSTON CO NON-US VAL	15.0100 25.6648	148,895.38 230,906.17	163,173.71 279,002.57	0.01	14,278.33 48,096.40
19,200.000 DIAGEO ORD 28 101/108P EX0237407 KR3F20010002: PYRAMIS NONUS GROWTH	18.6600 31.9058	312,089.95 498,465.44	358,272.00 612,591.38	0.01	46,182.05 114,125.94
97,800.000 BAE SYSTEMS ORD GBP0.025 EX0263494 KR3F20070002: LSV ASSET MGMT	4.3290 7.4019	415,405.73 706,854.39	423,376.20 723,909.80	0.02	7,970.47 17,055.41
29,700.000 BRITISH AMERICAN TOBACCO ORD EX0287584 GBP0.25 KR3F20080002: LAZARD ASSET MGMT	34.7800 59.4686	1,037,404.98 1,765,248.31	1,032,966.00 1,766,216.92	0.04	-4,438.98 968.61
37,868.000 STANDARD CHARTERED ORD USD0.50 EX0408289 KR3F20020002: BOSTON CO NON-US VAL	11.9400 20.4156	519,299.71 844,524.32	452,143.92 773,098.28	0.02	-67,155.79 -71,426.04
5,616.000 IMPERIAL TOBACCO GROUP ORD 10P EX0454499 KR3F20010002: PYRAMIS NONUS GROWTH	26.3000 44.9691	112,936.65 192,818.71	147,700.80 252,546.21	0.01	34,764.15 59,727.50

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19,100.000 IMPERIAL TOBACCO GROUP ORD 10P EX0454499 KR3F20070002: LSV ASSET MGMT	26.3000 44.9691	499,935.03 850,689.44	502,330.00 858,908.95	0.02	2,394.97 8,219.51
10,100.000 SABMILLER PLC EX0483548 KR3F20010002: PYRAMIS NONUS GROWTH	33.8800 57.9297	345,399.05 586,224.21	342,188.00 585,090.15	0.01	-3,211.05 -1,134.06
89,120.000 HSBC HOLDINGS PLC EX0540529 KR3F20020002: BOSTON CO NON-US VAL	5.9290 10.1377	540,982.77 927,428.67	528,392.48 903,471.88	0.02	-12,590.29 -23,956.79
105,612.000 LEGAL & GENERAL GROUP ORD 2.5P EX0560394 KR3F20010002: PYRAMIS NONUS GROWTH	2.2540 3.8540	212,483.08 332,335.80	238,049.45 407,028.85	0.01	25,566.37 74,693.05
15,000.000 ASSOCIATED BRITISH FOODS PLC EX0673122 KR3F20080002: LAZARD ASSET MGMT	30.4900 52.1333	455,432.19 774,963.42	457,350.00 781,999.90	0.02	1,917.81 7,036.48
22,796.000 ASSOCIATED BRITISH FOODS PLC EX0673122 KR3F20050002: AMERICAN CENTURY	30.4900 52.1333	692,135.48 1,177,737.74	695,050.04 1,188,431.31	0.03	2,914.56 10,693.57
116,300.000 PRUDENTIAL PLC GBP0.05 EX0709959 KR3F20080002: LAZARD ASSET MGMT	13.4100 22.9291	1,535,420.13 2,612,670.89	1,559,583.00 2,666,652.99	0.06	24,162.87 53,982.10
34,850.000 PRUDENTIAL PLC GBP0.05 EX0709959 KR3F20010002: PYRAMIS NONUS GROWTH	13.4100 22.9291	219,863.99 362,057.67	467,338.50 799,078.73	0.02	247,474.51 437,021.06
15,666.000 RIO TINTO PLC EX0718877 KR3F20010002: PYRAMIS NONUS GROWTH	31.0850 53.1507	556,965.62 956,739.33	486,977.61 832,658.67	0.02	-69,988.01 -124,080.66
85,013.000 ST JAMES PLACE PLC EX0766934 KR3F20050002: AMERICAN CENTURY	7.6200 13.0291	652,907.64 1,112,439.80	647,799.06 1,107,639.22	0.03	-5,108.58 -4,800.58



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
54,300.000 ST JAMES PLACE PLC EX0766934 KR3F20010002: PYRAMIS NONUS GROWTH	7.6200 13.0291	348,346.84 544,168.47	413,766.00 707,477.80	0.02	65,419.16 163,309.33
74,695.000 SERCO GROUP ORD 2P EX0797376 KR3F20020002: BOSTON CO NON-US VAL	3.6550 6.2495	359,297.75 579,042.89	273,010.23 466,806.54	0.01	-86,287.52 -112,236.35
119,734.000 BP PLC ORD USD.25 EX0798051 KR3F20020002: BOSTON CO NON-US VAL	5.1490 8.8040	588,158.82 988,346.92	616,510.37 1,054,140.26	0.03	28,351.55 65,793.34
1,773,400.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR3F20080002: LAZARD ASSET MGMT	0.7425 1.2696	1,336,180.19 2,273,644.22	1,316,749.50 2,251,444.13	0.05	-19,430.69 -22,200.09
797,876.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR3F20050002: AMERICAN CENTURY	0.7425 1.2696	601,165.06 1,022,942.46	592,422.93 1,012,954.35	0.02	-8,742.13 -9,988.11
653,400.000 LLOYDS BANKING GROUP PLC EX0870611 GBP0.1 KR3F20010002: PYRAMIS NONUS GROWTH	0.7425 1.2696	340,184.75 543,530.71	485,149.50 829,532.87	0.02	144,964.75 286,002.16
89,279.000 BG GROUP PLC ORD GBP0.10 EX0876287 KR3F20050002: AMERICAN CENTURY	12.3500 21.1166	1,137,192.15 1,935,046.17	1,102,595.65 1,885,273.17	0.05	-34,596.50 -49,773.00
57,651.000 BG GROUP PLC ORD GBP0.10 EX0876287 KR3F20010002: PYRAMIS NONUS GROWTH	12.3500 21.1166	555,078.54 914,464.01	711,989.85 1,217,395.85	0.03	156,911.31 302,931.84
119,914.000 TESCO ORD 5P EX0884703 KR3F20020002: BOSTON CO NON-US VAL	2.8420 4.8594	407,234.88 649,928.32	340,795.59 582,709.34	0.01	-66,439.29 -67,218.98
27,673.000 GLAXOSMITHKLINE ORD GBP0.25 EX0925282 KR3F20020002: BOSTON CO NON-US VAL	15.6400 26.7421	445,585.05 731,493.96	432,805.72 740,032.86	0.02	-12,779.33 8,538.90



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,213.000 GLAXOSMITHKLINE ORD GBP0.25 EX0925282 KR3F20010002: PYRAMIS NONUS GROWTH	15.6400 26.7421	283,493.81 448,479.74	300,491.32 513,795.08	0.01	16,997.51 65,315.34
32,000.000 WEIR GROUP ORD 12.5P EX0946585 KR3F20060002: FRANKIN TEMPLETON	26.1900 44.7810	835,451.30 1,421,885.77	838,080.00 1,432,991.09	0.03	2,628.70 11,105.32
20,009.000 WEIR GROUP ORD 12.5P EX0946585 KR3F20050002: AMERICAN CENTURY	26.1900 44.7810	523,857.01 892,125.38	524,035.71 896,022.46	0.02	178.70 3,897.08
113,200.000 BT GROUP ORD GBP0.05 EX3091355 KR3F20010002: PYRAMIS NONUS GROWTH	3.8490 6.5812	441,538.39 743,424.59	435,706.80 744,993.27	0.02	-5,831.59 1,568.68
107,391.000 BARCLAYS ORD GBP0.25 EX3134866 KR3F20020002: BOSTON CO NON-US VAL	2.1280 3.6386	302,910.26 477,687.35	228,528.05 390,748.69	0.01	-74,382.21 -86,938.66
44,490.000 BURBERRY GROUP ORD GBP0.0005 EX3174300 KR3F20060002: FRANKIN TEMPLETON	14.8300 25.3571	648,727.63 1,103,874.94	659,786.70 1,128,136.29	0.03	11,059.07 24,261.35
140,100.000 ITV ORD GBP0.10 EX3398644 KR3F20010002: PYRAMIS NONUS GROWTH	1.7820 3.0470	255,480.28 404,712.18	249,658.20 426,878.07	0.01	-5,822.08 22,165.89
500,000.000 ITV ORD GBP0.10 EX3398644 KR3F20060002: FRANKIN TEMPLETON	1.7820 3.0470	882,281.22 1,501,833.36	891,000.00 1,523,476.35	0.04	8,718.78 21,642.99
109,900.000 SAINSBURY (J) ORD GBP0.2857142 EXB019KW9 (POST REC KR3F20070002: LSV ASSET MGMT	3.1550 5.3946	344,334.02 585,918.77	346,734.50 592,863.98	0.01	2,400.48 6,945.21
5,800.000 RANDGOLD RESOURCES ORD USD0.05 EXB01C3S0 KR3F20010002: PYRAMIS NONUS GROWTH	48.7300 83.3210	274,117.33 460,422.66	282,634.00 483,261.74	0.01	8,516.67 22,839.08



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,100.000 BERKELEY GROUP HLDGS EXB02L3W0 ORD GBP0.05 KR3F20080002: LAZARD ASSET MGMT	24.1800 41.3442	686,356.41 1,167,904.06	703,638.00 1,203,115.43	0.03	17,281.59 35,211.37
31,474.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS KR3F20020002: BOSTON CO NON-US VAL	24.1850 41.3527	635,878.51 1,030,472.45	761,198.69 1,301,535.58	0.03	125,320.18 271,063.13
1,266.000 ROYAL DUTCH SHELL PLC EXB03MLX5 A SHS KR3F20010002: PYRAMIS NONUS GROWTH	24.1850 41.3527	29,795.33 49,960.06	30,618.21 52,352.55	0.00	822.88 2,392.49
20,400.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS KR3F20070002: LSV ASSET MGMT	25.4250 43.4729	515,103.10 876,499.44	518,670.00 886,847.90	0.02	3,566.90 10,348.46
45,549.000 ROYAL DUTCH SHELL PLC EXB03MM48 B SHS KR3F20010002: PYRAMIS NONUS GROWTH	25.4250 43.4729	1,112,083.51 1,865,134.70	1,158,083.33 1,980,148.78	0.05	45,999.82 115,014.08
17,100.000 INMARSAT ORD EUR0.000667 EXB09LSH9 KR3F20010002: PYRAMIS NONUS GROWTH	7.4750 12.7811	129,805.34 220,987.96	127,822.50 218,557.30	0.01	-1,982.84 -2,430.66
15,643.000 UNILEVER PLC ORD GBP0.031111 EXB10RZP7 KR3F20020002: BOSTON CO NON-US VAL	26.5100 45.3281	336,660.35 558,862.43	414,695.93 709,067.84	0.02	78,035.58 150,205.41
21,500.000 UNILEVER PLC ORD GBP0.031111 EXB10RZP7 KR3F20010002: PYRAMIS NONUS GROWTH	26.5100 45.3281	551,196.52 889,960.15	569,965.00 974,554.66	0.02	18,768.48 84,594.51
117,736.000 HOME RETAIL GROUP ORD GBP0 EXB19NKB4 KR3F20020002: BOSTON CO NON-US VAL	1.7680 3.0230	227,448.38 363,780.14	208,157.25 355,917.67	0.01	-19,291.13 -7,862.47
85,000.000 EXPERIAN PLC ORD USD0.10 EXB19NLV9 KR3F20060002: FRANKIN TEMPLETON	9.8800 16.8933	830,553.56 1,413,708.21	839,800.00 1,435,932.03	0.03	9,246.44 22,223.82



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41,600.000 MONDI PLC ORD EUR0.20 EXB1CRLC8 KR3F20070002: LSV ASSET MGMT	10.6200 18.1586	449,847.48 765,460.47	441,792.00 755,398.05	0.02	-8,055.48 -10,062.42
16,616.000 WHITBREAD EXB1KJJ48 ORD GBP0.76797385 KR3F20060002: FRANKIN TEMPLETON	44.0900 75.3873	725,194.29 1,233,990.60	732,599.44 1,252,635.15	0.03	7,405.15 18,644.55
20,755.000 WHITBREAD EXB1KJJ48 ORD GBP0.76797385 KR3F20050002: AMERICAN CENTURY	44.0900 75.3873	905,838.19 1,541,374.27	915,087.95 1,564,663.13	0.04	9,249.76 23,288.86
42,500.000 DRAX GROUP ORD GBP0.1155172 EXB1VNSX3 KR3F20010002: PYRAMIS NONUS GROWTH	6.4050 10.9516	289,121.89 451,821.88	272,212.50 465,442.54	0.01	-16,909.39 13,620.66
13,962.000 ANGLO AMERICAN EXB1XZS89 USD0.54(POST CONSOLIDATION) KR3F20020002: BOSTON CO NON-US VAL	14.3000 24.4509	303,134.24 484,158.90	199,656.60 341,382.84	0.01	-103,477.64 -142,776.06
23,000.000 CAPITA PLC EXB23K0M2 KR3F20010002: PYRAMIS NONUS GROWTH	11.4500 19.5778	251,443.55 422,458.10	263,350.00 450,289.00	0.01	11,906.45 27,830.90
9,529.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR3F20010002: PYRAMIS NONUS GROWTH	51.0000 87.2024	329,165.82 543,500.09	485,979.00 830,951.19	0.02	156,813.18 287,451.10
14,300.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR3F20060002: FRANKIN TEMPLETON	51.0000 87.2024	718,867.28 1,223,224.57	729,300.00 1,246,993.61	0.03	10,432.72 23,769.04
11,916.000 RECKITT BENCKISER GROUP PLC EXB24CGK6 ORD GBP0.10 KR3F20050002: AMERICAN CENTURY	51.0000 87.2024	599,022.55 1,019,296.78	607,716.00 1,039,103.20	0.03	8,693.45 19,806.42
7,000.000 SHIRE PLC ORD GBP0.05 EXB2QKY08 KR3F20010002: PYRAMIS NONUS GROWTH	45.7000 78.1401	247,452.57 417,514.36	319,900.00 546,981.02	0.01	72,447.43 129,466.66

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15,400.000 SHIRE PLC ORD GBP0.05 EXB2QKY08 KR3F20080002: LAZARD ASSET MGMT	45.7000 78.1401	698,287.39 1,188,205.82	703,780.00 1,203,358.23	0.03	5,492.61 15,152.41
6,173.000 SIGNET JEWELERS LTD ORD EXB3C9VJ8 USD0.18 KR3F20080002: LAZARD ASSET MGMT	64.5100 110.3024	395,518.45 673,014.20	398,220.23 680,896.86	0.02	2,701.78 7,882.66
73,200.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR3F20010002: PYRAMIS NONUS GROWTH	3.7050 6.3350	249,607.47 401,590.65	271,206.00 463,721.58	0.01	21,598.53 62,130.93
236,000.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR3F20080002: LAZARD ASSET MGMT	3.7050 6.3350	906,179.11 1,541,954.38	874,380.00 1,495,058.64	0.04	-31,799.11 -46,895.74
176,154.000 INTERNATIONAL CONSOLIDATED EXB5M6XQ0 AIRLINES GROUP SA KR3F20050002: AMERICAN CENTURY	3.7050 6.3350	676,385.91 1,150,938.27	652,650.57 1,115,934.58	0.03	-23,735.34 -35,003.69
54,084.000 FRIENDS LIFE GROUP LIMITED EXB62W238 KR3F20020002: BOSTON CO NON-US VAL	3.1530 5.3912	134,745.69 217,928.71	170,526.85 291,575.33	0.01	35,781.16 73,646.62
27,700.000 ROLLS-ROYCE HLDGS PLC EXB63H842 ORD GBP0.20 KR3F20010002: PYRAMIS NONUS GROWTH	10.6900 18.2783	186,202.59 293,851.00	296,113.00 506,308.81	0.01	109,910.41 212,457.81
84,900.000 ROLLS-ROYCE HLDGS PLC EXB63H842 ORD GBP0.20 KR3F20080002: LAZARD ASSET MGMT	10.6900 18.2783	887,532.10 1,510,224.63	907,581.00 1,551,827.37	0.04	20,048.90 41,602.74
115,200.000 STAGECOACH GROUP PLC 0.5482 EXB6YTLS4 KR3F20080002: LAZARD ASSET MGMT	3.7600 6.4290	437,617.89 744,650.61	433,152.00 740,624.95	0.02	-4,465.89 -4,025.66
60,000.000 ROYAL BANK OF SCOT ORD GBP1 EXB7T7729 (POST CONS) KR3F20020002: BOSTON CO NON-US VAL	3.2840 5.6151	186,590.30 310,187.52	197,040.00 336,908.84	0.01	10,449.70 26,721.32



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
183,433.000 SAGE GROUP EXB8C3BL7 GBP0.01051948 KR3F20060002: FRANKIN TEMPLETON	3.8410 6.5675	704,702.02 1,199,120.96	704,566.15 1,204,702.43	0.03	-135.87 5,581.47
25,939.000 WPP PLC ORD GBP0.10 EXB8KF9B6 KR3F20010002: PYRAMIS NONUS GROWTH	12.7400 21.7835	233,918.32 367,784.25	330,462.86 565,041.92	0.01	96,544.54 197,257.67
102,520.000 ESURE GROUP PLC EXB8KJH52 KR3F20020002: BOSTON CO NON-US VAL	2.6650 4.5568	282,979.86 440,102.72	273,215.80 467,158.04	0.01	-9,764.06 27,055.32
9,180.000 COCA COLA HBC EXB9895B6 ORD CHF0.10 KR3F20010002: PYRAMIS NONUS GROWTH	13.4200 22.9462	137,848.14 229,175.35	123,195.60 210,646.00	0.01	-14,652.54 -18,529.35
177,058.000 VODAFONE GROUP PLC EXBH4HKS0 KR3F20010002: PYRAMIS NONUS GROWTH	1.9500 3.3342	546,350.87 875,306.14	345,263.10 590,348.11	0.01	-201,087.77 -284,958.03
215,500.000 REXAM NEW ORD GBP0.8035714 EXBMHTPY1 KR3F20080002: LAZARD ASSET MGMT	5.3500 9.1477	1,136,094.45 1,933,178.31	1,152,925.00 1,971,328.81	0.05	16,830.55 38,150.50
214,900.000 INFORMA PLC (GB) ORD GBP4.35 EXBMJ6DW6 KR3F20080002: LAZARD ASSET MGMT	4.7900 8.1902	1,031,558.14 1,755,299.33	1,029,371.00 1,760,070.00	0.04	-2,187.14 4,770.67
TOTAL POUND STERLING EQUITY		42,091,795.41 70,638,312.14	42,946,940.87 73,432,826.82	1.78	855,145.46 2,794,514.68
S AFRICAN COMM RAND					
85,648.000 AFRICAN BANK INVESTMENTS KS6040775 ZAR0.025 KR3F20010002: PYRAMIS NONUS GROWTH	6.7900 0.6382	1,160,350.47 116,614.90	581,549.92 54,663.37	0.00	-578,800.55 -61,951.53
11,300.000 REMGRO LTD ZAR0.01 KS6290685 KR3F20010002: PYRAMIS NONUS GROWTH	230.0000 21.6191	2,166,795.34 215,114.38	2,599,000.00 244,295.62	0.01	432,204.66 29,181.24

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1,500.000 NASPERS LTD KS6622697 KR3F20010002: PYRAMIS NONUS GROWTH	1,252.0000 117.6830	1,378,851.29 134,546.22	1,878,000.00 176,524.50	0.00	499,148.71 41,978.28
9,800.000 SHOPRITE HLDGS LTD SHS KS6801572 ZAR1.134 KR3F20010002: PYRAMIS NONUS GROWTH	154.0000 14.4754	1,672,086.81 172,382.54	1,509,200.00 141,858.77	0.00	-162,886.81 -30,523.77
69,757.000 MURRAY & ROBERTS HLDGS ZAR0.10 KSB0N3K51 KR3F20020002: BOSTON CO NON-US VAL	24.3100 2.2850	1,620,368.31 198,220.20	1,695,792.67 159,397.74	0.00	75,424.36 -38,822.46
59,700.000 VODACOM GROUP LIMITED ZAR0.01 KSB65B4D1 KR3F20070002: LSV ASSET MGMT	131.4500 12.3558	7,742,060.93 728,431.46	7,847,565.00 737,639.76	0.02	105,504.07 9,208.30
49,800.000 BARCLAYS AFRICA GROUP LTD KSB844WD3 KR3F20070002: LSV ASSET MGMT	161.5000 15.1804	7,908,813.09 744,120.76	8,042,700.00 755,981.67	0.02	133,886.91 11,860.91
TOTAL S AFRICAN COMM RAND EQUITY		23,649,326.24 2,309,430.46	24,153,807.59 2,270,361.43	0.06	504,481.35 -39,069.03
SINGAPORE DOLLAR					
7,000.000 DBS HLDGS SGD1 FM6175208 KR3F20010002: PYRAMIS NONUS GROWTH	16.7500 13.4360	118,858.24 94,661.65	117,250.00 94,052.06	0.00	-1,608.24 -609.59
23,405.000 DBS HLDGS SGD1 FM6175208 KR3F20020002: BOSTON CO NON-US VAL	16.7500 13.4360	362,974.25 282,696.90	392,033.75 314,469.78	0.01	29,059.50 31,772.88
64,000.000 DBS HLDGS SGD1 FM6175208 KR3F20070002: LSV ASSET MGMT	16.7500 13.4360	1,078,220.16 863,024.90	1,072,000.00 859,904.54	0.02	-6,220.16 -3,120.36
56,000.000 UNITED OVERSEAS BANK SG\$1 FM6916783 KR3F20060002: FRANKIN TEMPLETON	22.5200 18.0644	1,265,197.96 1,012,684.96	1,261,120.00 1,011,607.11	0.02	-4,077.96 -1,077.85



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1,073,000.000 NOBLE GROUP HKD0.25 FMB01CLC8 KR3F20060002: FRANKIN TEMPLETON	1.3700 1.0989	1,479,614.78 1,184,307.66	1,470,010.00 1,179,168.17	0.03	-9,604.78 -5,139.49
25,000.000 SEMBCORP INDUSTRIES SGD0.25 FMB08X160 (POST REORGANIZATION) KR3F20010002: PYRAMIS NONUS GROWTH	5.3700 4.3075	133,961.85 107,388.69	134,250.00 107,688.61	0.00	288.15 299.92
TOTAL SINGAPORE DOLLAR EQUITY		4,438,827.24 3,544,764.76	4,446,663.75 3,566,890.27	0.09	7,836.51 22,125.51
SOUTH KOREAN WON					
1,033.000 SAMSUNG FIRE & MARINE INS FK6155253 KR3F20010002: PYRAMIS NONUS GROWTH	257,500.0000 254.4970	238,232,283.17 217,984.85	265,997,500.00 262,895.44	0.01	27,765,216.83 44,910.59
1,112.000 SAMSUNG FIRE & MARINE INS FK6155253 KR3F20020002: BOSTON CO NON-US VAL	257,500.0000 254.4970	256,172,413.79 230,434.03	286,340,000.00 283,000.70	0.01	30,167,586.21 52,566.67
5,634.000 T K CORPN KRW500 FK6167126 KR3F20010002: PYRAMIS NONUS GROWTH	16,150.0000 15.9617	129,683,101.50 118,296.40	90,989,100.00 89,927.99	0.00	-38,694,001.50 -28,368.41
2,717.000 KT&G CORP FK6175079 KR3F20010002: PYRAMIS NONUS GROWTH	89,500.0000 88.4563	208,524,080.93 197,268.41	243,171,500.00 240,335.63	0.01	34,647,419.07 43,067.22
3,400.000 SK TELECOM KRW500 FK6224877 KR3F20070002: LSV ASSET MGMT	236,500.0000 233.7419	817,263,836.15 806,297.79	804,100,000.00 794,722.59	0.02	-13,163,836.15 -11,575.20
615.000 LG HOUSEHOLD & HEALTHCARE FK6344451 KRW5000 KR3F20010002: PYRAMIS NONUS GROWTH	455,500.0000 450.1880	347,865,751.95 320,270.11	280,132,500.00 276,865.59	0.01	-67,733,251.95 -43,404.52
5,214.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509 KR3F20010002: PYRAMIS NONUS GROWTH	46,850.0000 46.3036	216,261,518.24 197,670.27	244,275,900.00 241,427.15	0.01	28,014,381.76 43,756.88

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1,565.000 HYUNDAI MTR CO FK6451058 KR3F20010002: PYRAMIS NONUS GROWTH	229,500.0000 226.8236	387,539,781.16 365,952.19	359,167,500.00 354,978.89	0.01	-28,372,281.16 -10,973.30
10,301.000 KOREA ELEC PWR CORP KSWN5000 FK6495733 KR3F20010002: PYRAMIS NONUS GROWTH	37,300.0000 36.8650	310,941,326.44 280,466.55	384,227,300.00 379,746.44	0.01	73,285,973.56 99,279.89
7,770.000 KOREA ELEC PWR CORP KSWN5000 FK6495733 KR3F20020002: BOSTON CO NON-US VAL	37,300.0000 36.8650	206,496,970.05 181,384.26	289,821,000.00 286,441.11	0.01	83,324,029.95 105,056.85
8,824.000 KT CORP FK6505317 KR3F20010002: PYRAMIS NONUS GROWTH	30,550.0000 30.1937	307,653,410.53 278,376.07	269,573,200.00 266,429.44	0.01	-38,080,210.53 -11,946.63
3,629.000 LG ELECTRONICS INC FK6520738 KR3F20020002: BOSTON CO NON-US VAL	74,300.0000 73.4335	254,895,521.70 229,184.65	269,634,700.00 266,490.22	0.01	14,739,178.30 37,305.57
600.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR3F20070002: LSV ASSET MGMT	1,322,000.0000 1,306.5828	792,927,450.53 782,287.95	793,200,000.00 783,949.70	0.02	272,549.47 1,661.75
412.000 SAMSUNG ELECTRONICS CO LTD FK6771729 KR3F20020002: BOSTON CO NON-US VAL	1,322,000.0000 1,306.5828	522,087,654.23 465,503.36	544,664,000.00 538,312.13	0.01	22,576,345.77 72,808.77
3,028.000 KIWOOM SECURITIES CO LTD FKB00VS67 KRW5000 KR3F20010002: PYRAMIS NONUS GROWTH	41,850.0000 41.3619	174,765,185.79 158,937.93	126,721,800.00 125,243.97	0.00	-48,043,385.79 -33,693.96
70,800.000 KOREAN REINSURANCE KRW500 FKB01T145 KR3F20070002: LSV ASSET MGMT	10,450.0000 10.3281	730,869,689.49 721,062.88	739,860,000.00 731,231.75	0.02	8,990,310.51 10,168.87
10,490.000 HITE JINRO FKB05R491 KR3F20020002: BOSTON CO NON-US VAL	21,950.0000 21.6940	268,939,878.83 242,175.10	230,255,500.00 227,570.26	0.01	-38,684,378.83 -14,604.84

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7,480.000 MIRAE ASSET SECURITIES CO FKB0WD5H3 KRW5000 KR3F20020002: BOSTON CO NON-US VAL	44,850.0000 44.3270	266,518,655.12 238,113.26	335,478,000.00 331,565.66	0.01	68,959,344.88 93,452.40
5,969.000 KEPCO PLANT SERVICE & FKB29ZGV3 ENGINEERING CO LTD KR3F20010002: PYRAMIS NONUS GROWTH	69,200.0000 68.3930	340,876,439.97 310,207.21	413,054,800.00 408,237.75	0.01	72,178,360.03 98,030.54
14,860.000 KB FINANCIAL GROUP INC KRW5000 FKB3DF0Y1 KR3F20020002: BOSTON CO NON-US VAL	35,200.0000 34.7895	524,816,842.35 465,778.13	523,072,000.00 516,971.93	0.01	-1,744,842.35 51,193.80
1,060.000 E-MART CO LTD FKB682TF9 KR3F20010002: PYRAMIS NONUS GROWTH	232,000.0000 229.2944	233,290,567.77 212,792.47	245,920,000.00 243,052.08	0.01	12,629,432.23 30,259.61
TOTAL SOUTH KOREAN WON EQUITY		7,536,622,359.69 7,020,443.87	7,739,656,300.00 7,649,396.42	0.19	203,033,940.31 628,952.55
SWEDISH KRONA					
111,895.000 SKANDINAVISKA ENSKILDA BANKEN SS4813340 SER A SWKR10 KR3F20050002: AMERICAN CENTURY	89.3000 13.3576	9,974,313.17 1,480,912.09	9,992,223.50 1,494,644.78	0.04	17,910.33 13,732.69
64,300.000 SWEDBANK AB SEK'A' NPV SS4846522 KR3F20080002: LAZARD ASSET MGMT	177.2000 26.5057	11,245,411.85 1,669,635.40	11,393,960.00 1,704,317.65	0.04	148,548.15 34,682.25
12,257.000 SWEDBANK AB SEK'A' NPV SS4846522 KR3F20010002: PYRAMIS NONUS GROWTH	177.2000 26.5057	947,702.33 137,218.68	2,171,940.40 324,880.58	0.01	1,224,238.07 187,661.90
14,124.000 HENNES & MAURITZ AB SS5687438 KR3F20010002: PYRAMIS NONUS GROWTH	292.0000 43.6776	2,297,473.05 313,189.24	4,124,208.00 616,902.33	0.01	1,826,734.95 303,713.09
11,600.000 ASSA ABLOY SER B NPV SS5698781 KR3F20010002: PYRAMIS NONUS GROWTH	340.0000 50.8575	3,049,096.61 463,263.44	3,944,000.00 589,946.68	0.01	894,903.39 126,683.24

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,400.000 ASSA ABLOY SER B NPV SS5698781 KR3F20080002: LAZARD ASSET MGMT	340.0000 50.8575	13,466,431.93 1,999,396.00	13,736,000.00 2,054,641.87	0.05	269,568.07 55,245.87
57,300.000 ERICSSON (L.M.) SS5959373 TELEFONAKTIEBOLAGET SEK1 SER B KR3F20020002: BOSTON CO NON-US VAL	80.7500 12.0787	4,170,565.83 626,938.50	4,626,975.00 692,106.62	0.02	456,409.17 65,168.12
11,150.000 GETINGE AB SER'B'NPV SS7698359 KR3F20020002: BOSTON CO NON-US VAL	175.6000 26.2664	2,026,364.02 306,508.77	1,957,940.00 292,870.23	0.01	-68,424.02 -13,638.54
2,200.000 MILLICOM INTL CELL SDR EACH SSB00L2M1 REP 1 USD1.50 KR3F20010002: PYRAMIS NONUS GROWTH	612.0000 91.5435	1,277,479.66 193,272.56	1,346,400.00 201,395.59	0.00	68,920.34 8,123.03
110,000.000 ELEKTA SER B NPV SSB0M42T0 KR3F20060002: FRANKIN TEMPLETON	85.0000 12.7144	9,312,620.33 1,383,060.76	9,350,000.00 1,398,580.48	0.03	37,379.67 15,519.72
31,700.000 SWEDISH ORPHAN BIOVITRUM AB SSB1CC9H0 KR3F20010002: PYRAMIS NONUS GROWTH	89.3000 13.3576	2,300,929.77 354,205.50	2,830,810.00 423,434.82	0.01	529,880.23 69,229.32
15,730.000 ELECTROLUX AB SER 'B' NPV SSB1KKBX5 KR3F20020002: BOSTON CO NON-US VAL	169.0000 25.2792	2,557,408.10 396,017.21	2,658,370.00 397,641.11	0.01	100,961.90 1,623.90
50,726.000 SVENSKA CELLULOSA AB-SCA SER B SSB1VVGZ9 NPV (POST SPLIT) KR3F20050002: AMERICAN CENTURY	174.1000 26.0420	8,805,706.21 1,307,405.99	8,831,396.60 1,321,007.37	0.03	25,690.39 13,601.38
TOTAL SWEDISH KRONA EQUITY		71,431,502.86 10,631,024.14	76,964,223.50 11,512,370.11	0.28	5,532,720.64 881,345.97
SWISS FRANC					
3,744.000 SYNGENTA AG CHF0.1 ES4356642 KR3F20060002: FRANKIN TEMPLETON	330.3000 372.4628	1,244,881.32 1,397,408.45	1,236,643.20 1,394,500.68	0.03	-8,238.12 -2,907.77



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
248.000 SIKA FINANZ AG CHF0.6 (BR) ES4808089 KR3F20060002: FRANKIN TEMPLETON	3,626.0000 4,088.8588	891,527.15 1,000,760.12	899,248.00 1,014,036.99	0.02	7,720.85 13,276.87
574.000 SGS SA CHF1(REGD) ES4824771 KR3F20060002: FRANKIN TEMPLETON	2,125.0000 2,396.2562	1,228,355.28 1,378,857.59	1,219,750.00 1,375,451.06	0.03	-8,605.28 -3,406.53
700.000 SWISSCOM AG CHF1.00 ES5533975 KR3F20010002: PYRAMIS NONUS GROWTH	515.5000 581.3036	350,211.65 388,869.94	360,850.00 406,912.49	0.01	10,638.35 18,042.55
27,200.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR3F20080002: LAZARD ASSET MGMT	80.3000 90.5503	2,176,358.70 2,443,013.64	2,184,160.00 2,462,967.97	0.06	7,801.30 19,954.33
13,707.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR3F20020002: BOSTON CO NON-US VAL	80.3000 90.5503	745,680.09 726,935.81	1,100,672.10 1,241,172.87	0.03	354,992.01 514,237.06
8,073.000 NOVARTIS AG CHF0.50 (REGD) ES7103066 KR3F20010002: PYRAMIS NONUS GROWTH	80.3000 90.5503	433,110.77 446,364.82	648,261.90 731,012.52	0.02	215,151.13 284,647.70
10,850.000 ABB LTD CHF1.03 (REGD) ES7108891 KR3F20020002: BOSTON CO NON-US VAL	20.4200 23.0266	224,731.19 250,966.60	221,557.00 249,838.75	0.01	-3,174.19 -1,127.85
2,560.000 ROCHE HLDG AG GENUSSSCHEINE NPV ES7110384 KR3F20020002: BOSTON CO NON-US VAL	264.5000 298.2634	365,611.72 347,141.97	677,120.00 763,554.35	0.02	311,508.28 416,412.38
4,678.000 ROCHE HLDG AG GENUSSSCHEINE NPV ES7110384 KR3F20060002: FRANKIN TEMPLETON	264.5000 298.2634	1,216,305.81 1,365,331.77	1,237,331.00 1,395,276.27	0.03	21,025.19 29,944.50
6,472.000 ROCHE HLDG AG GENUSSSCHEINE NPV ES7110384 KR3F20010002: PYRAMIS NONUS GROWTH	264.5000 298.2634	1,229,064.84 1,299,409.95	1,711,844.00 1,930,360.85	0.05	482,779.16 630,950.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,034.000 ADECCO SA CHF1 (REGD) ES7110723 KR3F20010002: PYRAMIS NONUS GROWTH	73.0000 82.3184	377,255.72 415,429.31	586,482.00 661,346.41	0.02	209,226.28 245,917.10
2,870.000 HOLCIM CHF2 (REGD) ES7110756 KR3F20020002: BOSTON CO NON-US VAL	77.9500 87.9003	216,785.93 244,270.95	223,716.50 252,273.91	0.01	6,930.57 8,002.96
22,526.000 NESTLE SA ES7123874 KR3F20010002: PYRAMIS NONUS GROWTH	68.7000 77.4696	1,265,544.47 1,259,237.00	1,547,536.20 1,745,079.16	0.04	281,991.73 485,842.16
24,700.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR3F20070002: LSV ASSET MGMT	25.3600 28.5972	621,798.57 697,983.47	626,392.00 706,350.92	0.02	4,593.43 8,367.45
29,112.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR3F20010002: PYRAMIS NONUS GROWTH	25.3600 28.5972	687,915.54 744,793.25	738,280.32 832,521.79	0.02	50,364.78 87,728.54
24,020.000 CREDIT SUISSE GROUP AG CHF0.04 ES7171584 REGD KR3F20020002: BOSTON CO NON-US VAL	25.3600 28.5972	681,152.02 751,380.92	609,147.20 686,904.83	0.02	-72,004.82 -64,476.09
860.000 SWATCH GROUP CHF2.25 (BR) ES7184728 KR3F20010002: PYRAMIS NONUS GROWTH	535.5000 603.8566	362,980.02 395,392.95	460,530.00 519,316.64	0.01	97,549.98 123,923.69
1,300.000 SWATCH GROUP CHF2.25 (BR) ES7184728 KR3F20080002: LAZARD ASSET MGMT	535.5000 603.8566	697,762.80 783,255.09	696,150.00 785,013.53	0.02	-1,612.80 1,758.44
2,800.000 SWISS LIFE HOLDING AG ES7437803 CHF5.1 KR3F20070002: LSV ASSET MGMT	210.3000 237.1448	587,487.00 659,467.92	588,840.00 664,005.41	0.02	1,353.00 4,537.49
1,160.000 PARTNERS GRP HLDG AG CHF0.01 ESB119QG7 (REGD) KR3F20010002: PYRAMIS NONUS GROWTH	242.4000 273.3424	223,959.28 244,199.62	281,184.00 317,077.13	0.01	57,224.72 72,877.51



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
52,476.000 UBS AG CHF0.1 (POST ESB18YFJ1 SUBDIVISION) KR3F20010002: PYRAMIS NONUS GROWTH	16.2700 18.3469	810,544.30 821,969.37	853,784.52 962,770.09	0.02	43,240.22 140,800.72
10,430.000 UBS AG CHF0.1 (POST ESB18YFJ1 SUBDIVISION) KR3F20020002: BOSTON CO NON-US VAL	16.2700 18.3469	181,072.38 184,894.07	169,696.10 191,357.80	0.00	-11,376.28 6,463.73
38,400.000 GAM HOLDING LTD ESB1WHVV6 KR3F20080002: LAZARD ASSET MGMT	16.9000 19.0573	634,767.96 712,541.91	648,960.00 731,799.73	0.02	14,192.04 19,257.82
5,602.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17 KR3F20010002: PYRAMIS NONUS GROWTH	93.0500 104.9278	501,083.50 557,805.96	521,266.10 587,805.71	0.01	20,182.60 29,999.75
10,400.000 CIE FINANCIERE RICHEMONT SA ESBCRWZ17 KR3F20080002: LAZARD ASSET MGMT	93.0500 104.9278	964,699.13 1,082,897.38	967,720.00 1,091,249.44	0.03	3,020.87 8,352.06
TOTAL SWISS FRANC EQUITY		18,920,647.14 20,600,579.83	21,017,122.14 23,699,957.30	0.58	2,096,475.00 3,099,377.47
THAILAND BAHT					
54,300.000 THAI UNION FROZEN PRODS THB1 FB6422711 (ALN MKT) KR3F20010002: PYRAMIS NONUS GROWTH	65.0000 2.0028	3,666,943.21 112,633.74	3,529,500.00 108,750.58	0.00	-137,443.21 -3,883.16
1,078,600.000 KRUNGTHAI BANK PUBLIC CO LTD FB6492821 KR3F20070002: LSV ASSET MGMT	20.9000 0.6440	22,641,892.47 697,370.99	22,542,740.00 694,584.49	0.02	-99,152.47 -2,786.50
132,900.000 MINOR INTERNATIONAL PUBLIC CO FBB018BZ1 THB1 (ALIEN MKT) KR3F20010002: PYRAMIS NONUS GROWTH	29.2500 0.9012	3,284,320.70 101,654.45	3,887,325.00 119,775.84	0.00	603,004.30 18,121.39
154,800.000 MINOR INTERNATIONAL PUBLIC FBB018C23 THB1 (NVDR) KR3F20010002: PYRAMIS NONUS GROWTH	29.2500 0.9012	3,282,336.78 99,388.63	4,527,900.00 139,513.17	0.00	1,245,563.22 40,124.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL THAILAND BAHT EQUITY		32,875,493.16	34,487,465.00		1,611,971.84
		1,011,047.81	1,062,624.08	0.03	51,576.27
U.S. DOLLAR					
3,550.000 AAON INC 000360206 KR3F10020002: NTGI STRUCTURED	33.5200 33.5200	52,450.02 52,450.02	118,996.00 118,996.00	0.00	66,545.98 66,545.98
1,900.000 AAR CORP 000361105 KR3F10020002: NTGI STRUCTURED	27.5600 27.5600	47,295.07 47,295.07	52,364.00 52,364.00	0.00	5,068.93 5,068.93
6,200.000 ACCO BRANDS CORP 00081T108 KR3F10020002: NTGI STRUCTURED	6.4100 6.4100	60,227.94 60,227.94	39,742.00 39,742.00	0.00	-20,485.94 -20,485.94
1,923.000 ABM INDUSTRIES INC 000957100 KR3F10070002: RIVER ROAD	26.9800 26.9800	38,150.30 38,150.30	51,882.54 51,882.54	0.00	13,732.24 13,732.24
3,900.000 ABM INDUSTRIES INC 000957100 KR3F10020002: NTGI STRUCTURED	26.9800 26.9800	87,187.58 87,187.58	105,222.00 105,222.00	0.00	18,034.42 18,034.42
6,998.000 ADT CORP/THE 00101J106 KR3F10070002: RIVER ROAD	34.9400 34.9400	221,657.70 221,657.70	244,510.12 244,510.12	0.01	22,852.42 22,852.42
6,135.000 ADT CORP/THE 00101J106 KR3F19020002: S&P 500 INDEX	34.9400 34.9400	177,092.72 177,092.72	214,356.90 214,356.90	0.01	37,264.18 37,264.18
500.000 AEP INDUSTRIES INC 001031103 KR3F10020002: NTGI STRUCTURED	34.8700 34.8700	14,085.00 14,085.00	17,435.00 17,435.00	0.00	3,350.00 3,350.00
15,991.000 AFLAC INC 001055102 KR3F19020002: S&P 500 INDEX	62.2500 62.2500	655,165.09 655,165.09	995,439.75 995,439.75	0.02	340,274.66 340,274.66



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,199.000 AGL RESOURCES INC 001204106 KR3F19020002: S&P 500 INDEX	55.0300 55.0300	168,530.62 168,530.62	231,070.97 231,070.97	0.01	62,540.35 62,540.35
1,300.000 AG MORTGAGE INVESTMENT TRUST I 001228105 KR3F10020002: NTGI STRUCTURED	18.9300 18.9300	32,840.34 32,840.34	24,609.00 24,609.00	0.00	-8,231.34 -8,231.34
600.000 AH BELO CORP 001282102 KR3F10020002: NTGI STRUCTURED	11.8500 11.8500	4,104.00 4,104.00	7,110.00 7,110.00	0.00	3,006.00 3,006.00
23,241.000 AES CORP/THE 00130H105 KR3F19020002: S&P 500 INDEX	15.5500 15.5500	310,709.57 310,709.57	361,397.55 361,397.55	0.01	50,687.98 50,687.98
26,750.000 AES CORP/THE 00130H105 KR3F10030002: SYSTEMATIC	15.5500 15.5500	335,531.27 335,531.27	415,962.50 415,962.50	0.01	80,431.23 80,431.23
9,000.000 AK STEEL HOLDING CORP 001547108 KR3F10020002: NTGI STRUCTURED	7.9600 7.9600	59,012.88 59,012.88	71,640.00 71,640.00	0.00	12,627.12 12,627.12
300.000 ALCO STORES INC 001600105 KR3F10020002: NTGI STRUCTURED	7.6200 7.6200	2,835.00 2,835.00	2,286.00 2,286.00	0.00	-549.00 -549.00
46.000 ALJ REGIONAL HOLDINGS INC 001627108 KR3F10020002: NTGI STRUCTURED	2.4700 2.4700	17.71 17.71	113.62 113.62	0.00	95.91 95.91
3,000.000 AMAG PHARMACEUTICALS INC 00163U106 KR3F10020002: NTGI STRUCTURED	20.7200 20.7200	45,814.00 45,814.00	62,160.00 62,160.00	0.00	16,346.00 16,346.00
13,000.000 AMC NETWORKS INC 00164V103 KR3F10080002: WESTWOOD MGMT	61.4900 61.4900	863,839.01 863,839.01	799,370.00 799,370.00	0.02	-64,469.01 -64,469.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,500.000 AMN HEALTHCARE SERVICES INC 001744101 KR3F10020002: NTGI STRUCTURED	12.3000 12.3000	44,858.52 44,858.52	43,050.00 43,050.00	0.00	-1,808.52 -1,808.52
175.000 A-MARK PRECIOUS METALS INC 00181T107 COM KR3F10020002: NTGI STRUCTURED	11.1600 11.1600	1,078.75 1,078.75	1,953.00 1,953.00	0.00	874.25 874.25
25.000 ANI PHARMACEUTICALS INC 00182C103 KR3F10020002: NTGI STRUCTURED	34.4400 34.4400	2,394.00 2,394.00	861.00 861.00	0.00	-1,533.00 -1,533.00
1,800.000 ARC DOCUMENT SOLUTIONS INC 00191G103 KR3F10020002: NTGI STRUCTURED	5.8600 5.8600	14,346.00 14,346.00	10,548.00 10,548.00	0.00	-3,798.00 -3,798.00
100.000 ARI NETWORK SERVICES INC 001930205 KR3F10020002: NTGI STRUCTURED	3.0200 3.0200	125.50 125.50	302.00 302.00	0.00	176.50 176.50
400.000 ASB FINANCIAL CORP 00205P206 KR3F10020002: NTGI STRUCTURED	12.5700 12.5700	4,570.50 4,570.50	5,028.00 5,028.00	0.00	457.50 457.50
20,200.000 AT&T INC 00206R102 KR3F10080002: WESTWOOD MGMT	35.3600 35.3600	709,782.01 709,782.01	714,272.00 714,272.00	0.02	4,489.99 4,489.99
182,747.000 AT&T INC 00206R102 KR3F19020002: S&P 500 INDEX	35.3600 35.3600	5,079,267.48 5,079,267.48	6,461,933.92 6,461,933.92	0.16	1,382,666.44 1,382,666.44
1,300.000 ATP OIL & GAS CORP/UNITED STAT 00208J108 KR3F10020002: NTGI STRUCTURED	0.0070 0.0070	20,761.00 20,761.00	9.10 9.10	0.00	-20,751.90 -20,751.90
16.000 ARCA BIOPHARMA INC 00211Y209 KR3F10020002: NTGI STRUCTURED	1.4600 1.4600	114.70 114.70	23.36 23.36	0.00	-91.34 -91.34



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,700.000 AV HOMES INC 00234P102 KR3F10020002: NTGI STRUCTURED	16.3500 16.3500	29,068.35 29,068.35	44,145.00 44,145.00	0.00	15,076.65 15,076.65
1,800.000 AVX CORP 002444107 KR3F10020002: NTGI STRUCTURED	13.2800 13.2800	23,604.84 23,604.84	23,904.00 23,904.00	0.00	299.16 299.16
1,800.000 AXT INC 00246W103 KR3F10020002: NTGI STRUCTURED	2.1400 2.1400	15,156.00 15,156.00	3,852.00 3,852.00	0.00	-11,304.00 -11,304.00
1,900.000 AZZ INC 002474104 KR3F10020002: NTGI STRUCTURED	46.0800 46.0800	43,209.30 43,209.30	87,552.00 87,552.00	0.00	44,342.70 44,342.70
30.000 AASTROM BIOSCIENCES INC 00253U404 KR3F10020002: NTGI STRUCTURED	4.1000 4.1000	1,506.00 1,506.00	123.00 123.00	0.00	-1,383.00 -1,383.00
1,200.000 ABAXIS INC 002567105 KR3F10020002: NTGI STRUCTURED	44.3100 44.3100	33,839.08 33,839.08	53,172.00 53,172.00	0.00	19,332.92 19,332.92
52,885.000 ABBOTT LABORATORIES 002824100 KR3F19020002: S&P 500 INDEX	40.9000 40.9000	1,169,464.79 1,169,464.79	2,162,996.50 2,162,996.50	0.05	993,531.71 993,531.71
19,500.000 ABBOTT LABORATORIES 002824100 KR3F10080002: WESTWOOD MGMT	40.9000 40.9000	723,235.96 723,235.96	797,550.00 797,550.00	0.02	74,314.04 74,314.04
55,989.000 ABBVIE INC 00287Y109 KR3F19020002: S&P 500 INDEX	56.4400 56.4400	1,372,579.44 1,372,579.44	3,160,019.16 3,160,019.16	0.08	1,787,439.72 1,787,439.72
2,019.000 ABIOMED INC 003654100 KR3F10020002: NTGI STRUCTURED	25.1400 25.1400	34,295.17 34,295.17	50,757.66 50,757.66	0.00	16,462.49 16,462.49



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 ABRAXAS PETROLEUM CORP 003830106 KR3F10020002: NTGI STRUCTURED	6.2600 6.2600	1,364.00 1,364.00	2,504.00 2,504.00	0.00	1,140.00 1,140.00
2,700.000 ACACIA RESEARCH - ACACIA TECHN 003881307 KR3F10020002: NTGI STRUCTURED	17.7500 17.7500	97,237.04 97,237.04	47,925.00 47,925.00	0.00	-49,312.04 -49,312.04
2,100.000 ACADIA HEALTHCARE CO INC 00404A109 KR3F10020002: NTGI STRUCTURED	45.5000 45.5000	83,957.20 83,957.20	95,550.00 95,550.00	0.00	11,592.80 11,592.80
1,800.000 ACADIA PHARMACEUTICALS INC 004225108 KR3F10020002: NTGI STRUCTURED	22.5900 22.5900	3,168.00 3,168.00	40,662.00 40,662.00	0.00	37,494.00 37,494.00
2,800.000 ACADIA REALTY TRUST 004239109 KR3F10020002: NTGI STRUCTURED	28.0900 28.0900	55,287.35 55,287.35	78,652.00 78,652.00	0.00	23,364.65 23,364.65
1,100.000 ACCELERATE DIAGNOSTICS INC 00430H102 KR3F10020002: NTGI STRUCTURED	26.0000 26.0000	30,066.30 30,066.30	28,600.00 28,600.00	0.00	-1,466.30 -1,466.30
300.000 ACCESS WORLDWIDE COMMUNICATION 004319109 KR3F10020002: NTGI STRUCTURED	0.0120 0.0120	3.45 3.45	3.60 3.60	0.00	0.15 0.15
13,279.000 ACCESS MIDSTREAM PARTNERS L P 00434L109 UNIT KR3F35020002: TORTOISE CAP	63.5500 63.5500	403,846.44 403,846.44	843,880.45 843,880.45	0.02	440,034.01 440,034.01
1,084.000 ACCRETIVE HEALTH INC 00438V103 KR3F10020002: NTGI STRUCTURED	7.8000 7.8000	31,674.09 31,674.09	8,455.20 8,455.20	0.00	-23,218.89 -23,218.89
4,100.000 ACCURAY INC 004397105 KR3F10020002: NTGI STRUCTURED	8.8000 8.8000	30,832.00 30,832.00	36,080.00 36,080.00	0.00	5,248.00 5,248.00



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1,600.000 ACETO CORP 004446100 KR3F10020002: NTGI STRUCTURED	18.1400 18.1400	11,264.89 11,264.89	29,024.00 29,024.00	0.00	17,759.11 17,759.11
200.000 ACHILLION PHARMACEUTICALS INC 00448Q201 KR3F10020002: NTGI STRUCTURED	7.5700 7.5700	1,370.00 1,370.00	1,514.00 1,514.00	0.00	144.00 144.00
1,900.000 ACI WORLDWIDE INC 004498101 KR3F10020002: NTGI STRUCTURED	55.8300 55.8300	60,490.15 60,490.15	106,077.00 106,077.00	0.00	45,586.85 45,586.85
1,100.000 ACME COMMUNICATIONS INC 004631107 KR3F10020002: NTGI STRUCTURED	0.0400 0.0400	88.37 88.37	44.00 44.00	0.00	-44.37 -44.37
100.000 ACME UNITED CORP 004816104 KR3F10020002: NTGI STRUCTURED	16.3000 16.3000	940.00 940.00	1,630.00 1,630.00	0.00	690.00 690.00
600.000 ACORN ENERGY INC 004848107 KR3F10020002: NTGI STRUCTURED	2.3600 2.3600	2,436.00 2,436.00	1,416.00 1,416.00	0.00	-1,020.00 -1,020.00
2,300.000 ACORDA THERAPEUTICS INC 00484M106 KR3F10020002: NTGI STRUCTURED	33.7100 33.7100	68,867.31 68,867.31	77,533.00 77,533.00	0.00	8,665.69 8,665.69
500.000 ACTIVE POWER INC 00504W308 KR3F10020002: NTGI STRUCTURED	2.7600 2.7600	6,225.00 6,225.00	1,380.00 1,380.00	0.00	-4,845.00 -4,845.00
900.000 ACTUATE CORP 00508B102 KR3F10020002: NTGI STRUCTURED	4.7700 4.7700	4,806.00 4,806.00	4,293.00 4,293.00	0.00	-513.00 -513.00
3,800.000 ACTUANT CORP 00508X203 KR3F10020002: NTGI STRUCTURED	34.5700 34.5700	88,835.93 88,835.93	131,366.00 131,366.00	0.00	42,530.07 42,530.07



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2,400.000 ACUITY BRANDS INC 00508Y102 KR3F10020002: NTGI STRUCTURED	138.2500 138.2500	138,796.38 138,796.38	331,800.00 331,800.00	0.01	193,003.62 193,003.62
3,000.000 ACURA PHARMACEUTICALS INC 00509L703 KR3F10020002: NTGI STRUCTURED	1.0900 1.0900	11,169.71 11,169.71	3,270.00 3,270.00	0.00	-7,899.71 -7,899.71
3,800.000 ACXIOM CORP 005125109 KR3F10020002: NTGI STRUCTURED	21.6900 21.6900	49,005.63 49,005.63	82,422.00 82,422.00	0.00	33,416.37 33,416.37
6.000 ADAMIS PHARMACEUTICALS CORP 00547W208 KR3F10020002: NTGI STRUCTURED	4.8100 4.8100	29.50 29.50	28.86 28.86	0.00	-0.64 -0.64
1,500.000 ADAMS RESOURCES & ENERGY INC 006351308 KR3F10020002: NTGI STRUCTURED	78.1300 78.1300	37,236.26 37,236.26	117,195.00 117,195.00	0.00	79,958.74 79,958.74
2,800.000 ADDUS HOMECARE CORP 006739106 KR3F10020002: NTGI STRUCTURED	22.4800 22.4800	35,689.08 35,689.08	62,944.00 62,944.00	0.00	27,254.92 27,254.92
300.000 ADEPT TECHNOLOGY INC 006854202 KR3F10020002: NTGI STRUCTURED	10.4900 10.4900	1,176.00 1,176.00	3,147.00 3,147.00	0.00	1,971.00 1,971.00
16,299.000 ADOBE SYSTEMS INC 00724F101 KR3F19020002: S&P 500 INDEX	72.3600 72.3600	541,061.10 541,061.10	1,179,395.64 1,179,395.64	0.03	638,334.54 638,334.54
3,500.000 ADTRAN INC 00738A106 KR3F10020002: NTGI STRUCTURED	22.5600 22.5600	133,896.24 133,896.24	78,960.00 78,960.00	0.00	-54,936.24 -54,936.24
500.000 ADVANCED PHOTONIX INC 00754E107 KR3F10020002: NTGI STRUCTURED	0.6100 0.6100	755.00 755.00	305.00 305.00	0.00	-450.00 -450.00

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1,000.000 AEHR TEST SYSTEMS 00760J108 KR3F10020002: NTGI STRUCTURED	2.1500 2.1500	1,120.90 1,120.90	2,150.00 2,150.00	0.00	1,029.10 1,029.10
2,700.000 ADVISORY BOARD CO/THE 00762W107 KR3F10020002: NTGI STRUCTURED	51.8000 51.8000	73,825.87 73,825.87	139,860.00 139,860.00	0.00	66,034.13 66,034.13
100.000 AEOLUS PHARMACEUTICALS INC 00765G109 KR3F10020002: NTGI STRUCTURED	0.3326 0.3326	40.50 40.50	33.26 33.26	0.00	-7.24 -7.24
14,090.000 AEGERION PHARMACEUTICALS INC 00767E102 KR3F10060002: WESTFIELD CAPITAL	32.0900 32.0900	452,610.25 452,610.25	452,148.10 452,148.10	0.01	-462.15 -462.15
200.000 ADVANSOURCE BIOMATERIALS CORP 00767T109 KR3F10020002: NTGI STRUCTURED	0.0628 0.0628	6.60 6.60	12.56 12.56	0.00	5.96 5.96
3,400.000 ADVANCED EMISSIONS SOLUTIONS 00770C101 KR3F10020002: NTGI STRUCTURED	22.9300 22.9300	31,034.00 31,034.00	77,962.00 77,962.00	0.00	46,928.00 46,928.00
1,500.000 AEGION CORP 00770F104 KR3F10020002: NTGI STRUCTURED	23.2700 23.2700	32,850.00 32,850.00	34,905.00 34,905.00	0.00	2,055.00 2,055.00
3,312.000 AEROPOSTALE INC 007865108 KR3F10020002: NTGI STRUCTURED	3.4900 3.4900	58,670.94 58,670.94	11,558.88 11,558.88	0.00	-47,112.06 -47,112.06
300.000 ADVANCED ENVIRONMENTAL RECYCLI 007947104 KR3F10020002: NTGI STRUCTURED	0.1250 0.1250	31.80 31.80	37.50 37.50	0.00	5.70 5.70
1,700.000 ADVANCED ENERGY INDUSTRIES INC 007973100 KR3F10020002: NTGI STRUCTURED	19.2500 19.2500	24,344.00 24,344.00	32,725.00 32,725.00	0.00	8,381.00 8,381.00



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2,400.000 ADVENT SOFTWARE INC 007974108 KR3F10020002: NTGI STRUCTURED	32.5700 32.5700	64,127.11 64,127.11	78,168.00 78,168.00	0.00	14,040.89 14,040.89
2,100.000 GABS 114A AELTUS CBO 007ESC999 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
90.000 AETRIUM INC 00817R202 KR3F10020002: NTGI STRUCTURED	5.4300 5.4300	1,468.00 1,468.00	488.70 488.70	0.00	-979.30 -979.30
12,585.000 AETNA INC 00817Y108 KR3F19020002: S&P 500 INDEX	81.0800 81.0800	336,111.61 336,111.61	1,020,391.80 1,020,391.80	0.02	684,280.19 684,280.19
7,825.000 AETNA INC 00817Y108 KR3F10030002: SYSTEMATIC	81.0800 81.0800	454,415.38 454,415.38	634,451.00 634,451.00	0.02	180,035.62 180,035.62
8,982.000 AFFILIATED MANAGERS GROUP INC 008252108 KR3F10040002: GENEVA CAPITAL	205.4000 205.4000	992,606.88 992,606.88	1,844,902.80 1,844,902.80	0.04	852,295.92 852,295.92
300.000 AFFYMAX INC 00826A109 KR3F10020002: NTGI STRUCTURED	0.1015 0.1015	1,986.00 1,986.00	30.45 30.45	0.00	-1,955.55 -1,955.55
6,300.000 AFFYMETRIX INC 00826T108 KR3F10020002: NTGI STRUCTURED	8.9100 8.9100	43,763.70 43,763.70	56,133.00 56,133.00	0.00	12,369.30 12,369.30
400.000 AFFIRMATIVE INSURANCE HOLDINGS 008272106 KR3F10020002: NTGI STRUCTURED	2.6000 2.6000	1,000.00 1,000.00	1,040.00 1,040.00	0.00	40.00 40.00
1,600.000 AGFEED INDUSTRIES INC 00846L101 KR3F10020002: NTGI STRUCTURED	0.2100 0.2100	1,536.25 1,536.25	336.00 336.00	0.00	-1,200.25 -1,200.25

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11,735.000 AGILENT TECHNOLOGIES INC 00846U101 KR3F19020002: S&P 500 INDEX	57.4400 57.4400	321,824.36 321,824.36	674,058.40 674,058.40	0.02	352,234.04 352,234.04
1,600.000 AGILYSYS INC 00847J105 KR3F10020002: NTGI STRUCTURED	14.0800 14.0800	12,320.00 12,320.00	22,528.00 22,528.00	0.00	10,208.00 10,208.00
1,200.000 AGREE REALTY CORP 008492100 KR3F10020002: NTGI STRUCTURED	30.2300 30.2300	26,339.08 26,339.08	36,276.00 36,276.00	0.00	9,936.92 9,936.92
3,100.000 AIR METHODS CORP 009128307 KR3F10020002: NTGI STRUCTURED	51.6500 51.6500	77,672.36 77,672.36	160,115.00 160,115.00	0.00	82,442.64 82,442.64
7,475.000 AIR PRODUCTS & CHEMICALS INC 009158106 KR3F19020002: S&P 500 INDEX	128.6200 128.6200	491,558.26 491,558.26	961,434.50 961,434.50	0.02	469,876.24 469,876.24
900.000 AIR TRANSPORT SERVICES GROUP I 00922R105 KR3F10020002: NTGI STRUCTURED	8.3700 8.3700	6,111.00 6,111.00	7,533.00 7,533.00	0.00	1,422.00 1,422.00
2,354.000 AIRGAS INC 009363102 KR3F19020002: S&P 500 INDEX	108.9100 108.9100	140,661.34 140,661.34	256,374.14 256,374.14	0.01	115,712.80 115,712.80
6,268.000 AKAMAI TECHNOLOGIES INC 00971T101 KR3F19020002: S&P 500 INDEX	61.0600 61.0600	197,948.22 197,948.22	382,724.08 382,724.08	0.01	184,775.86 184,775.86
3,763.000 AKORN INC 009728106 KR3F10020002: NTGI STRUCTURED	33.2500 33.2500	29,478.23 29,478.23	125,119.75 125,119.75	0.00	95,641.52 95,641.52
100.000 ALABAMA AIRCRAFT INDUSTRIES IN 01023E100 KR3F10020002: NTGI STRUCTURED	0.0300 0.0300	2.50 2.50	3.00 3.00	0.00	0.50 0.50



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500.000 ALAMO GROUP INC 011311107 KR3F10020002: NTGI STRUCTURED	54.0900 54.0900	11,065.00 11,065.00	27,045.00 27,045.00	0.00	15,980.00 15,980.00
1,300.000 ALASKA COMMUNICATIONS SYSTEMS 01167P101 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	11,531.00 11,531.00	2,340.00 2,340.00	0.00	-9,191.00 -9,191.00
1,900.000 ALBANY INTERNATIONAL CORP 012348108 KR3F10020002: NTGI STRUCTURED	37.9600 37.9600	44,622.43 44,622.43	72,124.00 72,124.00	0.00	27,501.57 27,501.57
1,600.000 ALBANY MOLECULAR RESEARCH INC 012423109 KR3F10020002: NTGI STRUCTURED	20.1200 20.1200	7,744.00 7,744.00	32,192.00 32,192.00	0.00	24,448.00 24,448.00
49,400.000 ALCOA INC 013817101 KR3F10050002: SASCO CAPITAL	14.8900 14.8900	401,365.42 401,365.42	735,566.00 735,566.00	0.02	334,200.58 334,200.58
97,975.000 ALCOA INC 013817101 KR3F10030002: SYSTEMATIC	14.8900 14.8900	1,232,460.06 1,232,460.06	1,458,847.75 1,458,847.75	0.04	226,387.69 226,387.69
41,278.000 ALCOA INC 013817101 KR3F19020002: S&P 500 INDEX	14.8900 14.8900	566,651.33 566,651.33	614,629.42 614,629.42	0.01	47,978.09 47,978.09
18,460.000 ALEXANDER & BALDWIN INC 014491104 KR3F10060002: WESTFIELD CAPITAL	41.4500 41.4500	754,739.78 754,739.78	765,167.00 765,167.00	0.02	10,427.22 10,427.22
1,700.000 ALEXANDER & BALDWIN INC 014491104 KR3F10020002: NTGI STRUCTURED	41.4500 41.4500	43,910.59 43,910.59	70,465.00 70,465.00	0.00	26,554.41 26,554.41
4,500.000 ALERE INC 01449J105 KR3F10020002: NTGI STRUCTURED	37.4200 37.4200	83,949.64 83,949.64	168,390.00 168,390.00	0.00	84,440.36 84,440.36

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385.000 ALEXANDER'S INC 014752109 KR3F10020002: NTGI STRUCTURED	369.4700 369.4700	154,007.75 154,007.75	142,245.95 142,245.95	0.00	-11,761.80 -11,761.80
6,965.000 ALEXION PHARMACEUTICALS INC 015351109 KR3F19020002: S&P 500 INDEX	156.2500 156.2500	647,454.15 647,454.15	1,088,281.25 1,088,281.25	0.03	440,827.10 440,827.10
160.000 ALEXZA PHARMACEUTICALS INC 015384209 KR3F10020002: NTGI STRUCTURED	4.5700 4.5700	2,688.00 2,688.00	731.20 731.20	0.00	-1,956.80 -1,956.80
300.000 ALICO INC 016230104 KR3F10020002: NTGI STRUCTURED	37.4900 37.4900	7,281.00 7,281.00	11,247.00 11,247.00	0.00	3,966.00 3,966.00
4,200.000 ALIGN TECHNOLOGY INC 016255101 KR3F10020002: NTGI STRUCTURED	56.0400 56.0400	103,682.02 103,682.02	235,368.00 235,368.00	0.01	131,685.98 131,685.98
25,411.000 ALIGN TECHNOLOGY INC 016255101 KR3F10040002: GENEVA CAPITAL	56.0400 56.0400	956,542.32 956,542.32	1,424,032.44 1,424,032.44	0.03	467,490.12 467,490.12
20,470.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR3F10030002: SYSTEMATIC	45.1000 45.1000	828,975.62 828,975.62	923,197.00 923,197.00	0.02	94,221.38 94,221.38
11,640.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR3F10050002: SASCO CAPITAL	45.1000 45.1000	317,118.21 317,118.21	524,964.00 524,964.00	0.01	207,845.79 207,845.79
3,823.000 ALLEGHENY TECHNOLOGIES INC 01741R102 KR3F19020002: S&P 500 INDEX	45.1000 45.1000	204,018.49 204,018.49	172,417.30 172,417.30	0.00	-31,601.19 -31,601.19
1,000.000 ALLEGIANT TRAVEL CO 01748X102 KR3F10020002: NTGI STRUCTURED	117.7700 117.7700	51,414.90 51,414.90	117,770.00 117,770.00	0.00	66,355.10 66,355.10



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10,477.000 ALLERGAN INC/UNITED STATES 018490102 KR3F19020002: S&P 500 INDEX	169.2200 169.2200	855,949.36 855,949.36	1,772,917.94 1,772,917.94	0.04	916,968.58 916,968.58
2,100.000 ALLETE INC 018522300 KR3F10020002: NTGI STRUCTURED	51.3500 51.3500	82,179.09 82,179.09	107,835.00 107,835.00	0.00	25,655.91 25,655.91
1,909.000 ALLIANCE DATA SYSTEMS CORP 018581108 KR3F19020002: S&P 500 INDEX	281.2500 281.2500	482,951.84 482,951.84	536,906.25 536,906.25	0.01	53,954.41 53,954.41
2,985.000 ALLIANCE DATA SYSTEMS CORP 018581108 KR3F10060002: WESTFIELD CAPITAL	281.2500 281.2500	323,032.92 323,032.92	839,531.25 839,531.25	0.02	516,498.33 516,498.33
1,730.000 ALLIANCE HEALTHCARE SERVICES I 018606301 KR3F10020002: NTGI STRUCTURED	27.0000 27.0000	27,288.35 27,288.35	46,710.00 46,710.00	0.00	19,421.65 19,421.65
600.000 ALLIANCE FIBER OPTIC PRODUCTS 018680306 KR3F10020002: NTGI STRUCTURED	18.1000 18.1000	2,523.00 2,523.00	10,860.00 10,860.00	0.00	8,337.00 8,337.00
5,500.000 ALLIANCE ONE INTERNATIONAL INC 018772103 KR3F10020002: NTGI STRUCTURED	2.5000 2.5000	17,105.00 17,105.00	13,750.00 13,750.00	0.00	-3,355.00 -3,355.00
300.000 ALLIANCE PHARMACEUTICAL CORP 018773309 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.52 2.52	0.00 0.00	0.00	-2.52 -2.52
4,920.000 ALLIANT TECHSYSTEMS INC 018804104 KR3F10030002: SYSTEMATIC	133.9200 133.9200	622,903.71 622,903.71	658,886.40 658,886.40	0.02	35,982.69 35,982.69
700.000 ALLIANCE BANCORP INC OF PENNSY 01890A108 KR3F10020002: NTGI STRUCTURED	15.8000 15.8000	7,672.00 7,672.00	11,060.00 11,060.00	0.00	3,388.00 3,388.00



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100.000 ALLIED HEALTHCARE PRODUCTS 019222108 KR3F10020002: NTGI STRUCTURED	2.4000 2.4000	395.00 395.00	240.00 240.00	0.00	-155.00 -155.00
1,000.000 ALLIED MOTION TECHNOLOGIES INC 019330109 KR3F10020002: NTGI STRUCTURED	14.4800 14.4800	5,260.00 5,260.00	14,480.00 14,480.00	0.00	9,220.00 9,220.00
2,200.000 ALLIED NEVADA GOLD CORP 019344100 KR3F10020002: NTGI STRUCTURED	3.7600 3.7600	69,856.16 69,856.16	8,272.00 8,272.00	0.00	-61,584.16 -61,584.16
48,325.000 ALLISON TRANSMISSION HLDG INC 01973R101 KR3F10030002: SYSTEMATIC	31.1000 31.1000	1,448,311.54 1,448,311.54	1,502,907.50 1,502,907.50	0.04	54,595.96 54,595.96
1.000 ALLIN CORP 019924208 KR3F10020002: NTGI STRUCTURED	60.0000 60.0000	42.00 42.00	60.00 60.00	0.00	18.00 18.00
500.000 ALLIED DEFENSE GROUP INC 019ESC805 ESCROW CONTRA KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
15,281.000 ALLSTATE CORP/THE 020002101 KR3F19020002: S&P 500 INDEX	58.7200 58.7200	633,244.92 633,244.92	897,300.32 897,300.32	0.02	264,055.40 264,055.40
1,500.000 ALMOST FAMILY INC 020409108 KR3F10020002: NTGI STRUCTURED	22.0800 22.0800	43,230.00 43,230.00	33,120.00 33,120.00	0.00	-10,110.00 -10,110.00
1,400.000 ALNYLAM PHARMACEUTICALS INC 02043Q107 KR3F10020002: NTGI STRUCTURED	63.1700 63.1700	18,499.00 18,499.00	88,438.00 88,438.00	0.00	69,939.00 69,939.00
3,400.000 ALON USA ENERGY INC 020520102 KR3F10020002: NTGI STRUCTURED	12.4400 12.4400	42,719.06 42,719.06	42,296.00 42,296.00	0.00	-423.06 -423.06



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12,800.000 ALPHA NATURAL RESOURCES INC 02076X102 KR3F10020002: NTGI STRUCTURED	3.7100 3.7100	107,004.75 107,004.75	47,488.00 47,488.00	0.00	-59,516.75 -59,516.75
1,000.000 ALPHATEC HOLDINGS INC 02081G102 KR3F10020002: NTGI STRUCTURED	1.6300 1.6300	3,440.00 3,440.00	1,630.00 1,630.00	0.00	-1,810.00 -1,810.00
300.000 ALPINE GROUP INC/NJ 020825600 KR3F10020002: NTGI STRUCTURED	1.0100 1.0100	121.50 121.50	303.00 303.00	0.00	181.50 181.50
100.000 ALSERES PHARMACEUTICALS INC 021152103 KR3F10020002: NTGI STRUCTURED	0.0325 0.0325	4.50 4.50	3.25 3.25	0.00	-1.25 -1.25
11,030.000 ALTERA CORP 021441100 KR3F19020002: S&P 500 INDEX	34.7600 34.7600	370,433.57 370,433.57	383,402.80 383,402.80	0.01	12,969.23 12,969.23
100.000 ALTIGEN COMMUNICATIONS INC 021489109 KR3F10020002: NTGI STRUCTURED	0.1450 0.1450	36.50 36.50	14.50 14.50	0.00	-22.00 -22.00
200.000 ALTEVA 02153V102 KR3F10020002: NTGI STRUCTURED	6.9000 6.9000	2,954.00 2,954.00	1,380.00 1,380.00	0.00	-1,574.00 -1,574.00
366.000 ALTISOURCE RESIDENTIAL CORP 02153W100 KR3F10020002: NTGI STRUCTURED	26.0300 26.0300	0.00 0.00	9,526.98 9,526.98	0.00	9,526.98 9,526.98
210.000 ALTISOURCE ASSET MANAGEMENT CO 02153X108 KR3F10020002: NTGI STRUCTURED	723.0600 723.0600	90,933.00 90,933.00	151,842.60 151,842.60	0.00	60,909.60 60,909.60
1,000.000 ALTRA INDUSTRIAL MOTION CORP 02208R106 KR3F10020002: NTGI STRUCTURED	36.3900 36.3900	23,320.00 23,320.00	36,390.00 36,390.00	0.00	13,070.00 13,070.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
69,946.000 ALTRIA GROUP INC 02209S103 KR3F19020002: S&P 500 INDEX	41.9400 41.9400	1,737,350.07 1,737,350.07	2,933,535.24 2,933,535.24	0.07	1,196,185.17 1,196,185.17
300.000 ALTUS PHARMACEUTICALS INC 02216N105 KR3F10020002: NTGI STRUCTURED	0.0001 0.0001	2.64 2.64	0.03 0.03	0.00	-2.61 -2.61
13,125.000 AMAZON.COM INC 023135106 KR3F19020002: S&P 500 INDEX	324.7800 324.7800	1,540,608.89 1,540,608.89	4,262,737.50 4,262,737.50	0.10	2,722,128.61 2,722,128.61
2,000.000 AMBASSADORS GROUP INC 023177108 KR3F10020002: NTGI STRUCTURED	4.6100 4.6100	17,940.00 17,940.00	9,220.00 9,220.00	0.00	-8,720.00 -8,720.00
100.000 AMBASSADORS INTERNATIONAL INC 023178205 KR3F10020002: NTGI STRUCTURED	0.0075 0.0075	3.90 3.90	0.75 0.75	0.00	-3.15 -3.15
1,600.000 AMEDISYS INC 023436108 KR3F10020002: NTGI STRUCTURED	16.7400 16.7400	44,000.00 44,000.00	26,784.00 26,784.00	0.00	-17,216.00 -17,216.00
600.000 AMERCO 023586100 KR3F10020002: NTGI STRUCTURED	290.7600 290.7600	60,226.01 60,226.01	174,456.00 174,456.00	0.00	114,229.99 114,229.99
49,000.000 AMEREN CORP 023608102 KR3F10030002: SYSTEMATIC	40.8800 40.8800	1,804,618.21 1,804,618.21	2,003,120.00 2,003,120.00	0.05	198,501.79 198,501.79
8,544.000 AMEREN CORP 023608102 KR3F19020002: S&P 500 INDEX	40.8800 40.8800	254,502.40 254,502.40	349,278.72 349,278.72	0.01	94,776.32 94,776.32
500.000 AMERIANA BANCORP 023613102 KR3F10020002: NTGI STRUCTURED	14.7500 14.7500	2,279.58 2,279.58	7,375.00 7,375.00	0.00	5,095.42 5,095.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,109.000 AMERICAN ASSETS TRUST INC 024013104 KR3F10020002: NTGI STRUCTURED	34.5500 34.5500	67,786.37 67,786.37	72,865.95 72,865.95	0.00	5,079.58 5,079.58
1,600.000 AMERICAN AXLE & MANUFACTURING 024061103 KR3F10020002: NTGI STRUCTURED	18.8900 18.8900	16,528.00 16,528.00	30,224.00 30,224.00	0.00	13,696.00 13,696.00
4.000 AMERICAN BILTRITE INC 024591406 KR3F10020002: NTGI STRUCTURED	410.0000 410.0000	3,080.00 3,080.00	1,640.00 1,640.00	0.00	-1,440.00 -1,440.00
276.000 AMERICAN CAPITAL MORTGAGE INVE 02504A104 INVESTMENT CORP KR3F10020002: NTGI STRUCTURED	20.0200 20.0200	6,588.98 6,588.98	5,525.52 5,525.52	0.00	-1,063.46 -1,063.46
66.000 AMERICAN CARESOURCE HOLDINGS 02505A202 KR3F10020002: NTGI STRUCTURED	3.3700 3.3700	271.25 271.25	222.42 222.42	0.00	-48.83 -48.83
17,186.000 AMERICAN ELECTRIC POWER CO INC 025537101 KR3F19020002: S&P 500 INDEX	55.7700 55.7700	598,494.21 598,494.21	958,463.22 958,463.22	0.02	359,969.01 359,969.01
3,000.000 AMERICAN EQUITY INVESTMENT LIF 025676206 KR3F10020002: NTGI STRUCTURED	24.6000 24.6000	36,777.79 36,777.79	73,800.00 73,800.00	0.00	37,022.21 37,022.21
32,057.000 AMERICAN EXPRESS CO 025816109 KR3F19020002: S&P 500 INDEX	94.8700 94.8700	1,155,465.02 1,155,465.02	3,041,247.59 3,041,247.59	0.07	1,885,782.57 1,885,782.57
400.000 AMERICAN HOME MORTGAGE INVESTM 02660R107 KR3F10020002: NTGI STRUCTURED	0.0040 0.0040	9.96 9.96	1.60 1.60	0.00	-8.36 -8.36
10,210.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR3F10060002: WESTFIELD CAPITAL	54.5800 54.5800	357,749.94 357,749.94	557,261.80 557,261.80	0.01	199,511.86 199,511.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,939.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR3F19020002: S&P 500 INDEX	54.5800 54.5800	11,278,458.65 11,278,458.65	2,780,250.62 2,780,250.62	0.07	-8,498,208.03 -8,498,208.03
22,400.000 AMERICAN INTERNATIONAL GROUP I 026874784 KR3F10080002: WESTWOOD MGMT	54.5800 54.5800	833,917.43 833,917.43	1,222,592.00 1,222,592.00	0.03	388,674.57 388,674.57
200.000 AMERICAN LOCKER GROUP INC 027284108 KR3F10020002: NTGI STRUCTURED	1.9200 1.9200	277.50 277.50	384.00 384.00	0.00	106.50 106.50
300.000 AMERICAN NATIONAL BANKSHARES I 027745108 KR3F10020002: NTGI STRUCTURED	21.7300 21.7300	5,256.00 5,256.00	6,519.00 6,519.00	0.00	1,263.00 1,263.00
700.000 AMERICAN MEDICAL ALERT CORP 027904986 CONTRA KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
6.886 AMERICAN ORIENTAL BIOENGINEERI 028731503 INC KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	7,213.50 7,213.50	0.00 0.00	0.00	-7,213.50 -7,213.50
500.000 AMERICAN PUBLIC EDUCATION INC 02913V103 KR3F10020002: NTGI STRUCTURED	34.3800 34.3800	20,740.00 20,740.00	17,190.00 17,190.00	0.00	-3,550.00 -3,550.00
800.000 AMERICAN RAILCAR INDUSTRIES IN 02916P103 KR3F10020002: NTGI STRUCTURED	67.7700 67.7700	16,392.00 16,392.00	54,216.00 54,216.00	0.00	37,824.00 37,824.00
300.000 AMERICAN REALTY INVESTORS INC 029174109 KR3F10020002: NTGI STRUCTURED	6.7700 6.7700	960.00 960.00	2,031.00 2,031.00	0.00	1,071.00 1,071.00
6,300.000 AMERICAN REALTY CAPITAL PROPER 02917T104 KR3F10020002: NTGI STRUCTURED	12.5300 12.5300	106,850.94 106,850.94	78,939.00 78,939.00	0.00	-27,911.94 -27,911.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 AMERICAN SCIENCE & ENGINEERING 029429107 KR3F10020002: NTGI STRUCTURED	69.5900 69.5900	38,929.58 38,929.58	34,795.00 34,795.00	0.00	-4,134.58 -4,134.58
400.000 AMERICAN SHARED HOSPITAL SERVI 029595105 KR3F10020002: NTGI STRUCTURED	2.5200 2.5200	1,177.50 1,177.50	1,008.00 1,008.00	0.00	-169.50 -169.50
3,500.000 AMERICAN SOFTWARE INC/GEORGIA 029683109 KR3F10020002: NTGI STRUCTURED	9.8800 9.8800	28,654.27 28,654.27	34,580.00 34,580.00	0.00	5,925.73 5,925.73
2,600.000 AMERICAN STATES WATER CO 029899101 KR3F10020002: NTGI STRUCTURED	33.2300 33.2300	45,900.25 45,900.25	86,398.00 86,398.00	0.00	40,497.75 40,497.75
2,200.000 AMERICAN SUPERCONDUCTOR CORP 030111108 KR3F10020002: NTGI STRUCTURED	1.6300 1.6300	17,908.00 17,908.00	3,586.00 3,586.00	0.00	-14,322.00 -14,322.00
13,935.000 AMERICAN TOWER CORP 03027X100 KR3F19020002: S&P 500 INDEX	89.9800 89.9800	866,824.41 866,824.41	1,253,871.30 1,253,871.30	0.03	387,046.89 387,046.89
1,000.000 AMERICAN VANGUARD CORP 030371108 KR3F10020002: NTGI STRUCTURED	13.2200 13.2200	12,000.00 12,000.00	13,220.00 13,220.00	0.00	1,220.00 1,220.00
300.000 AMERICAN VANTAGE COS 03037B106 KR3F10020002: NTGI STRUCTURED	0.0300 0.0300	13.50 13.50	9.00 9.00	0.00	-4.50 -4.50
1,300.000 AMERICAN WOODMARK CORP 030506109 KR3F10020002: NTGI STRUCTURED	31.8700 31.8700	20,645.86 20,645.86	41,431.00 41,431.00	0.00	20,785.14 20,785.14
400.000 AMERICA'S CAR-MART INC/TX 03062T105 KR3F10020002: NTGI STRUCTURED	39.5500 39.5500	11,628.00 11,628.00	15,820.00 15,820.00	0.00	4,192.00 4,192.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 AMERISAFE INC 03071H100 KR3F10020002: NTGI STRUCTURED	40.6700 40.6700	8,932.00 8,932.00	16,268.00 16,268.00	0.00	7,336.00 7,336.00
7,952.000 AMERISOURCEBERGEN CORP 03073E105 KR3F19020002: S&P 500 INDEX	72.6600 72.6600	193,665.09 193,665.09	577,792.32 577,792.32	0.01	384,127.23 384,127.23
1,400.000 AMERISERV FINANCIAL INC 03074A102 KR3F10020002: NTGI STRUCTURED	3.4800 3.4800	2,646.00 2,646.00	4,872.00 4,872.00	0.00	2,226.00 2,226.00
6,686.000 AMERIPRISE FINANCIAL INC 03076C106 KR3F19020002: S&P 500 INDEX	120.0000 120.0000	333,525.81 333,525.81	802,320.00 802,320.00	0.02	468,794.19 468,794.19
5,580.000 AMERIPRISE FINANCIAL INC 03076C106 KR3F10060002: WESTFIELD CAPITAL	120.0000 120.0000	315,836.01 315,836.01	669,600.00 669,600.00	0.02	353,763.99 353,763.99
700.000 AMERIS BANCORP 03076K108 KR3F10020002: NTGI STRUCTURED	21.5600 21.5600	6,048.00 6,048.00	15,092.00 15,092.00	0.00	9,044.00 9,044.00
3,308.000 AMERIGAS PARTNERS LP 030975106 KR3F10070002: RIVER ROAD	45.3900 45.3900	137,763.07 137,763.07	150,150.12 150,150.12	0.00	12,387.05 12,387.05
200.000 AMES NATIONAL CORP 031001100 KR3F10020002: NTGI STRUCTURED	23.1400 23.1400	3,390.00 3,390.00	4,628.00 4,628.00	0.00	1,238.00 1,238.00
8,637.000 AMETEK INC 031100100 KR3F19020002: S&P 500 INDEX	52.2800 52.2800	398,574.01 398,574.01	451,542.36 451,542.36	0.01	52,968.35 52,968.35
14,220.000 AMETEK INC 031100100 KR3F10060002: WESTFIELD CAPITAL	52.2800 52.2800	671,520.82 671,520.82	743,421.60 743,421.60	0.02	71,900.78 71,900.78



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
22,369.000 AMETEK INC 031100100 KR3F10040002: GENEVA CAPITAL	52.2800 52.2800	824,407.84 824,407.84	1,169,451.32 1,169,451.32	0.03	345,043.48 345,043.48
26,656.000 AMGEN INC 031162100 KR3F19020002: S&P 500 INDEX	118.3700 118.3700	1,507,006.66 1,507,006.66	3,155,270.72 3,155,270.72	0.08	1,648,264.06 1,648,264.06
800.000 AMICUS THERAPEUTICS INC 03152W109 KR3F10020002: NTGI STRUCTURED	3.3400 3.3400	5,432.00 5,432.00	2,672.00 2,672.00	0.00	-2,760.00 -2,760.00
8,100.000 AMKOR TECHNOLOGY INC 031652100 KR3F10020002: NTGI STRUCTURED	11.1800 11.1800	47,566.58 47,566.58	90,558.00 90,558.00	0.00	42,991.42 42,991.42
85.000 AMPAL-AMERICAN ISREAL CORP 032015703 KR3F10020002: NTGI STRUCTURED	0.1350 0.1350	1,740.50 1,740.50	11.48 11.48	0.00	-1,729.02 -1,729.02
400.000 AMPCO-PITTSBURGH CORP 032037103 KR3F10020002: NTGI STRUCTURED	22.9400 22.9400	9,440.00 9,440.00	9,176.00 9,176.00	0.00	-264.00 -264.00
5,533.000 AMPHENOL CORP 032095101 KR3F19020002: S&P 500 INDEX	96.3400 96.3400	295,807.85 295,807.85	533,049.22 533,049.22	0.01	237,241.37 237,241.37
20,695.000 AMPHENOL CORP 032095101 KR3F10040002: GENEVA CAPITAL	96.3400 96.3400	1,178,049.51 1,178,049.51	1,993,756.30 1,993,756.30	0.05	815,706.79 815,706.79
100.000 AMPLIPHI BIOSCIENCES CORP 03211P103 KR3F10020002: NTGI STRUCTURED	0.4300 0.4300	7.50 7.50	43.00 43.00	0.00	35.50 35.50
300.000 AMREP CORP 032159105 KR3F10020002: NTGI STRUCTURED	6.1300 6.1300	2,785.49 2,785.49	1,839.00 1,839.00	0.00	-946.49 -946.49



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800.000 AMREIT INC 03216B208 KR3F10020002: NTGI STRUCTURED	18.3000 18.3000	35,187.11 35,187.11	32,940.00 32,940.00	0.00	-2,247.11 -2,247.11
2,200.000 AMSURG CORP 03232P405 KR3F10020002: NTGI STRUCTURED	45.5700 45.5700	57,838.25 57,838.25	100,254.00 100,254.00	0.00	42,415.75 42,415.75
400.000 AMTECH SYSTEMS INC 032332504 KR3F10020002: NTGI STRUCTURED	12.2300 12.2300	7,672.00 7,672.00	4,892.00 4,892.00	0.00	-2,780.00 -2,780.00
3,609.000 AMTRUST FINANCIAL SERVICES INC 032359309 KR3F10020002: NTGI STRUCTURED	41.8100 41.8100	67,159.67 67,159.67	150,892.29 150,892.29	0.00	83,732.62 83,732.62
7,600.000 ANADARKO PETROLEUM CORP 032511107 KR3F10080002: WESTWOOD MGMT	109.4700 109.4700	579,229.74 579,229.74	831,972.00 831,972.00	0.02	252,742.26 252,742.26
17,784.000 ANADARKO PETROLEUM CORP 032511107 KR3F19020002: S&P 500 INDEX	109.4700 109.4700	814,355.89 814,355.89	1,946,814.48 1,946,814.48	0.05	1,132,458.59 1,132,458.59
1,900.000 ANADIGICS INC 032515108 KR3F10020002: NTGI STRUCTURED	0.8092 0.8092	5,852.00 5,852.00	1,537.48 1,537.48	0.00	-4,314.52 -4,314.52
11,062.000 ANALOG DEVICES INC 032654105 KR3F19020002: S&P 500 INDEX	54.0700 54.0700	454,737.26 454,737.26	598,122.34 598,122.34	0.01	143,385.08 143,385.08
600.000 ANALOGIC CORP 032657207 KR3F10020002: NTGI STRUCTURED	78.2400 78.2400	30,737.57 30,737.57	46,944.00 46,944.00	0.00	16,206.43 16,206.43
1,950.000 ANDERSONS INC/THE 034164103 KR3F10020002: NTGI STRUCTURED	51.5800 51.5800	56,785.57 56,785.57	100,581.00 100,581.00	0.00	43,795.43 43,795.43



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300.000 ANDREA ELECTRONICS CORP 034393108 KR3F10020002: NTGI STRUCTURED	0.0780 0.0780	18.03 18.03	23.40 23.40	0.00	5.37 5.37
300.000 ANESIVA INC 03460L100 KR3F10020002: NTGI STRUCTURED	0.0032 0.0032	2.70 2.70	0.96 0.96	0.00	-1.74 -1.74
1,600.000 ANGIODYNAMICS INC 03475V101 KR3F10020002: NTGI STRUCTURED	16.3300 16.3300	21,872.00 21,872.00	26,128.00 26,128.00	0.00	4,256.00 4,256.00
900.000 ANIKA THERAPEUTICS INC 035255108 KR3F10020002: NTGI STRUCTURED	46.3300 46.3300	5,940.00 5,940.00	41,697.00 41,697.00	0.00	35,757.00 35,757.00
8,000.000 ANN INC 035623107 KR3F10020002: NTGI STRUCTURED	41.1400 41.1400	214,936.68 214,936.68	329,120.00 329,120.00	0.01	114,183.32 114,183.32
19,186.000 ANSYS INC 03662Q105 KR3F10040002: GENEVA CAPITAL	75.8200 75.8200	1,267,694.06 1,267,694.06	1,454,682.52 1,454,682.52	0.04	186,988.46 186,988.46
400.000 ANTHRACITE CAPITAL INC 037023108 KR3F10020002: NTGI STRUCTURED	0.0010 0.0010	3.08 3.08	0.40 0.40	0.00	-2.68 -2.68
6,300.000 ANWORTH MORTGAGE ASSET CORP 037347101 KR3F10020002: NTGI STRUCTURED	5.1600 5.1600	44,522.10 44,522.10	32,508.00 32,508.00	0.00	-12,014.10 -12,014.10
13,581.000 APACHE CORP 037411105 KR3F19020002: S&P 500 INDEX	100.6200 100.6200	643,335.25 643,335.25	1,366,520.22 1,366,520.22	0.03	723,184.97 723,184.97
5,144.000 APARTMENT INVESTMENT & MANAGEM 03748R101 KR3F19020002: S&P 500 INDEX	32.2700 32.2700	134,715.84 134,715.84	165,996.88 165,996.88	0.00	31,281.04 31,281.04



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,900.000 APOGEE ENTERPRISES INC 037598109 KR3F10020002: NTGI STRUCTURED	34.8600 34.8600	37,480.67 37,480.67	101,094.00 101,094.00	0.00	63,613.33 63,613.33
24,100.000 APOGEE ENTERPRISES INC 037598109 KR3F10080002: WESTWOOD MGMT	34.8600 34.8600	668,115.16 668,115.16	840,126.00 840,126.00	0.02	172,010.84 172,010.84
3,600.000 APOLLO COMMERCIAL REAL ESTATE 03762U105 KR3F10020002: NTGI STRUCTURED	16.4900 16.4900	61,256.35 61,256.35	59,364.00 59,364.00	0.00	-1,892.35 -1,892.35
1,300.000 APOLLO RESIDENTIAL MORTGAGE IN 03763V102 KR3F10020002: NTGI STRUCTURED	16.7200 16.7200	28,366.00 28,366.00	21,736.00 21,736.00	0.00	-6,630.00 -6,630.00
21,959.000 APPLE INC 037833100 KR3F10060002: WESTFIELD CAPITAL	92.9300 92.9300	1,359,122.82 1,359,122.82	2,040,649.87 2,040,649.87	0.05	681,527.05 681,527.05
212,313.000 APPLE INC 037833100 KR3F19020002: S&P 500 INDEX	92.9300 92.9300	5,789,497.04 5,789,497.04	19,730,247.09 19,730,247.09	0.48	13,940,750.05 13,940,750.05
13,300.000 APPLE INC 037833100 KR3F10080002: WESTWOOD MGMT	92.9300 92.9300	966,240.11 966,240.11	1,235,969.00 1,235,969.00	0.03	269,728.89 269,728.89
400.000 APPLIED ENERGETICS INC 03819M106 KR3F10020002: NTGI STRUCTURED	0.0172 0.0172	42.00 42.00	6.88 6.88	0.00	-35.12 -35.12
2,700.000 APPLIED INDUSTRIAL TECHNOLOGIE 03820C105 KR3F10020002: NTGI STRUCTURED	50.7300 50.7300	94,187.13 94,187.13	136,971.00 136,971.00	0.00	42,783.87 42,783.87
42,866.000 APPLIED MATERIALS INC 038222105 KR3F19020002: S&P 500 INDEX	22.5500 22.5500	726,747.70 726,747.70	966,628.30 966,628.30	0.02	239,880.60 239,880.60



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200.000 APPLIED MICRO CIRCUITS CORP 03822W406 KR3F10020002: NTGI STRUCTURED	10.8100 10.8100	20,614.00 20,614.00	23,782.00 23,782.00	0.00	3,168.00 3,168.00
2,400.000 APPROACH RESOURCES INC 03834A103 KR3F10020002: NTGI STRUCTURED	22.7300 22.7300	52,298.68 52,298.68	54,552.00 54,552.00	0.00	2,253.32 2,253.32
7.000 ARADIGM CORP COM 038505400 KR3F10020002: NTGI STRUCTURED	8.5000 8.5000	39.20 39.20	59.50 59.50	0.00	20.30 20.30
3,800.000 ARBOR REALTY TRUST INC 038923108 KR3F10020002: NTGI STRUCTURED	6.9500 6.9500	26,007.85 26,007.85	26,410.00 26,410.00	0.00	402.15 402.15
1,500.000 ARCBEST CORP 03937C105 KR3F10020002: NTGI STRUCTURED	43.5100 43.5100	53,867.30 53,867.30	65,265.00 65,265.00	0.00	11,397.70 11,397.70
11,800.000 ARCH COAL INC 039380100 KR3F10020002: NTGI STRUCTURED	3.6500 3.6500	71,924.66 71,924.66	43,070.00 43,070.00	0.00	-28,854.66 -28,854.66
23,045.000 ARCHER-DANIELS-MIDLAND CO 039483102 KR3F19020002: S&P 500 INDEX	44.1100 44.1100	667,454.08 667,454.08	1,016,514.95 1,016,514.95	0.02	349,060.87 349,060.87
900.000 ARCTIC CAT INC 039670104 KR3F10020002: NTGI STRUCTURED	39.4200 39.4200	11,241.00 11,241.00	35,478.00 35,478.00	0.00	24,237.00 24,237.00
12,400.000 ARENA PHARMACEUTICALS INC 040047102 KR3F10020002: NTGI STRUCTURED	5.8600 5.8600	42,635.28 42,635.28	72,664.00 72,664.00	0.00	30,028.72 30,028.72
2,000.000 ARES COMMERCIAL REAL ESTATE 04013V108 CORP KR3F10020002: NTGI STRUCTURED	12.4100 12.4100	24,946.20 24,946.20	24,820.00 24,820.00	0.00	-126.20 -126.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 ARK RESTAURANTS CORP 040712101 KR3F10020002: NTGI STRUCTURED	22.2400 22.2400	4,797.00 4,797.00	6,672.00 6,672.00	0.00	1,875.00 1,875.00
200.000 ARLINGTON ASSET INVESTMENT COR 041356205 KR3F10020002: NTGI STRUCTURED	27.3300 27.3300	5,816.00 5,816.00	5,466.00 5,466.00	0.00	-350.00 -350.00
2,600.000 ARMADA HOFFLER PROPERTIES INC 04208T108 KR3F10020002: NTGI STRUCTURED	9.6800 9.6800	24,467.91 24,467.91	25,168.00 25,168.00	0.00	700.09 700.09
17,700.000 ARMOUR RESIDENTIAL REIT INC 042315101 KR3F10020002: NTGI STRUCTURED	4.3300 4.3300	122,888.92 122,888.92	76,641.00 76,641.00	0.00	-46,247.92 -46,247.92
100.000 AROTECH CORP 042682203 KR3F10020002: NTGI STRUCTURED	4.4600 4.4600	220.00 220.00	446.00 446.00	0.00	226.00 226.00
700.000 ARRHYTHMIA RESEARCH TECHNOLOGY 042698308 KR3F10020002: NTGI STRUCTURED	6.2500 6.2500	3,080.50 3,080.50	4,375.00 4,375.00	0.00	1,294.50 1,294.50
1,100.000 ARQULE INC 04269E107 KR3F10020002: NTGI STRUCTURED	1.5500 1.5500	7,095.00 7,095.00	1,705.00 1,705.00	0.00	-5,390.00 -5,390.00
1,200.000 ARRAY BIOPHARMA INC 04269X105 KR3F10020002: NTGI STRUCTURED	4.5600 4.5600	2,904.00 2,904.00	5,472.00 5,472.00	0.00	2,568.00 2,568.00
7,300.000 ARRIS GROUP INC 04270V106 KR3F10020002: NTGI STRUCTURED	32.5300 32.5300	122,056.00 122,056.00	237,469.00 237,469.00	0.01	115,413.00 115,413.00
960.000 ARROW FINANCIAL CORP 042744102 KR3F10020002: NTGI STRUCTURED	25.9400 25.9400	21,507.35 21,507.35	24,902.40 24,902.40	0.00	3,395.05 3,395.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 ARROW RESOURCES DEVELOPMENT IN 04276R109 KR3F10020002: NTGI STRUCTURED	0.0095 0.0095	2.80 2.80	1.90 1.90	0.00	-0.90 -0.90
900.000 ARTESIAN RESOURCES CORP 043113208 KR3F10020002: NTGI STRUCTURED	22.4800 22.4800	16,902.00 16,902.00	20,232.00 20,232.00	0.00	3,330.00 3,330.00
6,200.000 ARUBA NETWORKS INC 043176106 KR3F10020002: NTGI STRUCTURED	17.5200 17.5200	110,031.77 110,031.77	108,624.00 108,624.00	0.00	-1,407.77 -1,407.77
3,200.000 ASBURY AUTOMOTIVE GROUP INC 043436104 KR3F10020002: NTGI STRUCTURED	68.7400 68.7400	56,012.36 56,012.36	219,968.00 219,968.00	0.01	163,955.64 163,955.64
600.000 ASCENT CAPITAL GROUP INC 043632108 KR3F10020002: NTGI STRUCTURED	66.0100 66.0100	26,649.86 26,649.86	39,606.00 39,606.00	0.00	12,956.14 12,956.14
900.000 ASHFORD HOSPITALITY PRIME INC 044102101 KR3F10020002: NTGI STRUCTURED	17.1600 17.1600	19,215.00 19,215.00	15,444.00 15,444.00	0.00	-3,771.00 -3,771.00
4,500.000 ASHFORD HOSPITALITY TRUST INC 044103109 KR3F10020002: NTGI STRUCTURED	11.5400 11.5400	54,949.95 54,949.95	51,930.00 51,930.00	0.00	-3,019.95 -3,019.95
5,531.000 ASPEN TECHNOLOGY INC 045327103 KR3F10020002: NTGI STRUCTURED	46.4000 46.4000	141,334.97 141,334.97	256,638.40 256,638.40	0.01	115,303.43 115,303.43
3,000.000 ASSOCIATED ESTATES REALTY CORP 045604105 KR3F10020002: NTGI STRUCTURED	18.0200 18.0200	46,490.63 46,490.63	54,060.00 54,060.00	0.00	7,569.37 7,569.37
2,523.000 ASSURANT INC 04621X108 KR3F19020002: S&P 500 INDEX	65.5500 65.5500	92,974.48 92,974.48	165,382.65 165,382.65	0.00	72,408.17 72,408.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 ASTA FUNDING INC 046220109 KR3F10020002: NTGI STRUCTURED	8.2500 8.2500	3,560.00 3,560.00	4,125.00 4,125.00	0.00	565.00 565.00
900.000 ASTEC INDUSTRIES INC 046224101 KR3F10020002: NTGI STRUCTURED	43.8800 43.8800	31,378.50 31,378.50	39,492.00 39,492.00	0.00	8,113.50 8,113.50
600.000 ASTEA INTERNATIONAL INC 04622E208 KR3F10020002: NTGI STRUCTURED	2.4000 2.4000	2,540.50 2,540.50	1,440.00 1,440.00	0.00	-1,100.50 -1,100.50
6,500.000 ASTORIA FINANCIAL CORP 046265104 KR3F10020002: NTGI STRUCTURED	13.4500 13.4500	82,772.78 82,772.78	87,425.00 87,425.00	0.00	4,652.22 4,652.22
400.000 ASTRO-MED INC 04638F108 KR3F10020002: NTGI STRUCTURED	13.5900 13.5900	3,160.00 3,160.00	5,436.00 5,436.00	0.00	2,276.00 2,276.00
500.000 ASTRONICS CORP 046433108 KR3F10020002: NTGI STRUCTURED	56.4500 56.4500	9,601.23 9,601.23	28,225.00 28,225.00	0.00	18,623.77 18,623.77
1,018.000 ASTRONICS CORP 046433207 KR3F10020002: NTGI STRUCTURED	56.0500 56.0500	16,106.98 16,106.98	57,058.90 57,058.90	0.00	40,951.92 40,951.92
200.000 ASTROTECH CORP 046484101 KR3F10020002: NTGI STRUCTURED	3.1800 3.1800	167.50 167.50	636.00 636.00	0.00	468.50 468.50
750.000 ASURE SOFTWARE INC 04649U102 KR3F10020002: NTGI STRUCTURED	6.0400 6.0400	1,560.50 1,560.50	4,530.00 4,530.00	0.00	2,969.50 2,969.50
2,600.000 ATHENAHEALTH INC 04685W103 KR3F10020002: NTGI STRUCTURED	125.1300 125.1300	119,316.64 119,316.64	325,338.00 325,338.00	0.01	206,021.36 206,021.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,400.000 ATLANTIC AMERICAN CORP 048209100 KR3F10020002: NTGI STRUCTURED	3.8200 3.8200	4,920.00 4,920.00	9,168.00 9,168.00	0.00	4,248.00 4,248.00
100.000 ATLANTIC COAST FINANCIAL CORP 048426100 KR3F10020002: NTGI STRUCTURED	4.0600 4.0600	105.50 105.50	406.00 406.00	0.00	300.50 300.50
1,207.000 ATLANTIC TELE-NETWORK INC 049079205 KR3F10070002: RIVER ROAD	58.0000 58.0000	44,811.10 44,811.10	70,006.00 70,006.00	0.00	25,194.90 25,194.90
800.000 ATLANTIC TELE-NETWORK INC 049079205 KR3F10020002: NTGI STRUCTURED	58.0000 58.0000	29,509.33 29,509.33	46,400.00 46,400.00	0.00	16,890.67 16,890.67
572.000 ATLANTICUS HLDGS CORP COM 04914Y102 KR3F10020002: NTGI STRUCTURED	2.8000 2.8000	1,681.68 1,681.68	1,601.60 1,601.60	0.00	-80.08 -80.08
100.000 ATLANTIS PLASTICS INC 049156102 KR3F10020002: NTGI STRUCTURED	0.0300 0.0300	4.50 4.50	3.00 3.00	0.00	-1.50 -1.50
1,800.000 ATLAS AIR WORLDWIDE HOLDINGS I 049164205 KR3F10020002: NTGI STRUCTURED	36.8500 36.8500	98,843.85 98,843.85	66,330.00 66,330.00	0.00	-32,513.85 -32,513.85
40,600.000 ATMOS ENERGY CORP 049560105 KR3F10030002: SYSTEMATIC	53.4000 53.4000	1,794,284.87 1,794,284.87	2,168,040.00 2,168,040.00	0.05	373,755.13 373,755.13
100.000 ATNA RESOURCES LTD 04957F101 KR3F10020002: NTGI STRUCTURED	0.1223 0.1223	94.00 94.00	12.23 12.23	0.00	-81.77 -81.77
1,946.000 ATRICURE INC 04963C209 KR3F10020002: NTGI STRUCTURED	18.3800 18.3800	18,720.18 18,720.18	35,767.48 35,767.48	0.00	17,047.30 17,047.30



Asset Detail - By Asset type

Report ID : IACS0005

TOTAL FUND - KR3G00000000

6/30/2014

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 ATRINSIC INC 04964C208 KR3F10020002: NTGI STRUCTURED	0.0010 0.0010	1,199.50 1,199.50	0.50 0.50	0.00	-1,199.00 -1,199.00
338.000 ATRION CORP 049904105 KR3F10020002: NTGI STRUCTURED	326.0000 326.0000	65,608.66 65,608.66	110,188.00 110,188.00	0.00	44,579.34 44,579.34
400.000 AUTOBYTEL INC 05275N205 KR3F10020002: NTGI STRUCTURED	13.1100 13.1100	2,060.00 2,060.00	5,244.00 5,244.00	0.00	3,184.00 3,184.00
9,210.000 AUTODESK INC 052769106 KR3F10060002: WESTFIELD CAPITAL	56.3800 56.3800	454,505.99 454,505.99	519,259.80 519,259.80	0.01	64,753.81 64,753.81
8,024.000 AUTODESK INC 052769106 KR3F19020002: S&P 500 INDEX	56.3800 56.3800	300,319.46 300,319.46	452,393.12 452,393.12	0.01	152,073.66 152,073.66
16,976.000 AUTOMATIC DATA PROCESSING INC 053015103 KR3F19020002: S&P 500 INDEX	79.2800 79.2800	667,260.01 667,260.01	1,345,857.28 1,345,857.28	0.03	678,597.27 678,597.27
2,228.000 AUTONATION INC 05329W102 KR3F19020002: S&P 500 INDEX	59.6800 59.6800	82,631.91 82,631.91	132,967.04 132,967.04	0.00	50,335.13 50,335.13
1,170.000 AUTOZONE INC 053332102 KR3F19020002: S&P 500 INDEX	536.2400 536.2400	276,628.00 276,628.00	627,400.80 627,400.80	0.02	350,772.80 350,772.80
2,200.000 AUXILIUM PHARMACEUTICALS INC 05334D107 KR3F10020002: NTGI STRUCTURED	20.0600 20.0600	43,183.36 43,183.36	44,132.00 44,132.00	0.00	948.64 948.64
4,290.000 AVALONBAY COMMUNITIES INC 053484101 KR3F19020002: S&P 500 INDEX	142.1900 142.1900	590,021.99 590,021.99	609,995.10 609,995.10	0.01	19,973.11 19,973.11

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,700.000 AVANIR PHARMACEUTICALS INC 05348P401 KR3F10020002: NTGI STRUCTURED	5.6400 5.6400	30,958.11 30,958.11	32,148.00 32,148.00	0.00	1,189.89 1,189.89
200.000 AVAX TECHNOLOGIES INC 053495305 KR3F10020002: NTGI STRUCTURED	0.0126 0.0126	8.00 8.00	2.52 2.52	0.00	-5.48 -5.48
3,352.000 AVERY DENNISON CORP 053611109 KR3F19020002: S&P 500 INDEX	51.2500 51.2500	150,280.86 150,280.86	171,790.00 171,790.00	0.00	21,509.14 21,509.14
7,100.000 AVIAT NETWORKS INC 05366Y102 KR3F10020002: NTGI STRUCTURED	1.2800 1.2800	23,133.94 23,133.94	9,088.00 9,088.00	0.00	-14,045.94 -14,045.94
1,500.000 AVID TECHNOLOGY INC 05367P100 KR3F10020002: NTGI STRUCTURED	7.4000 7.4000	26,310.00 26,310.00	11,100.00 11,100.00	0.00	-15,210.00 -15,210.00
300.000 AVINCI MEDIA CORP 053728101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3.93 3.93	0.00 0.00	0.00	-3.93 -3.93
4,200.000 AVISTA CORP 05379B107 KR3F10020002: NTGI STRUCTURED	33.5200 33.5200	103,244.72 103,244.72	140,784.00 140,784.00	0.00	37,539.28 37,539.28
13,220.000 AVON PRODUCTS INC 054303102 KR3F10050002: SASCO CAPITAL	14.6100 14.6100	232,323.08 232,323.08	193,144.20 193,144.20	0.00	-39,178.88 -39,178.88
15,298.000 AVON PRODUCTS INC 054303102 KR3F19020002: S&P 500 INDEX	14.6100 14.6100	388,626.14 388,626.14	223,503.78 223,503.78	0.01	-165,122.36 -165,122.36
1,700.000 AWARE INC 05453N100 KR3F10020002: NTGI STRUCTURED	6.5600 6.5600	5,134.00 5,134.00	11,152.00 11,152.00	0.00	6,018.00 6,018.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,400.000 AXCELIS TECHNOLOGIES INC 054540109 KR3F10020002: NTGI STRUCTURED	2.0000 2.0000	5,576.00 5,576.00	6,800.00 6,800.00	0.00	1,224.00 1,224.00
200.000 AXCESS INTERNATIONAL INC 054546106 KR3F10020002: NTGI STRUCTURED	0.0500 0.0500	9.00 9.00	10.00 10.00	0.00	1.00 1.00
9,740.000 AXIALL CORP 05463D100 KR3F10060002: WESTFIELD CAPITAL	47.2700 47.2700	464,979.53 464,979.53	460,409.80 460,409.80	0.01	-4,569.73 -4,569.73
4,351.000 AXIALL CORP 05463D100 KR3F10020002: NTGI STRUCTURED	47.2700 47.2700	160,010.99 160,010.99	205,671.77 205,671.77	0.00	45,660.78 45,660.78
200.000 AXOGEN INC COM 05463X106 KR3F10020002: NTGI STRUCTURED	2.7800 2.7800	510.50 510.50	556.00 556.00	0.00	45.50 45.50
25,299.000 BB&T CORP 054937107 KR3F19020002: S&P 500 INDEX	39.4300 39.4300	611,954.13 611,954.13	997,539.57 997,539.57	0.02	385,585.44 385,585.44
17,850.000 B&G FOODS INC 05508R106 KR3F10060002: WESTFIELD CAPITAL	32.6900 32.6900	516,236.76 516,236.76	583,516.50 583,516.50	0.01	67,279.74 67,279.74
3,000.000 B&G FOODS INC 05508R106 KR3F10020002: NTGI STRUCTURED	32.6900 32.6900	68,594.65 68,594.65	98,070.00 98,070.00	0.00	29,475.35 29,475.35
400.000 BCB BANCORP INC 055298103 KR3F10020002: NTGI STRUCTURED	13.5200 13.5200	4,272.00 4,272.00	5,408.00 5,408.00	0.00	1,136.00 1,136.00
1,700.000 BB LIQUIDATING INC CLA 05532D107 KR3F10020002: NTGI STRUCTURED	0.0260 0.0260	39.10 39.10	44.20 44.20	0.00	5.10 5.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 BFC FINANCIAL CORP 055384200 KR3F10020002: NTGI STRUCTURED	3.6900 3.6900	41.50 41.50	369.00 369.00	0.00	327.50 327.50
100.000 BBX CAP CORP 05540P100 KR3F10020002: NTGI STRUCTURED	18.0000 18.0000	391.50 391.50	1,800.00 1,800.00	0.00	1,408.50 1,408.50
1,300.000 BGC PARTNERS INC 05541T101 KR3F10020002: NTGI STRUCTURED	7.4400 7.4400	10,439.00 10,439.00	9,672.00 9,672.00	0.00	-767.00 -767.00
100.000 BKF CAPITAL GROUP INC 05548G102 KR3F10020002: NTGI STRUCTURED	1.4100 1.4100	125.50 125.50	141.00 141.00	0.00	15.50 15.50
1,800.000 BPZ RESOURCES INC 055639108 KR3F10020002: NTGI STRUCTURED	3.0800 3.0800	5,742.00 5,742.00	5,544.00 5,544.00	0.00	-198.00 -198.00
340.000 BRT REALTY TRUST 055645303 KR3F10020002: NTGI STRUCTURED	7.3800 7.3800	2,261.80 2,261.80	2,509.20 2,509.20	0.00	247.40 247.40
400.000 BSD MEDICAL CORP 055662100 KR3F10020002: NTGI STRUCTURED	0.9900 0.9900	1,164.00 1,164.00	396.00 396.00	0.00	-768.00 -768.00
214.000 BNC BANCORP 05566T101 KR3F10020002: NTGI STRUCTURED	17.0700 17.0700	2,035.50 2,035.50	3,652.98 3,652.98	0.00	1,617.48 1,617.48
200.000 BPO MANAGEMENT SERVICES INC 05570D100 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	9.00 9.00	0.00 0.00	0.00	-9.00 -9.00
400.000 BNCCORP INC 055936108 KR3F10020002: NTGI STRUCTURED	17.5000 17.5000	925.50 925.50	7,000.00 7,000.00	0.00	6,074.50 6,074.50



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 BTU INTERNATIONAL INC 056032105 KR3F10020002: NTGI STRUCTURED	3.2700 3.2700	3,560.00 3,560.00	1,635.00 1,635.00	0.00	-1,925.00 -1,925.00
1,500.000 BADGER METER INC 056525108 KR3F10020002: NTGI STRUCTURED	52.6500 52.6500	49,785.00 49,785.00	78,975.00 78,975.00	0.00	29,190.00 29,190.00
15,351.000 BAKER HUGHES INC 057224107 KR3F19020002: S&P 500 INDEX	74.4500 74.4500	731,441.41 731,441.41	1,142,881.95 1,142,881.95	0.03	411,440.54 411,440.54
1,700.000 BALCHEM CORP 057665200 KR3F10020002: NTGI STRUCTURED	53.5600 53.5600	71,615.67 71,615.67	91,052.00 91,052.00	0.00	19,436.33 19,436.33
1,300.000 BALDWIN & LYONS INC 057755209 KR3F10020002: NTGI STRUCTURED	25.9400 25.9400	29,951.07 29,951.07	33,722.00 33,722.00	0.00	3,770.93 3,770.93
7,160.000 BALL CORP 058498106 KR3F10050002: SASCO CAPITAL	62.6800 62.6800	305,814.57 305,814.57	448,788.80 448,788.80	0.01	142,974.23 142,974.23
4,909.000 BALL CORP 058498106 KR3F19020002: S&P 500 INDEX	62.6800 62.6800	134,764.61 134,764.61	307,696.12 307,696.12	0.01	172,931.51 172,931.51
300.000 BALLANTYNE STRONG INC 058516105 KR3F10020002: NTGI STRUCTURED	4.1800 4.1800	1,512.00 1,512.00	1,254.00 1,254.00	0.00	-258.00 -258.00
1,100.000 BANCFIRST CORP 05945F103 KR3F10020002: NTGI STRUCTURED	61.9000 61.9000	41,529.58 41,529.58	68,090.00 68,090.00	0.00	26,560.42 26,560.42
4,900.000 BANCORPSOUTH INC 059692103 KR3F10020002: NTGI STRUCTURED	24.5700 24.5700	69,411.99 69,411.99	120,393.00 120,393.00	0.00	50,981.01 50,981.01

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600.000 BANCORP INC/DE 05969A105 KR3F10020002: NTGI STRUCTURED	11.9100 11.9100	5,520.00 5,520.00	7,146.00 7,146.00	0.00	1,626.00 1,626.00
370,272.000 BANK OF AMERICA CORP 060505104 KR3F19020002: S&P 500 INDEX	15.3700 15.3700	7,313,579.38 7,313,579.38	5,691,080.64 5,691,080.64	0.14	-1,622,498.74 -1,622,498.74
2,500.000 BANK OF HAWAII CORP 062540109 KR3F10020002: NTGI STRUCTURED	58.6900 58.6900	135,421.36 135,421.36	146,725.00 146,725.00	0.00	11,303.64 11,303.64
200.000 BANK OF MARIN BANCORP 063425102 KR3F10020002: NTGI STRUCTURED	45.5900 45.5900	7,030.00 7,030.00	9,118.00 9,118.00	0.00	2,088.00 2,088.00
3,100.000 BANK MUTUAL CORP 063750103 KR3F10020002: NTGI STRUCTURED	5.8000 5.8000	11,904.00 11,904.00	17,980.00 17,980.00	0.00	6,076.00 6,076.00
4,800.000 BANK OF THE OZARKS INC 063904106 KR3F10020002: NTGI STRUCTURED	33.4500 33.4500	62,807.00 62,807.00	160,560.00 160,560.00	0.00	97,753.00 97,753.00
40,154.000 BANK OF NEW YORK MELLON CORP/T 064058100 KR3F19020002: S&P 500 INDEX	37.4800 37.4800	1,196,137.01 1,196,137.01	1,504,971.92 1,504,971.92	0.04	308,834.91 308,834.91
400.000 BANK OF SOUTH CAROLINA CORP 065066102 KR3F10020002: NTGI STRUCTURED	15.0200 15.0200	4,020.00 4,020.00	6,008.00 6,008.00	0.00	1,988.00 1,988.00
900.000 BANKFINANCIAL CORP 06643P104 KR3F10020002: NTGI STRUCTURED	11.1600 11.1600	7,479.00 7,479.00	10,044.00 10,044.00	0.00	2,565.00 2,565.00
1,482.000 BANKRATE INC 06647F102 KR3F10020002: NTGI STRUCTURED	17.5400 17.5400	29,231.32 29,231.32	25,994.28 25,994.28	0.00	-3,237.04 -3,237.04



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 BANKUNITED FINANCIAL CORP 06652B103 KR3F10020002: NTGI STRUCTURED	0.0050 0.0050	3.03 3.03	1.50 1.50	0.00	-1.53 -1.53
24,000.000 BANKUNITED INC 06652K103 KR3F10080002: WESTWOOD MGMT	33.4800 33.4800	708,145.30 708,145.30	803,520.00 803,520.00	0.02	95,374.70 95,374.70
100.000 BANNER CORP 06652V208 KR3F10020002: NTGI STRUCTURED	39.6300 39.6300	1,801.00 1,801.00	3,963.00 3,963.00	0.00	2,162.00 2,162.00
300.000 BAR HARBOR BANKSHARES 066849100 KR3F10020002: NTGI STRUCTURED	27.8800 27.8800	5,656.00 5,656.00	8,364.00 8,364.00	0.00	2,708.00 2,708.00
2,685.000 CR BARD INC 067383109 KR3F19020002: S&P 500 INDEX	143.0100 143.0100	286,281.99 286,281.99	383,981.85 383,981.85	0.01	97,699.86 97,699.86
8,075.000 CR BARD INC 067383109 KR3F10040002: GENEVA CAPITAL	143.0100 143.0100	939,231.78 939,231.78	1,154,805.75 1,154,805.75	0.03	215,573.97 215,573.97
800.000 BARNES & NOBLE INC 067774109 KR3F10020002: NTGI STRUCTURED	22.7900 22.7900	16,272.00 16,272.00	18,232.00 18,232.00	0.00	1,960.00 1,960.00
3,100.000 BARNES GROUP INC 067806109 KR3F10020002: NTGI STRUCTURED	38.5400 38.5400	73,650.62 73,650.62	119,474.00 119,474.00	0.00	45,823.38 45,823.38
600.000 BARNWELL INDUSTRIES INC 068221100 KR3F10020002: NTGI STRUCTURED	3.0400 3.0400	3,840.00 3,840.00	1,824.00 1,824.00	0.00	-2,016.00 -2,016.00
1,800.000 BARRETT BUSINESS SERVICES INC 068463108 KR3F10020002: NTGI STRUCTURED	47.0000 47.0000	34,947.08 34,947.08	84,600.00 84,600.00	0.00	49,652.92 49,652.92

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2,700.000 BILL BARRETT CORP 06846N104 KR3F10020002: NTGI STRUCTURED	26.7800 26.7800	119,602.79 119,602.79	72,306.00 72,306.00	0.00	-47,296.79 -47,296.79
500.000 RG BARRY CORP 068798107 KR3F10020002: NTGI STRUCTURED	18.9500 18.9500	5,595.00 5,595.00	9,475.00 9,475.00	0.00	3,880.00 3,880.00
1,700.000 BASIC ENERGY SERVICES INC 06985P100 KR3F10020002: NTGI STRUCTURED	29.2200 29.2200	43,633.18 43,633.18	49,674.00 49,674.00	0.00	6,040.82 6,040.82
700.000 BASSETT FURNITURE INDUSTRIES 070203104 INC KR3F10020002: NTGI STRUCTURED	13.1600 13.1600	5,537.00 5,537.00	9,212.00 9,212.00	0.00	3,675.00 3,675.00
600.000 BAXANO SURGICAL INC 071773105 KR3F10020002: NTGI STRUCTURED	0.5700 0.5700	2,712.00 2,712.00	342.00 342.00	0.00	-2,370.00 -2,370.00
19,106.000 BAXTER INTERNATIONAL INC 071813109 KR3F19020002: S&P 500 INDEX	72.3000 72.3000	1,123,452.82 1,123,452.82	1,381,363.80 1,381,363.80	0.03	257,910.98 257,910.98
100.000 BAY BANCORP INC 07203T106 KR3F10020002: NTGI STRUCTURED	4.8000 4.8000	225.50 225.50	480.00 480.00	0.00	254.50 254.50
2,755.000 BBCN BANCORP INC 073295107 KR3F10020002: NTGI STRUCTURED	15.9500 15.9500	22,674.10 22,674.10	43,942.25 43,942.25	0.00	21,268.15 21,268.15
4,830.000 B/E AEROSPACE INC 073302101 KR3F10060002: WESTFIELD CAPITAL	92.4900 92.4900	211,968.53 211,968.53	446,726.70 446,726.70	0.01	234,758.17 234,758.17
500.000 BEACON POWER CORPORATION 073677205 KR3F10020002: NTGI STRUCTURED	0.0310 0.0310	635.00 635.00	15.50 15.50	0.00	-619.50 -619.50



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2,000.000 BEACON ROOFING SUPPLY INC 073685109 KR3F10020002: NTGI STRUCTURED	33.1200 33.1200	42,304.09 42,304.09	66,240.00 66,240.00	0.00	23,935.91 23,935.91
22,848.000 BEACON ROOFING SUPPLY INC 073685109 KR3F10040002: GENEVA CAPITAL	33.1200 33.1200	945,156.87 945,156.87	756,725.76 756,725.76	0.02	-188,431.11 -188,431.11
100.000 BEARD CO 07384R408 KR3F10020002: NTGI STRUCTURED	0.0022 0.0022	16.50 16.50	0.22 0.22	0.00	-16.28 -16.28
200.000 BEASLEY BROADCASTING GROUP INC 074014101 KR3F10020002: NTGI STRUCTURED	6.3500 6.3500	800.00 800.00	1,270.00 1,270.00	0.00	470.00 470.00
260.000 BEAZER HOMES USA INC 07556Q881 KR3F10020002: NTGI STRUCTURED	20.9800 20.9800	4,420.00 4,420.00	5,454.80 5,454.80	0.00	1,034.80 1,034.80
1,400.000 BEBE STORES INC 075571109 KR3F10020002: NTGI STRUCTURED	3.0500 3.0500	8,554.00 8,554.00	4,270.00 4,270.00	0.00	-4,284.00 -4,284.00
6,803.000 BECTON DICKINSON AND CO 075887109 KR3F19020002: S&P 500 INDEX	118.3000 118.3000	572,557.90 572,557.90	804,794.90 804,794.90	0.02	232,237.00 232,237.00
1,360.000 BECTON DICKINSON AND CO 075887109 KR3F10070002: RIVER ROAD	118.3000 118.3000	113,668.08 113,668.08	160,888.00 160,888.00	0.00	47,219.92 47,219.92
6,700.000 BECTON DICKINSON AND CO 075887109 KR3F10080002: WESTWOOD MGMT	118.3000 118.3000	736,917.05 736,917.05	792,610.00 792,610.00	0.02	55,692.95 55,692.95
7,184.000 BED BATH & BEYOND INC 075896100 KR3F19020002: S&P 500 INDEX	57.3800 57.3800	303,963.50 303,963.50	412,217.92 412,217.92	0.01	108,254.42 108,254.42

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700.000 BEL FUSE INC 077347201 KR3F10020002: NTGI STRUCTURED	24.1600 24.1600	14,953.50 14,953.50	16,912.00 16,912.00	0.00	1,958.50 1,958.50
1,700.000 BEL FUSE INC 077347300 KR3F10020002: NTGI STRUCTURED	25.6700 25.6700	32,724.55 32,724.55	43,639.00 43,639.00	0.00	10,914.45 10,914.45
2,800.000 BELDEN INC 077454106 KR3F10020002: NTGI STRUCTURED	78.1600 78.1600	94,237.20 94,237.20	218,848.00 218,848.00	0.01	124,610.80 124,610.80
3,137.000 BEMIS CO INC 081437105 KR3F10070002: RIVER ROAD	40.6600 40.6600	102,864.69 102,864.69	127,550.42 127,550.42	0.00	24,685.73 24,685.73
3,551.000 BEMIS CO INC 081437105 KR3F19020002: S&P 500 INDEX	40.6600 40.6600	116,203.71 116,203.71	144,383.66 144,383.66	0.00	28,179.95 28,179.95
3,600.000 BENCHMARK ELECTRONICS INC 08160H101 KR3F10020002: NTGI STRUCTURED	25.4800 25.4800	55,032.30 55,032.30	91,728.00 91,728.00	0.00	36,695.70 36,695.70
3,400.000 BENEFICIAL MUTUAL BANCORP INC 08173R104 KR3F10020002: NTGI STRUCTURED	13.5600 13.5600	28,203.45 28,203.45	46,104.00 46,104.00	0.00	17,900.55 17,900.55
700.000 BERKSHIRE BANCORP INC/NY 084597202 KR3F10020002: NTGI STRUCTURED	7.6500 7.6500	4,389.00 4,389.00	5,355.00 5,355.00	0.00	966.00 966.00
63,398.000 BERKSHIRE HATHAWAY INC 084670702 KR3F19020002: S&P 500 INDEX	126.5600 126.5600	5,233,359.85 5,233,359.85	8,023,650.88 8,023,650.88	0.19	2,790,291.03 2,790,291.03
700.000 BERKSHIRE HILLS BANCORP INC 084680107 KR3F10020002: NTGI STRUCTURED	23.2200 23.2200	14,945.00 14,945.00	16,254.00 16,254.00	0.00	1,309.00 1,309.00



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3,400.000 BERRY PLASTICS GROUP INC 08579W103 KR3F10020002: NTGI STRUCTURED	25.8000 25.8000	67,274.44 67,274.44	87,720.00 87,720.00	0.00	20,445.56 20,445.56
9,703.000 BEST BUY CO INC 086516101 KR3F19020002: S&P 500 INDEX	31.0100 31.0100	301,643.65 301,643.65	300,890.03 300,890.03	0.01	-753.62 -753.62
300.000 BIG 5 SPORTING GOODS CORP 08915P101 KR3F10020002: NTGI STRUCTURED	12.2700 12.2700	2,478.00 2,478.00	3,681.00 3,681.00	0.00	1,203.00 1,203.00
11,180.000 BIG LOTS INC 089302103 KR3F10050002: SASCO CAPITAL	45.7000 45.7000	424,789.79 424,789.79	510,926.00 510,926.00	0.01	86,136.21 86,136.21
3,500.000 BIG LOTS INC 089302103 KR3F10020002: NTGI STRUCTURED	45.7000 45.7000	134,766.27 134,766.27	159,950.00 159,950.00	0.00	25,183.73 25,183.73
1,300.000 BIO-REFERENCE LABS INC 09057G602 KR3F10020002: NTGI STRUCTURED	30.2200 30.2200	28,795.00 28,795.00	39,286.00 39,286.00	0.00	10,491.00 10,491.00
400.000 BIOANALYTICAL SYSTEMS INC 09058M103 KR3F10020002: NTGI STRUCTURED	2.5300 2.5300	736.50 736.50	1,012.00 1,012.00	0.00	275.50 275.50
1,100.000 BIOCRYST PHARMACEUTICALS INC 09058V103 KR3F10020002: NTGI STRUCTURED	12.7500 12.7500	4,411.00 4,411.00	14,025.00 14,025.00	0.00	9,614.00 9,614.00
300.000 BIOJECT MEDICAL TECHNOLOGIES I 09059T206 KR3F10020002: NTGI STRUCTURED	0.1800 0.1800	29.40 29.40	54.00 54.00	0.00	24.60 24.60
8,352.000 BIOGEN IDEC INC 09062X103 KR3F19020002: S&P 500 INDEX	315.3100 315.3100	954,901.35 954,901.35	2,633,469.12 2,633,469.12	0.06	1,678,567.77 1,678,567.77



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81,150.000 BIOMED REALTY TRUST INC 09063H107 KR3F10030002: SYSTEMATIC	21.8300 21.8300	1,549,244.59 1,549,244.59	1,771,504.50 1,771,504.50	0.04	222,259.91 222,259.91
275.000 BIODEL INC 09064M204 KR3F10020002: NTGI STRUCTURED	2.1600 2.1600	1,958.00 1,958.00	594.00 594.00	0.00	-1,364.00 -1,364.00
25.000 BIOFUEL ENERGY CORP COM NEW 09064Y307 KR3F10020002: NTGI STRUCTURED	6.8700 6.8700	427.50 427.50	171.75 171.75	0.00	-255.75 -255.75
900.000 BIOTIME INC 09066L105 KR3F10020002: NTGI STRUCTURED	3.0300 3.0300	4,095.00 4,095.00	2,727.00 2,727.00	0.00	-1,368.00 -1,368.00
900.000 BIOTELEMETRY INC 090672106 KR3F10020002: NTGI STRUCTURED	7.1700 7.1700	5,004.00 5,004.00	6,453.00 6,453.00	0.00	1,449.00 1,449.00
366.000 BIOTA PHARMACEUTICALS INC 090694100 KR3F10020002: NTGI STRUCTURED	2.8500 2.8500	10,650.50 10,650.50	1,043.10 1,043.10	0.00	-9,607.40 -9,607.40
5,600.000 BIOSCRIP INC 09069N108 KR3F10020002: NTGI STRUCTURED	8.3400 8.3400	45,833.94 45,833.94	46,704.00 46,704.00	0.00	870.06 870.06
200.000 BIRKS GROUP INC 09088U109 KR3F10020002: NTGI STRUCTURED	1.1400 1.1400	241.50 241.50	228.00 228.00	0.00	-13.50 -13.50
1,183.000 BIOLASE INC 090911108 KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	6,531.99 6,531.99	2,602.60 2,602.60	0.00	-3,929.39 -3,929.39
2,800.000 BIOSPECIFICS TECHNOLOGIES CORP 090931106 KR3F10020002: NTGI STRUCTURED	26.9600 26.9600	53,260.00 53,260.00	75,488.00 75,488.00	0.00	22,228.00 22,228.00



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1,700.000 BJ'S RESTAURANTS INC 09180C106 KR3F10020002: NTGI STRUCTURED	34.9100 34.9100	81,109.24 81,109.24	59,347.00 59,347.00	0.00	-21,762.24 -21,762.24
2,200.000 BLACK BOX CORP 091826107 KR3F10020002: NTGI STRUCTURED	23.4400 23.4400	56,084.40 56,084.40	51,568.00 51,568.00	0.00	-4,516.40 -4,516.40
800.000 BLACK DIAMOND INC 09202G101 KR3F10020002: NTGI STRUCTURED	11.2200 11.2200	6,296.00 6,296.00	8,976.00 8,976.00	0.00	2,680.00 2,680.00
2,800.000 BLACK HILLS CORP 092113109 KR3F10020002: NTGI STRUCTURED	61.3900 61.3900	101,447.00 101,447.00	171,892.00 171,892.00	0.00	70,445.00 70,445.00
2,700.000 BLACKBAUD INC 09227Q100 KR3F10020002: NTGI STRUCTURED	35.7400 35.7400	73,733.07 73,733.07	96,498.00 96,498.00	0.00	22,764.93 22,764.93
595.000 BLACKROCK INC 09247X101 KR3F10070002: RIVER ROAD	319.6000 319.6000	97,395.04 97,395.04	190,162.00 190,162.00	0.00	92,766.96 92,766.96
4,405.000 BLACKROCK INC 09247X101 KR3F19020002: S&P 500 INDEX	319.6000 319.6000	831,613.16 831,613.16	1,407,838.00 1,407,838.00	0.03	576,224.84 576,224.84
1,265.000 BLACKSTONE MORTGAGE TRUST INC 09257W100 KR3F10020002: NTGI STRUCTURED	29.0000 29.0000	34,710.85 34,710.85	36,685.00 36,685.00	0.00	1,974.15 1,974.15
9,656.000 H&R BLOCK INC 093671105 KR3F19020002: S&P 500 INDEX	33.5200 33.5200	175,929.49 175,929.49	323,669.12 323,669.12	0.01	147,739.63 147,739.63
1,100.000 BLONDER TONGUE LABORATORIES 093698108 KR3F10020002: NTGI STRUCTURED	0.9200 0.9200	1,903.00 1,903.00	1,012.00 1,012.00	0.00	-891.00 -891.00



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3,400.000 BLOUNT INTERNATIONAL INC 095180105 KR3F10020002: NTGI STRUCTURED	14.1100 14.1100	56,094.18 56,094.18	47,974.00 47,974.00	0.00	-8,120.18 -8,120.18
200.000 BLUCORA INC COM 095229100 KR3F10020002: NTGI STRUCTURED	18.8700 18.8700	1,790.00 1,790.00	3,774.00 3,774.00	0.00	1,984.00 1,984.00
1,400.000 BLUE NILE INC 09578R103 KR3F10020002: NTGI STRUCTURED	28.0000 28.0000	53,761.20 53,761.20	39,200.00 39,200.00	0.00	-14,561.20 -14,561.20
100.000 BLUE RIVER BANCSHARES INC 09602P107 KR3F10020002: NTGI STRUCTURED	0.0111 0.0111	60.50 60.50	1.11 1.11	0.00	-59.39 -59.39
400.000 BLYTH INC 09643P207 KR3F10020002: NTGI STRUCTURED	7.7800 7.7800	7,754.00 7,754.00	3,112.00 3,112.00	0.00	-4,642.00 -4,642.00
400.000 BMB MUNAI INC 09656A105 KR3F10020002: NTGI STRUCTURED	0.0090 0.0090	60.00 60.00	3.60 3.60	0.00	-56.40 -56.40
1,300.000 BOB EVANS FARMS INC/DE 096761101 KR3F10020002: NTGI STRUCTURED	50.0500 50.0500	43,326.40 43,326.40	65,065.00 65,065.00	0.00	21,738.60 21,738.60
4,640.000 BOB EVANS FARMS INC/DE 096761101 KR3F10070002: RIVER ROAD	50.0500 50.0500	175,339.89 175,339.89	232,232.00 232,232.00	0.01	56,892.11 56,892.11
23,623.000 BOEING CO/THE 097023105 KR3F19020002: S&P 500 INDEX	127.2300 127.2300	1,379,138.50 1,379,138.50	3,005,554.29 3,005,554.29	0.07	1,626,415.79 1,626,415.79
3,000.000 BOEING CO/THE 097023105 KR3F10080002: WESTWOOD MGMT	127.2300 127.2300	224,533.56 224,533.56	381,690.00 381,690.00	0.01	157,156.44 157,156.44



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,800.000 BOISE CASCADE CO 09739D100 KR3F10080002: WESTWOOD MGMT	28.6400 28.6400	645,731.26 645,731.26	710,272.00 710,272.00	0.02	64,540.74 64,540.74
401.000 BOLT TECHNOLOGY CORP 097698104 KR3F10020002: NTGI STRUCTURED	18.3500 18.3500	5,121.45 5,121.45	7,358.35 7,358.35	0.00	2,236.90 2,236.90
600.000 BON-TON STORES INC/THE 09776J101 KR3F10020002: NTGI STRUCTURED	10.3100 10.3100	5,190.00 5,190.00	6,186.00 6,186.00	0.00	996.00 996.00
1,600.000 BONANZA CREEK ENERGY INC 097793103 KR3F10020002: NTGI STRUCTURED	57.1900 57.1900	78,444.80 78,444.80	91,504.00 91,504.00	0.00	13,059.20 13,059.20
7,500.000 BONANZA CREEK ENERGY INC 097793103 KR3F10080002: WESTWOOD MGMT	57.1900 57.1900	372,321.47 372,321.47	428,925.00 428,925.00	0.01	56,603.53 56,603.53
900.000 BOOKS-A-MILLION INC 098570104 KR3F10020002: NTGI STRUCTURED	2.1800 2.1800	3,060.00 3,060.00	1,962.00 1,962.00	0.00	-1,098.00 -1,098.00
400.000 BORDERS GROUP INC 099709107 KR3F10020002: NTGI STRUCTURED	0.0072 0.0072	9.60 9.60	2.88 2.88	0.00	-6.72 -6.72
12,000.000 BORGWARNER INC 099724106 KR3F10080002: WESTWOOD MGMT	65.1900 65.1900	415,193.61 415,193.61	782,280.00 782,280.00	0.02	367,086.39 367,086.39
8,050.000 BORGWARNER INC 099724106 KR3F19020002: S&P 500 INDEX	65.1900 65.1900	272,203.72 272,203.72	524,779.50 524,779.50	0.01	252,575.78 252,575.78
800.000 BOSTON BEER CO INC 100557107 KR3F10020002: NTGI STRUCTURED	223.5200 223.5200	77,232.87 77,232.87	178,816.00 178,816.00	0.00	101,583.13 101,583.13

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4,200.000 BOSTON PRIVATE FINANCIAL HOLDI 101119105 KR3F10020002: NTGI STRUCTURED	13.4400 13.4400	45,686.76 45,686.76	56,448.00 56,448.00	0.00	10,761.24 10,761.24
5,389.000 BOSTON PROPERTIES INC 101121101 KR3F19020002: S&P 500 INDEX	118.1800 118.1800	601,246.56 601,246.56	636,872.02 636,872.02	0.02	35,625.46 35,625.46
46,573.000 BOSTON SCIENTIFIC CORP 101137107 KR3F19020002: S&P 500 INDEX	12.7700 12.7700	524,685.03 524,685.03	594,737.21 594,737.21	0.01	70,052.18 70,052.18
2,159.000 BOTTOMLINE TECHNOLOGIES INC 101388106 KR3F10020002: NTGI STRUCTURED	29.9200 29.9200	54,746.33 54,746.33	64,597.28 64,597.28	0.00	9,850.95 9,850.95
2,200.000 BOULDER BRANDS INC 101405108 KR3F10020002: NTGI STRUCTURED	14.1800 14.1800	10,956.00 10,956.00	31,196.00 31,196.00	0.00	20,240.00 20,240.00
500.000 BOVIE MEDICAL CORP 10211F100 KR3F10020002: NTGI STRUCTURED	3.6300 3.6300	1,360.00 1,360.00	1,815.00 1,815.00	0.00	455.00 455.00
1,300.000 BOWL AMERICA INC 102565108 KR3F10020002: NTGI STRUCTURED	14.7200 14.7200	16,250.00 16,250.00	19,136.00 19,136.00	0.00	2,886.00 2,886.00
3,200.000 BRADY CORP 104674106 KR3F10020002: NTGI STRUCTURED	29.8700 29.8700	102,667.79 102,667.79	95,584.00 95,584.00	0.00	-7,083.79 -7,083.79
25,350.000 BRANDYWINE REALTY TRUST 105368203 KR3F10030002: SYSTEMATIC	15.6000 15.6000	302,153.91 302,153.91	395,460.00 395,460.00	0.01	93,306.09 93,306.09
12,200.000 BRANDYWINE REALTY TRUST 105368203 KR3F10020002: NTGI STRUCTURED	15.6000 15.6000	135,577.16 135,577.16	190,320.00 190,320.00	0.00	54,742.84 54,742.84

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400.000 BREEZE-EASTERN CORP 106764103 KR3F10020002: NTGI STRUCTURED	12.7500 12.7500	3,568.00 3,568.00	5,100.00 5,100.00	0.00	1,532.00 1,532.00
1,100.000 BRIDGFORD FOODS CORP 108763103 KR3F10020002: NTGI STRUCTURED	8.0000 8.0000	7,832.00 7,832.00	8,800.00 8,800.00	0.00	968.00 968.00
2,900.000 BRIGGS & STRATTON CORP 109043109 KR3F10020002: NTGI STRUCTURED	20.4600 20.4600	54,975.39 54,975.39	59,334.00 59,334.00	0.00	4,358.61 4,358.61
3,700.000 BRINK'S CO/THE 109696104 KR3F10020002: NTGI STRUCTURED	28.2200 28.2200	104,240.50 104,240.50	104,414.00 104,414.00	0.00	173.50 173.50
58,352.000 BRISTOL-MYERS SQUIBB CO 110122108 KR3F19020002: S&P 500 INDEX	48.5100 48.5100	1,907,925.09 1,907,925.09	2,830,655.52 2,830,655.52	0.07	922,730.43 922,730.43
2,100.000 BRISTOW GROUP INC 110394103 KR3F10020002: NTGI STRUCTURED	80.6200 80.6200	97,265.91 97,265.91	169,302.00 169,302.00	0.00	72,036.09 72,036.09
19,569.000 BROADCOM CORP 111320107 KR3F19020002: S&P 500 INDEX	37.1200 37.1200	764,917.85 764,917.85	726,401.28 726,401.28	0.02	-38,516.57 -38,516.57
1,500.000 BROADSOFT INC 11133B409 KR3F10020002: NTGI STRUCTURED	26.3900 26.3900	54,817.20 54,817.20	39,585.00 39,585.00	0.00	-15,232.20 -15,232.20
5,900.000 BROOKFIELD RESIDENTIAL 11283W104 PROPERTIES INC KR3F10020002: NTGI STRUCTURED	20.7500 20.7500	129,755.24 129,755.24	122,425.00 122,425.00	0.00	-7,330.24 -7,330.24
5,211.000 BROOKLINE BANCORP INC 11373M107 KR3F10020002: NTGI STRUCTURED	9.3700 9.3700	44,365.42 44,365.42	48,827.07 48,827.07	0.00	4,461.65 4,461.65



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3,400.000 BROOKS AUTOMATION INC 114340102 KR3F10020002: NTGI STRUCTURED	10.7700 10.7700	36,651.55 36,651.55	36,618.00 36,618.00	0.00	-33.55 -33.55
100.000 BROOKLYN FEDERAL BANC ESCROW 114ESC999 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
34,444.000 BROWN & BROWN INC 115236101 KR3F10040002: GENEVA CAPITAL	30.7100 30.7100	1,072,814.92 1,072,814.92	1,057,775.24 1,057,775.24	0.03	-15,039.68 -15,039.68
5,708.000 BROWN-FORMAN CORP 115637209 KR3F19020002: S&P 500 INDEX	94.1700 94.1700	220,894.80 220,894.80	537,522.36 537,522.36	0.01	316,627.56 316,627.56
4,900.000 BROWN SHOE CO INC 115736100 KR3F10020002: NTGI STRUCTURED	28.6100 28.6100	51,579.55 51,579.55	140,189.00 140,189.00	0.00	88,609.45 88,609.45
8,100.000 BRUKER CORP 116794108 KR3F10020002: NTGI STRUCTURED	24.2700 24.2700	146,377.67 146,377.67	196,587.00 196,587.00	0.00	50,209.33 50,209.33
7,900.000 BRUNSWICK CORP/DE 117043109 KR3F10020002: NTGI STRUCTURED	42.1300 42.1300	149,530.86 149,530.86	332,827.00 332,827.00	0.01	183,296.14 183,296.14
300.000 BRYN MAWR BANK CORP 117665109 KR3F10020002: NTGI STRUCTURED	29.1200 29.1200	5,910.00 5,910.00	8,736.00 8,736.00	0.00	2,826.00 2,826.00
500.000 BSQUARE CORP 11776U300 KR3F10020002: NTGI STRUCTURED	3.2000 3.2000	3,170.00 3,170.00	1,600.00 1,600.00	0.00	-1,570.00 -1,570.00
23,557.000 BUCKEYE PARTNERS LP 118230101 KR3F35020002: TORTOISE CAP	83.0600 83.0600	1,394,332.67 1,394,332.67	1,956,644.42 1,956,644.42	0.05	562,311.75 562,311.75

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2,200.000 BUCKLE INC/THE 118440106 KR3F10020002: NTGI STRUCTURED	44.3600 44.3600	91,522.75 91,522.75	97,592.00 97,592.00	0.00	6,069.25 6,069.25
1,196.000 BUFFALO WILD WINGS INC 119848109 KR3F10020002: NTGI STRUCTURED	165.7100 165.7100	97,575.86 97,575.86	198,189.16 198,189.16	0.00	100,613.30 100,613.30
1,400.000 BUILDERS FIRSTSOURCE INC 12008R107 KR3F10020002: NTGI STRUCTURED	7.4800 7.4800	2,996.00 2,996.00	10,472.00 10,472.00	0.00	7,476.00 7,476.00
300.000 BUTLER INTERNATIONAL INC 123649105 KR3F10020002: NTGI STRUCTURED	0.0055 0.0055	1.98 1.98	1.65 1.65	0.00	-0.33 -0.33
375.000 C&J ENERGY SERVICES INC 12467B304 KR3F10020002: NTGI STRUCTURED	33.7800 33.7800	6,927.72 6,927.72	12,667.50 12,667.50	0.00	5,739.78 5,739.78
600.000 CAI INTERNATIONAL INC 12477X106 KR3F10020002: NTGI STRUCTURED	22.0100 22.0100	12,246.00 12,246.00	13,206.00 13,206.00	0.00	960.00 960.00
6,800.000 CBIZ INC 124805102 KR3F10020002: NTGI STRUCTURED	9.0300 9.0300	49,759.00 49,759.00	61,404.00 61,404.00	0.00	11,645.00 11,645.00
20,750.000 CBL & ASSOCIATES PROPERTIES IN 124830100 KR3F10030002: SYSTEMATIC	19.0000 19.0000	411,013.59 411,013.59	394,250.00 394,250.00	0.01	-16,763.59 -16,763.59
18,610.000 CBS CORP 124857202 KR3F19020002: S&P 500 INDEX	62.1400 62.1400	541,732.94 541,732.94	1,156,425.40 1,156,425.40	0.03	614,692.46 614,692.46
28,090.000 CBRE GROUP INC 12504L109 KR3F10060002: WESTFIELD CAPITAL	32.0400 32.0400	559,560.60 559,560.60	900,003.60 900,003.60	0.02	340,443.00 340,443.00

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9,821.000 CBRE GROUP INC 12504L109 KR3F19020002: S&P 500 INDEX	32.0400 32.0400	284,996.17 284,996.17	314,664.84 314,664.84	0.01	29,668.67 29,668.67
42,350.000 CBRE GROUP INC 12504L109 KR3F10030002: SYSTEMATIC	32.0400 32.0400	1,248,326.23 1,248,326.23	1,356,894.00 1,356,894.00	0.03	108,567.77 108,567.77
900.000 CDI CORP 125071100 KR3F10020002: NTGI STRUCTURED	14.4100 14.4100	12,411.00 12,411.00	12,969.00 12,969.00	0.00	558.00 558.00
219.000 CECO ENVIRONMENTAL CORP 125141101 KR3F10020002: NTGI STRUCTURED	15.5900 15.5900	2,789.54 2,789.54	3,414.21 3,414.21	0.00	624.67 624.67
1,834.000 CF INDUSTRIES HOLDINGS INC 125269100 KR3F19020002: S&P 500 INDEX	240.5300 240.5300	301,746.31 301,746.31	441,132.02 441,132.02	0.01	139,385.71 139,385.71
5,226.000 CH ROBINSON WORLDWIDE INC 12541W209 KR3F19020002: S&P 500 INDEX	63.7900 63.7900	282,310.01 282,310.01	333,366.54 333,366.54	0.01	51,056.53 51,056.53
200.000 CIFC CORP 12547R105 KR3F10020002: NTGI STRUCTURED	9.0100 9.0100	1,486.00 1,486.00	1,802.00 1,802.00	0.00	316.00 316.00
9,460.000 CIGNA CORPORATION COM 125509109 KR3F19020002: S&P 500 INDEX	91.9700 91.9700	292,330.55 292,330.55	870,036.20 870,036.20	0.02	577,705.65 577,705.65
328.000 CIM COMMERCIAL TRUST CORP 125525105 KR3F10020002: NTGI STRUCTURED	21.6600 21.6600	13,064.40 13,064.40	7,104.48 7,104.48	0.00	-5,959.92 -5,959.92
17,500.000 CIT GROUP INC 125581801 KR3F10080002: WESTWOOD MGMT	45.7600 45.7600	738,874.41 738,874.41	800,800.00 800,800.00	0.02	61,925.59 61,925.59



TOTAL FUND - KR3G00000000

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3,500.000 CLECO CORP 12561W105 KR3F10020002: NTGI STRUCTURED	58.9500 58.9500	121,872.97 121,872.97	206,325.00 206,325.00	0.01	84,452.03 84,452.03
300.000 CLST HOLDINGS INC 12564R103 KR3F10020002: NTGI STRUCTURED	0.0100 0.0100	7.53 7.53	3.00 3.00	0.00	-4.53 -4.53
11,114.000 CME GROUP INC 12572Q105 KR3F19020002: S&P 500 INDEX	70.9500 70.9500	1,018,902.59 1,018,902.59	788,538.30 788,538.30	0.02	-230,364.29 -230,364.29
2,855.000 CME GROUP INC 12572Q105 KR3F10070002: RIVER ROAD	70.9500 70.9500	167,387.89 167,387.89	202,562.25 202,562.25	0.00	35,174.36 35,174.36
31,525.000 CMS ENERGY CORP 125896100 KR3F10030002: SYSTEMATIC	31.1500 31.1500	778,972.70 778,972.70	982,003.75 982,003.75	0.02	203,031.05 203,031.05
9,489.000 CMS ENERGY CORP 125896100 KR3F19020002: S&P 500 INDEX	31.1500 31.1500	248,211.68 248,211.68	295,582.35 295,582.35	0.01	47,370.67 47,370.67
300.000 CPI CORP 125902106 KR3F10020002: NTGI STRUCTURED	0.0050 0.0050	3,762.00 3,762.00	1.50 1.50	0.00	-3,760.50 -3,760.50
1,000.000 CSS INDUSTRIES INC 125906107 KR3F10020002: NTGI STRUCTURED	26.3700 26.3700	19,861.82 19,861.82	26,370.00 26,370.00	0.00	6,508.18 6,508.18
300.000 CPI AEROSTRUCTURES INC 125919308 KR3F10020002: NTGI STRUCTURED	12.6700 12.6700	3,891.00 3,891.00	3,801.00 3,801.00	0.00	-90.00 -90.00
200.000 CTI INDUSTRIES CORP 125961300 KR3F10020002: NTGI STRUCTURED	4.5800 4.5800	941.50 941.50	916.00 916.00	0.00	-25.50 -25.50

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1,700.000 CRA INTERNATIONAL INC 12618T105 KR3F10020002: NTGI STRUCTURED	23.0500 23.0500	45,504.08 45,504.08	39,185.00 39,185.00	0.00	-6,319.08 -6,319.08
17,000.000 CNO FINANCIAL GROUP INC 12621E103 KR3F10020002: NTGI STRUCTURED	17.8000 17.8000	127,594.17 127,594.17	302,600.00 302,600.00	0.01	175,005.83 175,005.83
2,300.000 CSG SYSTEMS INTERNATIONAL INC 126349109 KR3F10020002: NTGI STRUCTURED	26.1100 26.1100	40,449.92 40,449.92	60,053.00 60,053.00	0.00	19,603.08 19,603.08
21.000 CSG SYSTEMS INTERNATIONAL INC 126349109 KR3F10070002: RIVER ROAD	26.1100 26.1100	539.80 539.80	548.31 548.31	0.00	8.51 8.51
500.000 CSP INC 126389105 KR3F10020002: NTGI STRUCTURED	6.9200 6.9200	2,019.50 2,019.50	3,460.00 3,460.00	0.00	1,440.50 1,440.50
35,365.000 CSX CORP 126408103 KR3F19020002: S&P 500 INDEX	30.8100 30.8100	502,253.38 502,253.38	1,089,595.65 1,089,595.65	0.03	587,342.27 587,342.27
2,500.000 CTS CORP 126501105 KR3F10020002: NTGI STRUCTURED	18.7000 18.7000	22,824.07 22,824.07	46,750.00 46,750.00	0.00	23,925.93 23,925.93
6,500.000 CVB FINANCIAL CORP 126600105 KR3F10020002: NTGI STRUCTURED	16.0300 16.0300	57,925.00 57,925.00	104,195.00 104,195.00	0.00	46,270.00 46,270.00
300.000 CV HOLDINGS INC 12661F101 KR3F10020002: NTGI STRUCTURED	0.2350 0.2350	19.50 19.50	70.50 70.50	0.00	51.00 51.00
41,170.000 CVS HEALTH CORPORATION 126650100 KR3F19020002: S&P 500 INDEX	75.3700 75.3700	1,220,521.74 1,220,521.74	3,102,982.90 3,102,982.90	0.08	1,882,461.16 1,882,461.16

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6,600.000 CYS INVTS INC 12673A108 KR3F10020002: NTGI STRUCTURED	9.0200 9.0200	90,014.70 90,014.70	59,532.00 59,532.00	0.00	-30,482.70 -30,482.70
5,240.000 CA INC 12673P105 KR3F10070002: RIVER ROAD	28.7400 28.7400	136,535.99 136,535.99	150,597.60 150,597.60	0.00	14,061.61 14,061.61
11,230.000 CA INC 12673P105 KR3F19020002: S&P 500 INDEX	28.7400 28.7400	245,697.45 245,697.45	322,750.20 322,750.20	0.01	77,052.75 77,052.75
7,622.000 CABLEVISION SYSTEMS CORP 12686C109 KR3F19020002: S&P 500 INDEX	17.6500 17.6500	161,330.99 161,330.99	134,528.30 134,528.30	0.00	-26,802.69 -26,802.69
300.000 CABOT CORP 127055101 KR3F10020002: NTGI STRUCTURED	57.9900 57.9900	11,076.50 11,076.50	17,397.00 17,397.00	0.00	6,320.50 6,320.50
14,693.000 CABOT OIL & GAS CORP 127097103 KR3F19020002: S&P 500 INDEX	34.1400 34.1400	259,219.53 259,219.53	501,619.02 501,619.02	0.01	242,399.49 242,399.49
815.000 CACHE INC 127150308 KR3F10020002: NTGI STRUCTURED	1.6100 1.6100	2,651.27 2,651.27	1,312.15 1,312.15	0.00	-1,339.12 -1,339.12
1,700.000 CACI INTERNATIONAL INC 127190304 KR3F10020002: NTGI STRUCTURED	70.2100 70.2100	103,939.33 103,939.33	119,357.00 119,357.00	0.00	15,417.67 15,417.67
100.000 CADIZ INC 127537207 KR3F10020002: NTGI STRUCTURED	8.3300 8.3300	1,100.00 1,100.00	833.00 833.00	0.00	-267.00 -267.00
1,100.000 CADUS CORP 127639102 KR3F10020002: NTGI STRUCTURED	1.6600 1.6600	1,566.00 1,566.00	1,826.00 1,826.00	0.00	260.00 260.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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600.000 CAGY INDUSTRIES INC 127ESC770 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,500.000 CAL DIVE INTERNATIONAL INC 12802T101 KR3F10020002: NTGI STRUCTURED	1.3200 1.3200	15,625.00 15,625.00	3,300.00 3,300.00	0.00	-12,325.00 -12,325.00
2,700.000 CALAMOS ASSET MANAGEMENT INC 12811R104 KR3F10020002: NTGI STRUCTURED	13.3900 13.3900	36,788.40 36,788.40	36,153.00 36,153.00	0.00	-635.40 -635.40
2,300.000 CALAMP CORP 128126109 KR3F10020002: NTGI STRUCTURED	21.6600 21.6600	27,296.20 27,296.20	49,818.00 49,818.00	0.00	22,521.80 22,521.80
3,700.000 CALGON CARBON CORP 129603106 KR3F10020002: NTGI STRUCTURED	22.3300 22.3300	61,086.10 61,086.10	82,621.00 82,621.00	0.00	21,534.90 21,534.90
900.000 CALIFORNIA FIRST NATIONAL BANC 130222102 KR3F10020002: NTGI STRUCTURED	14.6800 14.6800	13,473.00 13,473.00	13,212.00 13,212.00	0.00	-261.00 -261.00
3,008.000 CALIFORNIA WATER SERVICE GROUP 130788102 KR3F10020002: NTGI STRUCTURED	24.2000 24.2000	62,380.40 62,380.40	72,793.60 72,793.60	0.00	10,413.20 10,413.20
1,800.000 CALIX INC 13100M509 KR3F10020002: NTGI STRUCTURED	8.1800 8.1800	22,947.84 22,947.84	14,724.00 14,724.00	0.00	-8,223.84 -8,223.84
5,300.000 CALLAWAY GOLF CO 131193104 KR3F10020002: NTGI STRUCTURED	8.3200 8.3200	33,824.60 33,824.60	44,096.00 44,096.00	0.00	10,271.40 10,271.40
3,300.000 CALLON PETROLEUM CO 13123X102 KR3F10020002: NTGI STRUCTURED	11.6500 11.6500	30,823.77 30,823.77	38,445.00 38,445.00	0.00	7,621.23 7,621.23

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300.000 CAMBRIDGE HEART INC 131910101 KR3F10020002: NTGI STRUCTURED	0.0014 0.0014	38.10 38.10	0.42 0.42	0.00	-37.68 -37.68
300.000 CAMBEX CORP 132008103 KR3F10020002: NTGI STRUCTURED	0.0100 0.0100	19.47 19.47	3.00 3.00	0.00	-16.47 -16.47
4,241.000 CAMBREX CORP 132011107 KR3F10020002: NTGI STRUCTURED	20.7000 20.7000	23,164.08 23,164.08	87,788.70 87,788.70	0.00	64,624.62 64,624.62
700.000 CAMBIUM LEARNING GROUP INC 13201A107 KR3F10020002: NTGI STRUCTURED	2.1800 2.1800	2,240.00 2,240.00	1,526.00 1,526.00	0.00	-714.00 -714.00
400.000 CAMDEN NATIONAL CORP 133034108 KR3F10020002: NTGI STRUCTURED	38.7600 38.7600	12,764.00 12,764.00	15,504.00 15,504.00	0.00	2,740.00 2,740.00
7,937.000 CAMERON INTERNATIONAL CORP 13342B105 KR3F19020002: S&P 500 INDEX	67.7100 67.7100	261,574.15 261,574.15	537,414.27 537,414.27	0.01	275,840.12 275,840.12
6,300.000 CAMPBELL SOUP CO 134429109 KR3F19020002: S&P 500 INDEX	45.8100 45.8100	185,221.63 185,221.63	288,603.00 288,603.00	0.01	103,381.37 103,381.37
2,900.000 CAMPUS CREST COMMUNITIES INC 13466Y105 KR3F10020002: NTGI STRUCTURED	8.6600 8.6600	25,026.71 25,026.71	25,114.00 25,114.00	0.00	87.29 87.29
200.000 CANO PETROLEUM INC 137801106 KR3F10020002: NTGI STRUCTURED	0.0070 0.0070	24.72 24.72	1.40 1.40	0.00	-23.32 -23.32
2,400.000 CANTEL MEDICAL CORP 138098108 KR3F10020002: NTGI STRUCTURED	36.6200 36.6200	26,504.00 26,504.00	87,888.00 87,888.00	0.00	61,384.00 61,384.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 CANTERBURY PARK HOLDING CORP 13811E101 KR3F10020002: NTGI STRUCTURED	9.8600 9.8600	3,921.00 3,921.00	2,958.00 2,958.00	0.00	-963.00 -963.00
500.000 CAPELLA EDUCATION CO 139594105 KR3F10020002: NTGI STRUCTURED	54.3900 54.3900	22,340.00 22,340.00	27,195.00 27,195.00	0.00	4,855.00 4,855.00
600.000 CAPITAL CITY BANK GROUP INC 139674105 KR3F10020002: NTGI STRUCTURED	14.5300 14.5300	6,132.00 6,132.00	8,718.00 8,718.00	0.00	2,586.00 2,586.00
130.000 CAPITAL BANK FINANCIAL CORP 139794101 KR3F10020002: NTGI STRUCTURED	23.6100 23.6100	2,485.10 2,485.10	3,069.30 3,069.30	0.00	584.20 584.20
10,200.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR3F10080002: WESTWOOD MGMT	82.6000 82.6000	582,627.89 582,627.89	842,520.00 842,520.00	0.02	259,892.11 259,892.11
20,126.000 CAPITAL ONE FINANCIAL CORP 14040H105 KR3F19020002: S&P 500 INDEX	82.6000 82.6000	1,047,616.50 1,047,616.50	1,662,407.60 1,662,407.60	0.04	614,791.10 614,791.10
1,000.000 CAPITAL SENIOR LIVING CORP 140475104 KR3F10020002: NTGI STRUCTURED	23.8400 23.8400	9,160.00 9,160.00	23,840.00 23,840.00	0.00	14,680.00 14,680.00
100.000 CAPITOL BANCORP LTD 14056D105 KR3F10020002: NTGI STRUCTURED	0.0030 0.0030	7.00 7.00	0.30 0.30	0.00	-6.70 -6.70
7,985.000 CAPITOL FEDERAL FINANCIAL INC 14057J101 KR3F10020002: NTGI STRUCTURED	12.1600 12.1600	98,035.93 98,035.93	97,097.60 97,097.60	0.00	-938.33 -938.33
5,700.000 CAPSTONE TURBINE CORP 14067D102 KR3F10020002: NTGI STRUCTURED	1.5100 1.5100	9,804.00 9,804.00	8,607.00 8,607.00	0.00	-1,197.00 -1,197.00

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6,295.000 CAPSTEAD MORTGAGE CORP 14067E506 KR3F10020002: NTGI STRUCTURED	13.1500 13.1500	83,154.57 83,154.57	82,779.25 82,779.25	0.00	-375.32 -375.32
400.000 CAPSTONE THERAPEUTICS CORP 14068E109 KR3F10020002: NTGI STRUCTURED	0.3000 0.3000	104.00 104.00	120.00 120.00	0.00	16.00 16.00
4.000 CAPRICOR THERAPEUTICS INC 14070B101 KR3F10020002: NTGI STRUCTURED	4.1600 4.1600	121.00 121.00	16.64 16.64	0.00	-104.36 -104.36
1,200.000 CARBO CERAMICS INC 140781105 KR3F10020002: NTGI STRUCTURED	154.1200 154.1200	120,443.91 120,443.91	184,944.00 184,944.00	0.00	64,500.09 64,500.09
500.000 CARDICA INC 14141R101 KR3F10020002: NTGI STRUCTURED	1.1400 1.1400	1,245.00 1,245.00	570.00 570.00	0.00	-675.00 -675.00
1,000.000 CARDINAL FINANCIAL CORP 14149F109 KR3F10020002: NTGI STRUCTURED	18.4600 18.4600	10,450.00 10,450.00	18,460.00 18,460.00	0.00	8,010.00 8,010.00
11,979.000 CARDINAL HEALTH INC 14149Y108 KR3F19020002: S&P 500 INDEX	68.5600 68.5600	470,400.82 470,400.82	821,280.24 821,280.24	0.02	350,879.42 350,879.42
100.000 CARDIOVASCULAR SYSTEMS INC 141619106 KR3F10020002: NTGI STRUCTURED	31.1600 31.1600	1,331.00 1,331.00	3,116.00 3,116.00	0.00	1,785.00 1,785.00
2,464.000 CARDTRONICS INC 14161H108 KR3F10020002: NTGI STRUCTURED	34.0800 34.0800	74,871.60 74,871.60	83,973.12 83,973.12	0.00	9,101.52 9,101.52
599.000 CAREER EDUCATION CORP 141665109 KR3F10020002: NTGI STRUCTURED	4.6800 4.6800	14,007.96 14,007.96	2,803.32 2,803.32	0.00	-11,204.64 -11,204.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,300.000 CAREFUSION CORP 14170T101 KR3F19020002: S&P 500 INDEX	44.3500 44.3500	202,423.81 202,423.81	323,755.00 323,755.00	0.01	121,331.19 121,331.19
1,200.000 CARETRUST REIT INC 14174T107 KR3F10020002: NTGI STRUCTURED	19.8000 19.8000	16,372.91 16,372.91	23,760.00 23,760.00	0.00	7,387.09 7,387.09
5.000 CARDIUM THERAPEUTICS INC 141916304 KR3F10020002: NTGI STRUCTURED	0.6780 0.6780	39.25 39.25	3.39 3.39	0.00	-35.86 -35.86
7,762.000 CARMAX INC 143130102 KR3F19020002: S&P 500 INDEX	52.0100 52.0100	138,215.18 138,215.18	403,701.62 403,701.62	0.01	265,486.44 265,486.44
400.000 CARMIKE CINEMAS INC 143436400 KR3F10020002: NTGI STRUCTURED	35.1300 35.1300	2,664.00 2,664.00	14,052.00 14,052.00	0.00	11,388.00 11,388.00
15,442.000 CARNIVAL CORP 143658300 KR3F19020002: S&P 500 INDEX	37.6500 37.6500	448,874.55 448,874.55	581,391.30 581,391.30	0.01	132,516.75 132,516.75
1,700.000 CARRIAGE SERVICES INC 143905107 KR3F10020002: NTGI STRUCTURED	17.1300 17.1300	9,656.00 9,656.00	29,121.00 29,121.00	0.00	19,465.00 19,465.00
1,200.000 CARPENTER TECHNOLOGY CORP 144285103 KR3F10020002: NTGI STRUCTURED	63.2500 63.2500	60,030.00 60,030.00	75,900.00 75,900.00	0.00	15,870.00 15,870.00
2,800.000 CARRIZO OIL & GAS INC 144577103 KR3F10020002: NTGI STRUCTURED	69.2600 69.2600	89,685.69 89,685.69	193,928.00 193,928.00	0.00	104,242.31 104,242.31
600.000 CARTESIAN INC 146534102 KR3F10020002: NTGI STRUCTURED	4.3100 4.3100	1,399.50 1,399.50	2,586.00 2,586.00	0.00	1,186.50 1,186.50

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603.000 CASCADE BANCORP 147154207 KR3F10020002: NTGI STRUCTURED	5.2100 5.2100	3,433.40 3,433.40	3,141.63 3,141.63	0.00	-291.77 -291.77
200.000 CASCADE MICROTECH INC 147322101 KR3F10020002: NTGI STRUCTURED	13.6600 13.6600	1,062.00 1,062.00	2,732.00 2,732.00	0.00	1,670.00 1,670.00
1,500.000 CASELLA WASTE SYSTEMS INC 147448104 KR3F10020002: NTGI STRUCTURED	5.0100 5.0100	9,060.00 9,060.00	7,515.00 7,515.00	0.00	-1,545.00 -1,545.00
2,800.000 CASEY'S GENERAL STORES INC 147528103 KR3F10020002: NTGI STRUCTURED	70.2900 70.2900	128,505.00 128,505.00	196,812.00 196,812.00	0.00	68,307.00 68,307.00
1,700.000 CASH AMERICA INTERNATIONAL INC 14754D100 KR3F10020002: NTGI STRUCTURED	44.4300 44.4300	87,868.97 87,868.97	75,531.00 75,531.00	0.00	-12,337.97 -12,337.97
100.000 CASI PHARMACEUTICALS INC 14757U109 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	303.00 303.00	180.00 180.00	0.00	-123.00 -123.00
100.000 CASH TECHNOLOGIES INC 147910103 KR3F10020002: NTGI STRUCTURED	0.0020 0.0020	0.70 0.70	0.20 0.20	0.00	-0.50 -0.50
979.000 CASS INFORMATION SYSTEMS INC 14808P109 KR3F10020002: NTGI STRUCTURED	49.4800 49.4800	30,215.05 30,215.05	48,440.92 48,440.92	0.00	18,225.87 18,225.87
700.000 AM CASTLE & CO 148411101 KR3F10020002: NTGI STRUCTURED	11.0400 11.0400	11,284.00 11,284.00	7,728.00 7,728.00	0.00	-3,556.00 -3,556.00
100.000 CATALINA LIGHTING INC 148865207 KR3F10020002: NTGI STRUCTURED	0.0015 0.0015	1.00 1.00	0.15 0.15	0.00	-0.85 -0.85



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

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Base Currency : USD

Status : REVISED

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25,472.000 CATAMARAN CORP 148887102 KR3F10040002: GENEVA CAPITAL	44.1600 44.1600	1,273,137.62 1,273,137.62	1,124,843.52 1,124,843.52	0.03	-148,294.10 -148,294.10
10.000 CATASYS INC 149049405 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	40.00 40.00	18.00 18.00	0.00	-22.00 -22.00
21,980.000 CATERPILLAR INC 149123101 KR3F19020002: S&P 500 INDEX	108.6700 108.6700	1,353,607.84 1,353,607.84	2,388,566.60 2,388,566.60	0.06	1,034,958.76 1,034,958.76
6,330.000 CATERPILLAR INC 149123101 KR3F10060002: WESTFIELD CAPITAL	108.6700 108.6700	559,991.58 559,991.58	687,881.10 687,881.10	0.02	127,889.52 127,889.52
1,900.000 CATCHMARK TIMBER TRUST INC 14912Y202 KR3F10020002: NTGI STRUCTURED	13.6700 13.6700	25,263.22 25,263.22	25,973.00 25,973.00	0.00	709.78 709.78
4,213.000 CATHAY GENERAL BANCORP 149150104 KR3F10020002: NTGI STRUCTURED	25.5600 25.5600	69,410.13 69,410.13	107,684.28 107,684.28	0.00	38,274.15 38,274.15
2,400.000 CATO CORP/THE 149205106 KR3F10020002: NTGI STRUCTURED	30.9000 30.9000	65,745.78 65,745.78	74,160.00 74,160.00	0.00	8,414.22 8,414.22
500.000 CAVCO INDUSTRIES INC 149568107 KR3F10020002: NTGI STRUCTURED	85.3000 85.3000	19,304.58 19,304.58	42,650.00 42,650.00	0.00	23,345.42 23,345.42
2,900.000 CAVIUM INC 14964U108 KR3F10020002: NTGI STRUCTURED	49.6600 49.6600	129,558.86 129,558.86	144,014.00 144,014.00	0.00	14,455.14 14,455.14
900.000 CBeyond INC 149847105 KR3F10020002: NTGI STRUCTURED	9.9500 9.9500	11,637.00 11,637.00	8,955.00 8,955.00	0.00	-2,682.00 -2,682.00



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12,400.000 CEDAR REALTY TRUST INC 150602209 KR3F10020002: NTGI STRUCTURED	6.2500 6.2500	57,232.35 57,232.35	77,500.00 77,500.00	0.00	20,267.65 20,267.65
40.000 CEL-SCI CORP 150837508 KR3F10020002: NTGI STRUCTURED	1.2400 1.2400	150.00 150.00	49.60 49.60	0.00	-100.40 -100.40
1,100.000 CELADON GROUP INC 150838100 KR3F10020002: NTGI STRUCTURED	21.3200 21.3200	14,135.00 14,135.00	23,452.00 23,452.00	0.00	9,317.00 9,317.00
6,375.000 CELANESE CORP 150870103 KR3F10030002: SYSTEMATIC	64.2800 64.2800	387,453.66 387,453.66	409,785.00 409,785.00	0.01	22,331.34 22,331.34
19,420.000 CELGENE CORP 151020104 KR3F10060002: WESTFIELD CAPITAL	85.8800 85.8800	686,462.61 686,462.61	1,667,789.60 1,667,789.60	0.04	981,326.99 981,326.99
28,198.000 CELGENE CORP 151020104 KR3F19020002: S&P 500 INDEX	85.8800 85.8800	885,382.84 885,382.84	2,421,644.24 2,421,644.24	0.06	1,536,261.40 1,536,261.40
800.000 CELLDEX THERAPEUTICS INC 15117B103 KR3F10020002: NTGI STRUCTURED	16.3200 16.3200	2,512.00 2,512.00	13,056.00 13,056.00	0.00	10,544.00 10,544.00
113,561.000 CEMEX SAB DE CV 151290889 ADR KR3F20050002: AMERICAN CENTURY	13.2300 13.2300	1,499,005.20 1,499,005.20	1,502,412.03 1,502,412.03	0.04	3,406.83 3,406.83
3,100.000 CENTENE CORP 15135B101 KR3F10020002: NTGI STRUCTURED	75.6100 75.6100	108,713.62 108,713.62	234,391.00 234,391.00	0.01	125,677.38 125,677.38
300.000 CENTER BANCORP INC 151408101 KR3F10020002: NTGI STRUCTURED	19.2300 19.2300	3,084.00 3,084.00	5,769.00 5,769.00	0.00	2,685.00 2,685.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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15,132.000 CENTERPOINT ENERGY INC	25.5400	294,241.29	386,471.28		92,229.99
15189T107 KR3F19020002: S&P 500 INDEX	25.5400	294,241.29	386,471.28	0.01	92,229.99
300.000 CENTERSTATE BANKS INC	11.2000	1,929.00	3,360.00		1,431.00
15201P109 KR3F10020002: NTGI STRUCTURED	11.2000	1,929.00	3,360.00	0.00	1,431.00
1,200.000 CENTRAL GARDEN AND PET CO	9.1000	11,075.08	10,920.00		-155.08
153527106 KR3F10020002: NTGI STRUCTURED	9.1000	11,075.08	10,920.00	0.00	-155.08
1,300.000 CENTRAL GARDEN AND PET CO	9.2000	11,947.00	11,960.00		13.00
153527205 KR3F10020002: NTGI STRUCTURED	9.2000	11,947.00	11,960.00	0.00	13.00
100.000 CENTRAL PACIFIC FINANCIAL CO	19.8500	1,413.00	1,985.00		572.00
154760409 KR3F10020002: NTGI STRUCTURED	19.8500	1,413.00	1,985.00	0.00	572.00
200.000 CENTURY ALUMINUM CO	15.6800	2,971.00	3,136.00		165.00
156431108 KR3F10020002: NTGI STRUCTURED	15.6800	2,971.00	3,136.00	0.00	165.00
200.000 CENTURY BANCORP INC/MA	35.3400	4,908.00	7,068.00		2,160.00
156432106 KR3F10020002: NTGI STRUCTURED	35.3400	4,908.00	7,068.00	0.00	2,160.00
100.000 CENTRUE FINANCIAL CORP	0.7200	26.50	72.00		45.50
15643B106 KR3F10020002: NTGI STRUCTURED	0.7200	26.50	72.00	0.00	45.50
100.000 CENTURY CASINOS INC	5.7900	267.00	579.00		312.00
156492100 KR3F10020002: NTGI STRUCTURED	5.7900	267.00	579.00	0.00	312.00
20,167.000 CENTURLINK INC	36.2000	772,885.81	730,045.40		-42,840.41
156700106 KR3F19020002: S&P 500 INDEX	36.2000	772,885.81	730,045.40	0.02	-42,840.41

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3,500.000 CEPHEID INC 15670R107 KR3F10020002: NTGI STRUCTURED	47.9400 47.9400	116,297.82 116,297.82	167,790.00 167,790.00	0.00	51,492.18 51,492.18
2,800.000 CENVEO INC 15670S105 KR3F10020002: NTGI STRUCTURED	3.7100 3.7100	17,164.00 17,164.00	10,388.00 10,388.00	0.00	-6,776.00 -6,776.00
10,398.000 CERNER CORP 156782104 KR3F19020002: S&P 500 INDEX	51.5800 51.5800	246,002.57 246,002.57	536,328.84 536,328.84	0.01	290,326.27 290,326.27
31,688.000 CERNER CORP 156782104 KR3F10040002: GENEVA CAPITAL	51.5800 51.5800	1,372,732.19 1,372,732.19	1,634,467.04 1,634,467.04	0.04	261,734.85 261,734.85
2,900.000 CERUS CORP 157085101 KR3F10020002: NTGI STRUCTURED	4.1500 4.1500	8,149.00 8,149.00	12,035.00 12,035.00	0.00	3,886.00 3,886.00
700.000 CESCA THERAPEUTICS INC 157131103 KR3F10020002: NTGI STRUCTURED	1.3900 1.3900	1,414.00 1,414.00	973.00 973.00	0.00	-441.00 -441.00
900.000 CEVA INC 157210105 KR3F10020002: NTGI STRUCTURED	14.7700 14.7700	20,036.75 20,036.75	13,293.00 13,293.00	0.00	-6,743.75 -6,743.75
13,900.000 CHAMBERS STREET PROPERTIES 157842105 KR3F10020002: NTGI STRUCTURED	8.0400 8.0400	112,914.85 112,914.85	111,756.00 111,756.00	0.00	-1,158.85 -1,158.85
1,300.000 CHAMPION INDUSTRIES INC/WV 158520106 KR3F10020002: NTGI STRUCTURED	0.2900 0.2900	1,763.00 1,763.00	377.00 377.00	0.00	-1,386.00 -1,386.00
200.000 CHANNELL COMMERCIAL CORP 159186105 KR3F10020002: NTGI STRUCTURED	0.3850 0.3850	31.00 31.00	77.00 77.00	0.00	46.00 46.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 CHARLES & COLVARD LTD 159765106 KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	1,012.00 1,012.00	880.00 880.00	0.00	-132.00 -132.00
2,465.000 CHARLES RIVER LABORATORIES INT 159864107 KR3F10020002: NTGI STRUCTURED	53.5200 53.5200	89,230.74 89,230.74	131,926.80 131,926.80	0.00	42,696.06 42,696.06
2,700.000 CHART INDUSTRIES INC 16115Q308 KR3F10020002: NTGI STRUCTURED	82.7400 82.7400	134,953.34 134,953.34	223,398.00 223,398.00	0.01	88,444.66 88,444.66
15,963.000 CHART INDUSTRIES INC 16115Q308 KR3F10040002: GENEVA CAPITAL	82.7400 82.7400	1,311,228.63 1,311,228.63	1,320,778.62 1,320,778.62	0.03	9,549.99 9,549.99
872.000 CHARTER FINL CORP MD COM 16122W108 KR3F10020002: NTGI STRUCTURED	11.1000 11.1000	7,229.96 7,229.96	9,679.20 9,679.20	0.00	2,449.24 2,449.24
500.000 CHASE CORP 16150R104 KR3F10020002: NTGI STRUCTURED	34.1400 34.1400	8,115.00 8,115.00	17,070.00 17,070.00	0.00	8,955.00 8,955.00
2,200.000 CHATHAM LODGING TRUST 16208T102 KR3F10020002: NTGI STRUCTURED	21.9000 21.9000	22,470.08 22,470.08	48,180.00 48,180.00	0.00	25,709.92 25,709.92
2,900.000 CHECKPOINT SYSTEMS INC 162825103 KR3F10020002: NTGI STRUCTURED	13.9900 13.9900	46,094.62 46,094.62	40,571.00 40,571.00	0.00	-5,523.62 -5,523.62
3,000.000 CHEESECAKE FACTORY INC/THE 163072101 KR3F10020002: NTGI STRUCTURED	46.4200 46.4200	92,611.02 92,611.02	139,260.00 139,260.00	0.00	46,648.98 46,648.98
1,600.000 CHEMED CORP 16359R103 KR3F10020002: NTGI STRUCTURED	93.7200 93.7200	103,788.50 103,788.50	149,952.00 149,952.00	0.00	46,163.50 46,163.50



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Status : REVISED

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1,500.000 CHEMICAL FINANCIAL CORP 163731102 KR3F10020002: NTGI STRUCTURED	28.0800 28.0800	28,117.50 28,117.50	42,120.00 42,120.00	0.00	14,002.50 14,002.50
5,700.000 CHEMTURA CORP 163893209 KR3F10020002: NTGI STRUCTURED	26.1300 26.1300	82,650.17 82,650.17	148,941.00 148,941.00	0.00	66,290.83 66,290.83
400.000 CHEMTURA CORPORATION 163ESC908 KR3F10020002: NTGI STRUCTURED	1.0000 1.0000	0.00 0.00	400.00 400.00	0.00	400.00 400.00
1,100.000 CHEROKEE INC 16444H102 KR3F10020002: NTGI STRUCTURED	15.1900 15.1900	18,601.00 18,601.00	16,709.00 16,709.00	0.00	-1,892.00 -1,892.00
9,100.000 CHESAPEAKE ENERGY CORP 165167107 KR3F10030002: SYSTEMATIC	31.0800 31.0800	206,995.28 206,995.28	282,828.00 282,828.00	0.01	75,832.72 75,832.72
17,828.000 CHESAPEAKE ENERGY CORP 165167107 KR3F19020002: S&P 500 INDEX	31.0800 31.0800	558,145.66 558,145.66	554,094.24 554,094.24	0.01	-4,051.42 -4,051.42
2,900.000 CHESAPEAKE LODGING TRUST 165240102 KR3F10020002: NTGI STRUCTURED	30.2300 30.2300	85,588.22 85,588.22	87,667.00 87,667.00	0.00	2,078.78 2,078.78
900.000 CHESAPEAKE UTILITIES CORP 165303108 KR3F10020002: NTGI STRUCTURED	71.3300 71.3300	35,003.70 35,003.70	64,197.00 64,197.00	0.00	29,193.30 29,193.30
67,030.000 CHEVRON CORP 166764100 KR3F19020002: S&P 500 INDEX	130.5500 130.5500	4,126,799.50 4,126,799.50	8,750,766.50 8,750,766.50	0.21	4,623,967.00 4,623,967.00
1,522.000 CHEVRON CORP 166764100 KR3F10070002: RIVER ROAD	130.5500 130.5500	153,391.69 153,391.69	198,697.10 198,697.10	0.00	45,305.41 45,305.41



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100.000 CHICAGO RIVET & MACHINE CO 168088102 KR3F10020002: NTGI STRUCTURED	37.0000 37.0000	1,697.50 1,697.50	3,700.00 3,700.00	0.00	2,002.50 2,002.50
2,000.000 THE CHILDRENS PLACE INC 168905107 KR3F10020002: NTGI STRUCTURED	49.6300 49.6300	92,625.93 92,625.93	99,260.00 99,260.00	0.00	6,634.07 6,634.07
100.000 CHINA SKY ONE MEDICAL INC 16941P102 KR3F10020002: NTGI STRUCTURED	0.1000 0.1000	212.00 212.00	10.00 10.00	0.00	-202.00 -202.00
2,289.000 CHINDEX INTERNATIONAL INC 169467107 KR3F10020002: NTGI STRUCTURED	23.6900 23.6900	34,438.87 34,438.87	54,226.41 54,226.41	0.00	19,787.54 19,787.54
500.000 CHINA CGAME INC 16946P107 KR3F10020002: NTGI STRUCTURED	0.0850 0.0850	388.50 388.50	42.50 42.50	0.00	-346.00 -346.00
1,094.000 CHIPOTLE MEXICAN GRILL INC 169656105 KR3F19020002: S&P 500 INDEX	592.5100 592.5100	203,700.45 203,700.45	648,205.94 648,205.94	0.02	444,505.49 444,505.49
2,693.000 CHIPOTLE MEXICAN GRILL INC 169656105 KR3F10040002: GENEVA CAPITAL	592.5100 592.5100	1,120,457.61 1,120,457.61	1,595,629.43 1,595,629.43	0.04	475,171.82 475,171.82
1,600.000 CHIQUITA BRANDS INTERNATIONAL 170032809 KR3F10020002: NTGI STRUCTURED	10.8500 10.8500	20,400.00 20,400.00	17,360.00 17,360.00	0.00	-3,040.00 -3,040.00
1,400.000 CHRISTOPHER & BANKS CORP 171046105 KR3F10020002: NTGI STRUCTURED	8.7600 8.7600	7,490.00 7,490.00	12,264.00 12,264.00	0.00	4,774.00 4,774.00
8,609.000 CHUBB CORP 171232101 KR3F19020002: S&P 500 INDEX	92.1700 92.1700	367,928.01 367,928.01	793,491.53 793,491.53	0.02	425,563.52 425,563.52



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20,754.000 CHURCH & DWIGHT CO INC 171340102 KR3F10040002: GENEVA CAPITAL	69.9500 69.9500	1,120,840.32 1,120,840.32	1,451,742.30 1,451,742.30	0.04	330,901.98 330,901.98
900.000 CHURCHILL DOWNS INC 171484108 KR3F10020002: NTGI STRUCTURED	90.1100 90.1100	38,412.90 38,412.90	81,099.00 81,099.00	0.00	42,686.10 42,686.10
300.000 CHYRONHEGO CORP 171607104 KR3F10020002: NTGI STRUCTURED	2.0500 2.0500	627.00 627.00	615.00 615.00	0.00	-12.00 -12.00
2,400.000 CIBER INC 17163B102 KR3F10020002: NTGI STRUCTURED	4.9400 4.9400	12,384.00 12,384.00	11,856.00 11,856.00	0.00	-528.00 -528.00
5,500.000 CIENA CORP 171779309 KR3F10020002: NTGI STRUCTURED	21.6600 21.6600	85,553.15 85,553.15	119,130.00 119,130.00	0.00	33,576.85 33,576.85
12,450.000 CIMAREX ENERGY CO 171798101 KR3F10030002: SYSTEMATIC	143.4600 143.4600	1,202,854.40 1,202,854.40	1,786,077.00 1,786,077.00	0.04	583,222.60 583,222.60
3,065.000 CIMAREX ENERGY CO 171798101 KR3F19020002: S&P 500 INDEX	143.4600 143.4600	433,145.80 433,145.80	439,704.90 439,704.90	0.01	6,559.10 6,559.10
10,100.000 CINCINNATI BELL INC 171871106 KR3F10020002: NTGI STRUCTURED	3.9300 3.9300	30,290.70 30,290.70	39,693.00 39,693.00	0.00	9,402.30 9,402.30
900.000 ESCROW CHROMCRAFT REVINGTON 171ESC106 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
5,182.000 CINCINNATI FINANCIAL CORP 172062101 KR3F19020002: S&P 500 INDEX	48.0400 48.0400	164,764.14 164,764.14	248,943.28 248,943.28	0.01	84,179.14 84,179.14



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Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,094.000 CINEMARK HOLDINGS INC 17243V102 KR3F10070002: RIVER ROAD	35.3600 35.3600	145,674.56 145,674.56	180,123.84 180,123.84	0.00	34,449.28 34,449.28
500.000 CIRCLE ENTERTAINMENT INC 17256R105 KR3F10020002: NTGI STRUCTURED	0.0220 0.0220	22.50 22.50	11.00 11.00	0.00	-11.50 -11.50
1,000.000 CIRCOR INTERNATIONAL INC 17273K109 KR3F10020002: NTGI STRUCTURED	77.1300 77.1300	38,521.82 38,521.82	77,130.00 77,130.00	0.00	38,608.18 38,608.18
3,800.000 CIRRUS LOGIC INC 172755100 KR3F10020002: NTGI STRUCTURED	22.7400 22.7400	55,111.49 55,111.49	86,412.00 86,412.00	0.00	31,300.51 31,300.51
180,377.000 CISCO SYSTEMS INC 17275R102 KR3F19020002: S&P 500 INDEX	24.8500 24.8500	2,891,411.53 2,891,411.53	4,482,368.45 4,482,368.45	0.11	1,590,956.92 1,590,956.92
3,555.000 CINTAS CORP 172908105 KR3F19020002: S&P 500 INDEX	63.5400 63.5400	119,541.01 119,541.01	225,884.70 225,884.70	0.01	106,343.69 106,343.69
200.000 CITIZENS & NORTHERN CORP 172922106 KR3F10020002: NTGI STRUCTURED	19.4900 19.4900	2,912.00 2,912.00	3,898.00 3,898.00	0.00	986.00 986.00
106,965.000 CITIGROUP INC 172967424 KR3F19020002: S&P 500 INDEX	47.1000 47.1000	8,726,287.50 8,726,287.50	5,038,051.50 5,038,051.50	0.12	-3,688,236.00 -3,688,236.00
1,200.000 CITI TRENDS INC 17306X102 KR3F10020002: NTGI STRUCTURED	21.4600 21.4600	18,312.00 18,312.00	25,752.00 25,752.00	0.00	7,440.00 7,440.00
2,400.000 CITIZENS INC/TX 174740100 KR3F10020002: NTGI STRUCTURED	7.4000 7.4000	19,816.58 19,816.58	17,760.00 17,760.00	0.00	-2,056.58 -2,056.58



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5,770.000 CITRIX SYSTEMS INC 177376100 KR3F19020002: S&P 500 INDEX	62.5500 62.5500	289,767.79 289,767.79	360,913.50 360,913.50	0.01	71,145.71 71,145.71
100.000 CITY BANK/LYNNWOOD WA 17770A109 KR3F10020002: NTGI STRUCTURED	0.0950 0.0950	22.50 22.50	9.50 9.50	0.00	-13.00 -13.00
1,100.000 CITY HOLDING CO 177835105 KR3F10020002: NTGI STRUCTURED	45.1200 45.1200	34,605.08 34,605.08	49,632.00 49,632.00	0.00	15,026.92 15,026.92
2,500.000 CLARCOR INC 179895107 KR3F10020002: NTGI STRUCTURED	61.8500 61.8500	108,432.56 108,432.56	154,625.00 154,625.00	0.00	46,192.44 46,192.44
4,600.000 CLEAN ENERGY FUELS CORP 184499101 KR3F10020002: NTGI STRUCTURED	11.7200 11.7200	60,253.00 60,253.00	53,912.00 53,912.00	0.00	-6,341.00 -6,341.00
2,900.000 CLEARONE INC 18506U104 KR3F10020002: NTGI STRUCTURED	9.8300 9.8300	23,627.14 23,627.14	28,507.00 28,507.00	0.00	4,879.86 4,879.86
1,200.000 CLEARWATER PAPER CORP 18538R103 KR3F10020002: NTGI STRUCTURED	61.7200 61.7200	38,620.29 38,620.29	74,064.00 74,064.00	0.00	35,443.71 35,443.71
300.000 CLEVELAND BIOLABS INC 185860103 KR3F10020002: NTGI STRUCTURED	0.4805 0.4805	1,440.00 1,440.00	144.15 144.15	0.00	-1,295.85 -1,295.85
783.000 CLIFTON BANCORP INC 186873105 KR3F10020002: NTGI STRUCTURED	12.6700 12.6700	8,125.09 8,125.09	9,920.61 9,920.61	0.00	1,795.52 1,795.52
4,528.000 CLOROX CO 189054109 KR3F19020002: S&P 500 INDEX	91.4000 91.4000	295,390.33 295,390.33	413,859.20 413,859.20	0.01	118,468.87 118,468.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,200.000 CLOUD PEAK ENERGY INC 18911Q102 KR3F10080002: WESTWOOD MGMT	18.4200 18.4200	788,911.98 788,911.98	777,324.00 777,324.00	0.02	-11,587.98 -11,587.98
3,430.000 CLOUD PEAK ENERGY INC 18911Q102 KR3F10020002: NTGI STRUCTURED	18.4200 18.4200	66,269.67 66,269.67	63,180.60 63,180.60	0.00	-3,089.07 -3,089.07
2,400.000 CLOVIS ONCOLOGY INC 189464100 KR3F10020002: NTGI STRUCTURED	41.4100 41.4100	42,423.00 42,423.00	99,384.00 99,384.00	0.00	56,961.00 56,961.00
9,654.000 COACH INC 189754104 KR3F19020002: S&P 500 INDEX	34.1900 34.1900	587,621.98 587,621.98	330,070.26 330,070.26	0.01	-257,551.72 -257,551.72
398.000 COACH INC 189754104 KR3F10070002: RIVER ROAD	34.1900 34.1900	20,417.80 20,417.80	13,607.62 13,607.62	0.00	-6,810.18 -6,810.18
600.000 COAST DISTRIBUTION SYSTEM/THE 190345108 KR3F10020002: NTGI STRUCTURED	3.0800 3.0800	1,705.50 1,705.50	1,848.00 1,848.00	0.00	142.50 142.50
800.000 COBIZ FINANCIAL INC 190897108 KR3F10020002: NTGI STRUCTURED	10.7700 10.7700	4,928.00 4,928.00	8,616.00 8,616.00	0.00	3,688.00 3,688.00
500.000 COBRA ELECTRONICS CORP 191042100 KR3F10020002: NTGI STRUCTURED	3.7000 3.7000	1,750.00 1,750.00	1,850.00 1,850.00	0.00	100.00 100.00
600.000 COCA-COLA BOTTLING CO 191098102 CONSOLIDATED KR3F10020002: NTGI STRUCTURED	73.6700 73.6700	39,771.65 39,771.65	44,202.00 44,202.00	0.00	4,430.35 4,430.35
133,094.000 COCA-COLA CO/THE 191216100 KR3F19020002: S&P 500 INDEX	42.3600 42.3600	3,472,868.88 3,472,868.88	5,637,861.84 5,637,861.84	0.14	2,164,992.96 2,164,992.96

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8,233.000 COCA-COLA ENTERPRISES INC 19122T109 KR3F19020002: S&P 500 INDEX	47.7800 47.7800	204,405.49 204,405.49	393,372.74 393,372.74	0.01	188,967.25 188,967.25
400.000 CODEXIS INC 192005106 KR3F10020002: NTGI STRUCTURED	1.4600 1.4600	4,200.00 4,200.00	584.00 584.00	0.00	-3,616.00 -3,616.00
441.000 CODORUS VALLEY BANCORP INC 192025104 KR3F10020002: NTGI STRUCTURED	21.1300 21.1300	4,196.00 4,196.00	9,318.33 9,318.33	0.00	5,122.33 5,122.33
5,200.000 COEUR MINING INC 192108504 KR3F10020002: NTGI STRUCTURED	9.1800 9.1800	101,655.59 101,655.59	47,736.00 47,736.00	0.00	-53,919.59 -53,919.59
4,500.000 COGENT COMMUNICATIONS 19239V302 HOLDINGS INC KR3F10020002: NTGI STRUCTURED	34.5500 34.5500	69,842.44 69,842.44	155,475.00 155,475.00	0.00	85,632.56 85,632.56
4,500.000 COGNEX CORP 192422103 KR3F10020002: NTGI STRUCTURED	38.4000 38.4000	78,903.96 78,903.96	172,800.00 172,800.00	0.00	93,896.04 93,896.04
33,506.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102 KR3F10040002: GENEVA CAPITAL	48.9100 48.9100	1,007,527.37 1,007,527.37	1,638,778.46 1,638,778.46	0.04	631,251.09 631,251.09
21,425.000 COGNIZANT TECHNOLOGY SOLUTIONS 192446102 KR3F19020002: S&P 500 INDEX	48.9100 48.9100	628,971.72 628,971.72	1,047,896.75 1,047,896.75	0.03	418,925.03 418,925.03
1,500.000 COHERENT INC 192479103 KR3F10020002: NTGI STRUCTURED	66.1700 66.1700	79,830.06 79,830.06	99,255.00 99,255.00	0.00	19,424.94 19,424.94
1,800.000 COHEN & STEERS INC 19247A100 KR3F10020002: NTGI STRUCTURED	43.3800 43.3800	52,233.75 52,233.75	78,084.00 78,084.00	0.00	25,850.25 25,850.25



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1,900.000 COHU INC 192576106 KR3F10020002: NTGI STRUCTURED	10.7000 10.7000	22,451.65 22,451.65	20,330.00 20,330.00	0.00	-2,121.65 -2,121.65
525.000 COLDWATER CREEK INC 193068202 KR3F10020002: NTGI STRUCTURED	0.0185 0.0185	3,066.00 3,066.00	9.71 9.71	0.00	-3,056.29 -3,056.29
5,200.000 COLFAX CORP 194014106 KR3F10080002: WESTWOOD MGMT	74.5400 74.5400	192,510.10 192,510.10	387,608.00 387,608.00	0.01	195,097.90 195,097.90
11,000.000 COLGATE-PALMOLIVE CO 194162103 KR3F10080002: WESTWOOD MGMT	68.1800 68.1800	588,623.82 588,623.82	749,980.00 749,980.00	0.02	161,356.18 161,356.18
30,620.000 COLGATE-PALMOLIVE CO 194162103 KR3F19020002: S&P 500 INDEX	68.1800 68.1800	1,368,123.52 1,368,123.52	2,087,671.60 2,087,671.60	0.05	719,548.08 719,548.08
100.000 COLLABRX INC 19422J108 KR3F10020002: NTGI STRUCTURED	1.8700 1.8700	199.50 199.50	187.00 187.00	0.00	-12.50 -12.50
100.000 COLOMBO BANK 19533Q108 KR3F10020002: NTGI STRUCTURED	0.2500 0.2500	25.50 25.50	25.00 25.00	0.00	-0.50 -0.50
4,500.000 COLONY FINANCIAL INC 19624R106 KR3F10020002: NTGI STRUCTURED	23.2200 23.2200	78,615.97 78,615.97	104,490.00 104,490.00	0.00	25,874.03 25,874.03
3,000.000 COLUMBIA BANKING SYSTEM INC 197236102 KR3F10020002: NTGI STRUCTURED	26.3100 26.3100	52,473.97 52,473.97	78,930.00 78,930.00	0.00	26,456.03 26,456.03
287.000 COLUMBIA LABORATORIES INC 197779200 KR3F10020002: NTGI STRUCTURED	6.8500 6.8500	7,806.40 7,806.40	1,965.95 1,965.95	0.00	-5,840.45 -5,840.45

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1,200.000 COLUMBIA SPORTSWEAR CO 198516106 KR3F10020002: NTGI STRUCTURED	82.6500 82.6500	72,354.58 72,354.58	99,180.00 99,180.00	0.00	26,825.42 26,825.42
1,100.000 COLUMBUS MCKINNON CORP/NY 199333105 KR3F10020002: NTGI STRUCTURED	27.0500 27.0500	19,536.00 19,536.00	29,755.00 29,755.00	0.00	10,219.00 10,219.00
2,000.000 COMFORT SYSTEMS USA INC 199908104 KR3F10020002: NTGI STRUCTURED	15.8000 15.8000	20,580.00 20,580.00	31,600.00 31,600.00	0.00	11,020.00 11,020.00
200.000 COMARCO INC 200080109 KR3F10020002: NTGI STRUCTURED	0.1900 0.1900	45.00 45.00	38.00 38.00	0.00	-7.00 -7.00
10.000 COMBIMATRIX CORP 20009T303 KR3F10020002: NTGI STRUCTURED	2.1450 2.1450	372.00 372.00	21.45 21.45	0.00	-350.55 -350.55
12,700.000 COMCAST CORP 20030N101 KR3F10060002: WESTFIELD CAPITAL	53.6800 53.6800	675,731.36 675,731.36	681,736.00 681,736.00	0.02	6,004.64 6,004.64
91,543.000 COMCAST CORP 20030N101 KR3F19020002: S&P 500 INDEX	53.6800 53.6800	1,975,702.68 1,975,702.68	4,914,028.24 4,914,028.24	0.12	2,938,325.56 2,938,325.56
15,000.000 COMCAST CORP 20030N101 KR3F10080002: WESTWOOD MGMT	53.6800 53.6800	546,395.83 546,395.83	805,200.00 805,200.00	0.02	258,804.17 258,804.17
6,397.000 COMERICA INC 200340107 KR3F19020002: S&P 500 INDEX	50.1600 50.1600	299,881.65 299,881.65	320,873.52 320,873.52	0.01	20,991.87 20,991.87
6,600.000 COMMERCIAL METALS CO 201723103 KR3F10020002: NTGI STRUCTURED	17.3100 17.3100	78,535.14 78,535.14	114,246.00 114,246.00	0.00	35,710.86 35,710.86

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,519.000 COMMONWEALTH REIT 203233101 KR3F10020002: NTGI STRUCTURED	26.3200 26.3200	81,379.14 81,379.14	92,620.08 92,620.08	0.00	11,240.94 11,240.94
18,525.000 COMMSCOPE HOLDING CO INC 20337X109 KR3F10030002: SYSTEMATIC	23.1300 23.1300	407,550.00 407,550.00	428,483.25 428,483.25	0.01	20,933.25 20,933.25
200.000 COMMUNICATION INTELLIGENCE COR 20338K106 KR3F10020002: NTGI STRUCTURED	0.0213 0.0213	8.20 8.20	4.26 4.26	0.00	-3.94 -3.94
1,500.000 COMMUNITY BANK SYSTEM INC 203607106 KR3F10020002: NTGI STRUCTURED	36.2000 36.2000	36,320.74 36,320.74	54,300.00 54,300.00	0.00	17,979.26 17,979.26
14,400.000 COMMUNITY HEALTH SYS INC NEW 203668116 RTS KR3F10020002: NTGI STRUCTURED	0.0669 0.0669	0.00 0.00	963.36 963.36	0.00	963.36 963.36
800.000 COMMUNICATIONS SYSTEMS INC 203900105 KR3F10020002: NTGI STRUCTURED	12.4300 12.4300	14,123.56 14,123.56	9,944.00 9,944.00	0.00	-4,179.56 -4,179.56
1,870.000 COMMUNITY TRUST BANCORP INC 204149108 KR3F10020002: NTGI STRUCTURED	34.2200 34.2200	45,897.76 45,897.76	63,991.40 63,991.40	0.00	18,093.64 18,093.64
400.000 COMMUNITY WEST BANCSHARES 204157101 KR3F10020002: NTGI STRUCTURED	6.6100 6.6100	1,448.00 1,448.00	2,644.00 2,644.00	0.00	1,196.00 1,196.00
2,400.000 COMMVAULT SYSTEMS INC 204166102 KR3F10020002: NTGI STRUCTURED	49.1700 49.1700	100,095.62 100,095.62	118,008.00 118,008.00	0.00	17,912.38 17,912.38
11,908.000 COMMVAULT SYSTEMS INC 204166102 KR3F10040002: GENEVA CAPITAL	49.1700 49.1700	980,604.93 980,604.93	585,516.36 585,516.36	0.01	-395,088.57 -395,088.57



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100.000 COMMUNITYONE BANCORP 20416Q108 KR3F10020002: NTGI STRUCTURED	9.7000 9.7000	1,410.50 1,410.50	970.00 970.00	0.00	-440.50 -440.50
14,356.000 CIA CERVECERIAS UNIDAS SA 204429104 ADR KR3F20010002: PYRAMIS NONUS GROWTH	23.4200 23.4200	371,479.74 371,479.74	336,217.52 336,217.52	0.01	-35,262.22 -35,262.22
400.000 COMPETITIVE TECHNOLOGIES INC 204512107 KR3F10020002: NTGI STRUCTURED	0.3599 0.3599	620.00 620.00	143.96 143.96	0.00	-476.04 -476.04
551.000 COMPASS MINERALS INTERNATIONAL 20451N101 KR3F10070002: RIVER ROAD	95.7400 95.7400	41,397.70 41,397.70	52,752.74 52,752.74	0.00	11,355.04 11,355.04
3,705.000 COMPASS DIVERSIFIED HOLDINGS 20451Q104 KR3F10070002: RIVER ROAD	18.1500 18.1500	54,299.34 54,299.34	67,245.75 67,245.75	0.00	12,946.41 12,946.41
900.000 COMPUTER PROGRAMS & SYSTEMS IN 205306103 KR3F10020002: NTGI STRUCTURED	63.6000 63.6000	49,158.90 49,158.90	57,240.00 57,240.00	0.00	8,081.10 8,081.10
5,101.000 COMPUTER SCIENCES CORP 205363104 KR3F19020002: S&P 500 INDEX	63.2000 63.2000	212,930.74 212,930.74	322,383.20 322,383.20	0.01	109,452.46 109,452.46
800.000 COMPUTER SERVICES INC 20539A105 KR3F10020002: NTGI STRUCTURED	33.9000 33.9000	24,628.48 24,628.48	27,120.00 27,120.00	0.00	2,491.52 2,491.52
2,500.000 COMPUTER TASK GROUP INC 205477102 KR3F10020002: NTGI STRUCTURED	16.4600 16.4600	29,776.79 29,776.79	41,150.00 41,150.00	0.00	11,373.21 11,373.21
9,700.000 COMPUWARE CORP 205638109 KR3F10020002: NTGI STRUCTURED	9.9900 9.9900	96,831.13 96,831.13	96,903.00 96,903.00	0.00	71.87 71.87



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 COMPX INTERNATIONAL INC 20563P101 KR3F10020002: NTGI STRUCTURED	10.4500 10.4500	3,804.00 3,804.00	3,135.00 3,135.00	0.00	-669.00 -669.00
4,200.000 COMSCORE INC 20564W105 KR3F10020002: NTGI STRUCTURED	35.4800 35.4800	106,414.98 106,414.98	149,016.00 149,016.00	0.00	42,601.02 42,601.02
2,400.000 COMSTOCK RESOURCES INC 205768203 KR3F10020002: NTGI STRUCTURED	28.8400 28.8400	64,288.89 64,288.89	69,216.00 69,216.00	0.00	4,927.11 4,927.11
1,400.000 COMTECH TELECOMMUNICATIONS COR 205826209 KR3F10020002: NTGI STRUCTURED	37.3300 37.3300	36,347.06 36,347.06	52,262.00 52,262.00	0.00	15,914.94 15,914.94
462.000 COMVERSE INC 20585P105 KR3F10020002: NTGI STRUCTURED	26.6800 26.6800	13,957.92 13,957.92	12,326.16 12,326.16	0.00	-1,631.76 -1,631.76
13,550.000 CONAGRA FOODS INC 205887102 KR3F10050002: SASCO CAPITAL	29.6800 29.6800	435,914.44 435,914.44	402,164.00 402,164.00	0.01	-33,750.44 -33,750.44
14,829.000 CONAGRA FOODS INC 205887102 KR3F19020002: S&P 500 INDEX	29.6800 29.6800	351,378.25 351,378.25	440,124.72 440,124.72	0.01	88,746.47 88,746.47
10,900.000 CON-WAY INC 205944101 KR3F10030002: SYSTEMATIC	50.4100 50.4100	499,504.43 499,504.43	549,469.00 549,469.00	0.01	49,964.57 49,964.57
3,300.000 CON-WAY INC 205944101 KR3F10020002: NTGI STRUCTURED	50.4100 50.4100	115,906.92 115,906.92	166,353.00 166,353.00	0.00	50,446.08 50,446.08
7,500.000 CON-WAY INC 205944101 KR3F10050002: SASCO CAPITAL	50.4100 50.4100	277,890.23 277,890.23	378,075.00 378,075.00	0.01	100,184.77 100,184.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,110.000 CONCHO RESOURCES INC/MIDLAND T 20605P101 KR3F10040002: GENEVA CAPITAL	144.5000 144.5000	1,067,767.95 1,067,767.95	1,749,895.00 1,749,895.00	0.04	682,127.05 682,127.05
500.000 CONCURRENT COMPUTER CORP 206710402 KR3F10020002: NTGI STRUCTURED	7.4600 7.4600	2,905.00 2,905.00	3,730.00 3,730.00	0.00	825.00 825.00
1,500.000 CONMED CORP 207410101 KR3F10020002: NTGI STRUCTURED	44.1500 44.1500	39,556.32 39,556.32	66,225.00 66,225.00	0.00	26,668.68 26,668.68
1,200.000 CONNECTICUT WATER SERVICE INC 207797101 KR3F10020002: NTGI STRUCTURED	33.8700 33.8700	30,008.31 30,008.31	40,644.00 40,644.00	0.00	10,635.69 10,635.69
700.000 CONN'S INC 208242107 KR3F10020002: NTGI STRUCTURED	49.3900 49.3900	4,473.00 4,473.00	34,573.00 34,573.00	0.00	30,100.00 30,100.00
43,229.000 CONOCOPHILLIPS 20825C104 KR3F19020002: S&P 500 INDEX	85.7300 85.7300	1,723,694.41 1,723,694.41	3,706,022.17 3,706,022.17	0.09	1,982,327.76 1,982,327.76
700.000 CONRAD INDUSTRIES INC 208305102 KR3F10020002: NTGI STRUCTURED	38.4500 38.4500	9,023.00 9,023.00	26,915.00 26,915.00	0.00	17,892.00 17,892.00
13,970.000 CONSOL ENERGY INC 20854P109 KR3F10050002: SASCO CAPITAL	46.0700 46.0700	408,143.57 408,143.57	643,597.90 643,597.90	0.02	235,454.33 235,454.33
8,095.000 CONSOL ENERGY INC 20854P109 KR3F19020002: S&P 500 INDEX	46.0700 46.0700	504,426.34 504,426.34	372,936.65 372,936.65	0.01	-131,489.69 -131,489.69
18,380.000 CONSOL ENERGY INC 20854P109 KR3F10060002: WESTFIELD CAPITAL	46.0700 46.0700	647,319.55 647,319.55	846,766.60 846,766.60	0.02	199,447.05 199,447.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,909.000 CONSOLIDATED COMMUNICATIONS HO 209034107 KR3F10020002: NTGI STRUCTURED	22.2400 22.2400	70,268.87 70,268.87	86,936.16 86,936.16	0.00	16,667.29 16,667.29
10,313.000 CONSOLIDATED EDISON INC 209115104 KR3F19020002: S&P 500 INDEX	57.7400 57.7400	497,977.77 497,977.77	595,472.62 595,472.62	0.01	97,494.85 97,494.85
1,700.000 CONSOLIDATED-TOMOKA LAND CO 210226106 KR3F10020002: NTGI STRUCTURED	45.9000 45.9000	49,094.11 49,094.11	78,030.00 78,030.00	0.00	28,935.89 28,935.89
1,200.000 CONSTANT CONTACT INC 210313102 KR3F10020002: NTGI STRUCTURED	32.1100 32.1100	27,996.86 27,996.86	38,532.00 38,532.00	0.00	10,535.14 10,535.14
5,943.000 CONSTELLATION BRANDS INC 21036P108 KR3F19020002: S&P 500 INDEX	88.1300 88.1300	164,843.67 164,843.67	523,756.59 523,756.59	0.01	358,912.92 358,912.92
100.000 CONSUMER PORTFOLIO SERVICES IN 210502100 KR3F10020002: NTGI STRUCTURED	7.6200 7.6200	91.50 91.50	762.00 762.00	0.00	670.50 670.50
1,200.000 CONTANGO OIL & GAS CO 21075N204 KR3F10020002: NTGI STRUCTURED	42.3100 42.3100	71,532.00 71,532.00	50,772.00 50,772.00	0.00	-20,760.00 -20,760.00
200.000 CONTINENTAL MATERIALS CORP 211615307 KR3F10020002: NTGI STRUCTURED	15.6500 15.6500	2,938.00 2,938.00	3,130.00 3,130.00	0.00	192.00 192.00
6,400.000 CONVERGYS CORP 212485106 KR3F10020002: NTGI STRUCTURED	21.4400 21.4400	86,173.00 86,173.00	137,216.00 137,216.00	0.00	51,043.00 51,043.00
4,400.000 CONVERSANT INC 21249J105 KR3F10020002: NTGI STRUCTURED	25.4000 25.4000	73,614.59 73,614.59	111,760.00 111,760.00	0.00	38,145.41 38,145.41



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

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Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,650.000 COOPER COS INC/THE 216648402 KR3F10060002: WESTFIELD CAPITAL	135.5300 135.5300	481,198.21 481,198.21	765,744.50 765,744.50	0.02	284,546.29 284,546.29
4,910.000 COOPER COS INC/THE 216648402 KR3F10030002: SYSTEMATIC	135.5300 135.5300	661,919.18 661,919.18	665,452.30 665,452.30	0.02	3,533.12 3,533.12
4,600.000 COOPER TIRE & RUBBER CO 216831107 KR3F10020002: NTGI STRUCTURED	30.0000 30.0000	87,153.63 87,153.63	138,000.00 138,000.00	0.00	50,846.37 50,846.37
44,384.000 COPART INC 217204106 KR3F10040002: GENEVA CAPITAL	35.9600 35.9600	1,243,290.25 1,243,290.25	1,596,048.64 1,596,048.64	0.04	352,758.39 352,758.39
18,780.000 COPART INC 217204106 KR3F10060002: WESTFIELD CAPITAL	35.9600 35.9600	684,260.10 684,260.10	675,328.80 675,328.80	0.02	-8,931.30 -8,931.30
2,300.000 COPYTELE INC 217721109 KR3F10020002: NTGI STRUCTURED	0.3000 0.3000	368.00 368.00	690.00 690.00	0.00	322.00 322.00
400.000 CORCEPT THERAPEUTICS INC 218352102 KR3F10020002: NTGI STRUCTURED	2.8000 2.8000	1,776.00 1,776.00	1,120.00 1,120.00	0.00	-656.00 -656.00
1,200.000 CORESITE REALTY CORP 21870Q105 KR3F10020002: NTGI STRUCTURED	33.0700 33.0700	30,960.00 30,960.00	39,684.00 39,684.00	0.00	8,724.00 8,724.00
988.000 CORELOGIC INC 21871D103 KR3F10020002: NTGI STRUCTURED	30.3600 30.3600	14,686.19 14,686.19	29,995.68 29,995.68	0.00	15,309.49 15,309.49
3,100.000 CORINTHIAN COLLEGES INC 218868107 KR3F10020002: NTGI STRUCTURED	0.2958 0.2958	13,051.00 13,051.00	916.98 916.98	0.00	-12,134.02 -12,134.02



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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2,000.000 CORNERSTONE ONDEMAND INC 21925Y103 KR3F10020002: NTGI STRUCTURED	46.0200 46.0200	81,406.25 81,406.25	92,040.00 92,040.00	0.00	10,633.75 10,633.75
9,433.000 CORNING INC 219350105 KR3F10070002: RIVER ROAD	21.9500 21.9500	137,071.07 137,071.07	207,054.35 207,054.35	0.01	69,983.28 69,983.28
46,073.000 CORNING INC 219350105 KR3F19020002: S&P 500 INDEX	21.9500 21.9500	742,519.48 742,519.48	1,011,302.35 1,011,302.35	0.02	268,782.87 268,782.87
2,400.000 CORPORATE EXECUTIVE BOARD CO/T 21988R102 KR3F10020002: NTGI STRUCTURED	68.2200 68.2200	98,951.92 98,951.92	163,728.00 163,728.00	0.00	64,776.08 64,776.08
5,200.000 CORPORATE OFFICE PROPERTIES TR 22002T108 KR3F10020002: NTGI STRUCTURED	27.8100 27.8100	138,593.49 138,593.49	144,612.00 144,612.00	0.00	6,018.51 6,018.51
700.000 CORTEX PHARMACEUTICALS INC 220524300 KR3F10020002: NTGI STRUCTURED	0.0295 0.0295	54.32 54.32	20.65 20.65	0.00	-33.67 -33.67
2,700.000 CORVEL CORP 221006109 KR3F10020002: NTGI STRUCTURED	45.1800 45.1800	62,941.07 62,941.07	121,986.00 121,986.00	0.00	59,044.93 59,044.93
1,000.000 COSINE COMMUNICATIONS INC 221222706 KR3F10020002: NTGI STRUCTURED	1.8700 1.8700	1,971.00 1,971.00	1,870.00 1,870.00	0.00	-101.00 -101.00
15,433.000 COSTCO WHOLESALE CORP 22160K105 KR3F19020002: S&P 500 INDEX	115.1600 115.1600	764,894.22 764,894.22	1,777,264.28 1,777,264.28	0.04	1,012,370.06 1,012,370.06
7,150.000 COSTAR GROUP INC 22160N109 KR3F10040002: GENEVA CAPITAL	158.1700 158.1700	970,764.69 970,764.69	1,130,915.50 1,130,915.50	0.03	160,150.81 160,150.81



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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1,685.000 COSTAR GROUP INC 22160N109 KR3F10020002: NTGI STRUCTURED	158.1700 158.1700	129,474.27 129,474.27	266,516.45 266,516.45	0.01	137,042.18 137,042.18
500.000 COURIER CORP 222660102 KR3F10020002: NTGI STRUCTURED	14.9200 14.9200	5,585.00 5,585.00	7,460.00 7,460.00	0.00	1,875.00 1,875.00
9,900.000 COUSINS PROPERTIES INC 222795106 KR3F10020002: NTGI STRUCTURED	12.4500 12.4500	87,280.83 87,280.83	123,255.00 123,255.00	0.00	35,974.17 35,974.17
700.000 COVENANT TRANSPORTATION GROUP 22284P105 KR3F10020002: NTGI STRUCTURED	12.8800 12.8800	6,034.00 6,034.00	9,016.00 9,016.00	0.00	2,982.00 2,982.00
300.000 COVER-ALL TECHNOLOGIES INC 222892101 KR3F10020002: NTGI STRUCTURED	1.1800 1.1800	810.00 810.00	354.00 354.00	0.00	-456.00 -456.00
600.000 COWEN GROUP INC 223622101 KR3F10020002: NTGI STRUCTURED	4.2200 4.2200	2,208.00 2,208.00	2,532.00 2,532.00	0.00	324.00 324.00
1,700.000 CRACKER BARREL OLD COUNTRY STO 22410J106 KR3F10020002: NTGI STRUCTURED	99.5700 99.5700	86,130.33 86,130.33	169,269.00 169,269.00	0.00	83,138.67 83,138.67
700.000 CRAFT BREW ALLIANCE INC 224122101 KR3F10020002: NTGI STRUCTURED	11.0600 11.0600	6,776.00 6,776.00	7,742.00 7,742.00	0.00	966.00 966.00
2,700.000 CRAWFORD & CO 224633107 KR3F10020002: NTGI STRUCTURED	10.0800 10.0800	17,920.16 17,920.16	27,216.00 27,216.00	0.00	9,295.84 9,295.84
2,200.000 CRAY INC 225223304 KR3F10020002: NTGI STRUCTURED	26.6000 26.6000	41,231.28 41,231.28	58,520.00 58,520.00	0.00	17,288.72 17,288.72



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 CRAZY WOMAN CREEK BANCORP INC 225233105 KR3F10020002: NTGI STRUCTURED	10.9200 10.9200	1,730.50 1,730.50	2,184.00 2,184.00	0.00	453.50 453.50
1,300.000 CREDIT ACCEPTANCE CORP 225310101 KR3F10020002: NTGI STRUCTURED	123.1000 123.1000	107,271.80 107,271.80	160,030.00 160,030.00	0.00	52,758.20 52,758.20
500.000 CREXENDO INC 226552107 KR3F10020002: NTGI STRUCTURED	3.1800 3.1800	2,325.00 2,325.00	1,590.00 1,590.00	0.00	-735.00 -735.00
5,197.000 CROCS INC 227046109 KR3F10020002: NTGI STRUCTURED	15.0300 15.0300	78,840.85 78,840.85	78,110.91 78,110.91	0.00	-729.94 -729.94
900.000 CROSS COUNTRY HEALTHCARE INC 227483104 KR3F10020002: NTGI STRUCTURED	6.5200 6.5200	6,516.00 6,516.00	5,868.00 5,868.00	0.00	-648.00 -648.00
500.000 CROSSROADS SYSTEMS INC 22765D209 KR3F10020002: NTGI STRUCTURED	3.3400 3.3400	2,300.00 2,300.00	1,670.00 1,670.00	0.00	-630.00 -630.00
11,753.000 CROWN CASTLE INTERNATIONAL COR 228227104 KR3F19020002: S&P 500 INDEX	74.2600 74.2600	700,081.42 700,081.42	872,777.78 872,777.78	0.02	172,696.36 172,696.36
1,300.000 CROWN CRAFTS INC 228309100 KR3F10020002: NTGI STRUCTURED	7.7900 7.7900	6,214.00 6,214.00	10,127.00 10,127.00	0.00	3,913.00 3,913.00
15,930.000 CROWN HOLDINGS INC 228368106 KR3F10050002: SASCO CAPITAL	49.7600 49.7600	574,383.13 574,383.13	792,676.80 792,676.80	0.02	218,293.67 218,293.67
3,000.000 CROWN MEDIA HOLDINGS INC 228411104 KR3F10020002: NTGI STRUCTURED	3.6300 3.6300	5,400.00 5,400.00	10,890.00 10,890.00	0.00	5,490.00 5,490.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,100.000 CRYOLIFE INC 228903100 KR3F10020002: NTGI STRUCTURED	8.9500 8.9500	5,951.00 5,951.00	9,845.00 9,845.00	0.00	3,894.00 3,894.00
9,700.000 CUBESMART 229663109 KR3F10020002: NTGI STRUCTURED	18.3200 18.3200	103,423.47 103,423.47	177,704.00 177,704.00	0.00	74,280.53 74,280.53
1,500.000 CUBIC CORP 229669106 KR3F10020002: NTGI STRUCTURED	44.5100 44.5100	74,012.21 74,012.21	66,765.00 66,765.00	0.00	-7,247.21 -7,247.21
15,260.000 CUBIST PHARMACEUTICALS INC 229678107 KR3F10060002: WESTFIELD CAPITAL	69.8200 69.8200	941,803.47 941,803.47	1,065,453.20 1,065,453.20	0.03	123,649.73 123,649.73
3,300.000 CUBIST PHARMACEUTIC CVR W I 229678123 KR3F10020002: NTGI STRUCTURED	0.1159 0.1159	7,095.00 7,095.00	382.47 382.47	0.00	-6,712.53 -6,712.53
2,100.000 CULP INC 230215105 KR3F10020002: NTGI STRUCTURED	17.4100 17.4100	19,423.13 19,423.13	36,561.00 36,561.00	0.00	17,137.87 17,137.87
6,022.000 CUMMINS INC 231021106 KR3F19020002: S&P 500 INDEX	154.2900 154.2900	349,254.95 349,254.95	929,134.38 929,134.38	0.02	579,879.43 579,879.43
1,900.000 CUMULUS MEDIA INC 231082108 KR3F10020002: NTGI STRUCTURED	6.5900 6.5900	6,612.00 6,612.00	12,521.00 12,521.00	0.00	5,909.00 5,909.00
3,100.000 CURIS INC 231269101 KR3F10020002: NTGI STRUCTURED	1.8600 1.8600	10,106.00 10,106.00	5,766.00 5,766.00	0.00	-4,340.00 -4,340.00
2,400.000 CURTISS-WRIGHT CORP 231561101 KR3F10020002: NTGI STRUCTURED	65.5600 65.5600	80,209.77 80,209.77	157,344.00 157,344.00	0.00	77,134.23 77,134.23



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
500.000 CUTERA INC 232109108 KR3F10020002: NTGI STRUCTURED	10.3900 10.3900	3,955.00 3,955.00	5,195.00 5,195.00	0.00	1,240.00 1,240.00
600.000 CYBEROPTICS CORP 232517102 KR3F10020002: NTGI STRUCTURED	7.9900 7.9900	5,706.00 5,706.00	4,794.00 4,794.00	0.00	-912.00 -912.00
2,900.000 CYBERONICS INC 23251P102 KR3F10020002: NTGI STRUCTURED	62.4600 62.4600	82,427.56 82,427.56	181,134.00 181,134.00	0.00	98,706.44 98,706.44
1,812.000 CYNOSURE INC 232577205 KR3F10020002: NTGI STRUCTURED	21.2500 21.2500	40,942.37 40,942.37	38,505.00 38,505.00	0.00	-2,437.37 -2,437.37
100.000 CYTOKINETICS INC 23282W605 KR3F10020002: NTGI STRUCTURED	4.7800 4.7800	702.00 702.00	478.00 478.00	0.00	-224.00 -224.00
400.000 CYTORI THERAPEUTICS INC 23283K105 KR3F10020002: NTGI STRUCTURED	2.3900 2.3900	1,928.00 1,928.00	956.00 956.00	0.00	-972.00 -972.00
1,387.000 CYRUSONE INC 23283R100 KR3F10020002: NTGI STRUCTURED	24.9000 24.9000	30,209.08 30,209.08	34,536.30 34,536.30	0.00	4,327.22 4,327.22
18,190.000 DCP MIDSTREAM PARTNERS LP 23311P100 KR3F35020002: TORTOISE CAP	57.0000 57.0000	803,318.20 803,318.20	1,036,830.00 1,036,830.00	0.03	233,511.80 233,511.80
18,600.000 DCT INDUSTRIAL TRUST INC 233153105 KR3F10020002: NTGI STRUCTURED	8.2100 8.2100	102,303.59 102,303.59	152,706.00 152,706.00	0.00	50,402.41 50,402.41
100.000 DRI CORP 23330F109 KR3F10020002: NTGI STRUCTURED	0.0007 0.0007	38.29 38.29	0.07 0.07	0.00	-38.22 -38.22



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,725.000 DR HORTON INC 23331A109 KR3F10030002: SYSTEMATIC	24.5800 24.5800	585,331.51 585,331.51	607,740.50 607,740.50	0.01	22,408.99 22,408.99
10,079.000 DR HORTON INC 23331A109 KR3F19020002: S&P 500 INDEX	24.5800 24.5800	133,677.81 133,677.81	247,741.82 247,741.82	0.01	114,064.01 114,064.01
1,000.000 DSP GROUP INC 23332B106 KR3F10020002: NTGI STRUCTURED	8.4900 8.4900	8,440.00 8,440.00	8,490.00 8,490.00	0.00	50.00 50.00
6,233.000 DTE ENERGY CO 233331107 KR3F19020002: S&P 500 INDEX	77.8700 77.8700	289,211.93 289,211.93	485,363.71 485,363.71	0.01	196,151.78 196,151.78
3,370.000 DTE ENERGY CO 233331107 KR3F10030002: SYSTEMATIC	77.8700 77.8700	255,830.21 255,830.21	262,421.90 262,421.90	0.01	6,591.69 6,591.69
34,391.000 DSW INC 23334L102 KR3F10040002: GENEVA CAPITAL	27.9400 27.9400	1,429,849.59 1,429,849.59	960,884.54 960,884.54	0.02	-468,965.05 -468,965.05
847.000 DTS INC/CA 23335C101 KR3F10020002: NTGI STRUCTURED	18.4100 18.4100	32,121.32 32,121.32	15,593.27 15,593.27	0.00	-16,528.05 -16,528.05
22.000 DAILY JOURNAL CORP 233912104 KR3F10020002: NTGI STRUCTURED	206.6900 206.6900	2,368.08 2,368.08	4,547.18 4,547.18	0.00	2,179.10 2,179.10
3,100.000 DAKTRONICS INC 234264109 KR3F10020002: NTGI STRUCTURED	11.9200 11.9200	30,444.21 30,444.21	36,952.00 36,952.00	0.00	6,507.79 6,507.79
8,600.000 DANA HOLDING CORP 235825205 KR3F10020002: NTGI STRUCTURED	24.4200 24.4200	137,516.46 137,516.46	210,012.00 210,012.00	0.01	72,495.54 72,495.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,183.000 DANAHER CORP 235851102 KR3F19020002: S&P 500 INDEX	78.7300 78.7300	675,945.08 675,945.08	1,667,737.59 1,667,737.59	0.04	991,792.51 991,792.51
9,640.000 DANAHER CORP 235851102 KR3F10060002: WESTFIELD CAPITAL	78.7300 78.7300	528,052.56 528,052.56	758,957.20 758,957.20	0.02	230,904.64 230,904.64
4,647.000 DARDEN RESTAURANTS INC 237194105 KR3F19020002: S&P 500 INDEX	46.2700 46.2700	151,656.11 151,656.11	215,016.69 215,016.69	0.01	63,360.58 63,360.58
3,028.000 DARDEN RESTAURANTS INC 237194105 KR3F10070002: RIVER ROAD	46.2700 46.2700	145,713.57 145,713.57	140,105.56 140,105.56	0.00	-5,608.01 -5,608.01
6,800.000 DARLING INGREDIENTS INC 237266101 KR3F10020002: NTGI STRUCTURED	20.9000 20.9000	121,611.05 121,611.05	142,120.00 142,120.00	0.00	20,508.95 20,508.95
1,300.000 DATA I/O CORP 237690102 KR3F10020002: NTGI STRUCTURED	3.0100 3.0100	7,514.00 7,514.00	3,913.00 3,913.00	0.00	-3,601.00 -3,601.00
1,500.000 DATAWATCH CORP 237917208 KR3F10020002: NTGI STRUCTURED	14.9600 14.9600	27,088.05 27,088.05	22,440.00 22,440.00	0.00	-4,648.05 -4,648.05
500.000 DATALINK CORP 237934104 KR3F10020002: NTGI STRUCTURED	10.0000 10.0000	3,045.00 3,045.00	5,000.00 5,000.00	0.00	1,955.00 1,955.00
167.000 DATARAM CORP 238108302 KR3F10020002: NTGI STRUCTURED	2.8700 2.8700	1,465.00 1,465.00	479.29 479.29	0.00	-985.71 -985.71
16.000 DATATRAK INTERNATIONAL INC 238134209 KR3F10020002: NTGI STRUCTURED	7.1000 7.1000	96.94 96.94	113.60 113.60	0.00	16.66 16.66



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,260.000 DAVITA HEALTHCARE PARTNERS INC 23918K108 KR3F19020002: S&P 500 INDEX	72.3200 72.3200	277,520.74 277,520.74	452,723.20 452,723.20	0.01	175,202.46 175,202.46
500.000 DAWSON GEOPHYSICAL CO 239359102 KR3F10020002: NTGI STRUCTURED	28.6500 28.6500	15,650.00 15,650.00	14,325.00 14,325.00	0.00	-1,325.00 -1,325.00
500.000 DAXOR CORP 239467103 KR3F10020002: NTGI STRUCTURED	6.9000 6.9000	5,070.00 5,070.00	3,450.00 3,450.00	0.00	-1,620.00 -1,620.00
2,000.000 DEALERTRACK TECHNOLOGY INC 242309102 KR3F10020002: NTGI STRUCTURED	45.3400 45.3400	46,665.07 46,665.07	90,680.00 90,680.00	0.00	44,014.93 44,014.93
3,395.000 DECKERS OUTDOOR CORP 243537107 KR3F10030002: SYSTEMATIC	86.3300 86.3300	268,736.75 268,736.75	293,090.35 293,090.35	0.01	24,353.60 24,353.60
2,100.000 DECKERS OUTDOOR CORP 243537107 KR3F10020002: NTGI STRUCTURED	86.3300 86.3300	117,647.88 117,647.88	181,293.00 181,293.00	0.00	63,645.12 63,645.12
100.000 DECORATOR INDUSTRIES INC 243631207 KR3F10020002: NTGI STRUCTURED	0.0100 0.0100	20.50 20.50	1.00 1.00	0.00	-19.50 -19.50
12,810.000 DEERE & CO 244199105 KR3F19020002: S&P 500 INDEX	90.5500 90.5500	703,510.29 703,510.29	1,159,945.50 1,159,945.50	0.03	456,435.21 456,435.21
50.000 DELCATH SYSTEMS INC 24661P401 KR3F10020002: NTGI STRUCTURED	2.6250 2.6250	4,160.00 4,160.00	131.25 131.25	0.00	-4,028.75 -4,028.75
3,800.000 DELEK US HOLDINGS INC 246647101 KR3F10020002: NTGI STRUCTURED	28.2300 28.2300	57,080.66 57,080.66	107,274.00 107,274.00	0.00	50,193.34 50,193.34

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1,100.000 DELIA*S INC 246911101 KR3F10020002: NTGI STRUCTURED	0.7702 0.7702	1,738.00 1,738.00	847.22 847.22	0.00	-890.78 -890.78
400.000 DELPHAX TECHNOLOGIES INC 24712X106 KR3F10020002: NTGI STRUCTURED	0.4000 0.4000	170.00 170.00	160.00 160.00	0.00	-10.00 -10.00
29,857.000 DELTA AIR LINES INC 247361702 KR3F19020002: S&P 500 INDEX	38.7200 38.7200	688,376.37 688,376.37	1,156,063.04 1,156,063.04	0.03	467,686.67 467,686.67
1,200.000 DELTA APPAREL INC 247368103 KR3F10020002: NTGI STRUCTURED	14.3200 14.3200	19,824.00 19,824.00	17,184.00 17,184.00	0.00	-2,640.00 -2,640.00
500.000 DELTA NATURAL GAS CO INC 247748106 KR3F10020002: NTGI STRUCTURED	21.9600 21.9600	7,980.00 7,980.00	10,980.00 10,980.00	0.00	3,000.00 3,000.00
800.000 DELTAGEN INC 24783R103 KR3F10020002: NTGI STRUCTURED	0.0034 0.0034	44.00 44.00	2.72 2.72	0.00	-41.28 -41.28
900.000 DELTIC TIMBER CORP 247850100 KR3F10020002: NTGI STRUCTURED	60.4200 60.4200	56,564.10 56,564.10	54,378.00 54,378.00	0.00	-2,186.10 -2,186.10
12,383.000 DENBURY RESOURCES INC 247916208 KR3F19020002: S&P 500 INDEX	18.4600 18.4600	236,957.40 236,957.40	228,590.18 228,590.18	0.01	-8,367.22 -8,367.22
2,700.000 DELUXE CORP 248019101 KR3F10020002: NTGI STRUCTURED	58.5800 58.5800	64,814.62 64,814.62	158,166.00 158,166.00	0.00	93,351.38 93,351.38
1,000.000 DEMANDWARE INC 24802Y105 KR3F10020002: NTGI STRUCTURED	69.3700 69.3700	26,693.40 26,693.40	69,370.00 69,370.00	0.00	42,676.60 42,676.60



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3,600.000 DENNY'S CORP 24869P104 KR3F10020002: NTGI STRUCTURED	6.5200 6.5200	14,076.00 14,076.00	23,472.00 23,472.00	0.00	9,396.00 9,396.00
4,993.000 DENTSPLY INTERNATIONAL INC 249030107 KR3F19020002: S&P 500 INDEX	47.3500 47.3500	188,309.70 188,309.70	236,418.55 236,418.55	0.01	48,108.85 48,108.85
2,600.000 DEPOMED INC 249908104 KR3F10020002: NTGI STRUCTURED	13.9000 13.9000	20,420.20 20,420.20	36,140.00 36,140.00	0.00	15,719.80 15,719.80
1,000.000 DESTINATION MATERNITY CORP 25065D100 KR3F10020002: NTGI STRUCTURED	22.7700 22.7700	17,420.00 17,420.00	22,770.00 22,770.00	0.00	5,350.00 5,350.00
2,100.000 DESTINATION XL GROUP INC 25065K104 KR3F10020002: NTGI STRUCTURED	5.5100 5.5100	7,840.00 7,840.00	11,571.00 11,571.00	0.00	3,731.00 3,731.00
400.000 DETREX CORP 250685104 KR3F10020002: NTGI STRUCTURED	34.0000 34.0000	3,650.50 3,650.50	13,600.00 13,600.00	0.00	9,949.50 9,949.50
13,501.000 DEVON ENERGY CORP 25179M103 KR3F19020002: S&P 500 INDEX	79.4000 79.4000	513,671.40 513,671.40	1,071,979.40 1,071,979.40	0.03	558,308.00 558,308.00
10,000.000 DEVON ENERGY CORP 25179M103 KR3F10050002: SASCO CAPITAL	79.4000 79.4000	567,039.73 567,039.73	794,000.00 794,000.00	0.02	226,960.27 226,960.27
3,900.000 DEVRY EDUCATION GROUP 251893103 KR3F10020002: NTGI STRUCTURED	42.3400 42.3400	126,052.86 126,052.86	165,126.00 165,126.00	0.00	39,073.14 39,073.14
300.000 DEXCOM INC 252131107 KR3F10020002: NTGI STRUCTURED	39.6600 39.6600	4,071.00 4,071.00	11,898.00 11,898.00	0.00	7,827.00 7,827.00



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140.000 DEX MEDIA INC 25213A107 KR3F10020002: NTGI STRUCTURED	11.1400 11.1400	1,428.00 1,428.00	1,559.60 1,559.60	0.00	131.60 131.60
200.000 DIADEXUS INC 25245P106 KR3F10020002: NTGI STRUCTURED	0.7400 0.7400	43.00 43.00	148.00 148.00	0.00	105.00 105.00
1,600.000 DIAMOND FOODS INC 252603105 KR3F10020002: NTGI STRUCTURED	28.2000 28.2000	104,068.00 104,068.00	45,120.00 45,120.00	0.00	-58,948.00 -58,948.00
400.000 DIAMOND HILL INVESTMENT GROUP 25264R207 KR3F10020002: NTGI STRUCTURED	127.7200 127.7200	31,890.50 31,890.50	51,088.00 51,088.00	0.00	19,197.50 19,197.50
2,414.000 DIAMOND OFFSHORE DRILLING INC 25271C102 KR3F19020002: S&P 500 INDEX	49.6300 49.6300	174,616.95 174,616.95	119,806.82 119,806.82	0.00	-54,810.13 -54,810.13
13,800.000 DIAMONDROCK HOSPITALITY CO 252784301 KR3F10020002: NTGI STRUCTURED	12.8200 12.8200	136,278.53 136,278.53	176,916.00 176,916.00	0.00	40,637.47 40,637.47
1,100.000 DIAMONDBACK ENERGY INC 25278X109 KR3F10020002: NTGI STRUCTURED	88.8000 88.8000	36,559.19 36,559.19	97,680.00 97,680.00	0.00	61,120.81 61,120.81
7,300.000 DICE HOLDINGS INC 253017107 KR3F10020002: NTGI STRUCTURED	7.6100 7.6100	93,477.84 93,477.84	55,553.00 55,553.00	0.00	-37,924.84 -37,924.84
3,600.000 DIEBOLD INC 253651103 KR3F10020002: NTGI STRUCTURED	40.1700 40.1700	114,863.93 114,863.93	144,612.00 144,612.00	0.00	29,748.07 29,748.07
3,600.000 DIGI INTERNATIONAL INC 253798102 KR3F10020002: NTGI STRUCTURED	9.4200 9.4200	38,753.77 38,753.77	33,912.00 33,912.00	0.00	-4,841.77 -4,841.77



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1,600.000 DIGIMARC CORP 25381B101 KR3F10020002: NTGI STRUCTURED	32.6000 32.6000	36,289.63 36,289.63	52,160.00 52,160.00	0.00	15,870.37 15,870.37
100.000 DIGITAL VIDEO SYSTEMS INC 25387R506 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	4.50 4.50	0.00 0.00	0.00	-4.50 -4.50
2,400.000 DIGITAL RIVER INC 25388B104 KR3F10020002: NTGI STRUCTURED	15.4300 15.4300	68,227.56 68,227.56	37,032.00 37,032.00	0.00	-31,195.56 -31,195.56
1,939.000 DIGITALGLOBE INC 25389M877 KR3F10020002: NTGI STRUCTURED	27.8000 27.8000	54,796.14 54,796.14	53,904.20 53,904.20	0.00	-891.94 -891.94
2,700.000 DIME COMMUNITY BANCSHARES INC 253922108 KR3F10020002: NTGI STRUCTURED	15.7900 15.7900	35,672.40 35,672.40	42,633.00 42,633.00	0.00	6,960.60 6,960.60
1,200.000 DINEEQUITY INC 254423106 KR3F10020002: NTGI STRUCTURED	79.4900 79.4900	61,665.75 61,665.75	95,388.00 95,388.00	0.00	33,722.25 33,722.25
2,000.000 DIODES INC 254543101 KR3F10020002: NTGI STRUCTURED	28.9600 28.9600	46,066.82 46,066.82	57,920.00 57,920.00	0.00	11,853.18 11,853.18
100.000 DISCOVERY LABORATORIES INC 254668403 KR3F10020002: NTGI STRUCTURED	1.7800 1.7800	192.00 192.00	178.00 178.00	0.00	-14.00 -14.00
56,712.000 WALT DISNEY CO/THE 254687106 KR3F19020002: S&P 500 INDEX	85.7400 85.7400	1,808,206.34 1,808,206.34	4,862,486.88 4,862,486.88	0.12	3,054,280.54 3,054,280.54
9,530.000 WALT DISNEY CO/THE 254687106 KR3F10060002: WESTFIELD CAPITAL	85.7400 85.7400	472,318.26 472,318.26	817,102.20 817,102.20	0.02	344,783.94 344,783.94



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16,418.000 DISCOVER FINANCIAL SERVICES 254709108 KR3F19020002: S&P 500 INDEX	61.9800 61.9800	312,611.11 312,611.11	1,017,587.64 1,017,587.64	0.02	704,976.53 704,976.53
7,678.000 DISCOVERY COMMUNICATIONS INC 25470F104 KR3F19020002: S&P 500 INDEX	74.2800 74.2800	353,585.80 353,585.80	570,321.84 570,321.84	0.01	216,736.04 216,736.04
16,499.000 DIRECTV 25490A309 KR3F19020002: S&P 500 INDEX	85.0100 85.0100	548,208.59 548,208.59	1,402,579.99 1,402,579.99	0.03	854,371.40 854,371.40
600.000 DIVERSICARE HEALTHCARE SEVICE 255104101 KR3F10020002: NTGI STRUCTURED	7.6100 7.6100	4,020.00 4,020.00	4,566.00 4,566.00	0.00	546.00 546.00
500.000 DIXIE GROUP INC/THE 255519100 KR3F10020002: NTGI STRUCTURED	10.5900 10.5900	2,100.00 2,100.00	5,295.00 5,295.00	0.00	3,195.00 3,195.00
10,680.000 DOLLAR GENERAL CORP 256677105 KR3F19020002: S&P 500 INDEX	57.3600 57.3600	541,949.66 541,949.66	612,604.80 612,604.80	0.01	70,655.14 70,655.14
7,282.000 DOLLAR TREE INC 256746108 KR3F19020002: S&P 500 INDEX	54.4600 54.4600	314,327.18 314,327.18	396,577.72 396,577.72	0.01	82,250.54 82,250.54
1,900.000 DOLAN COMPANY ESCROW 256ESC401 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	17,860.00 17,860.00	0.00 0.00	0.00	-17,860.00 -17,860.00
13,730.000 DOMINION RESOURCES INC/VA 25746U109 KR3F10050002: SASCO CAPITAL	71.5200 71.5200	763,133.22 763,133.22	981,969.60 981,969.60	0.02	218,836.38 218,836.38
20,479.000 DOMINION RESOURCES INC/VA 25746U109 KR3F19020002: S&P 500 INDEX	71.5200 71.5200	785,712.64 785,712.64	1,464,658.08 1,464,658.08	0.04	678,945.44 678,945.44



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,200.000 DOMTAR CORP 257559203 KR3F10020002: NTGI STRUCTURED	42.8500 42.8500	167,996.00 167,996.00	179,970.00 179,970.00	0.00	11,974.00 11,974.00
2,400.000 DONEGAL GROUP INC 257701201 KR3F10020002: NTGI STRUCTURED	15.3000 15.3000	31,873.78 31,873.78	36,720.00 36,720.00	0.00	4,846.22 4,846.22
100.000 DONEGAL GROUP INC 257701300 KR3F10020002: NTGI STRUCTURED	21.0000 21.0000	1,720.50 1,720.50	2,100.00 2,100.00	0.00	379.50 379.50
34,725.000 RR DONNELLEY & SONS CO 257867101 KR3F10030002: SYSTEMATIC	16.9600 16.9600	660,729.22 660,729.22	588,936.00 588,936.00	0.01	-71,793.22 -71,793.22
90.000 DORAL FINANCIAL CORP 25811P852 KR3F10020002: NTGI STRUCTURED	4.3200 4.3200	3,258.00 3,258.00	388.80 388.80	0.00	-2,869.20 -2,869.20
3,100.000 DORMAN PRODUCTS INC 258278100 KR3F10020002: NTGI STRUCTURED	49.3200 49.3200	61,760.79 61,760.79	152,892.00 152,892.00	0.00	91,131.21 91,131.21
2,200.000 DOT HILL SYSTEMS CORP 25848T109 KR3F10020002: NTGI STRUCTURED	4.7000 4.7000	6,270.00 6,270.00	10,340.00 10,340.00	0.00	4,070.00 4,070.00
5,862.000 DOVER CORP 260003108 KR3F19020002: S&P 500 INDEX	90.9500 90.9500	225,445.57 225,445.57	533,148.90 533,148.90	0.01	307,703.33 307,703.33
1,500.000 DOVER DOWNS GAMING & ENTERTAIN 260095104 KR3F10020002: NTGI STRUCTURED	1.3700 1.3700	4,935.00 4,935.00	2,055.00 2,055.00	0.00	-2,880.00 -2,880.00
1,900.000 DOVER MOTORSPORTS INC 260174107 KR3F10020002: NTGI STRUCTURED	2.8900 2.8900	3,477.00 3,477.00	5,491.00 5,491.00	0.00	2,014.00 2,014.00

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17,370.000 DOW CHEMICAL CO/THE 260543103 KR3F10050002: SASCO CAPITAL	51.4600 51.4600	581,065.61 581,065.61	893,860.20 893,860.20	0.02	312,794.59 312,794.59
42,397.000 DOW CHEMICAL CO/THE 260543103 KR3F19020002: S&P 500 INDEX	51.4600 51.4600	1,356,050.41 1,356,050.41	2,181,749.62 2,181,749.62	0.05	825,699.21 825,699.21
5,183.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR3F10070002: RIVER ROAD	58.5800 58.5800	218,447.24 218,447.24	303,620.14 303,620.14	0.01	85,172.90 85,172.90
6,915.000 DR PEPPER SNAPPLE GROUP INC 26138E109 KR3F19020002: S&P 500 INDEX	58.5800 58.5800	278,627.71 278,627.71	405,080.70 405,080.70	0.01	126,452.99 126,452.99
3,175.000 DREAMWORKS ANIMATION SKG INC 26153C103 KR3F10020002: NTGI STRUCTURED	23.2600 23.2600	60,787.67 60,787.67	73,850.50 73,850.50	0.00	13,062.83 13,062.83
1,200.000 DREW INDUSTRIES INC 26168L205 KR3F10020002: NTGI STRUCTURED	50.0100 50.0100	29,274.00 29,274.00	60,012.00 60,012.00	0.00	30,738.00 30,738.00
32,336.000 EI DU PONT DE NEMOURS & CO 263534109 KR3F19020002: S&P 500 INDEX	65.4400 65.4400	1,454,990.86 1,454,990.86	2,116,067.84 2,116,067.84	0.05	661,076.98 661,076.98
800.000 DUCOMMUN INC 264147109 KR3F10020002: NTGI STRUCTURED	26.1300 26.1300	15,632.00 15,632.00	20,904.00 20,904.00	0.00	5,272.00 5,272.00
24,903.000 DUKE ENERGY CORP NEW COM 26441C204 KR3F19020002: S&P 500 INDEX	74.1900 74.1900	1,429,541.03 1,429,541.03	1,847,553.57 1,847,553.57	0.04	418,012.54 418,012.54
1,303.000 DUN & BRADSTREET CORP 26483E100 KR3F19020002: S&P 500 INDEX	110.2000 110.2000	96,950.16 96,950.16	143,590.60 143,590.60	0.00	46,640.44 46,640.44



TOTAL FUND - KR3G00000000

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,100.000 DUPONT FABROS TECHNOLOGY INC 26613Q106 KR3F10020002: NTGI STRUCTURED	26.9600 26.9600	125,409.86 125,409.86	137,496.00 137,496.00	0.00	12,086.14 12,086.14
33,950.000 DUPONT FABROS TECHNOLOGY INC 26613Q106 KR3F10030002: SYSTEMATIC	26.9600 26.9600	867,053.85 867,053.85	915,292.00 915,292.00	0.02	48,238.15 48,238.15
3,100.000 DURECT CORP 266605104 KR3F10020002: NTGI STRUCTURED	1.8200 1.8200	9,300.00 9,300.00	5,642.00 5,642.00	0.00	-3,658.00 -3,658.00
1,200.000 DYAX CORP 26746E103 KR3F10020002: NTGI STRUCTURED	9.6000 9.6000	2,544.00 2,544.00	11,520.00 11,520.00	0.00	8,976.00 8,976.00
2,000.000 DYCOM INDUSTRIES INC 267475101 KR3F10020002: NTGI STRUCTURED	31.3100 31.3100	31,505.00 31,505.00	62,620.00 62,620.00	0.00	31,115.00 31,115.00
1,600.000 DYNACQ HEALTHCARE INC 26779V105 KR3F10020002: NTGI STRUCTURED	0.0700 0.0700	3,024.00 3,024.00	112.00 112.00	0.00	-2,912.00 -2,912.00
600.000 DYNAMIC MATERIALS CORP 267888105 KR3F10020002: NTGI STRUCTURED	22.1300 22.1300	12,720.00 12,720.00	13,278.00 13,278.00	0.00	558.00 558.00
1,801.000 DYNAVAX TECHNOLOGIES CORP 268158102 KR3F10020002: NTGI STRUCTURED	1.6000 1.6000	5,820.13 5,820.13	2,881.60 2,881.60	0.00	-2,938.53 -2,938.53
6,100.000 DYNEX CAPITAL INC 26817Q506 KR3F10020002: NTGI STRUCTURED	8.8500 8.8500	62,422.94 62,422.94	53,985.00 53,985.00	0.00	-8,437.94 -8,437.94
6,100.000 DYNEGY INC/NEW 26817R108 KR3F10020002: NTGI STRUCTURED	34.8000 34.8000	117,738.31 117,738.31	212,280.00 212,280.00	0.01	94,541.69 94,541.69

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400.000 EDCI HOLDINGS INC 268315207 KR3F10020002: NTGI STRUCTURED	0.6006 0.6006	0.00 0.00	240.24 240.24	0.00	240.24 240.24
200.000 ELXSI CORP 268613205 KR3F10020002: NTGI STRUCTURED	9.3000 9.3000	601.00 601.00	1,860.00 1,860.00	0.00	1,259.00 1,259.00
72,088.000 EMC CORP/MA 268648102 KR3F19020002: S&P 500 INDEX	26.3400 26.3400	1,469,630.48 1,469,630.48	1,898,797.92 1,898,797.92	0.05	429,167.44 429,167.44
800.000 EMC INSURANCE GROUP INC 268664109 KR3F10020002: NTGI STRUCTURED	30.7800 30.7800	17,060.00 17,060.00	24,624.00 24,624.00	0.00	7,564.00 7,564.00
3,600.000 EOG RESOURCES INC 26875P101 KR3F10080002: WESTWOOD MGMT	116.8600 116.8600	340,345.62 340,345.62	420,696.00 420,696.00	0.01	80,350.38 80,350.38
19,243.000 EOG RESOURCES INC 26875P101 KR3F19020002: S&P 500 INDEX	116.8600 116.8600	833,560.85 833,560.85	2,248,736.98 2,248,736.98	0.05	1,415,176.13 1,415,176.13
400.000 EPIX PHARMACEUTICALS INC 26881Q309 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.48 2.48	0.00 0.00	0.00	-2.48 -2.48
3,400.000 EPIQ SYSTEMS INC 26882D109 KR3F10020002: NTGI STRUCTURED	14.0500 14.0500	46,529.42 46,529.42	47,770.00 47,770.00	0.00	1,240.58 1,240.58
960.000 ESB FINANCIAL CORP 26884F102 KR3F10020002: NTGI STRUCTURED	12.9400 12.9400	9,712.00 9,712.00	12,422.40 12,422.40	0.00	2,710.40 2,710.40
7,300.000 EQT CORP 26884L109 KR3F10080002: WESTWOOD MGMT	106.9000 106.9000	420,568.05 420,568.05	780,370.00 780,370.00	0.02	359,801.95 359,801.95



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5,343.000 EQT CORP 26884L109 KR3F19020002: S&P 500 INDEX	106.9000 106.9000	266,041.99 266,041.99	571,166.70 571,166.70	0.01	305,124.71 305,124.71
2,900.000 EPR PPTYS COM SH BEN INT 26884U109 KR3F10020002: NTGI STRUCTURED	55.8700 55.8700	131,962.81 131,962.81	162,023.00 162,023.00	0.00	30,060.19 30,060.19
900.000 ERA GROUP INC 26885G109 KR3F10020002: NTGI STRUCTURED	28.6800 28.6800	25,810.74 25,810.74	25,812.00 25,812.00	0.00	1.26 1.26
10,154.000 E*TRADE FINANCIAL CORP 269246401 KR3F19020002: S&P 500 INDEX	21.2600 21.2600	145,300.26 145,300.26	215,874.04 215,874.04	0.01	70,573.78 70,573.78
8,100.000 EARTHLINK HOLDINGS CORP 27033X101 KR3F10020002: NTGI STRUCTURED	3.7200 3.7200	60,466.05 60,466.05	30,132.00 30,132.00	0.00	-30,334.05 -30,334.05
47,718.000 EAST WEST BANCORP INC 27579R104 KR3F10040002: GENEVA CAPITAL	34.9900 34.9900	1,100,608.00 1,100,608.00	1,669,652.82 1,669,652.82	0.04	569,044.82 569,044.82
200.000 EASTERN CO/THE 276317104 KR3F10020002: NTGI STRUCTURED	15.4400 15.4400	3,220.00 3,220.00	3,088.00 3,088.00	0.00	-132.00 -132.00
118.000 EASTERN VIRGINIA BANKSHARES IN 277196101 KR3F10020002: NTGI STRUCTURED	6.4000 6.4000	264.38 264.38	755.20 755.20	0.00	490.82 490.82
1,800.000 EASTGROUP PROPERTIES INC 277276101 KR3F10020002: NTGI STRUCTURED	64.2300 64.2300	78,101.92 78,101.92	115,614.00 115,614.00	0.00	37,512.08 37,512.08
7,680.000 EASTMAN CHEMICAL CO 277432100 KR3F10060002: WESTFIELD CAPITAL	87.3500 87.3500	527,354.65 527,354.65	670,848.00 670,848.00	0.02	143,493.35 143,493.35

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5,290.000 EASTMAN CHEMICAL CO 277432100 KR3F19020002: S&P 500 INDEX	87.3500 87.3500	192,038.49 192,038.49	462,081.50 462,081.50	0.01	270,043.01 270,043.01
40,162.000 EBAY INC 278642103 KR3F19020002: S&P 500 INDEX	50.0600 50.0600	1,092,158.47 1,092,158.47	2,010,509.72 2,010,509.72	0.05	918,351.25 918,351.25
2,100.000 EBIX INC 278715206 KR3F10020002: NTGI STRUCTURED	14.3100 14.3100	42,285.25 42,285.25	30,051.00 30,051.00	0.00	-12,234.25 -12,234.25
2,800.000 ECHELON CORP 27874N105 KR3F10020002: NTGI STRUCTURED	2.4300 2.4300	24,500.00 24,500.00	6,804.00 6,804.00	0.00	-17,696.00 -17,696.00
9,513.000 ECOLAB INC 278865100 KR3F19020002: S&P 500 INDEX	111.3400 111.3400	544,839.82 544,839.82	1,059,177.42 1,059,177.42	0.03	514,337.60 514,337.60
100.000 ECOLOGY AND ENVIRONMENT INC 278878103 KR3F10020002: NTGI STRUCTURED	10.4600 10.4600	1,914.00 1,914.00	1,046.00 1,046.00	0.00	-868.00 -868.00
2,500.000 EDGEWATER TECHNOLOGY INC 280358102 KR3F10020002: NTGI STRUCTURED	7.4400 7.4400	6,850.00 6,850.00	18,600.00 18,600.00	0.00	11,750.00 11,750.00
11,472.000 EDISON INTERNATIONAL 281020107 KR3F19020002: S&P 500 INDEX	58.1100 58.1100	484,269.56 484,269.56	666,637.92 666,637.92	0.02	182,368.36 182,368.36
6,600.000 EDUCATION REALTY TRUST INC 28140H104 KR3F10020002: NTGI STRUCTURED	10.7400 10.7400	66,596.21 66,596.21	70,884.00 70,884.00	0.00	4,287.79 4,287.79
300.000 EDUCATION HOLDINGS 1 INC 28141C104 KR3F10020002: NTGI STRUCTURED	0.0045 0.0045	41.25 41.25	1.35 1.35	0.00	-39.90 -39.90



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500.000 EDUCATIONAL DEVELOPMENT CORP 281479105 KR3F10020002: NTGI STRUCTURED	3.9300 3.9300	2,699.50 2,699.50	1,965.00 1,965.00	0.00	-734.50 -734.50
3,715.000 EDWARDS LIFESCIENCES CORP 28176E108 KR3F19020002: S&P 500 INDEX	85.8400 85.8400	219,590.23 219,590.23	318,895.60 318,895.60	0.01	99,305.37 99,305.37
1,900.000 EGAIN CORP 28225C806 KR3F10020002: NTGI STRUCTURED	6.7700 6.7700	27,160.11 27,160.11	12,863.00 12,863.00	0.00	-14,297.11 -14,297.11
1,400.000 EHEALTH INC 28238P109 KR3F10020002: NTGI STRUCTURED	37.9700 37.9700	18,144.00 18,144.00	53,158.00 53,158.00	0.00	35,014.00 35,014.00
1,600.000 8X8 INC 282914100 KR3F10020002: NTGI STRUCTURED	8.0800 8.0800	5,760.00 5,760.00	12,928.00 12,928.00	0.00	7,168.00 7,168.00
3,800.000 EL PASO ELECTRIC CO 283677854 KR3F10020002: NTGI STRUCTURED	40.2100 40.2100	116,427.32 116,427.32	152,798.00 152,798.00	0.00	36,370.68 36,370.68
200.000 ELECSYS CORP 28473M100 KR3F10020002: NTGI STRUCTURED	12.0900 12.0900	942.50 942.50	2,418.00 2,418.00	0.00	1,475.50 1,475.50
1,300.000 ELECTRO RENT CORP 285218103 KR3F10020002: NTGI STRUCTURED	16.7300 16.7300	21,273.20 21,273.20	21,749.00 21,749.00	0.00	475.80 475.80
1,200.000 ELECTRO SCIENTIFIC INDUSTRIES 285229100 KR3F10020002: NTGI STRUCTURED	6.8100 6.8100	19,509.43 19,509.43	8,172.00 8,172.00	0.00	-11,337.43 -11,337.43
200.000 ELECTRO-SENSORS INC 285233102 KR3F10020002: NTGI STRUCTURED	4.2500 4.2500	834.50 834.50	850.00 850.00	0.00	15.50 15.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,755.000 ELECTRONIC ARTS INC 285512109 KR3F10030002: SYSTEMATIC	35.8700 35.8700	158,013.59 158,013.59	242,301.85 242,301.85	0.01	84,288.26 84,288.26
11,075.000 ELECTRONIC ARTS INC 285512109 KR3F19020002: S&P 500 INDEX	35.8700 35.8700	213,339.57 213,339.57	397,260.25 397,260.25	0.01	183,920.68 183,920.68
2,600.000 ELECTRONICS FOR IMAGING INC 286082102 KR3F10020002: NTGI STRUCTURED	45.2000 45.2000	43,900.64 43,900.64	117,520.00 117,520.00	0.00	73,619.36 73,619.36
1,100.000 ELIZABETH ARDEN INC 28660G106 KR3F10020002: NTGI STRUCTURED	21.4200 21.4200	32,086.08 32,086.08	23,562.00 23,562.00	0.00	-8,524.08 -8,524.08
800.000 ELLIE MAE INC 28849P100 KR3F10020002: NTGI STRUCTURED	31.1300 31.1300	24,712.72 24,712.72	24,904.00 24,904.00	0.00	191.28 191.28
400.000 PERRY ELLIS INTERNATIONAL INC 288853104 KR3F10020002: NTGI STRUCTURED	17.4400 17.4400	9,880.00 9,880.00	6,976.00 6,976.00	0.00	-2,904.00 -2,904.00
8,000.000 EMAGIN CORP 29076N206 KR3F10020002: NTGI STRUCTURED	2.2500 2.2500	24,606.13 24,606.13	18,000.00 18,000.00	0.00	-6,606.13 -6,606.13
7,100.000 EMBOTELLADORA ANDINA SA 29081P303 ADR KR3F20010002: PYRAMIS NONUS GROWTH	22.6400 22.6400	221,849.43 221,849.43	160,744.00 160,744.00	0.00	-61,105.43 -61,105.43
525.000 EMCORE CORP 290846203 KR3F10020002: NTGI STRUCTURED	4.1200 4.1200	4,767.00 4,767.00	2,163.00 2,163.00	0.00	-2,604.00 -2,604.00
3,300.000 EMCOR GROUP INC 29084Q100 KR3F10020002: NTGI STRUCTURED	44.5300 44.5300	94,944.89 94,944.89	146,949.00 146,949.00	0.00	52,004.11 52,004.11

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3,400.000 EMERGENT BIOSOLUTIONS INC 29089Q105 KR3F10020002: NTGI STRUCTURED	22.4600 22.4600	77,341.50 77,341.50	76,364.00 76,364.00	0.00	-977.50 -977.50
2,600.000 EMERITUS CORP 291005106 KR3F10020002: NTGI STRUCTURED	31.6500 31.6500	50,653.38 50,653.38	82,290.00 82,290.00	0.00	31,636.62 31,636.62
2,589.000 EMERSON ELECTRIC CO 291011104 KR3F10070002: RIVER ROAD	66.3600 66.3600	132,290.36 132,290.36	171,806.04 171,806.04	0.00	39,515.68 39,515.68
24,709.000 EMERSON ELECTRIC CO 291011104 KR3F19020002: S&P 500 INDEX	66.3600 66.3600	976,774.76 976,774.76	1,639,689.24 1,639,689.24	0.04	662,914.48 662,914.48
1,900.000 EMERSON RADIO CORP 291087203 KR3F10020002: NTGI STRUCTURED	1.7800 1.7800	3,648.00 3,648.00	3,382.00 3,382.00	0.00	-266.00 -266.00
1,600.000 EMISPHERE TECHNOLOGIES INC 291345106 KR3F10020002: NTGI STRUCTURED	0.3101 0.3101	2,640.00 2,640.00	496.16 496.16	0.00	-2,143.84 -2,143.84
2,300.000 EMPIRE DISTRICT ELECTRIC CO/TH 291641108 KR3F10020002: NTGI STRUCTURED	25.6800 25.6800	44,344.91 44,344.91	59,064.00 59,064.00	0.00	14,719.09 14,719.09
39.000 EMPIRE RESOURTS INC 292052206 KR3F10020002: NTGI STRUCTURED	7.1600 7.1600	75.83 75.83	279.24 279.24	0.00	203.41 203.41
200.000 EMPIRE RESOURCES INC 29206E100 KR3F10020002: NTGI STRUCTURED	4.1100 4.1100	758.00 758.00	822.00 822.00	0.00	64.00 64.00
4,800.000 EMPIRE STATE REALTY TRUST INC 292104106 KR3F10020002: NTGI STRUCTURED	16.5000 16.5000	79,183.73 79,183.73	79,200.00 79,200.00	0.00	16.27 16.27



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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,100.000 EMPLOYERS HOLDINGS INC 292218104 KR3F10080002: WESTWOOD MGMT	21.1800 21.1800	785,331.97 785,331.97	828,138.00 828,138.00	0.02	42,806.03 42,806.03
2,600.000 EMPLOYERS HOLDINGS INC 292218104 KR3F10020002: NTGI STRUCTURED	21.1800 21.1800	41,816.97 41,816.97	55,068.00 55,068.00	0.00	13,251.03 13,251.03
3,700.000 EMULEX CORP 292475209 KR3F10020002: NTGI STRUCTURED	5.7000 5.7000	31,029.79 31,029.79	21,090.00 21,090.00	0.00	-9,939.79 -9,939.79
40,025.000 ENCANA CORP 292505104 KR3F10030002: SYSTEMATIC	23.7100 23.7100	925,533.50 925,533.50	948,992.75 948,992.75	0.02	23,459.25 23,459.25
241.000 ENBRIDGE ENERGY MANAGEMENT LLC 29250X103 KR3F10020002: NTGI STRUCTURED	35.2500 35.2500	6,073.61 6,073.61	8,495.25 8,495.25	0.00	2,421.64 2,421.64
1,319.000 ENCORE CAPITAL GROUP INC 292554102 KR3F10020002: NTGI STRUCTURED	45.4200 45.4200	52,241.37 52,241.37	59,908.98 59,908.98	0.00	7,667.61 7,667.61
1,900.000 ENCORE WIRE CORP 292562105 KR3F10020002: NTGI STRUCTURED	49.0400 49.0400	47,726.35 47,726.35	93,176.00 93,176.00	0.00	45,449.65 45,449.65
8,096.000 ENDEAVOR INTERNATIONAL CORP 29259G200 KR3F10020002: NTGI STRUCTURED	1.3700 1.3700	27,378.63 27,378.63	11,091.52 11,091.52	0.00	-16,287.11 -16,287.11
900.000 ENERGY CONVERSION DEVICES INC 292659109 KR3F10020002: NTGI STRUCTURED	0.0190 0.0190	1,071.00 1,071.00	17.10 17.10	0.00	-1,053.90 -1,053.90
1,462.000 ENERGIZER HOLDINGS INC 29266R108 KR3F10070002: RIVER ROAD	122.0300 122.0300	141,482.65 141,482.65	178,407.86 178,407.86	0.00	36,925.21 36,925.21



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1,600.000 ENDOLOGIX INC 29266S106 KR3F10020002: NTGI STRUCTURED	15.2100 15.2100	12,192.00 12,192.00	24,336.00 24,336.00	0.00	12,144.00 12,144.00
2,300.000 ENER1 INC 29267A203 KR3F10020002: NTGI STRUCTURED	0.0070 0.0070	2,944.00 2,944.00	16.10 16.10	0.00	-2,927.90 -2,927.90
100.000 ENERGY FOCUS INC 29268T102 KR3F10020002: NTGI STRUCTURED	0.5500 0.5500	36.60 36.60	55.00 55.00	0.00	18.40 18.40
1,376.000 ENDOCYTE INC 29269A102 KR3F10020002: NTGI STRUCTURED	6.5900 6.5900	19,581.17 19,581.17	9,067.84 9,067.84	0.00	-10,513.33 -10,513.33
2,200.000 ENERGY RECOVERY INC 29270J100 KR3F10020002: NTGI STRUCTURED	4.9200 4.9200	6,072.00 6,072.00	10,824.00 10,824.00	0.00	4,752.00 4,752.00
42,770.000 ENERGY TRANSFER EQUITY LP 29273V100 KR3F35020002: TORTOISE CAP	58.9400 58.9400	1,028,175.80 1,028,175.80	2,520,863.80 2,520,863.80	0.06	1,492,688.00 1,492,688.00
3,400.000 ENERSYS 29275Y102 KR3F10020002: NTGI STRUCTURED	68.7900 68.7900	110,303.66 110,303.66	233,886.00 233,886.00	0.01	123,582.34 123,582.34
300.000 ENERNOC INC 292764107 KR3F10020002: NTGI STRUCTURED	18.9500 18.9500	4,785.00 4,785.00	5,685.00 5,685.00	0.00	900.00 900.00
1,600.000 ENGLOBAL CORP 293306106 KR3F10020002: NTGI STRUCTURED	3.1200 3.1200	5,264.00 5,264.00	4,992.00 4,992.00	0.00	-272.00 -272.00
500.000 ENHERENT CORP 293313102 KR3F10020002: NTGI STRUCTURED	0.0016 0.0016	5.50 5.50	0.80 0.80	0.00	-4.70 -4.70

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8,495.000 ENLINK MIDSTREAM PARTNERS LP 29336U107 KR3F35020002: TORTOISE CAP	31.4300 31.4300	240,544.23 240,544.23	266,997.85 266,997.85	0.01	26,453.62 26,453.62
1,400.000 ENNIS INC 293389102 KR3F10020002: NTGI STRUCTURED	15.2600 15.2600	24,794.00 24,794.00	21,364.00 21,364.00	0.00	-3,430.00 -3,430.00
1,100.000 ENPRO INDUSTRIES INC 29355X107 KR3F10020002: NTGI STRUCTURED	73.1600 73.1600	48,050.75 48,050.75	80,476.00 80,476.00	0.00	32,425.25 32,425.25
1,200.000 ENSIGN GROUP INC/THE 29358P101 KR3F10020002: NTGI STRUCTURED	31.0800 31.0800	20,702.03 20,702.03	37,296.00 37,296.00	0.00	16,593.97 16,593.97
11,000.000 ENTEGRIS INC 29362U104 KR3F10020002: NTGI STRUCTURED	13.7450 13.7450	100,772.15 100,772.15	151,195.00 151,195.00	0.00	50,422.85 50,422.85
1,500.000 ENTERCOM COMMUNICATIONS CORP 293639100 KR3F10020002: NTGI STRUCTURED	10.7300 10.7300	12,405.00 12,405.00	16,095.00 16,095.00	0.00	3,690.00 3,690.00
6,316.000 ENTERGY CORP 29364G103 KR3F19020002: S&P 500 INDEX	82.0900 82.0900	444,084.13 444,084.13	518,480.44 518,480.44	0.01	74,396.31 74,396.31
200.000 ENTERPRISE BANCORP INC/MA 293668109 KR3F10020002: NTGI STRUCTURED	20.6300 20.6300	3,528.00 3,528.00	4,126.00 4,126.00	0.00	598.00 598.00
200.000 ENTERPRISE FINANCIAL SERVICES 293712105 KR3F10020002: NTGI STRUCTURED	18.0600 18.0600	2,548.00 2,548.00	3,612.00 3,612.00	0.00	1,064.00 1,064.00
37,047.000 ENTERPRISE PRODUCTS PARTNERS L 293792107 KR3F35020002: TORTOISE CAP	78.2900 78.2900	1,926,526.24 1,926,526.24	2,900,409.63 2,900,409.63	0.07	973,883.39 973,883.39



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3,000.000 ENTRAVISION COMMUNICATIONS COR 29382R107 KR3F10020002: NTGI STRUCTURED	6.2200 6.2200	5,880.00 5,880.00	18,660.00 18,660.00	0.00	12,780.00 12,780.00
100.000 ENTRPRIZE CORP 293847109 KR3F10020002: NTGI STRUCTURED	0.4900 0.4900	13.00 13.00	49.00 49.00	0.00	36.00 36.00
1,000.000 ENTROPIC COMMUNICATIONS INC 29384R105 KR3F10020002: NTGI STRUCTURED	3.3300 3.3300	7,800.00 7,800.00	3,330.00 3,330.00	0.00	-4,470.00 -4,470.00
5,800.000 ENZON PHARMACEUTICALS INC 293904108 KR3F10020002: NTGI STRUCTURED	1.0400 1.0400	48,223.26 48,223.26	6,032.00 6,032.00	0.00	-42,191.26 -42,191.26
1,200.000 ENVENTIS CORP 29402J101 KR3F10020002: NTGI STRUCTURED	15.8400 15.8400	13,776.00 13,776.00	19,008.00 19,008.00	0.00	5,232.00 5,232.00
1,300.000 ENVESTNET INC 29404K106 KR3F10020002: NTGI STRUCTURED	48.9200 48.9200	62,573.20 62,573.20	63,596.00 63,596.00	0.00	1,022.80 1,022.80
700.000 ENVIRONMENTAL TECTONICS CORP 294092101 KR3F10020002: NTGI STRUCTURED	2.0000 2.0000	1,680.00 1,680.00	1,400.00 1,400.00	0.00	-280.00 -280.00
2,500.000 ENZO BIOCHEM INC 294100102 KR3F10020002: NTGI STRUCTURED	5.2500 5.2500	8,349.98 8,349.98	13,125.00 13,125.00	0.00	4,775.02 4,775.02
1,400.000 EPAM SYSTEMS INC 29414B104 KR3F10020002: NTGI STRUCTURED	43.7500 43.7500	29,022.00 29,022.00	61,250.00 61,250.00	0.00	32,228.00 32,228.00
1,300.000 EPLUS INC 294268107 KR3F10020002: NTGI STRUCTURED	58.2000 58.2000	31,914.13 31,914.13	75,660.00 75,660.00	0.00	43,745.87 43,745.87

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4,297.000 EQUIFAX INC 294429105 KR3F19020002: S&P 500 INDEX	72.5400 72.5400	134,575.13 134,575.13	311,704.38 311,704.38	0.01	177,129.25 177,129.25
3,600.000 EQUITY ONE INC 294752100 KR3F10020002: NTGI STRUCTURED	23.5900 23.5900	63,274.29 63,274.29	84,924.00 84,924.00	0.00	21,649.71 21,649.71
11,826.000 EQUITY RESIDENTIAL 29476L107 KR3F19020002: S&P 500 INDEX	63.0000 63.0000	705,591.58 705,591.58	745,038.00 745,038.00	0.02	39,446.42 39,446.42
300.000 ERBA DIAGNOSTICS INC 29490B101 KR3F10020002: NTGI STRUCTURED	1.9700 1.9700	169.50 169.50	591.00 591.00	0.00	421.50 421.50
200.000 EROOM SYSTEM TECHNOLOGIES INC 296016108 KR3F10020002: NTGI STRUCTURED	0.0650 0.0650	27.00 27.00	13.00 13.00	0.00	-14.00 -14.00
800.000 ESCALADE INC 296056104 KR3F10020002: NTGI STRUCTURED	16.1400 16.1400	4,704.00 4,704.00	12,912.00 12,912.00	0.00	8,208.00 8,208.00
2,600.000 ESCALERA RESOURCES CO 296064108 KR3F10020002: NTGI STRUCTURED	2.6350 2.6350	19,292.00 19,292.00	6,851.00 6,851.00	0.00	-12,441.00 -12,441.00
1,800.000 ESCO TECHNOLOGIES INC 296315104 KR3F10020002: NTGI STRUCTURED	34.6400 34.6400	60,258.15 60,258.15	62,352.00 62,352.00	0.00	2,093.85 2,093.85
100.000 ESPEY MANUFACTURING & ELECTRON 296650104 KR3F10020002: NTGI STRUCTURED	25.1200 25.1200	2,523.00 2,523.00	2,512.00 2,512.00	0.00	-11.00 -11.00
2,201.000 ESSEX PROPERTY TRUST INC 297178105 KR3F19020002: S&P 500 INDEX	184.9100 184.9100	383,290.03 383,290.03	406,986.91 406,986.91	0.01	23,696.88 23,696.88

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1,900.000 ESTERLINE TECHNOLOGIES CORP 297425100 KR3F10020002: NTGI STRUCTURED	115.1200 115.1200	141,609.43 141,609.43	218,728.00 218,728.00	0.01	77,118.57 77,118.57
900.000 ETHAN ALLEN INTERIORS INC 297602104 KR3F10020002: NTGI STRUCTURED	24.7400 24.7400	17,892.00 17,892.00	22,266.00 22,266.00	0.00	4,374.00 4,374.00
2,500.000 EURONET WORLDWIDE INC 298736109 KR3F10020002: NTGI STRUCTURED	48.2400 48.2400	44,462.78 44,462.78	120,600.00 120,600.00	0.00	76,137.22 76,137.22
300.000 EVANS & SUTHERLAND COMPUTER CO 299096107 KR3F10020002: NTGI STRUCTURED	0.4500 0.4500	91.50 91.50	135.00 135.00	0.00	43.50 43.50
200.000 EVERCEL INC 299759100 KR3F10020002: NTGI STRUCTURED	0.9500 0.9500	139.00 139.00	190.00 190.00	0.00	51.00 51.00
1,800.000 EVERCORE PARTNERS INC 29977A105 KR3F10020002: NTGI STRUCTURED	57.6400 57.6400	79,743.82 79,743.82	103,752.00 103,752.00	0.00	24,008.18 24,008.18
400.000 EVERGREEN ENERGY INC 30024B203 KR3F10020002: NTGI STRUCTURED	0.0061 0.0061	760.00 760.00	2.44 2.44	0.00	-757.56 -757.56
500.000 EVERGREEN SOLAR INC 30033R306 KR3F10020002: NTGI STRUCTURED	0.0220 0.0220	18.00 18.00	11.00 11.00	0.00	-7.00 -7.00
300.000 EVOLUTION PETROLEUM CORP 30049A107 KR3F10020002: NTGI STRUCTURED	10.9500 10.9500	2,136.00 2,136.00	3,285.00 3,285.00	0.00	1,149.00 1,149.00
3,100.000 EVOLVING SYSTEMS INC 30049R209 KR3F10020002: NTGI STRUCTURED	8.5600 8.5600	27,836.41 27,836.41	26,536.00 26,536.00	0.00	-1,300.41 -1,300.41



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100.000 EVOQ PROPERTIES INC 300504107 KR3F10020002: NTGI STRUCTURED	8.3000 8.3000	266.50 266.50	830.00 830.00	0.00	563.50 563.50
1,100.000 EXACT SCIENCES CORP 30063P105 KR3F10020002: NTGI STRUCTURED	17.0300 17.0300	8,184.00 8,184.00	18,733.00 18,733.00	0.00	10,549.00 10,549.00
7,600.000 EXAR CORP 300645108 KR3F10020002: NTGI STRUCTURED	11.3000 11.3000	46,336.84 46,336.84	85,880.00 85,880.00	0.00	39,543.16 39,543.16
1,455.000 EXACTECH INC 30064E109 KR3F10020002: NTGI STRUCTURED	25.2300 25.2300	26,597.83 26,597.83	36,709.65 36,709.65	0.00	10,111.82 10,111.82
1,812.000 EXAMWORKS GROUP INC 30066A105 KR3F10020002: NTGI STRUCTURED	31.7300 31.7300	32,405.04 32,405.04	57,494.76 57,494.76	0.00	25,089.72 25,089.72
30,237.000 EXELON CORP 30161N101 KR3F19020002: S&P 500 INDEX	36.4800 36.4800	1,185,263.51 1,185,263.51	1,103,045.76 1,103,045.76	0.03	-82,217.75 -82,217.75
7,200.000 EXELIXIS INC 30161Q104 KR3F10020002: NTGI STRUCTURED	3.3900 3.3900	61,860.00 61,860.00	24,408.00 24,408.00	0.00	-37,452.00 -37,452.00
100.000 EXIDE TECHNOLOGIES 302051206 KR3F10020002: NTGI STRUCTURED	0.2490 0.2490	724.00 724.00	24.90 24.90	0.00	-699.10 -699.10
1,800.000 EXLSERVICE HOLDINGS INC 302081104 KR3F10020002: NTGI STRUCTURED	29.4500 29.4500	46,144.00 46,144.00	53,010.00 53,010.00	0.00	6,866.00 6,866.00
3,612.000 EXPEDIA INC 30212P303 KR3F19020002: S&P 500 INDEX	78.7600 78.7600	130,298.27 130,298.27	284,481.12 284,481.12	0.01	154,182.85 154,182.85



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6,950.000 EXPEDITORS INTERNATIONAL OF WA 302130109 KR3F19020002: S&P 500 INDEX	44.1600 44.1600	177,798.82 177,798.82	306,912.00 306,912.00	0.01	129,113.18 129,113.18
2,000.000 EXPONENT INC 30214U102 KR3F10020002: NTGI STRUCTURED	74.1100 74.1100	89,679.63 89,679.63	148,220.00 148,220.00	0.00	58,540.37 58,540.37
5,100.000 EXPRESS INC 30219E103 KR3F10020002: NTGI STRUCTURED	17.0300 17.0300	90,218.17 90,218.17	86,853.00 86,853.00	0.00	-3,365.17 -3,365.17
27,218.000 EXPRESS SCRIPTS HOLDING CO 30219G108 KR3F19020002: S&P 500 INDEX	69.3300 69.3300	1,049,092.97 1,049,092.97	1,887,023.94 1,887,023.94	0.05	837,930.97 837,930.97
3,200.000 EXTERRAN HOLDINGS INC 30225X103 KR3F10020002: NTGI STRUCTURED	44.9900 44.9900	62,511.64 62,511.64	143,968.00 143,968.00	0.00	81,456.36 81,456.36
4,300.000 EXTREME NETWORKS 30226D106 KR3F10020002: NTGI STRUCTURED	4.4400 4.4400	13,846.00 13,846.00	19,092.00 19,092.00	0.00	5,246.00 5,246.00
2,400.000 EZCORP INC 302301106 KR3F10020002: NTGI STRUCTURED	11.5500 11.5500	74,994.67 74,994.67	27,720.00 27,720.00	0.00	-47,274.67 -47,274.67
300.000 EZENIA! INC 302311105 KR3F10020002: NTGI STRUCTURED	0.0200 0.0200	15.00 15.00	6.00 6.00	0.00	-9.00 -9.00
151,211.000 EXXON MOBIL CORP 30231G102 KR3F19020002: S&P 500 INDEX	100.6800 100.6800	8,088,282.69 8,088,282.69	15,223,923.48 15,223,923.48	0.37	7,135,640.79 7,135,640.79
1,700.000 FBL FINANCIAL GROUP INC 30239F106 KR3F10020002: NTGI STRUCTURED	46.0000 46.0000	51,412.03 51,412.03	78,200.00 78,200.00	0.00	26,787.97 26,787.97



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2,000.000 FEI CO 30241L109 KR3F10020002: NTGI STRUCTURED	90.7300 90.7300	81,994.07 81,994.07	181,460.00 181,460.00	0.00	99,465.93 99,465.93
8,040.000 FEI CO 30241L109 KR3F10060002: WESTFIELD CAPITAL	90.7300 90.7300	699,865.06 699,865.06	729,469.20 729,469.20	0.02	29,604.14 29,604.14
300.000 FFD FINANCIAL CORP 30243C107 KR3F10020002: NTGI STRUCTURED	22.2000 22.2000	4,336.50 4,336.50	6,660.00 6,660.00	0.00	2,323.50 2,323.50
4,987.000 FLIR SYSTEMS INC 302445101 KR3F19020002: S&P 500 INDEX	34.7300 34.7300	151,954.37 151,954.37	173,198.51 173,198.51	0.00	21,244.14 21,244.14
1,531.000 FBR & CO 30247C400 KR3F10020002: NTGI STRUCTURED	27.1300 27.1300	30,696.47 30,696.47	41,536.03 41,536.03	0.00	10,839.56 10,839.56
4,689.000 FMC CORP 302491303 KR3F19020002: S&P 500 INDEX	71.1900 71.1900	168,650.25 168,650.25	333,809.91 333,809.91	0.01	165,159.66 165,159.66
6,000.000 FMC CORP 302491303 KR3F10050002: SASCO CAPITAL	71.1900 71.1900	307,099.52 307,099.52	427,140.00 427,140.00	0.01	120,040.48 120,040.48
8,890.000 FMC CORP 302491303 KR3F10060002: WESTFIELD CAPITAL	71.1900 71.1900	694,159.15 694,159.15	632,879.10 632,879.10	0.02	-61,280.05 -61,280.05
8,281.000 FMC TECHNOLOGIES INC 30249U101 KR3F19020002: S&P 500 INDEX	61.0700 61.0700	296,370.27 296,370.27	505,720.67 505,720.67	0.01	209,350.40 209,350.40
10,591.000 FNB CORP/PA 302520101 KR3F10020002: NTGI STRUCTURED	12.8200 12.8200	102,261.31 102,261.31	135,776.62 135,776.62	0.00	33,515.31 33,515.31



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2,100.000 FX ENERGY INC 302695101 KR3F10020002: NTGI STRUCTURED	3.6100 3.6100	16,632.00 16,632.00	7,581.00 7,581.00	0.00	-9,051.00 -9,051.00
1,080.000 FTD COS INC 30281V108 KR3F10020002: NTGI STRUCTURED	31.7900 31.7900	23,777.40 23,777.40	34,333.20 34,333.20	0.00	10,555.80 10,555.80
1,953.000 FTI CONSULTING INC 302941109 KR3F10020002: NTGI STRUCTURED	37.8200 37.8200	52,393.54 52,393.54	73,862.46 73,862.46	0.00	21,468.92 21,468.92
10,450.000 FACEBOOK INC 30303M102 KR3F10060002: WESTFIELD CAPITAL	67.2900 67.2900	543,029.49 543,029.49	703,180.50 703,180.50	0.02	160,151.01 160,151.01
60,544.000 FACEBOOK INC 30303M102 KR3F19020002: S&P 500 INDEX	67.2900 67.2900	3,358,246.55 3,358,246.55	4,074,005.76 4,074,005.76	0.10	715,759.21 715,759.21
2,800.000 FAIR ISAAC CORP 303250104 KR3F10020002: NTGI STRUCTURED	63.7600 63.7600	86,345.60 86,345.60	178,528.00 178,528.00	0.00	92,182.40 92,182.40
7,200.000 FAIRCHILD SEMICONDUCTOR INTERN 303726103 KR3F10020002: NTGI STRUCTURED	15.6000 15.6000	113,723.78 113,723.78	112,320.00 112,320.00	0.00	-1,403.78 -1,403.78
2,200.000 FALCONSTOR SOFTWARE INC 306137100 KR3F10020002: NTGI STRUCTURED	1.7000 1.7000	8,338.00 8,338.00	3,740.00 3,740.00	0.00	-4,598.00 -4,598.00
3,367.000 FAMILY DOLLAR STORES INC 307000109 KR3F19020002: S&P 500 INDEX	66.1400 66.1400	132,798.82 132,798.82	222,693.38 222,693.38	0.01	89,894.56 89,894.56
800.000 FAMOUS DAVE'S OF AMERICA INC 307068106 KR3F10020002: NTGI STRUCTURED	28.7000 28.7000	7,200.00 7,200.00	22,960.00 22,960.00	0.00	15,760.00 15,760.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800.000 FARMER BROS CO 307675108 KR3F10020002: NTGI STRUCTURED	21.6100 21.6100	7,392.00 7,392.00	17,288.00 17,288.00	0.00	9,896.00 9,896.00
900.000 FARMERS CAPITAL BANK CORP 309562106 KR3F10020002: NTGI STRUCTURED	22.5900 22.5900	5,175.00 5,175.00	20,331.00 20,331.00	0.00	15,156.00 15,156.00
1,000.000 FARO TECHNOLOGIES INC 311642102 KR3F10020002: NTGI STRUCTURED	49.1200 49.1200	40,923.64 40,923.64	49,120.00 49,120.00	0.00	8,196.36 8,196.36
9,614.000 FASTENAL CO 311900104 KR3F19020002: S&P 500 INDEX	49.4900 49.4900	262,934.81 262,934.81	475,796.86 475,796.86	0.01	212,862.05 212,862.05
21,373.000 FASTENAL CO 311900104 KR3F10040002: GENEVA CAPITAL	49.4900 49.4900	855,323.23 855,323.23	1,057,749.77 1,057,749.77	0.03	202,426.54 202,426.54
100.000 FEDERAL AGRICULTURAL MORTGAGE 313148306 KR3F10020002: NTGI STRUCTURED	31.0800 31.0800	1,955.00 1,955.00	3,108.00 3,108.00	0.00	1,153.00 1,153.00
300.000 FEDERAL SCREW WORKS 313819104 KR3F10020002: NTGI STRUCTURED	2.5500 2.5500	1,679.50 1,679.50	765.00 765.00	0.00	-914.50 -914.50
3,800.000 FEDERAL SIGNAL CORP 313855108 KR3F10020002: NTGI STRUCTURED	14.6500 14.6500	22,762.00 22,762.00	55,670.00 55,670.00	0.00	32,908.00 32,908.00
400.000 FEDERATED NATIONAL HOLDING CO 31422T101 KR3F10020002: NTGI STRUCTURED	25.5000 25.5000	1,080.00 1,080.00	10,200.00 10,200.00	0.00	9,120.00 9,120.00
9,781.000 FEDEX CORP 31428X106 KR3F19020002: S&P 500 INDEX	151.3800 151.3800	666,870.72 666,870.72	1,480,647.78 1,480,647.78	0.04	813,777.06 813,777.06



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6,100.000 FELCOR LODGING TRUST INC 31430F101 KR3F10020002: NTGI STRUCTURED	10.5100 10.5100	25,482.68 25,482.68	64,111.00 64,111.00	0.00	38,628.32 38,628.32
5,100.000 FERRO CORP 315405100 KR3F10020002: NTGI STRUCTURED	12.5600 12.5600	61,341.86 61,341.86	64,056.00 64,056.00	0.00	2,714.14 2,714.14
2,666.000 F5 NETWORKS INC 315616102 KR3F19020002: S&P 500 INDEX	111.4400 111.4400	292,359.61 292,359.61	297,099.04 297,099.04	0.01	4,739.43 4,739.43
7,550.000 F5 NETWORKS INC 315616102 KR3F10030002: SYSTEMATIC	111.4400 111.4400	819,197.51 819,197.51	841,372.00 841,372.00	0.02	22,174.49 22,174.49
400.000 FIBERCORE INC 31563B109 KR3F10020002: NTGI STRUCTURED	0.0011 0.0011	4.44 4.44	0.44 0.44	0.00	-4.00 -4.00
10,134.000 FIDELITY NATIONAL INFORMATION 31620M106 KR3F19020002: S&P 500 INDEX	54.7400 54.7400	325,974.28 325,974.28	554,735.16 554,735.16	0.01	228,760.88 228,760.88
768.000 FIDELITY SOUTHERN CORP 316394105 KR3F10020002: NTGI STRUCTURED	12.9900 12.9900	4,628.50 4,628.50	9,976.32 9,976.32	0.00	5,347.82 5,347.82
29,948.000 FIFTH THIRD BANCORP 316773100 KR3F19020002: S&P 500 INDEX	21.3500 21.3500	391,068.71 391,068.71	639,389.80 639,389.80	0.02	248,321.09 248,321.09
2,465.000 FINANCIAL ENGINES INC 317485100 KR3F10020002: NTGI STRUCTURED	45.2800 45.2800	68,211.24 68,211.24	111,615.20 111,615.20	0.00	43,403.96 43,403.96
300.000 FINANCIAL INSTITUTIONS INC 317585404 KR3F10020002: NTGI STRUCTURED	23.4200 23.4200	4,767.00 4,767.00	7,026.00 7,026.00	0.00	2,259.00 2,259.00



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5,214.000 FINISAR CORP 31787A507 KR3F10020002: NTGI STRUCTURED	19.7500 19.7500	102,285.46 102,285.46	102,976.50 102,976.50	0.00	691.04 691.04
3,000.000 FINISH LINE INC/THE 317923100 KR3F10020002: NTGI STRUCTURED	29.7400 29.7400	66,491.91 66,491.91	89,220.00 89,220.00	0.00	22,728.09 22,728.09
1,700.000 FIRST ACCEPTANCE CORP 318457108 KR3F10020002: NTGI STRUCTURED	2.4400 2.4400	2,958.00 2,958.00	4,148.00 4,148.00	0.00	1,190.00 1,190.00
5,591.000 FIRST AMERICAN FINANCIAL CORP 31847R102 KR3F10020002: NTGI STRUCTURED	27.7900 27.7900	133,850.02 133,850.02	155,373.89 155,373.89	0.00	21,523.87 21,523.87
800.000 FIRST BANCORP INC/ME 31866P102 KR3F10020002: NTGI STRUCTURED	17.4600 17.4600	11,400.00 11,400.00	13,968.00 13,968.00	0.00	2,568.00 2,568.00
300.000 FIRST BANCORP/PUERTO RICO 318672706 KR3F10020002: NTGI STRUCTURED	5.4400 5.4400	1,231.10 1,231.10	1,632.00 1,632.00	0.00	400.90 400.90
900.000 FIRST BANCORP/TROY NC 318910106 KR3F10020002: NTGI STRUCTURED	18.3500 18.3500	9,486.00 9,486.00	16,515.00 16,515.00	0.00	7,029.00 7,029.00
1,400.000 FIRST BUSEY CORP 319383105 KR3F10020002: NTGI STRUCTURED	5.8100 5.8100	7,042.00 7,042.00	8,134.00 8,134.00	0.00	1,092.00 1,092.00
1,700.000 FIRST CASH FINANCIAL SERVICES 31942D107 KR3F10020002: NTGI STRUCTURED	57.5900 57.5900	70,053.67 70,053.67	97,903.00 97,903.00	0.00	27,849.33 27,849.33
741.000 FIRST CITIZENS BANCSHARES INC/ 31946M103 KR3F10020002: NTGI STRUCTURED	245.0000 245.0000	135,693.81 135,693.81	181,545.00 181,545.00	0.00	45,851.19 45,851.19

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6,400.000 FIRST COMMONWEALTH FINANCIAL C 319829107 KR3F10020002: NTGI STRUCTURED	9.2200 9.2200	33,540.44 33,540.44	59,008.00 59,008.00	0.00	25,467.56 25,467.56
200.000 FIRST COMMUNITY BANCSHARES INC 31983A103 KR3F10020002: NTGI STRUCTURED	14.3300 14.3300	2,744.00 2,744.00	2,866.00 2,866.00	0.00	122.00 122.00
1,400.000 FIRST DEFIANCE FINANCIAL CORP 32006W106 KR3F10020002: NTGI STRUCTURED	28.7000 28.7000	19,950.00 19,950.00	40,180.00 40,180.00	0.00	20,230.00 20,230.00
4,800.000 FIRST FINANCIAL BANCORP 320209109 KR3F10020002: NTGI STRUCTURED	17.2100 17.2100	75,528.80 75,528.80	82,608.00 82,608.00	0.00	7,079.20 7,079.20
4,800.000 FIRST FINANCIAL BANKSHARES INC 32020R109 KR3F10020002: NTGI STRUCTURED	31.3700 31.3700	81,668.38 81,668.38	150,576.00 150,576.00	0.00	68,907.62 68,907.62
1,200.000 FIRST FINANCIAL CORP/IN 320218100 KR3F10020002: NTGI STRUCTURED	32.1900 32.1900	38,700.86 38,700.86	38,628.00 38,628.00	0.00	-72.86 -72.86
200.000 FIRST FINANCIAL SERVICE CORP 32022D108 KR3F10020002: NTGI STRUCTURED	3.4000 3.4000	383.50 383.50	680.00 680.00	0.00	296.50 296.50
8.465 FIRST HORIZON NATIONAL CORP 320517105 KR3F19010002: TRANSITION ACCT	11.8600 11.8600	0.00 0.00	100.39 100.39	0.00	100.39 100.39
6,300.000 FIRST INDUSTRIAL REALTY TRUST 32054K103 KR3F10020002: NTGI STRUCTURED	18.8400 18.8400	83,463.53 83,463.53	118,692.00 118,692.00	0.00	35,228.47 35,228.47
1,100.000 FIRST OF LONG ISLAND CORP/THE 320734106 KR3F10020002: NTGI STRUCTURED	39.0800 39.0800	29,167.42 29,167.42	42,988.00 42,988.00	0.00	13,820.58 13,820.58



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140.000 FIRST MARBLEHEAD CORP/THE 320771207 KR3F10020002: NTGI STRUCTURED	5.2500 5.2500	2,058.00 2,058.00	735.00 735.00	0.00	-1,323.00 -1,323.00
300.000 FIRST MARINER BANCORP 320795107 KR3F10020002: NTGI STRUCTURED	0.0800 0.0800	43.50 43.50	24.00 24.00	0.00	-19.50 -19.50
2,040.000 FIRST MERCHANTS CORP 320817109 KR3F10020002: NTGI STRUCTURED	21.1400 21.1400	17,194.00 17,194.00	43,125.60 43,125.60	0.00	25,931.60 25,931.60
5,900.000 FIRST MIDWEST BANCORP INC/IL 320867104 KR3F10020002: NTGI STRUCTURED	17.0300 17.0300	67,819.89 67,819.89	100,477.00 100,477.00	0.00	32,657.11 32,657.11
3,300.000 FIRST POTOMAC REALTY TRUST 33610F109 KR3F10020002: NTGI STRUCTURED	13.1200 13.1200	48,762.63 48,762.63	43,296.00 43,296.00	0.00	-5,466.63 -5,466.63
1,500.000 FIRST PLACE FINANCIAL CORP/OH 33610T109 KR3F10020002: NTGI STRUCTURED	0.0015 0.0015	1,695.00 1,695.00	2.25 2.25	0.00	-1,692.75 -1,692.75
100.000 FIRST SECURITY GROUP INC/TN 336312202 KR3F10020002: NTGI STRUCTURED	2.1700 2.1700	230.50 230.50	217.00 217.00	0.00	-13.50 -13.50
10,460.000 FIRST SOLAR INC 336433107 KR3F10030002: SYSTEMATIC	71.0600 71.0600	641,422.86 641,422.86	743,287.60 743,287.60	0.02	101,864.74 101,864.74
2,503.000 FIRST SOLAR INC 336433107 KR3F19020002: S&P 500 INDEX	71.0600 71.0600	190,611.83 190,611.83	177,863.18 177,863.18	0.00	-12,748.65 -12,748.65
200.000 FIRST STATE BANCORPORATION/NM 336453105 KR3F10020002: NTGI STRUCTURED	0.0013 0.0013	1.54 1.54	0.26 0.26	0.00	-1.28 -1.28



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300.000 FIRST SOUTH BANCORP INC/WASHIN 33646W100 KR3F10020002: NTGI STRUCTURED	7.9900 7.9900	1,020.00 1,020.00	2,397.00 2,397.00	0.00	1,377.00 1,377.00
1,200.000 1ST SOURCE CORP 336901103 KR3F10020002: NTGI STRUCTURED	30.6200 30.6200	24,679.71 24,679.71	36,744.00 36,744.00	0.00	12,064.29 12,064.29
500.000 FIRST UNITED CORP 33741H107 KR3F10020002: NTGI STRUCTURED	8.7700 8.7700	2,637.50 2,637.50	4,385.00 4,385.00	0.00	1,747.50 1,747.50
8,776.000 FISERV INC 337738108 KR3F19020002: S&P 500 INDEX	60.3200 60.3200	198,808.09 198,808.09	529,368.32 529,368.32	0.01	330,560.23 330,560.23
30,440.000 FISERV INC 337738108 KR3F10040002: GENEVA CAPITAL	60.3200 60.3200	1,076,365.28 1,076,365.28	1,836,140.80 1,836,140.80	0.04	759,775.52 759,775.52
9,577.000 FIRSTMERIT CORP 337915102 KR3F10020002: NTGI STRUCTURED	19.7500 19.7500	152,851.20 152,851.20	189,145.75 189,145.75	0.00	36,294.55 36,294.55
20.000 FLAGSTAR BANCORP INC 337930705 KR3F10020002: NTGI STRUCTURED	18.1000 18.1000	256.00 256.00	362.00 362.00	0.00	106.00 106.00
14,786.000 FIRSTENERGY CORP 337932107 KR3F19020002: S&P 500 INDEX	34.7200 34.7200	534,006.17 534,006.17	513,369.92 513,369.92	0.01	-20,636.25 -20,636.25
1,200.000 FIVE STAR QUALITY CARE INC 33832D106 KR3F10020002: NTGI STRUCTURED	5.0100 5.0100	6,576.00 6,576.00	6,012.00 6,012.00	0.00	-564.00 -564.00
100.000 FLANIGAN'S ENTERPRISES INC 338517105 KR3F10020002: NTGI STRUCTURED	14.6300 14.6300	800.50 800.50	1,463.00 1,463.00	0.00	662.50 662.50

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200.000 FLEXSTEEL INDUSTRIES INC 339382103 KR3F10020002: NTGI STRUCTURED	33.3500 33.3500	2,868.00 2,868.00	6,670.00 6,670.00	0.00	3,802.00 3,802.00
2,400.000 FLOTEK INDUSTRIES INC 343389102 KR3F10020002: NTGI STRUCTURED	32.1600 32.1600	35,646.60 35,646.60	77,184.00 77,184.00	0.00	41,537.40 41,537.40
5,604.000 FLUOR CORP 343412102 KR3F19020002: S&P 500 INDEX	76.9000 76.9000	342,940.51 342,940.51	430,947.60 430,947.60	0.01	88,007.09 88,007.09
4,836.000 FLOWSERVE CORP 34354P105 KR3F19020002: S&P 500 INDEX	74.3500 74.3500	177,921.95 177,921.95	359,556.60 359,556.60	0.01	181,634.65 181,634.65
3,585.000 FLUIDIGM CORP 34385P108 KR3F10020002: NTGI STRUCTURED	29.4000 29.4000	58,226.52 58,226.52	105,399.00 105,399.00	0.00	47,172.48 47,172.48
1,000.000 FLUSHING FINANCIAL CORP 343873105 KR3F10020002: NTGI STRUCTURED	20.5500 20.5500	12,470.00 12,470.00	20,550.00 20,550.00	0.00	8,080.00 8,080.00
495.000 FOOT LOCKER INC 344849104 KR3F10030002: SYSTEMATIC	50.7200 50.7200	24,808.27 24,808.27	25,106.40 25,106.40	0.00	298.13 298.13
1,000.000 FOOTSTAR INC 344912209 KR3F10020002: NTGI STRUCTURED	1.5000 1.5000	625.00 625.00	1,500.00 1,500.00	0.00	875.00 875.00
139,235.000 FORD MOTOR CO 345370860 KR3F19020002: S&P 500 INDEX	17.2400 17.2400	1,157,169.29 1,157,169.29	2,400,411.40 2,400,411.40	0.06	1,243,242.11 1,243,242.11
8,447.000 FOREST LABORATORIES INC 345838106 KR3F19020002: S&P 500 INDEX	99.0000 99.0000	320,958.12 320,958.12	836,253.00 836,253.00	0.02	515,294.88 515,294.88



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979.000 FOREST OIL CORP 346091705 KR3F10020002: NTGI STRUCTURED	2.2800 2.2800	7,069.35 7,069.35	2,232.12 2,232.12	0.00	-4,837.23 -4,837.23
1,400.000 FORESTAR GROUP INC 346233109 KR3F10020002: NTGI STRUCTURED	19.0900 19.0900	22,456.00 22,456.00	26,726.00 26,726.00	0.00	4,270.00 4,270.00
2,100.000 FORMFACTOR INC 346375108 KR3F10020002: NTGI STRUCTURED	8.3200 8.3200	18,900.00 18,900.00	17,472.00 17,472.00	0.00	-1,428.00 -1,428.00
1,200.000 FORRESTER RESEARCH INC 346563109 KR3F10020002: NTGI STRUCTURED	37.8800 37.8800	41,827.71 41,827.71	45,456.00 45,456.00	0.00	3,628.29 3,628.29
2,200.000 FORUM ENERGY TECHNOLOGIES INC 34984V100 KR3F10020002: NTGI STRUCTURED	36.4300 36.4300	60,331.92 60,331.92	80,146.00 80,146.00	0.00	19,814.08 19,814.08
1,600.000 FORWARD AIR CORP 349853101 KR3F10020002: NTGI STRUCTURED	47.8500 47.8500	52,742.67 52,742.67	76,560.00 76,560.00	0.00	23,817.33 23,817.33
1,677.000 FOSSIL GROUP INC 34988V106 KR3F19020002: S&P 500 INDEX	104.5200 104.5200	205,160.85 205,160.85	175,280.04 175,280.04	0.00	-29,880.81 -29,880.81
1,200.000 LB FOSTER CO 350060109 KR3F10020002: NTGI STRUCTURED	54.1200 54.1200	36,983.08 36,983.08	64,944.00 64,944.00	0.00	27,960.92 27,960.92
200.000 4LICENSING CORP 35104T107 KR3F10020002: NTGI STRUCTURED	1.3600 1.3600	23.00 23.00	272.00 272.00	0.00	249.00 249.00
1,241.000 FRANCESCAS HOLDINGS CORP 351793104 KR3F10020002: NTGI STRUCTURED	14.7400 14.7400	35,361.18 35,361.18	18,292.34 18,292.34	0.00	-17,068.84 -17,068.84

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2,200.000 FRANKLIN COVEY CO 353469109 KR3F10020002: NTGI STRUCTURED	20.1300 20.1300	17,314.00 17,314.00	44,286.00 44,286.00	0.00	26,972.00 26,972.00
2,700.000 FRANKLIN ELECTRIC CO INC 353514102 KR3F10020002: NTGI STRUCTURED	40.3300 40.3300	61,594.47 61,594.47	108,891.00 108,891.00	0.00	47,296.53 47,296.53
14,145.000 FRANKLIN RESOURCES INC 354613101 KR3F19020002: S&P 500 INDEX	57.8400 57.8400	470,990.50 470,990.50	818,146.80 818,146.80	0.02	347,156.30 347,156.30
4,500.000 FRANKLIN STREET PROPERTIES COR 35471R106 KR3F10020002: NTGI STRUCTURED	12.5800 12.5800	55,757.57 55,757.57	56,610.00 56,610.00	0.00	852.43 852.43
1,400.000 FRED'S INC 356108100 KR3F10020002: NTGI STRUCTURED	15.2900 15.2900	19,866.00 19,866.00	21,406.00 21,406.00	0.00	1,540.00 1,540.00
36,575.000 FREEPORT-MCMORAN INC 35671D857 KR3F19020002: S&P 500 INDEX	36.5000 36.5000	1,048,722.77 1,048,722.77	1,334,987.50 1,334,987.50	0.03	286,264.73 286,264.73
300.000 FREIGHTCAR AMERICA INC 357023100 KR3F10020002: NTGI STRUCTURED	25.0400 25.0400	7,194.00 7,194.00	7,512.00 7,512.00	0.00	318.00 318.00
2,800.000 FREQUENCY ELECTRONICS INC 358010106 KR3F10020002: NTGI STRUCTURED	12.3100 12.3100	31,509.00 31,509.00	34,468.00 34,468.00	0.00	2,959.00 2,959.00
1,389.000 FRIEDMAN INDUSTRIES INC 358435105 KR3F10020002: NTGI STRUCTURED	8.4500 8.4500	13,547.65 13,547.65	11,737.05 11,737.05	0.00	-1,810.60 -1,810.60
2,356.000 FRISCH'S RESTAURANTS INC 358748101 KR3F10020002: NTGI STRUCTURED	23.5400 23.5400	47,782.88 47,782.88	55,460.24 55,460.24	0.00	7,677.36 7,677.36

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35,292.000 FRONTIER COMMUNICATIONS CORP 35906A108 KR3F19020002: S&P 500 INDEX	5.8400 5.8400	298,337.56 298,337.56	206,105.28 206,105.28	0.01	-92,232.28 -92,232.28
100.000 FRONTIER FINANCIAL CORP 35907K204 KR3F10020002: NTGI STRUCTURED	0.0322 0.0322	5.60 5.60	3.22 3.22	0.00	-2.38 -2.38
900.000 FUEL TECH INC 359523107 KR3F10020002: NTGI STRUCTURED	5.6400 5.6400	6,651.00 6,651.00	5,076.00 5,076.00	0.00	-1,575.00 -1,575.00
2,100.000 FUELCELL ENERGY INC 35952H106 KR3F10020002: NTGI STRUCTURED	2.4000 2.4000	3,066.00 3,066.00	5,040.00 5,040.00	0.00	1,974.00 1,974.00
2,100.000 FUEL SYSTEMS SOLUTIONS INC 35952W103 KR3F10020002: NTGI STRUCTURED	11.1400 11.1400	48,214.25 48,214.25	23,394.00 23,394.00	0.00	-24,820.25 -24,820.25
3,800.000 HB FULLER CO 359694106 KR3F10020002: NTGI STRUCTURED	48.1000 48.1000	84,560.51 84,560.51	182,780.00 182,780.00	0.00	98,219.49 98,219.49
7,100.000 FULTON FINANCIAL CORP 360271100 KR3F10020002: NTGI STRUCTURED	12.3900 12.3900	74,421.03 74,421.03	87,969.00 87,969.00	0.00	13,547.97 13,547.97
185.000 FURNITURE BRANDS INTL INC 360921209 KR3F10020002: NTGI STRUCTURED	0.0205 0.0205	5,477.98 5,477.98	3.79 3.79	0.00	-5,474.19 -5,474.19
1,000.000 FUQI INTERNATIONAL INC 36102A207 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2,657.00 2,657.00	0.00 0.00	0.00	-2,657.00 -2,657.00
900.000 FURIEX PHARMACEUTICALS INC 36106P101 KR3F10020002: NTGI STRUCTURED	106.1800 106.1800	33,197.22 33,197.22	95,562.00 95,562.00	0.00	62,364.78 62,364.78



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,200.000 FURMANITE CORP 361086101 KR3F10020002: NTGI STRUCTURED	11.6400 11.6400	45,840.92 45,840.92	72,168.00 72,168.00	0.00	26,327.08 26,327.08
4,200.000 FUSION-IO INC 36112J107 KR3F10020002: NTGI STRUCTURED	11.3000 11.3000	57,332.52 57,332.52	47,460.00 47,460.00	0.00	-9,872.52 -9,872.52
1,300.000 G&K SERVICES INC 361268105 KR3F10020002: NTGI STRUCTURED	52.0700 52.0700	39,515.67 39,515.67	67,691.00 67,691.00	0.00	28,175.33 28,175.33
1,200.000 GAMCO INVESTORS INCORPORATED 361438104 CLASS A KR3F10020002: NTGI STRUCTURED	83.0500 83.0500	58,000.08 58,000.08	99,660.00 99,660.00	0.00	41,659.92 41,659.92
15,155.000 GATX CORP 361448103 KR3F10030002: SYSTEMATIC	66.9400 66.9400	968,293.04 968,293.04	1,014,475.70 1,014,475.70	0.02	46,182.66 46,182.66
2,700.000 GATX CORP 361448103 KR3F10020002: NTGI STRUCTURED	66.9400 66.9400	101,286.09 101,286.09	180,738.00 180,738.00	0.00	79,451.91 79,451.91
4,902.000 GEO GROUP INC/THE 36162J106 KR3F10070002: RIVER ROAD	35.7300 35.7300	164,454.31 164,454.31	175,148.46 175,148.46	0.00	10,694.15 10,694.15
7,572.000 GEO GROUP INC/THE 36162J106 KR3F10020002: NTGI STRUCTURED	35.7300 35.7300	152,556.39 152,556.39	270,547.56 270,547.56	0.01	117,991.17 117,991.17
3,800.000 GFI GROUP INC 361652209 KR3F10020002: NTGI STRUCTURED	3.3200 3.3200	17,138.00 17,138.00	12,616.00 12,616.00	0.00	-4,522.00 -4,522.00
61,975.000 GT ADVANCED TECHNOLOGIES INC 36191U106 KR3F10030002: SYSTEMATIC	18.6000 18.6000	1,082,058.10 1,082,058.10	1,152,735.00 1,152,735.00	0.03	70,676.90 70,676.90



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895.000 GT ADVANCED TECHNOLOGIES INC 36191U106 KR3F10020002: NTGI STRUCTURED	18.6000 18.6000	10,067.98 10,067.98	16,647.00 16,647.00	0.00	6,579.02 6,579.02
600.000 GP STRATEGIES CORP 36225V104 KR3F10020002: NTGI STRUCTURED	25.8800 25.8800	7,524.00 7,524.00	15,528.00 15,528.00	0.00	8,004.00 8,004.00
900.000 GSE SYSTEMS INC 36227K106 KR3F10020002: NTGI STRUCTURED	1.6000 1.6000	1,935.00 1,935.00	1,440.00 1,440.00	0.00	-495.00 -495.00
100.000 GSV INC 36230D206 KR3F10020002: NTGI STRUCTURED	0.0100 0.0100	0.95 0.95	1.00 1.00	0.00	0.05 0.05
600.000 G-III APPAREL GROUP LTD 36237H101 KR3F10020002: NTGI STRUCTURED	81.6600 81.6600	20,334.00 20,334.00	48,996.00 48,996.00	0.00	28,662.00 28,662.00
500.000 GAIAM INC 36268Q103 KR3F10020002: NTGI STRUCTURED	7.6800 7.6800	2,380.00 2,380.00	3,840.00 3,840.00	0.00	1,460.00 1,460.00
100.000 GAINSCO INC 363127309 KR3F10020002: NTGI STRUCTURED	10.5000 10.5000	700.00 700.00	1,050.00 1,050.00	0.00	350.00 350.00
100.000 GALENA BIOPHARMA COM 363256108 KR3F10020002: NTGI STRUCTURED	3.0600 3.0600	100.00 100.00	306.00 306.00	0.00	206.00 206.00
300.000 GAMETECH INTERNATIONAL INC 36466D102 KR3F10020002: NTGI STRUCTURED	0.0050 0.0050	34.20 34.20	1.50 1.50	0.00	-32.70 -32.70
100.000 GAMING PARTNERS INTERNATIONAL 36467A107 KR3F10020002: NTGI STRUCTURED	8.1600 8.1600	737.00 737.00	816.00 816.00	0.00	79.00 79.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,035.000 GAMESTOP CORP 36467W109 KR3F19020002: S&P 500 INDEX	40.4700 40.4700	93,844.00 93,844.00	163,296.45 163,296.45	0.00	69,452.45 69,452.45
38,875.000 GANNETT CO INC 364730101 KR3F10030002: SYSTEMATIC	31.3100 31.3100	930,478.23 930,478.23	1,217,176.25 1,217,176.25	0.03	286,698.02 286,698.02
7,986.000 GANNETT CO INC 364730101 KR3F19020002: S&P 500 INDEX	31.3100 31.3100	113,655.05 113,655.05	250,041.66 250,041.66	0.01	136,386.61 136,386.61
9,156.000 GAP INC/THE 364760108 KR3F19020002: S&P 500 INDEX	41.5700 41.5700	190,263.70 190,263.70	380,614.92 380,614.92	0.01	190,351.22 190,351.22
100.000 GARGOYLES INC 366033108 KR3F10020002: NTGI STRUCTURED	0.0001 0.0001	1.35 1.35	0.01 0.01	0.00	-1.34 -1.34
1,590.000 GAS NATURAL INC 367204104 KR3F10020002: NTGI STRUCTURED	10.5400 10.5400	17,323.21 17,323.21	16,758.60 16,758.60	0.00	-564.61 -564.61
900.000 GASCO ENERGY INC 367220100 KR3F10020002: NTGI STRUCTURED	0.0029 0.0029	175.50 175.50	2.61 2.61	0.00	-172.89 -172.89
1,000.000 GASTAR EXPL INC NEW COM 36729W202 KR3F10020002: NTGI STRUCTURED	8.7100 8.7100	3,340.00 3,340.00	8,710.00 8,710.00	0.00	5,370.00 5,370.00
40,870.000 GAZPROM OAO 368287207 ADR KR3F20020002: BOSTON CO NON-US VAL	8.7150 8.7150	370,161.31 370,161.31	356,182.05 356,182.05	0.01	-13,979.26 -13,979.26
200.000 GEEKNET INC 36846Q203 KR3F10020002: NTGI STRUCTURED	12.4700 12.4700	5,362.00 5,362.00	2,494.00 2,494.00	0.00	-2,868.00 -2,868.00



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3,400.000 GENCORP INC 368682100 KR3F10020002: NTGI STRUCTURED	19.1000 19.1000	42,943.02 42,943.02	64,940.00 64,940.00	0.00	21,996.98 21,996.98
17,655.000 GENERAC HOLDINGS INC 368736104 KR3F10030002: SYSTEMATIC	48.7400 48.7400	711,913.79 711,913.79	860,504.70 860,504.70	0.02	148,590.91 148,590.91
500.000 GENERAL BEARING CORP ESCROW 36914ESC3 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,700.000 GENERAL CABLE CORP 369300108 KR3F10020002: NTGI STRUCTURED	25.6600 25.6600	67,091.22 67,091.22	69,282.00 69,282.00	0.00	2,190.78 2,190.78
3,100.000 GENERAL COMMUNICATION INC 369385109 KR3F10020002: NTGI STRUCTURED	11.0800 11.0800	34,531.79 34,531.79	34,348.00 34,348.00	0.00	-183.79 -183.79
11,469.000 GENERAL DYNAMICS CORP 369550108 KR3F19020002: S&P 500 INDEX	116.5500 116.5500	804,434.84 804,434.84	1,336,711.95 1,336,711.95	0.03	532,277.11 532,277.11
1,210.000 GENERAL DYNAMICS CORP 369550108 KR3F10070002: RIVER ROAD	116.5500 116.5500	92,150.62 92,150.62	141,025.50 141,025.50	0.00	48,874.88 48,874.88
353,092.000 GENERAL ELECTRIC CO 369604103 KR3F19020002: S&P 500 INDEX	26.2800 26.2800	9,324,539.87 9,324,539.87	9,279,257.76 9,279,257.76	0.23	-45,282.11 -45,282.11
18,359.000 GENERAL GROWTH PROPERTIES INC 370023103 KR3F19020002: S&P 500 INDEX	23.5600 23.5600	389,500.56 389,500.56	432,538.04 432,538.04	0.01	43,037.48 43,037.48
14,600.000 GENERAL MILLS INC 370334104 KR3F10080002: WESTWOOD MGMT	52.5400 52.5400	574,393.82 574,393.82	767,084.00 767,084.00	0.02	192,690.18 192,690.18

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,637.000 GENERAL MILLS INC 370334104 KR3F19020002: S&P 500 INDEX	52.5400 52.5400	846,903.95 846,903.95	1,136,807.98 1,136,807.98	0.03	289,904.03 289,904.03
1,500.000 GENERAL MOLY INC 370373102 KR3F10020002: NTGI STRUCTURED	1.1500 1.1500	6,870.00 6,870.00	1,725.00 1,725.00	0.00	-5,145.00 -5,145.00
22,300.000 GENERAL MOTORS CO 37045V100 KR3F10080002: WESTWOOD MGMT	36.3000 36.3000	641,782.38 641,782.38	809,490.00 809,490.00	0.02	167,707.62 167,707.62
46,305.000 GENERAL MOTORS CO 37045V100 KR3F19020002: S&P 500 INDEX	36.3000 36.3000	1,660,263.47 1,660,263.47	1,680,871.50 1,680,871.50	0.04	20,608.03 20,608.03
23,528.000 GENERAL MOTORS CO 37045V100 KR3F30060002: LOOMIS	36.3000 36.3000	672,200.74 672,200.74	854,066.40 854,066.40	0.02	181,865.66 181,865.66
1,800.000 GENERAL STEEL HOLDINGS INC 370853103 KR3F10020002: NTGI STRUCTURED	0.9650 0.9650	2,761.50 2,761.50	1,737.00 1,737.00	0.00	-1,024.50 -1,024.50
1,300.000 GENESCO INC 371532102 KR3F10020002: NTGI STRUCTURED	82.1300 82.1300	66,221.71 66,221.71	106,769.00 106,769.00	0.00	40,547.29 40,547.29
15,809.000 GENESEE & WYOMING INC 371559105 KR3F10040002: GENEVA CAPITAL	105.0000 105.0000	1,032,094.49 1,032,094.49	1,659,945.00 1,659,945.00	0.04	627,850.51 627,850.51
13,218.000 GENESIS ENERGY LP 371927104 KR3F35020002: TORTOISE CAP	56.0400 56.0400	649,137.16 649,137.16	740,736.72 740,736.72	0.02	91,599.56 91,599.56
3,800.000 GENIE ENERGY LTD 372284208 KR3F10020002: NTGI STRUCTURED	7.8700 7.8700	34,279.36 34,279.36	29,906.00 29,906.00	0.00	-4,373.36 -4,373.36

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2,300.000 GENOMIC HEALTH INC 37244C101 KR3F10020002: NTGI STRUCTURED	27.4000 27.4000	62,822.64 62,822.64	63,020.00 63,020.00	0.00	197.36 197.36
5,409.000 GENUINE PARTS CO 372460105 KR3F19020002: S&P 500 INDEX	87.8000 87.8000	226,155.93 226,155.93	474,910.20 474,910.20	0.01	248,754.27 248,754.27
200.000 GENVEC INC 37246C307 KR3F10020002: NTGI STRUCTURED	2.5700 2.5700	598.00 598.00	514.00 514.00	0.00	-84.00 -84.00
4,400.000 GENTIVA HEALTH SERVICES INC 37247A102 KR3F10020002: NTGI STRUCTURED	15.0600 15.0600	64,274.28 64,274.28	66,264.00 66,264.00	0.00	1,989.72 1,989.72
17,475.000 GENWORTH FINANCIAL INC 37247D106 KR3F19020002: S&P 500 INDEX	17.4000 17.4000	164,301.98 164,301.98	304,065.00 304,065.00	0.01	139,763.02 139,763.02
40,250.000 GENWORTH FINANCIAL INC 37247D106 KR3F10030002: SYSTEMATIC	17.4000 17.4000	687,743.03 687,743.03	700,350.00 700,350.00	0.02	12,606.97 12,606.97
100.000 GEOPETRO RESOURCES CO 37248H304 KR3F10020002: NTGI STRUCTURED	0.0500 0.0500	29.50 29.50	5.00 5.00	0.00	-24.50 -24.50
200.000 GEOGLOBAL RESOURCES INC 37249T109 KR3F10020002: NTGI STRUCTURED	0.0128 0.0128	71.00 71.00	2.56 2.56	0.00	-68.44 -68.44
2,200.000 GEOMET INC 37250U201 KR3F10020002: NTGI STRUCTURED	0.0156 0.0156	2,508.00 2,508.00	34.32 34.32	0.00	-2,473.68 -2,473.68
600.000 GENTHERM INC COM 37253A103 KR3F10020002: NTGI STRUCTURED	44.4500 44.4500	9,312.00 9,312.00	26,670.00 26,670.00	0.00	17,358.00 17,358.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,174.000 GEOSPACE TECHNOLOGIES CORP 37364X109 KR3F10020002: NTGI STRUCTURED	55.0800 55.0800	61,105.46 61,105.46	64,663.92 64,663.92	0.00	3,558.46 3,558.46
40,770.000 GERDAU SA 373737105 ADR KR3F20020002: BOSTON CO NON-US VAL	5.8900 5.8900	236,882.56 236,882.56	240,135.30 240,135.30	0.01	3,252.74 3,252.74
1,600.000 GERBER SCIENTIFIC INC COM 37373ESC5 ESCROW KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
200.000 GERMAN AMERICAN BANCORP INC 373865104 KR3F10020002: NTGI STRUCTURED	27.0800 27.0800	3,228.00 3,228.00	5,416.00 5,416.00	0.00	2,188.00 2,188.00
2,800.000 GERON CORP 374163103 KR3F10020002: NTGI STRUCTURED	3.2100 3.2100	11,368.00 11,368.00	8,988.00 8,988.00	0.00	-2,380.00 -2,380.00
2,700.000 GETTY REALTY CORP 374297109 KR3F10020002: NTGI STRUCTURED	19.0800 19.0800	53,197.43 53,197.43	51,516.00 51,516.00	0.00	-1,681.43 -1,681.43
11,000.000 GIBRALTAR INDUSTRIES INC 374689107 KR3F10080002: WESTWOOD MGMT	15.5100 15.5100	196,010.61 196,010.61	170,610.00 170,610.00	0.00	-25,400.61 -25,400.61
1,100.000 GIBRALTAR INDUSTRIES INC 374689107 KR3F10020002: NTGI STRUCTURED	15.5100 15.5100	12,485.00 12,485.00	17,061.00 17,061.00	0.00	4,576.00 4,576.00
600.000 GIGA-TRONICS INC 375175106 KR3F10020002: NTGI STRUCTURED	2.5000 2.5000	1,186.50 1,186.50	1,500.00 1,500.00	0.00	313.50 313.50
54,074.000 GILEAD SCIENCES INC 375558103 KR3F19020002: S&P 500 INDEX	82.9100 82.9100	761,132.56 761,132.56	4,483,275.34 4,483,275.34	0.11	3,722,142.78 3,722,142.78

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4,400.000 GLACIER BANCORP INC 37637Q105 KR3F10020002: NTGI STRUCTURED	28.3800 28.3800	59,759.49 59,759.49	124,872.00 124,872.00	0.00	65,112.51 65,112.51
100.000 GLACIER WATER SERVICES INC 376395109 KR3F10020002: NTGI STRUCTURED	18.6000 18.6000	3,100.00 3,100.00	1,860.00 1,860.00	0.00	-1,240.00 -1,240.00
1,700.000 GLADSTONE COMMERCIAL CORP 376536108 KR3F10020002: NTGI STRUCTURED	17.8700 17.8700	27,981.00 27,981.00	30,379.00 30,379.00	0.00	2,398.00 2,398.00
2,000.000 PH GLATFELTER CO 377316104 KR3F10020002: NTGI STRUCTURED	26.5300 26.5300	29,520.43 29,520.43	53,060.00 53,060.00	0.00	23,539.57 23,539.57
13,800.000 GLAXOSMITHKLINE PLC 37733W105 ADR KR3F10080002: WESTWOOD MGMT	53.4800 53.4800	742,540.12 742,540.12	738,024.00 738,024.00	0.02	-4,516.12 -4,516.12
185.000 GLEACHER & CO INC 377341201 KR3F10020002: NTGI STRUCTURED	10.5100 10.5100	8,066.00 8,066.00	1,944.35 1,944.35	0.00	-6,121.65 -6,121.65
300.000 GLOBAL TECHNOLOGIES LTD 378949101 KR3F10020002: NTGI STRUCTURED	0.0001 0.0001	1.53 1.53	0.03 0.03	0.00	-1.50 -1.50
4,700.000 GLOBAL CASH ACCESS HOLDINGS IN 378967103 KR3F10020002: NTGI STRUCTURED	8.9000 8.9000	12,925.00 12,925.00	41,830.00 41,830.00	0.00	28,905.00 28,905.00
4,700.000 GLOBALSTAR INC 378973408 KR3F10020002: NTGI STRUCTURED	4.2500 4.2500	5,593.00 5,593.00	19,975.00 19,975.00	0.00	14,382.00 14,382.00
6,347.000 GLIMCHER REALTY TRUST 379302102 KR3F10020002: NTGI STRUCTURED	10.8300 10.8300	55,127.84 55,127.84	68,738.01 68,738.01	0.00	13,610.17 13,610.17



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,000.000 GLOBE SPECIALTY METALS INC 37954N206 KR3F10020002: NTGI STRUCTURED	20.7800 20.7800	82,485.33 82,485.33	83,120.00 83,120.00	0.00	634.67 634.67
3,100.000 GLOBUS MEDICAL INC A 379577208 KR3F10020002: NTGI STRUCTURED	23.9200 23.9200	54,133.01 54,133.01	74,152.00 74,152.00	0.00	20,018.99 20,018.99
500.000 GLOWPOINT INC 379887201 KR3F10020002: NTGI STRUCTURED	1.4500 1.4500	1,100.00 1,100.00	725.00 725.00	0.00	-375.00 -375.00
3,100.000 GOLDEN ENTERPRISES INC 381010107 KR3F10020002: NTGI STRUCTURED	4.3000 4.3000	10,509.00 10,509.00	13,330.00 13,330.00	0.00	2,821.00 2,821.00
300.000 GOLDFIELD CORP 381370105 KR3F10020002: NTGI STRUCTURED	1.7200 1.7200	88.47 88.47	516.00 516.00	0.00	427.53 427.53
14,644.000 GOLDMAN SACHS GROUP INC/THE 38141G104 KR3F19020002: S&P 500 INDEX	167.4400 167.4400	1,582,467.63 1,582,467.63	2,451,991.36 2,451,991.36	0.06	869,523.73 869,523.73
1,600.000 GOODRICH PETROLEUM CORP 382410405 KR3F10020002: NTGI STRUCTURED	27.6000 27.6000	39,062.98 39,062.98	44,160.00 44,160.00	0.00	5,097.02 5,097.02
10,400.000 GOODYEAR TIRE & RUBBER CO/THE 382550101 KR3F10030002: SYSTEMATIC	27.7800 27.7800	273,738.89 273,738.89	288,912.00 288,912.00	0.01	15,173.11 15,173.11
9,719.000 GOODYEAR TIRE & RUBBER CO/THE 382550101 KR3F19020002: S&P 500 INDEX	27.7800 27.7800	132,208.64 132,208.64	269,993.82 269,993.82	0.01	137,785.18 137,785.18
1,529.000 GOOGLE INC 38259P508 KR3F10060002: WESTFIELD CAPITAL	584.6700 584.6700	472,149.71 472,149.71	893,960.43 893,960.43	0.02	421,810.72 421,810.72

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9,975.000 GOOGLE INC 38259P508 KR3F19020002: S&P 500 INDEX	584.6700 584.6700	2,616,657.12 2,616,657.12	5,832,083.25 5,832,083.25	0.14	3,215,426.13 3,215,426.13
9,975.000 GOOGLE INC 38259P706 KR3F19020002: S&P 500 INDEX	575.2800 575.2800	2,608,664.22 2,608,664.22	5,738,418.00 5,738,418.00	0.14	3,129,753.78 3,129,753.78
1,529.000 GOOGLE INC 38259P706 KR3F10060002: WESTFIELD CAPITAL	575.2800 575.2800	469,793.34 469,793.34	879,603.12 879,603.12	0.02	409,809.78 409,809.78
2,250.000 GORMAN-RUPP CO/THE 383082104 KR3F10020002: NTGI STRUCTURED	35.3700 35.3700	53,821.71 53,821.71	79,582.50 79,582.50	0.00	25,760.79 25,760.79
1,600.000 GOVERNMENT PROPERTIES INCOME T 38376A103 KR3F10020002: NTGI STRUCTURED	25.3900 25.3900	37,944.98 37,944.98	40,624.00 40,624.00	0.00	2,679.02 2,679.02
6,667.000 GRAFTECH INTERNATIONAL LTD 384313102 KR3F10020002: NTGI STRUCTURED	10.4600 10.4600	92,816.68 92,816.68	69,736.82 69,736.82	0.00	-23,079.86 -23,079.86
1,500.000 GRAHAM CORP 384556106 KR3F10020002: NTGI STRUCTURED	34.8100 34.8100	30,680.74 30,680.74	52,215.00 52,215.00	0.00	21,534.26 21,534.26
154.000 GRAHAM HOLDINGS CO 384637104 KR3F19020002: S&P 500 INDEX	716.3300 716.3300	62,871.02 62,871.02	110,314.82 110,314.82	0.00	47,443.80 47,443.80
2,145.000 WW GRAINGER INC 384802104 KR3F19020002: S&P 500 INDEX	254.2700 254.2700	257,305.93 257,305.93	545,409.15 545,409.15	0.01	288,103.22 288,103.22
9,300.000 GRAMERCY PROPERTY TRUST INC 38489R100 KR3F10020002: NTGI STRUCTURED	6.0500 6.0500	29,050.75 29,050.75	56,265.00 56,265.00	0.00	27,214.25 27,214.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,923.000 GRAN TIERRA ENERGY INC 38500T101 KR3F10020002: NTGI STRUCTURED	8.1200 8.1200	91,304.31 91,304.31	129,294.76 129,294.76	0.00	37,990.45 37,990.45
2,572.000 GRAND CANYON EDUCATION INC 38526M106 KR3F10020002: NTGI STRUCTURED	45.9700 45.9700	100,990.30 100,990.30	118,234.84 118,234.84	0.00	17,244.54 17,244.54
1,900.000 GRANITE CONSTRUCTION INC 387328107 KR3F10020002: NTGI STRUCTURED	35.9800 35.9800	48,752.64 48,752.64	68,362.00 68,362.00	0.00	19,609.36 19,609.36
26,425.000 GRAPHIC PACKAGING HOLDING CO 388689101 KR3F10030002: SYSTEMATIC	11.7000 11.7000	225,598.92 225,598.92	309,172.50 309,172.50	0.01	83,573.58 83,573.58
13,100.000 GRAPHIC PACKAGING HOLDING CO 388689101 KR3F10020002: NTGI STRUCTURED	11.7000 11.7000	89,536.32 89,536.32	153,270.00 153,270.00	0.00	63,733.68 63,733.68
1,400.000 GRAY TELEVISION INC 389375106 KR3F10020002: NTGI STRUCTURED	13.1300 13.1300	3,080.00 3,080.00	18,382.00 18,382.00	0.00	15,302.00 15,302.00
900.000 GRAY TELEVISION INC 389375205 KR3F10020002: NTGI STRUCTURED	10.6000 10.6000	1,653.00 1,653.00	9,540.00 9,540.00	0.00	7,887.00 7,887.00
100.000 GREAT AMERICAN BANCORP INC 38982K107 KR3F10020002: NTGI STRUCTURED	10.0000 10.0000	3,900.50 3,900.50	1,000.00 1,000.00	0.00	-2,900.50 -2,900.50
5,300.000 GREAT LAKES DREDGE & DOCK CORP 390607109 KR3F10020002: NTGI STRUCTURED	7.9900 7.9900	29,506.87 29,506.87	42,347.00 42,347.00	0.00	12,840.13 12,840.13
800.000 GREAT SOUTHERN BANCORP INC 390905107 KR3F10020002: NTGI STRUCTURED	32.0500 32.0500	14,104.00 14,104.00	25,640.00 25,640.00	0.00	11,536.00 11,536.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500.000 GREATBATCH INC 39153L106 KR3F10020002: NTGI STRUCTURED	49.0600 49.0600	38,852.21 38,852.21	73,590.00 73,590.00	0.00	34,737.79 34,737.79
900.000 GREEN PLAINS INC 393222104 KR3F10020002: NTGI STRUCTURED	32.8700 32.8700	25,966.04 25,966.04	29,583.00 29,583.00	0.00	3,616.96 3,616.96
2,200.000 GREENBRIER COS INC 393657101 KR3F10020002: NTGI STRUCTURED	57.6000 57.6000	47,214.64 47,214.64	126,720.00 126,720.00	0.00	79,505.36 79,505.36
100.000 GREENHUNTER RESOURCES INC 39530A104 KR3F10020002: NTGI STRUCTURED	1.9800 1.9800	82.50 82.50	198.00 198.00	0.00	115.50 115.50
200.000 GRIFFIN LAND & NURSERIES INC 398231100 KR3F10020002: NTGI STRUCTURED	29.5000 29.5000	5,470.00 5,470.00	5,900.00 5,900.00	0.00	430.00 430.00
4,000.000 GRIFFON CORP 398433102 KR3F10020002: NTGI STRUCTURED	12.4000 12.4000	39,234.67 39,234.67	49,600.00 49,600.00	0.00	10,365.33 10,365.33
9,375.000 GRIFOLS SA 398438408 KR3F10030002: SYSTEMATIC	44.0500 44.0500	385,320.67 385,320.67	412,968.75 412,968.75	0.01	27,648.08 27,648.08
1,100.000 GROUP 1 AUTOMOTIVE INC 398905109 KR3F10020002: NTGI STRUCTURED	84.3100 84.3100	42,801.92 42,801.92	92,741.00 92,741.00	0.00	49,939.08 49,939.08
4,600.000 GTX INC 40052B108 KR3F10020002: NTGI STRUCTURED	1.3800 1.3800	25,346.00 25,346.00	6,348.00 6,348.00	0.00	-18,998.00 -18,998.00
380.000 GUARANTY BANCORP 40075T607 KR3F10020002: NTGI STRUCTURED	13.9000 13.9000	2,546.00 2,546.00	5,282.00 5,282.00	0.00	2,736.00 2,736.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 GUIDED THERAPEUTICS INC 40171F105 KR3F10020002: NTGI STRUCTURED	0.4750 0.4750	191.00 191.00	95.00 95.00	0.00	-96.00 -96.00
2,400.000 GUIDEWIRE SOFTWARE INC 40171V100 KR3F10020002: NTGI STRUCTURED	40.6600 40.6600	113,350.99 113,350.99	97,584.00 97,584.00	0.00	-15,766.99 -15,766.99
700.000 GULF ISLAND FABRICATION INC 402307102 KR3F10020002: NTGI STRUCTURED	21.5200 21.5200	20,251.00 20,251.00	15,064.00 15,064.00	0.00	-5,187.00 -5,187.00
3,100.000 GULFMARK OFFSHORE INC 402629208 KR3F10020002: NTGI STRUCTURED	45.1800 45.1800	132,953.24 132,953.24	140,058.00 140,058.00	0.00	7,104.76 7,104.76
700.000 GYRODYNE CO OF AMERICA INC 403820103 KR3F10020002: NTGI STRUCTURED	5.1300 5.1300	17,244.06 17,244.06	3,591.00 3,591.00	0.00	-13,653.06 -13,653.06
700.000 H&E EQUIPMENT SERVICES INC 404030108 KR3F10020002: NTGI STRUCTURED	36.3400 36.3400	9,233.00 9,233.00	25,438.00 25,438.00	0.00	16,205.00 16,205.00
11,450.000 HCC INSURANCE HOLDINGS INC 404132102 KR3F10030002: SYSTEMATIC	48.9400 48.9400	426,953.45 426,953.45	560,363.00 560,363.00	0.01	133,409.55 133,409.55
100.000 HC2 HLDGS INC 404139107 KR3F10020002: NTGI STRUCTURED	3.9800 3.9800	1,440.00 1,440.00	398.00 398.00	0.00	-1,042.00 -1,042.00
16,134.000 HCP INC 40414L109 KR3F19020002: S&P 500 INDEX	41.3800 41.3800	571,480.99 571,480.99	667,624.92 667,624.92	0.02	96,143.93 96,143.93
18,981.000 HDFC BANK LTD 40415F101 ADR KR3F20050002: AMERICAN CENTURY	46.8200 46.8200	877,491.63 877,491.63	888,690.42 888,690.42	0.02	11,198.79 11,198.79



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 HEI INC 404160103 KR3F10020002: NTGI STRUCTURED	0.5200 0.5200	83.50 83.50	52.00 52.00	0.00	-31.50 -31.50
500.000 HF FINANCIAL CORP 404172108 KR3F10020002: NTGI STRUCTURED	13.8500 13.8500	5,310.00 5,310.00	6,925.00 6,925.00	0.00	1,615.00 1,615.00
12.000 HKN INC 40420K707 KR3F10020002: NTGI STRUCTURED	66.0100 66.0100	931.20 931.20	792.12 792.12	0.00	-139.08 -139.08
700.000 HMN FINANCIAL INC 40424G108 KR3F10020002: NTGI STRUCTURED	11.0000 11.0000	1,607.50 1,607.50	7,700.00 7,700.00	0.00	6,092.50 6,092.50
3,200.000 HNI CORP 404251100 KR3F10020002: NTGI STRUCTURED	39.1100 39.1100	77,112.93 77,112.93	125,152.00 125,152.00	0.00	48,039.07 48,039.07
5,100.000 HMS HOLDINGS CORP 40425J101 KR3F10020002: NTGI STRUCTURED	20.4100 20.4100	129,130.14 129,130.14	104,091.00 104,091.00	0.00	-25,039.14 -25,039.14
4,600.000 HSN INC 404303109 KR3F10020002: NTGI STRUCTURED	59.2400 59.2400	152,759.75 152,759.75	272,504.00 272,504.00	0.01	119,744.25 119,744.25
2,200.000 HACKETT GROUP INC/THE 404609109 KR3F10020002: NTGI STRUCTURED	5.9700 5.9700	10,846.00 10,846.00	13,134.00 13,134.00	0.00	2,288.00 2,288.00
12,000.000 HAEMONETICS CORP 405024100 KR3F10080002: WESTWOOD MGMT	35.2800 35.2800	398,610.78 398,610.78	423,360.00 423,360.00	0.01	24,749.22 24,749.22
2,700.000 HAEMONETICS CORP 405024100 KR3F10020002: NTGI STRUCTURED	35.2800 35.2800	87,185.73 87,185.73	95,256.00 95,256.00	0.00	8,070.27 8,070.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,464.000 HAIN CELESTIAL GROUP INC/THE 405217100 KR3F10040002: GENEVA CAPITAL	88.7400 88.7400	1,211,832.27 1,211,832.27	1,283,535.36 1,283,535.36	0.03	71,703.09 71,703.09
2,100.000 HAIN CELESTIAL GROUP INC/THE 405217100 KR3F10020002: NTGI STRUCTURED	88.7400 88.7400	73,167.18 73,167.18	186,354.00 186,354.00	0.00	113,186.82 113,186.82
13,200.000 HALCON RESOURCES CORP 40537Q209 KR3F10020002: NTGI STRUCTURED	7.2900 7.2900	61,724.36 61,724.36	96,228.00 96,228.00	0.00	34,503.64 34,503.64
1,497.000 HALLADOR ENERGY CO 40609P105 KR3F10020002: NTGI STRUCTURED	9.4300 9.4300	11,116.46 11,116.46	14,116.71 14,116.71	0.00	3,000.25 3,000.25
12,380.000 HALLIBURTON CO 406216101 KR3F10060002: WESTFIELD CAPITAL	71.0100 71.0100	485,694.70 485,694.70	879,103.80 879,103.80	0.02	393,409.10 393,409.10
29,737.000 HALLIBURTON CO 406216101 KR3F19020002: S&P 500 INDEX	71.0100 71.0100	661,268.36 661,268.36	2,111,624.37 2,111,624.37	0.05	1,450,356.01 1,450,356.01
400.000 HALLMARK FINANCIAL SERVICES 40624Q203 KR3F10020002: NTGI STRUCTURED	10.7500 10.7500	2,856.00 2,856.00	4,300.00 4,300.00	0.00	1,444.00 1,444.00
2,400.000 HALOZYME THERAPEUTICS INC 40637H109 KR3F10020002: NTGI STRUCTURED	9.8800 9.8800	15,504.00 15,504.00	23,712.00 23,712.00	0.00	8,208.00 8,208.00
700.000 HAMPSHIRE GROUP LTD 408859106 KR3F10020002: NTGI STRUCTURED	3.7500 3.7500	2,632.00 2,632.00	2,625.00 2,625.00	0.00	-7.00 -7.00
300.000 HANCOCK FABRICS INC/DE 409900107 KR3F10020002: NTGI STRUCTURED	0.9400 0.9400	205.50 205.50	282.00 282.00	0.00	76.50 76.50

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4,107.000 HANCOCK HOLDING CO 410120109 KR3F10020002: NTGI STRUCTURED	35.3200 35.3200	128,106.75 128,106.75	145,059.24 145,059.24	0.00	16,952.49 16,952.49
300.000 HANDY & HARMAN LTD 410315105 KR3F10020002: NTGI STRUCTURED	26.7700 26.7700	4,549.61 4,549.61	8,031.00 8,031.00	0.00	3,481.39 3,481.39
5,450.000 HANESBRANDS INC 410345102 KR3F10030002: SYSTEMATIC	98.4400 98.4400	379,264.33 379,264.33	536,498.00 536,498.00	0.01	157,233.67 157,233.67
2,400.000 HANGER INC 41043F208 KR3F10020002: NTGI STRUCTURED	31.4500 31.4500	57,184.00 57,184.00	75,480.00 75,480.00	0.00	18,296.00 18,296.00
200.000 HANMI FINANCIAL CORP 410495204 KR3F10020002: NTGI STRUCTURED	21.0800 21.0800	1,664.00 1,664.00	4,216.00 4,216.00	0.00	2,552.00 2,552.00
1,900.000 HANNON ARMSTRONG SUSTAINABLE I 41068X100 KR3F10020002: NTGI STRUCTURED	14.3400 14.3400	25,393.31 25,393.31	27,246.00 27,246.00	0.00	1,852.69 1,852.69
2,400.000 HANOVER INSURANCE GROUP INC/TH 410867105 KR3F10020002: NTGI STRUCTURED	63.1500 63.1500	91,907.58 91,907.58	151,560.00 151,560.00	0.00	59,652.42 59,652.42
400.000 HANDLEMAN CO DEL 410ESC008 COM KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
500.000 HANSEN MEDICAL INC 411307101 KR3F10020002: NTGI STRUCTURED	1.3100 1.3100	1,360.00 1,360.00	655.00 655.00	0.00	-705.00 -705.00
1,200.000 HARBINGER GROUP INC 41146A106 KR3F10020002: NTGI STRUCTURED	12.7000 12.7000	7,092.00 7,092.00	15,240.00 15,240.00	0.00	8,148.00 8,148.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 HARBOR DIVERSIFIED INC 41150R102 KR3F10020002: NTGI STRUCTURED	0.1510 0.1510	16.50 16.50	15.10 15.10	0.00	-1.40 -1.40
900.000 HARDINGE INC 412324303 KR3F10020002: NTGI STRUCTURED	12.6500 12.6500	9,144.00 9,144.00	11,385.00 11,385.00	0.00	2,241.00 2,241.00
7,689.000 HARLEY-DAVIDSON INC 412822108 KR3F19020002: S&P 500 INDEX	69.8500 69.8500	367,804.80 367,804.80	537,076.65 537,076.65	0.01	169,271.85 169,271.85
2,398.000 HARMAN INTERNATIONAL INDUSTRIE 413086109 KR3F19020002: S&P 500 INDEX	107.4300 107.4300	112,070.72 112,070.72	257,617.14 257,617.14	0.01	145,546.42 145,546.42
6,160.000 HARMAN INTERNATIONAL INDUSTRIE 413086109 KR3F10030002: SYSTEMATIC	107.4300 107.4300	651,185.80 651,185.80	661,768.80 661,768.80	0.02	10,583.00 10,583.00
3,200.000 HARMONIC INC 413160102 KR3F10020002: NTGI STRUCTURED	7.4600 7.4600	22,112.00 22,112.00	23,872.00 23,872.00	0.00	1,760.00 1,760.00
600.000 HARRIS & HARRIS GROUP INC 413833104 KR3F10020002: NTGI STRUCTURED	3.1800 3.1800	3,096.00 3,096.00	1,908.00 1,908.00	0.00	-1,188.00 -1,188.00
3,750.000 HARRIS CORP 413875105 KR3F19020002: S&P 500 INDEX	75.7500 75.7500	168,194.75 168,194.75	284,062.50 284,062.50	0.01	115,867.75 115,867.75
4,500.000 HARSCO CORP 415864107 KR3F10020002: NTGI STRUCTURED	26.6300 26.6300	89,322.28 89,322.28	119,835.00 119,835.00	0.00	30,512.72 30,512.72
2,300.000 HARTE-HANKS INC 416196103 KR3F10020002: NTGI STRUCTURED	7.1900 7.1900	18,768.00 18,768.00	16,537.00 16,537.00	0.00	-2,231.00 -2,231.00



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15,975.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR3F10030002: SYSTEMATIC	35.8100 35.8100	567,880.74 567,880.74	572,064.75 572,064.75	0.01	4,184.01 4,184.01
21,900.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR3F10080002: WESTWOOD MGMT	35.8100 35.8100	596,920.47 596,920.47	784,239.00 784,239.00	0.02	187,318.53 187,318.53
15,834.000 HARTFORD FINANCIAL SERVICES GR 416515104 KR3F19020002: S&P 500 INDEX	35.8100 35.8100	509,469.69 509,469.69	567,015.54 567,015.54	0.01	57,545.85 57,545.85
1,700.000 HARVARD BIOSCIENCE INC 416906105 KR3F10020002: NTGI STRUCTURED	4.5500 4.5500	7,039.67 7,039.67	7,735.00 7,735.00	0.00	695.33 695.33
425.000 HARVARD APPARATUS REGENERATIVE 41690A106 KR3F10020002: NTGI STRUCTURED	10.4500 10.4500	2,004.33 2,004.33	4,441.25 4,441.25	0.00	2,436.92 2,436.92
1,900.000 HARVEST NATURAL RESOURCES INC 41754V103 KR3F10020002: NTGI STRUCTURED	4.9900 4.9900	24,605.00 24,605.00	9,481.00 9,481.00	0.00	-15,124.00 -15,124.00
4,068.000 HASBRO INC 418056107 KR3F19020002: S&P 500 INDEX	53.0500 53.0500	168,226.16 168,226.16	215,807.40 215,807.40	0.01	47,581.24 47,581.24
4,413.000 HASBRO INC 418056107 KR3F10070002: RIVER ROAD	53.0500 53.0500	170,033.96 170,033.96	234,109.65 234,109.65	0.01	64,075.69 64,075.69
900.000 HASTINGS ENTERTAINMENT INC/UNI 418365102 KR3F10020002: NTGI STRUCTURED	2.9500 2.9500	3,735.00 3,735.00	2,655.00 2,655.00	0.00	-1,080.00 -1,080.00
100.000 HASTINGS MANUFACTURING CO 418398103 KR3F10020002: NTGI STRUCTURED	0.0500 0.0500	0.77 0.77	5.00 5.00	0.00	4.23 4.23



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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1,400.000 HAUPPAUGE DIGITAL INC 419131107 KR3F10020002: NTGI STRUCTURED	0.1470 0.1470	2,601.00 2,601.00	205.80 205.80	0.00	-2,395.20 -2,395.20
900.000 HAVERTY FURNITURE COS INC 419596101 KR3F10020002: NTGI STRUCTURED	25.1300 25.1300	9,594.00 9,594.00	22,617.00 22,617.00	0.00	13,023.00 13,023.00
2,600.000 HAWAIIAN HOLDINGS INC 419879101 KR3F10020002: NTGI STRUCTURED	13.7100 13.7100	14,326.00 14,326.00	35,646.00 35,646.00	0.00	21,320.00 21,320.00
1,200.000 HAWKINS INC 420261109 KR3F10020002: NTGI STRUCTURED	37.1400 37.1400	42,450.00 42,450.00	44,568.00 44,568.00	0.00	2,118.00 2,118.00
300.000 HAYNES INTERNATIONAL INC 420877201 KR3F10020002: NTGI STRUCTURED	56.5900 56.5900	16,209.00 16,209.00	16,977.00 16,977.00	0.00	768.00 768.00
4,600.000 HEALTHCARE SERVICES GROUP INC 421906108 KR3F10020002: NTGI STRUCTURED	29.4400 29.4400	75,967.15 75,967.15	135,424.00 135,424.00	0.00	59,456.85 59,456.85
6,000.000 HEALTHSOUTH CORP 421924309 KR3F10020002: NTGI STRUCTURED	35.8700 35.8700	149,085.89 149,085.89	215,220.00 215,220.00	0.01	66,134.11 66,134.11
5,177.000 HEALTHCARE REALTY TRUST INC 421946104 KR3F10020002: NTGI STRUCTURED	25.4200 25.4200	111,477.32 111,477.32	131,599.34 131,599.34	0.00	20,122.02 20,122.02
5,500.000 HEADWATERS INC 42210P102 KR3F10020002: NTGI STRUCTURED	13.8900 13.8900	35,048.00 35,048.00	76,395.00 76,395.00	0.00	41,347.00 41,347.00
10,756.000 HEALTH CARE REIT INC 42217K106 KR3F19020002: S&P 500 INDEX	62.6700 62.6700	605,270.86 605,270.86	674,078.52 674,078.52	0.02	68,807.66 68,807.66



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400.000 HEALTHSTREAM INC 42222N103 KR3F10020002: NTGI STRUCTURED	24.3000 24.3000	4,988.00 4,988.00	9,720.00 9,720.00	0.00	4,732.00 4,732.00
1,100.000 HEALTHWAYS INC 422245100 KR3F10020002: NTGI STRUCTURED	17.5400 17.5400	16,401.00 16,401.00	19,294.00 19,294.00	0.00	2,893.00 2,893.00
100.000 HEALTHWAREHOUSE.COM INC 42227G202 KR3F10020002: NTGI STRUCTURED	0.1601 0.1601	499.00 499.00	16.01 16.01	0.00	-482.99 -482.99
5,400.000 HEARTLAND EXPRESS INC 422347104 KR3F10020002: NTGI STRUCTURED	21.3400 21.3400	85,283.13 85,283.13	115,236.00 115,236.00	0.00	29,952.87 29,952.87
300.000 HEARTLAND FINANCIAL USA INC 42234Q102 KR3F10020002: NTGI STRUCTURED	24.7300 24.7300	4,305.00 4,305.00	7,419.00 7,419.00	0.00	3,114.00 3,114.00
3,300.000 HEARTLAND PAYMENT SYSTEMS INC 42235N108 KR3F10020002: NTGI STRUCTURED	41.2100 41.2100	68,987.11 68,987.11	135,993.00 135,993.00	0.00	67,005.89 67,005.89
900.000 HEARTWARE INTERNATIONAL INC 422368100 KR3F10020002: NTGI STRUCTURED	88.5000 88.5000	80,368.68 80,368.68	79,650.00 79,650.00	0.00	-718.68 -718.68
14,200.000 HECLA MINING CO 422704106 KR3F10020002: NTGI STRUCTURED	3.4500 3.4500	103,789.13 103,789.13	48,990.00 48,990.00	0.00	-54,799.13 -54,799.13
100.000 HEDGE PATH PHARMACEUTICALS INC 42278K102 COM KR3F10020002: NTGI STRUCTURED	0.1050 0.1050	4.00 4.00	10.50 10.50	0.00	6.50 6.50
3,820.000 HEICO CORP 422806109 KR3F10020002: NTGI STRUCTURED	51.9400 51.9400	134,930.67 134,930.67	198,410.80 198,410.80	0.00	63,480.13 63,480.13

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500.000 HEIDRICK & STRUGGLES INTERNATI 422819102 KR3F10020002: NTGI STRUCTURED	18.5000 18.5000	10,825.00 10,825.00	9,250.00 9,250.00	0.00	-1,575.00 -1,575.00
100.000 HEARUSA INC ESCROW 422ESC301 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
100.000 HELICOS BIOSCIENCES CORP 42326R109 KR3F10020002: NTGI STRUCTURED	0.0030 0.0030	7.50 7.50	0.30 0.30	0.00	-7.20 -7.20
100.000 HELIOS AND MATHESON INFORMATIO 42327L200 KR3F10020002: NTGI STRUCTURED	3.8600 3.8600	127.50 127.50	386.00 386.00	0.00	258.50 258.50
6,200.000 HELIX ENERGY SOLUTIONS GROUP I 42330P107 KR3F10020002: NTGI STRUCTURED	26.3100 26.3100	99,973.98 99,973.98	163,122.00 163,122.00	0.00	63,148.02 63,148.02
3,808.000 HELMERICH & PAYNE INC 423452101 KR3F19020002: S&P 500 INDEX	116.1100 116.1100	156,809.83 156,809.83	442,146.88 442,146.88	0.01	285,337.05 285,337.05
100.000 HEMACARE CORP 423498104 KR3F10020002: NTGI STRUCTURED	0.1300 0.1300	27.00 27.00	13.00 13.00	0.00	-14.00 -14.00
400.000 HEMISPHERX BIOPHARMA INC 42366C103 KR3F10020002: NTGI STRUCTURED	0.3100 0.3100	86.00 86.00	124.00 124.00	0.00	38.00 38.00
600.000 HERITAGE COMMERCE CORP 426927109 KR3F10020002: NTGI STRUCTURED	8.1700 8.1700	3,096.00 3,096.00	4,902.00 4,902.00	0.00	1,806.00 1,806.00
9,200.000 HERCULES OFFSHORE INC 427093109 KR3F10020002: NTGI STRUCTURED	4.0200 4.0200	68,379.51 68,379.51	36,984.00 36,984.00	0.00	-31,395.51 -31,395.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,334.000 HERITAGE FINANCIAL CORP/WA 42722X106 KR3F10020002: NTGI STRUCTURED	16.0900 16.0900	18,438.00 18,438.00	21,464.06 21,464.06	0.00	3,026.06 3,026.06
5.000 HERON THERAPEUTICS INC 427746102 KR3F10020002: NTGI STRUCTURED	12.3200 12.3200	24.50 24.50	61.60 61.60	0.00	37.10 37.10
9,100.000 HERSHA HOSPITALITY TRUST 427825104 KR3F10020002: NTGI STRUCTURED	6.7100 6.7100	35,537.81 35,537.81	61,061.00 61,061.00	0.00	25,523.19 25,523.19
8,460.000 HERSHEY CO/THE 427866108 KR3F10060002: WESTFIELD CAPITAL	97.3700 97.3700	513,380.52 513,380.52	823,750.20 823,750.20	0.02	310,369.68 310,369.68
5,254.000 HERSHEY CO/THE 427866108 KR3F19020002: S&P 500 INDEX	97.3700 97.3700	313,467.59 313,467.59	511,581.98 511,581.98	0.01	198,114.39 198,114.39
300.000 HESKA CORP 42805E306 KR3F10020002: NTGI STRUCTURED	10.7500 10.7500	2,835.00 2,835.00	3,225.00 3,225.00	0.00	390.00 390.00
9,294.000 HESS CORP 42809H107 KR3F19020002: S&P 500 INDEX	98.8900 98.8900	421,315.73 421,315.73	919,083.66 919,083.66	0.02	497,767.93 497,767.93
65,893.000 HEWLETT-PACKARD CO 428236103 KR3F19020002: S&P 500 INDEX	33.6800 33.6800	1,289,116.48 1,289,116.48	2,219,276.24 2,219,276.24	0.05	930,159.76 930,159.76
2,500.000 HHGREGG INC 42833L108 KR3F10020002: NTGI STRUCTURED	10.1700 10.1700	36,716.07 36,716.07	25,425.00 25,425.00	0.00	-11,291.07 -11,291.07
1,600.000 HIBBETT SPORTS INC 428567101 KR3F10020002: NTGI STRUCTURED	54.1700 54.1700	67,362.26 67,362.26	86,672.00 86,672.00	0.00	19,309.74 19,309.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,300.000 HIGHWOODS PROPERTIES INC 431284108 KR3F10020002: NTGI STRUCTURED	41.9500 41.9500	182,094.45 182,094.45	222,335.00 222,335.00	0.01	40,240.55 40,240.55
1,500.000 HILL INTERNATIONAL INC 431466101 KR3F10020002: NTGI STRUCTURED	6.2300 6.2300	7,680.00 7,680.00	9,345.00 9,345.00	0.00	1,665.00 1,665.00
3,500.000 HILL-ROM HOLDINGS INC 431475102 KR3F10020002: NTGI STRUCTURED	41.5100 41.5100	125,916.16 125,916.16	145,285.00 145,285.00	0.00	19,368.84 19,368.84
3,246.000 HILLENBRAND INC 431571108 KR3F10020002: NTGI STRUCTURED	32.6200 32.6200	68,109.43 68,109.43	105,884.52 105,884.52	0.00	37,775.09 37,775.09
3,300.000 HILLTOP HOLDINGS INC 432748101 KR3F10020002: NTGI STRUCTURED	21.2600 21.2600	50,062.77 50,062.77	70,158.00 70,158.00	0.00	20,095.23 20,095.23
50.000 HINGHAM INSTITUTION FOR SAVING 433323102 KR3F10020002: NTGI STRUCTURED	79.4000 79.4000	3,271.00 3,271.00	3,970.00 3,970.00	0.00	699.00 699.00
1,900.000 HITTITE MICROWAVE CORP 43365Y104 KR3F10020002: NTGI STRUCTURED	77.9500 77.9500	113,410.33 113,410.33	148,105.00 148,105.00	0.00	34,694.67 34,694.67
1,300.000 HOLLYWOOD MEDIA CORP 436233100 KR3F10020002: NTGI STRUCTURED	1.4000 1.4000	1,937.00 1,937.00	1,820.00 1,820.00	0.00	-117.00 -117.00
33,550.000 HOLOGIC INC 436440101 KR3F10030002: SYSTEMATIC	25.3500 25.3500	807,236.55 807,236.55	850,492.50 850,492.50	0.02	43,255.95 43,255.95
3,500.000 HOME BANCSHARES INC/AR 436893200 KR3F10020002: NTGI STRUCTURED	32.8200 32.8200	44,255.45 44,255.45	114,870.00 114,870.00	0.00	70,614.55 70,614.55



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48,173.000 HOME DEPOT INC/THE 437076102 KR3F19020002: S&P 500 INDEX	80.9600 80.9600	1,773,249.02 1,773,249.02	3,900,086.08 3,900,086.08	0.09	2,126,837.06 2,126,837.06
9,600.000 HOME DEPOT INC/THE 437076102 KR3F10080002: WESTWOOD MGMT	80.9600 80.9600	772,783.56 772,783.56	777,216.00 777,216.00	0.02	4,432.44 4,432.44
9,170.000 HOME DEPOT INC/THE 437076102 KR3F10060002: WESTFIELD CAPITAL	80.9600 80.9600	462,774.70 462,774.70	742,403.20 742,403.20	0.02	279,628.50 279,628.50
27,575.000 HONEYWELL INTERNATIONAL INC 438516106 KR3F19020002: S&P 500 INDEX	92.9500 92.9500	1,109,529.49 1,109,529.49	2,563,096.25 2,563,096.25	0.06	1,453,566.76 1,453,566.76
900.000 HOOKER FURNITURE CORP 439038100 KR3F10020002: NTGI STRUCTURED	16.1400 16.1400	15,348.24 15,348.24	14,526.00 14,526.00	0.00	-822.24 -822.24
700.000 HOOPER HOLMES INC 439104100 KR3F10020002: NTGI STRUCTURED	0.7475 0.7475	490.14 490.14	523.25 523.25	0.00	33.11 33.11
612.000 HOPFED BANCORP INC 439734104 KR3F10020002: NTGI STRUCTURED	11.6200 11.6200	4,656.00 4,656.00	7,111.44 7,111.44	0.00	2,455.44 2,455.44
3,500.000 HORACE MANN EDUCATORS CORP 440327104 KR3F10020002: NTGI STRUCTURED	31.2700 31.2700	53,463.50 53,463.50	109,445.00 109,445.00	0.00	55,981.50 55,981.50
4,741.000 HORMEL FOODS CORP 440452100 KR3F19020002: S&P 500 INDEX	49.3500 49.3500	92,209.41 92,209.41	233,968.35 233,968.35	0.01	141,758.94 141,758.94
2,100.000 HORNBECK OFFSHORE SERVICES INC 440543106 KR3F10020002: NTGI STRUCTURED	46.9200 46.9200	73,201.42 73,201.42	98,532.00 98,532.00	0.00	25,330.58 25,330.58



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,500.000 HORSEHEAD HOLDING CORP 440694305 KR3F10020002: NTGI STRUCTURED	18.2600 18.2600	45,085.00 45,085.00	82,170.00 82,170.00	0.00	37,085.00 37,085.00
5,885.000 HOSPIRA INC 441060100 KR3F19020002: S&P 500 INDEX	51.3700 51.3700	275,595.05 275,595.05	302,312.45 302,312.45	0.01	26,717.40 26,717.40
26,653.000 HOST HOTELS & RESORTS INC 44107P104 KR3F19020002: S&P 500 INDEX	22.0100 22.0100	427,408.81 427,408.81	586,632.53 586,632.53	0.01	159,223.72 159,223.72
900.000 HOUSTON AMERICAN ENERGY CORP 44183U100 KR3F10020002: NTGI STRUCTURED	0.4600 0.4600	14,868.00 14,868.00	414.00 414.00	0.00	-14,454.00 -14,454.00
300.000 HOUSTON WIRE & CABLE CO 44244K109 KR3F10020002: NTGI STRUCTURED	12.4100 12.4100	4,245.00 4,245.00	3,723.00 3,723.00	0.00	-522.00 -522.00
2,300.000 HOVNANIAN ENTERPRISES INC 442487203 KR3F10020002: NTGI STRUCTURED	5.1500 5.1500	4,508.00 4,508.00	11,845.00 11,845.00	0.00	7,337.00 7,337.00
16,756.000 HUDSON CITY BANCORP INC 443683107 KR3F19020002: S&P 500 INDEX	9.8300 9.8300	191,612.54 191,612.54	164,711.48 164,711.48	0.00	-26,901.06 -26,901.06
200.000 HUDSON GLOBAL INC 443787106 KR3F10020002: NTGI STRUCTURED	3.9300 3.9300	908.00 908.00	786.00 786.00	0.00	-122.00 -122.00
3,000.000 HUDSON PACIFIC PROPERTIES INC 444097109 KR3F10020002: NTGI STRUCTURED	25.3400 25.3400	74,577.78 74,577.78	76,020.00 76,020.00	0.00	1,442.22 1,442.22
5,450.000 HUMANA INC 444859102 KR3F19020002: S&P 500 INDEX	127.7200 127.7200	441,323.13 441,323.13	696,074.00 696,074.00	0.02	254,750.87 254,750.87



TOTAL FUND - KR3G00000000

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12,889.000 JB HUNT TRANSPORT SERVICES INC 445658107 KR3F10040002: GENEVA CAPITAL	73.7800 73.7800	862,330.35 862,330.35	950,950.42 950,950.42	0.02	88,620.07 88,620.07
28,855.000 HUNTINGTON BANCSHARES INC/OH 446150104 KR3F19020002: S&P 500 INDEX	9.5400 9.5400	182,724.49 182,724.49	275,276.70 275,276.70	0.01	92,552.21 92,552.21
3,845.000 HUNTINGTON INGALLS INDUSTRIES 446413106 KR3F10030002: SYSTEMATIC	94.5900 94.5900	338,335.00 338,335.00	363,698.55 363,698.55	0.01	25,363.55 25,363.55
32,940.000 HUNTSMAN CORP 447011107 KR3F10060002: WESTFIELD CAPITAL	28.1000 28.1000	901,423.97 901,423.97	925,614.00 925,614.00	0.02	24,190.03 24,190.03
43,150.000 HUNTSMAN CORP 447011107 KR3F10030002: SYSTEMATIC	28.1000 28.1000	1,003,775.09 1,003,775.09	1,212,515.00 1,212,515.00	0.03	208,739.91 208,739.91
400.000 HURCO COS INC 447324104 KR3F10020002: NTGI STRUCTURED	28.2000 28.2000	11,980.00 11,980.00	11,280.00 11,280.00	0.00	-700.00 -700.00
1,000.000 HURON CONSULTING GROUP INC 447462102 KR3F10020002: NTGI STRUCTURED	70.8200 70.8200	30,782.73 30,782.73	70,820.00 70,820.00	0.00	40,037.27 40,037.27
1,000.000 HUTCHINSON TECHNOLOGY INC 448407106 KR3F10020002: NTGI STRUCTURED	2.5000 2.5000	2,350.00 2,350.00	2,500.00 2,500.00	0.00	150.00 150.00
200.000 HUTTIG BUILDING PRODUCTS INC 448451104 KR3F10020002: NTGI STRUCTURED	4.7200 4.7200	73.00 73.00	944.00 944.00	0.00	871.00 871.00
100.000 HYBRID ENERGY HOLDINGS INC 44861A103 KR3F10020002: NTGI STRUCTURED	0.0001 0.0001	0.51 0.51	0.01 0.01	0.00	-0.50 -0.50

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2,200.000 IDT CORP 448947507 KR3F10020002: NTGI STRUCTURED	17.4200 17.4200	26,296.82 26,296.82	38,324.00 38,324.00	0.00	12,027.18 12,027.18
162.000 HYPERDYNAMICS CORP 448954206 KR3F10020002: NTGI STRUCTURED	3.2500 3.2500	5,637.60 5,637.60	526.50 526.50	0.00	-5,111.10 -5,111.10
574.000 HYSTER-YALE MATERIALS HANDLING 449172105 KR3F10020002: NTGI STRUCTURED	88.5400 88.5400	33,989.50 33,989.50	50,821.96 50,821.96	0.00	16,832.46 16,832.46
500.000 ICF INTERNATIONAL INC 44925C103 KR3F10020002: NTGI STRUCTURED	35.3600 35.3600	12,685.00 12,685.00	17,680.00 17,680.00	0.00	4,995.00 4,995.00
1,400.000 ICG GROUP INC 44928D108 KR3F10020002: NTGI STRUCTURED	20.8800 20.8800	15,750.00 15,750.00	29,232.00 29,232.00	0.00	13,482.00 13,482.00
500.000 ICU MEDICAL INC 44930G107 KR3F10020002: NTGI STRUCTURED	60.8100 60.8100	20,960.00 20,960.00	30,405.00 30,405.00	0.00	9,445.00 9,445.00
420.000 ICAD INC 44934S206 KR3F10020002: NTGI STRUCTURED	6.4100 6.4100	2,121.00 2,121.00	2,692.20 2,692.20	0.00	571.20 571.20
700.000 ID SYSTEMS INC 449489103 KR3F10020002: NTGI STRUCTURED	5.4400 5.4400	2,933.00 2,933.00	3,808.00 3,808.00	0.00	875.00 875.00
1,000.000 IEC ELECTRONICS CORP 44949L105 KR3F10020002: NTGI STRUCTURED	4.3500 4.3500	6,510.00 6,510.00	4,350.00 4,350.00	0.00	-2,160.00 -2,160.00
200.000 IGI LABORATORIES INC 449575109 KR3F10020002: NTGI STRUCTURED	5.3100 5.3100	224.00 224.00	1,062.00 1,062.00	0.00	838.00 838.00

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83.000 IGO INC 449593201 KR3F10020002: NTGI STRUCTURED	3.2000 3.2000	1,932.32 1,932.32	265.60 265.60	0.00	-1,666.72 -1,666.72
1,900.000 IPC THE HOSPITALIST CO INC 44984A105 KR3F10020002: NTGI STRUCTURED	44.2200 44.2200	89,556.15 89,556.15	84,018.00 84,018.00	0.00	-5,538.15 -5,538.15
5,000.000 ISTAR FINANCIAL INC 45031U101 KR3F10020002: NTGI STRUCTURED	14.9800 14.9800	72,133.00 72,133.00	74,900.00 74,900.00	0.00	2,767.00 2,767.00
1,300.000 ITT EDUCATIONAL SERVICES INC 45068B109 KR3F10020002: NTGI STRUCTURED	16.6900 16.6900	72,494.29 72,494.29	21,697.00 21,697.00	0.00	-50,797.29 -50,797.29
8,800.000 IXIA 45071R109 KR3F10020002: NTGI STRUCTURED	11.4300 11.4300	114,775.35 114,775.35	100,584.00 100,584.00	0.00	-14,191.35 -14,191.35
1,800.000 IBERIABANK CORP 450828108 KR3F10020002: NTGI STRUCTURED	69.1900 69.1900	100,033.49 100,033.49	124,542.00 124,542.00	0.00	24,508.51 24,508.51
22,600.000 ITT CORP 450911201 KR3F10030002: SYSTEMATIC	48.1000 48.1000	941,154.42 941,154.42	1,087,060.00 1,087,060.00	0.03	145,905.58 145,905.58
3,800.000 ICONIX BRAND GROUP INC 451055107 KR3F10020002: NTGI STRUCTURED	42.9400 42.9400	83,040.64 83,040.64	163,172.00 163,172.00	0.00	80,131.36 80,131.36
3,200.000 IDACORP INC 451107106 KR3F10020002: NTGI STRUCTURED	57.8300 57.8300	135,485.58 135,485.58	185,056.00 185,056.00	0.00	49,570.42 49,570.42
2,300.000 IDENIX PHARMACEUTICALS INC 45166R204 KR3F10020002: NTGI STRUCTURED	24.1000 24.1000	10,925.00 10,925.00	55,430.00 55,430.00	0.00	44,505.00 44,505.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,320.000 IDEX CORP 45167R104 KR3F10040002: GENEVA CAPITAL	80.7400 80.7400	947,759.79 947,759.79	1,640,636.80 1,640,636.80	0.04	692,877.01 692,877.01
6,777.000 IDEXX LABORATORIES INC 45168D104 KR3F10040002: GENEVA CAPITAL	133.5700 133.5700	840,369.73 840,369.73	905,203.89 905,203.89	0.02	64,834.16 64,834.16
800.000 IDERA PHARMACEUTICALS INC 45168K306 KR3F10020002: NTGI STRUCTURED	2.9000 2.9000	1,744.00 1,744.00	2,320.00 2,320.00	0.00	576.00 576.00
200.000 IDNA INC 45169P106 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	15.00 15.00	0.00 0.00	0.00	-15.00 -15.00
3,800.000 IGATE CORP 45169U105 KR3F10020002: NTGI STRUCTURED	36.3900 36.3900	65,734.36 65,734.36	138,282.00 138,282.00	0.00	72,547.64 72,547.64
120.000 IDENTIV INC 45170X205 KR3F10020002: NTGI STRUCTURED	11.0700 11.0700	2,940.00 2,940.00	1,328.40 1,328.40	0.00	-1,611.60 -1,611.60
13,310.000 IHS INC 451734107 KR3F10040002: GENEVA CAPITAL	135.6700 135.6700	1,361,882.52 1,361,882.52	1,805,767.70 1,805,767.70	0.04	443,885.18 443,885.18
5,815.000 IHS INC 451734107 KR3F10060002: WESTFIELD CAPITAL	135.6700 135.6700	680,891.88 680,891.88	788,921.05 788,921.05	0.02	108,029.17 108,029.17
1,600.000 IKANOS COMMUNICATIONS INC 45173E105 KR3F10020002: NTGI STRUCTURED	0.4250 0.4250	2,240.00 2,240.00	680.00 680.00	0.00	-1,560.00 -1,560.00
13,366.000 ILLINOIS TOOL WORKS INC 452308109 KR3F19020002: S&P 500 INDEX	87.5600 87.5600	557,183.51 557,183.51	1,170,326.96 1,170,326.96	0.03	613,143.45 613,143.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,900.000 IMATION CORP 45245A107 KR3F10020002: NTGI STRUCTURED	3.4400 3.4400	25,665.00 25,665.00	9,976.00 9,976.00	0.00	-15,689.00 -15,689.00
400.000 IMAGEWARE SYSTEMS INC 45245S108 KR3F10020002: NTGI STRUCTURED	2.2300 2.2300	512.00 512.00	892.00 892.00	0.00	380.00 380.00
700.000 IMMERSION CORP 452521107 KR3F10020002: NTGI STRUCTURED	12.7200 12.7200	5,684.00 5,684.00	8,904.00 8,904.00	0.00	3,220.00 3,220.00
5,500.000 IMMUNOGEN INC 45253H101 KR3F10020002: NTGI STRUCTURED	11.8500 11.8500	61,425.33 61,425.33	65,175.00 65,175.00	0.00	3,749.67 3,749.67
3.000 IMMUNE PHARMACEUTICALS INC 45254C101 KR3F10020002: NTGI STRUCTURED	2.5300 2.5300	36.50 36.50	7.59 7.59	0.00	-28.91 -28.91
300.000 IMPAC MORTGAGE HOLDINGS INC 45254P508 KR3F10020002: NTGI STRUCTURED	4.7600 4.7600	816.00 816.00	1,428.00 1,428.00	0.00	612.00 612.00
6,000.000 IMPAX LABORATORIES INC 45256B101 KR3F10020002: NTGI STRUCTURED	29.9900 29.9900	122,833.98 122,833.98	179,940.00 179,940.00	0.00	57,106.02 57,106.02
6,600.000 IMMUNOMEDICS INC 452907108 KR3F10020002: NTGI STRUCTURED	3.6500 3.6500	23,185.82 23,185.82	24,090.00 24,090.00	0.00	904.18 904.18
1,100.000 IMPERVA INC 45321L100 KR3F10020002: NTGI STRUCTURED	26.1800 26.1800	48,027.54 48,027.54	28,798.00 28,798.00	0.00	-19,229.54 -19,229.54
200.000 IMPRIMIS PHARMACEUTICALS INC 45323A201 KR3F10020002: NTGI STRUCTURED	6.9500 6.9500	1,910.00 1,910.00	1,390.00 1,390.00	0.00	-520.00 -520.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
982.000 INDEPENDENCE HOLDING CO 453440307 KR3F10020002: NTGI STRUCTURED	14.1300 14.1300	8,967.45 8,967.45	13,875.66 13,875.66	0.00	4,908.21 4,908.21
2,510.000 INDEPENDENT BANK CORP/ROCKLAND 453836108 KR3F10020002: NTGI STRUCTURED	38.3800 38.3800	67,112.63 67,112.63	96,333.80 96,333.80	0.00	29,221.17 29,221.17
200.000 INDEPENDENT BANK CORPORATION 453838609 KR3F10020002: NTGI STRUCTURED	12.8700 12.8700	368.50 368.50	2,574.00 2,574.00	0.00	2,205.50 2,205.50
81,570.000 INDIA CEMENTS LTD 45408P503 GDR KR3F20020002: BOSTON CO NON-US VAL	3.9687 3.9687	223,564.86 223,564.86	323,726.86 323,726.86	0.01	100,162.00 100,162.00
600.000 INFINITY ENERGY RESOURCES INC 45663L403 KR3F10020002: NTGI STRUCTURED	1.1300 1.1300	1,224.00 1,224.00	678.00 678.00	0.00	-546.00 -546.00
600.000 INFINITY PHARMACEUTICALS INC 45665G303 KR3F10020002: NTGI STRUCTURED	12.7400 12.7400	3,882.00 3,882.00	7,644.00 7,644.00	0.00	3,762.00 3,762.00
900.000 INFINITY PROPERTY & CASUALTY C 45665Q103 KR3F10020002: NTGI STRUCTURED	67.2300 67.2300	47,726.10 47,726.10	60,507.00 60,507.00	0.00	12,780.90 12,780.90
4,700.000 INFINERA CORP 45667G103 KR3F10020002: NTGI STRUCTURED	9.2000 9.2000	30,097.29 30,097.29	43,240.00 43,240.00	0.00	13,142.71 13,142.71
23,096.000 INFOSYS LTD 456788108 ADR KR3F20050002: AMERICAN CENTURY	53.7700 53.7700	1,216,004.40 1,216,004.40	1,241,871.92 1,241,871.92	0.03	25,867.52 25,867.52
3,700.000 INGLES MARKETS INC 457030104 KR3F10020002: NTGI STRUCTURED	26.3500 26.3500	60,589.30 60,589.30	97,495.00 97,495.00	0.00	36,905.70 36,905.70



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,900.000 INLAND REAL ESTATE CORP 457461200 KR3F10020002: NTGI STRUCTURED	10.6300 10.6300	47,783.33 47,783.33	62,717.00 62,717.00	0.00	14,933.67 14,933.67
1,600.000 INNODATA INC 457642205 KR3F10020002: NTGI STRUCTURED	3.2200 3.2200	4,016.00 4,016.00	5,152.00 5,152.00	0.00	1,136.00 1,136.00
500.000 INNOVEX INC/MN 457647105 KR3F10020002: NTGI STRUCTURED	0.0040 0.0040	10.55 10.55	2.00 2.00	0.00	-8.55 -8.55
2,200.000 INSIGHT ENTERPRISES INC 45765U103 KR3F10020002: NTGI STRUCTURED	30.7400 30.7400	35,240.48 35,240.48	67,628.00 67,628.00	0.00	32,387.52 32,387.52
900.000 INSIGNIA SYSTEMS INC 45765Y105 KR3F10020002: NTGI STRUCTURED	3.2600 3.2600	3,591.00 3,591.00	2,934.00 2,934.00	0.00	-657.00 -657.00
400.000 INSITE VISION INC 457660108 KR3F10020002: NTGI STRUCTURED	0.1550 0.1550	172.00 172.00	62.00 62.00	0.00	-110.00 -110.00
3,300.000 INSMED INC 457669307 KR3F10020002: NTGI STRUCTURED	19.9800 19.9800	42,308.70 42,308.70	65,934.00 65,934.00	0.00	23,625.30 23,625.30
1,100.000 INNOSPEC INC 45768S105 KR3F10020002: NTGI STRUCTURED	43.1700 43.1700	36,366.92 36,366.92	47,487.00 47,487.00	0.00	11,120.08 11,120.08
1,000.000 INNOVATIVE SOLUTIONS & SUPPORT 45769N105 KR3F10020002: NTGI STRUCTURED	7.4400 7.4400	5,150.00 5,150.00	7,440.00 7,440.00	0.00	2,290.00 2,290.00
1,800.000 INPHI CORP 45772F107 KR3F10020002: NTGI STRUCTURED	14.6800 14.6800	24,120.91 24,120.91	26,424.00 26,424.00	0.00	2,303.09 2,303.09

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 INNERWORKINGS INC 45773Y105 KR3F10020002: NTGI STRUCTURED	8.5000 8.5000	2,487.00 2,487.00	2,550.00 2,550.00	0.00	63.00 63.00
1,000.000 INNOPHOS HOLDINGS INC 45774N108 KR3F10020002: NTGI STRUCTURED	57.5700 57.5700	46,640.91 46,640.91	57,570.00 57,570.00	0.00	10,929.09 10,929.09
1,539.000 INNOPHOS HOLDINGS INC 45774N108 KR3F10070002: RIVER ROAD	57.5700 57.5700	81,179.28 81,179.28	88,600.23 88,600.23	0.00	7,420.95 7,420.95
1,300.000 INSTEEL INDUSTRIES INC 45774W108 KR3F10020002: NTGI STRUCTURED	19.6500 19.6500	15,795.00 15,795.00	25,545.00 25,545.00	0.00	9,750.00 9,750.00
1,800.000 INSPERITY INC 45778Q107 KR3F10020002: NTGI STRUCTURED	33.0000 33.0000	53,175.15 53,175.15	59,400.00 59,400.00	0.00	6,224.85 6,224.85
100.000 INSTITUTIONAL FINANCIAL MARKET 45779L107 KR3F10020002: NTGI STRUCTURED	2.0100 2.0100	345.00 345.00	201.00 201.00	0.00	-144.00 -144.00
900.000 INSULET CORP 45784P101 KR3F10020002: NTGI STRUCTURED	39.6700 39.6700	17,298.00 17,298.00	35,703.00 35,703.00	0.00	18,405.00 18,405.00
1,200.000 INTEGRA LIFESCIENCES HOLDINGS 457985208 KR3F10020002: NTGI STRUCTURED	47.0600 47.0600	53,322.00 53,322.00	56,472.00 56,472.00	0.00	3,150.00 3,150.00
15,850.000 INTEGRATED DEVICE TECHNOLOGY I 458118106 KR3F10030002: SYSTEMATIC	15.4600 15.4600	242,773.08 242,773.08	245,041.00 245,041.00	0.01	2,267.92 2,267.92
7,700.000 INTEGRATED DEVICE TECHNOLOGY I 458118106 KR3F10020002: NTGI STRUCTURED	15.4600 15.4600	59,468.07 59,468.07	119,042.00 119,042.00	0.00	59,573.93 59,573.93



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 INTEGRATED ELECTRICAL SERVICES 45811E301 KR3F10020002: NTGI STRUCTURED	6.5400 6.5400	331.00 331.00	654.00 654.00	0.00	323.00 323.00
300.000 INTEGRAL VISION INC 45811H106 KR3F10020002: NTGI STRUCTURED	0.0033 0.0033	7.50 7.50	0.99 0.99	0.00	-6.51 -6.51
1,400.000 INTEGRATED SILICON SOLUTION IN 45812P107 KR3F10020002: NTGI STRUCTURED	14.7700 14.7700	12,984.12 12,984.12	20,678.00 20,678.00	0.00	7,693.88 7,693.88
175,283.000 INTEL CORP 458140100 KR3F19020002: S&P 500 INDEX	30.9000 30.9000	3,526,315.71 3,526,315.71	5,416,244.70 5,416,244.70	0.13	1,889,928.99 1,889,928.99
13,734.000 INTEL CORP 458140100 KR3F10070002: RIVER ROAD	30.9000 30.9000	308,415.18 308,415.18	424,380.60 424,380.60	0.01	115,965.42 115,965.42
200.000 INTEGRA BANK CORP 45814P105 KR3F10020002: NTGI STRUCTURED	0.0015 0.0015	1.46 1.46	0.30 0.30	0.00	-1.16 -1.16
400.000 INTELLICHECK MOBILISA INC 45817G102 KR3F10020002: NTGI STRUCTURED	0.7300 0.7300	424.00 424.00	292.00 292.00	0.00	-132.00 -132.00
2,816.000 INTEGRYS ENERGY GROUP INC 45822P105 KR3F19020002: S&P 500 INDEX	71.1300 71.1300	145,121.55 145,121.55	200,302.08 200,302.08	0.00	55,180.53 55,180.53
1,200.000 INTELIGUENT INC 45825N107 KR3F10020002: NTGI STRUCTURED	13.8700 13.8700	19,212.00 19,212.00	16,644.00 16,644.00	0.00	-2,568.00 -2,568.00
1,600.000 INTER PARFUMS INC 458334109 KR3F10020002: NTGI STRUCTURED	29.5500 29.5500	35,140.00 35,140.00	47,280.00 47,280.00	0.00	12,140.00 12,140.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,400.000 INTERACTIVE BROKERS GROUP INC 45841N107 KR3F10020002: NTGI STRUCTURED	23.2900 23.2900	37,591.11 37,591.11	55,896.00 55,896.00	0.00	18,304.89 18,304.89
1,500.000 INTERACTIVE INTELLIGENCE GROUP 45841V109 INC KR3F10020002: NTGI STRUCTURED	56.1300 56.1300	53,398.31 53,398.31	84,195.00 84,195.00	0.00	30,796.69 30,796.69
3,400.000 INTERFACE INC 458665304 KR3F10020002: NTGI STRUCTURED	18.8400 18.8400	58,709.50 58,709.50	64,056.00 64,056.00	0.00	5,346.50 5,346.50
7,943.000 INTERCONTINENTAL EXCHANGE INC 45866F104 KR3F10040002: GENEVA CAPITAL	188.9000 188.9000	1,079,366.54 1,079,366.54	1,500,432.70 1,500,432.70	0.04	421,066.16 421,066.16
4,053.000 INTERCONTINENTAL EXCHANGE INC 45866F104 KR3F19020002: S&P 500 INDEX	188.9000 188.9000	611,173.32 611,173.32	765,611.70 765,611.70	0.02	154,438.38 154,438.38
2,600.000 INTERDIGITAL INC/PA 45867G101 KR3F10020002: NTGI STRUCTURED	47.8000 47.8000	97,496.41 97,496.41	124,280.00 124,280.00	0.00	26,783.59 26,783.59
20.000 INTERLINK ELECTRONICS INC 458751302 KR3F10020002: NTGI STRUCTURED	7.5000 7.5000	35.50 35.50	150.00 150.00	0.00	114.50 114.50
2,444.000 INTERMUNE INC 45884X103 KR3F10020002: NTGI STRUCTURED	44.1500 44.1500	76,881.15 76,881.15	107,902.60 107,902.60	0.00	31,021.45 31,021.45
2,000.000 INTERNAP NETWORK SERVICES CORP 45885A300 KR3F10020002: NTGI STRUCTURED	7.0500 7.0500	15,580.00 15,580.00	14,100.00 14,100.00	0.00	-1,480.00 -1,480.00
3,300.000 INTERNATIONAL BANCSHARES CORP 459044103 KR3F10020002: NTGI STRUCTURED	27.0000 27.0000	54,684.44 54,684.44	89,100.00 89,100.00	0.00	34,415.56 34,415.56



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
33,502.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR3F19020002: S&P 500 INDEX	181.2700 181.2700	3,789,010.40 3,789,010.40	6,072,907.54 6,072,907.54	0.15	2,283,897.14 2,283,897.14
4,760.000 INTERNATIONAL BUSINESS MACHINE 459200101 KR3F10060002: WESTFIELD CAPITAL	181.2700 181.2700	924,940.13 924,940.13	862,845.20 862,845.20	0.02	-62,094.93 -62,094.93
2,862.000 INTERNATIONAL FLAVORS & FRAGRA 459506101 KR3F19020002: S&P 500 INDEX	104.2800 104.2800	178,354.10 178,354.10	298,449.36 298,449.36	0.01	120,095.26 120,095.26
100.000 INTERNATIONAL ISOTOPES INC 45972C102 KR3F10020002: NTGI STRUCTURED	0.0450 0.0450	10.50 10.50	4.50 4.50	0.00	-6.00 -6.00
100.000 INTERNATIONAL LOTTERY & TOTALI 459824207 KR3F10020002: NTGI STRUCTURED	1.2400 1.2400	36.50 36.50	124.00 124.00	0.00	87.50 87.50
15,253.000 INTERNATIONAL PAPER CO 460146103 KR3F19020002: S&P 500 INDEX	50.4700 50.4700	585,309.68 585,309.68	769,818.91 769,818.91	0.02	184,509.23 184,509.23
13,090.000 INTERNATIONAL PAPER CO 460146103 KR3F10050002: SASCO CAPITAL	50.4700 50.4700	410,040.53 410,040.53	660,652.30 660,652.30	0.02	250,611.77 250,611.77
4,117.000 INTERNATIONAL RECTIFIER CORP 460254105 KR3F10020002: NTGI STRUCTURED	27.9000 27.9000	94,171.74 94,171.74	114,864.30 114,864.30	0.00	20,692.56 20,692.56
1,899.000 INTERNATIONAL SHIPHOLDING CORP 460321201 KR3F10020002: NTGI STRUCTURED	22.9200 22.9200	37,388.93 37,388.93	43,525.08 43,525.08	0.00	6,136.15 6,136.15
1,500.000 INTERNATIONAL SPEEDWAY CORP 460335201 KR3F10020002: NTGI STRUCTURED	33.2800 33.2800	48,398.46 48,398.46	49,920.00 49,920.00	0.00	1,521.54 1,521.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 INTERNET AMERICA INC 46058Y109 KR3F10020002: NTGI STRUCTURED	0.6200 0.6200	41.00 41.00	124.00 124.00	0.00	83.00 83.00
400.000 INTERPHASE CORP 460593106 KR3F10020002: NTGI STRUCTURED	4.3300 4.3300	1,444.00 1,444.00	1,732.00 1,732.00	0.00	288.00 288.00
700.000 INTERPLAY ENTERTAINMENT CORP 460615107 KR3F10020002: NTGI STRUCTURED	0.0095 0.0095	31.57 31.57	6.65 6.65	0.00	-24.92 -24.92
100.000 INTERNET PATENTS CORP 46063G101 KR3F10020002: NTGI STRUCTURED	3.1000 3.1000	690.00 690.00	310.00 310.00	0.00	-380.00 -380.00
14,917.000 INTERPUBLIC GROUP OF COS INC/T 460690100 KR3F19020002: S&P 500 INDEX	19.5100 19.5100	301,522.69 301,522.69	291,030.67 291,030.67	0.01	-10,492.02 -10,492.02
7,133.000 INTERSIL CORP 46069S109 KR3F10020002: NTGI STRUCTURED	14.9500 14.9500	99,384.51 99,384.51	106,638.35 106,638.35	0.00	7,253.84 7,253.84
500.000 INTERVEST BANCSHARES CORP 460927106 KR3F10020002: NTGI STRUCTURED	7.7400 7.7400	1,435.00 1,435.00	3,870.00 3,870.00	0.00	2,435.00 2,435.00
3,400.000 INTERSECTIONS INC 460981301 KR3F10020002: NTGI STRUCTURED	4.9200 4.9200	34,942.80 34,942.80	16,728.00 16,728.00	0.00	-18,214.80 -18,214.80
4,200.000 INTERVAL LEISURE GROUP INC 46113M108 KR3F10020002: NTGI STRUCTURED	21.9400 21.9400	56,238.28 56,238.28	92,148.00 92,148.00	0.00	35,909.72 35,909.72
600.000 INTEST CORP 461147100 KR3F10020002: NTGI STRUCTURED	3.8900 3.8900	2,004.00 2,004.00	2,334.00 2,334.00	0.00	330.00 330.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800.000 INTEVAC INC 461148108 KR3F10020002: NTGI STRUCTURED	8.0100 8.0100	7,896.00 7,896.00	6,408.00 6,408.00	0.00	-1,488.00 -1,488.00
1,400.000 INTL. FCSTONE INC 46116V105 KR3F10020002: NTGI STRUCTURED	19.9200 19.9200	34,863.06 34,863.06	27,888.00 27,888.00	0.00	-6,975.06 -6,975.06
21,177.000 INTUIT INC 461202103 KR3F10040002: GENEVA CAPITAL	80.5300 80.5300	1,244,328.39 1,244,328.39	1,705,383.81 1,705,383.81	0.04	461,055.42 461,055.42
9,996.000 INTUIT INC 461202103 KR3F19020002: S&P 500 INDEX	80.5300 80.5300	540,293.35 540,293.35	804,977.88 804,977.88	0.02	264,684.53 264,684.53
3,414.000 INVACARE CORP 461203101 KR3F10020002: NTGI STRUCTURED	18.3700 18.3700	87,196.07 87,196.07	62,715.18 62,715.18	0.00	-24,480.89 -24,480.89
1,352.000 INTUITIVE SURGICAL INC 46120E602 KR3F19020002: S&P 500 INDEX	411.8000 411.8000	538,591.36 538,591.36	556,753.60 556,753.60	0.01	18,162.24 18,162.24
200.000 INTRUSION INC 46121E205 KR3F10020002: NTGI STRUCTURED	1.8200 1.8200	141.00 141.00	364.00 364.00	0.00	223.00 223.00
800.000 INTRICON CORP 46121H109 KR3F10020002: NTGI STRUCTURED	8.5500 8.5500	3,040.00 3,040.00	6,840.00 6,840.00	0.00	3,800.00 3,800.00
3,000.000 INTREPID POTASH INC 46121Y102 KR3F10020002: NTGI STRUCTURED	16.7600 16.7600	62,324.17 62,324.17	50,280.00 50,280.00	0.00	-12,044.17 -12,044.17
463.000 INUVO INC 46122W204 KR3F10020002: NTGI STRUCTURED	0.8894 0.8894	412.07 412.07	411.79 411.79	0.00	-0.28 -0.28



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,100.000 INVENSENSE INC 46123D205 KR3F10020002: NTGI STRUCTURED	22.6900	55,629.50	70,339.00	0.00	14,709.50
7,003.000 INVESCO MORTGAGE CAPITAL INC 46131B100 KR3F10020002: NTGI STRUCTURED	17.3600	139,691.14	121,572.08	0.00	-18,119.06
1,800.000 INVESTMENT TECHNOLOGY GROUP IN 46145F105 KR3F10020002: NTGI STRUCTURED	16.8800	24,696.00	30,384.00	0.00	5,688.00
21,437.000 INVESTORS BANCORP INC NEW COM 46146L101 KR3F10020002: NTGI STRUCTURED	11.0500	108,750.45	236,878.85	0.01	128,128.40
5,200.000 INVESTORS REAL ESTATE TRUST 461730103 KR3F10020002: NTGI STRUCTURED	9.2100	43,012.26	47,892.00	0.00	4,879.74
200.000 INVESTORS TITLE CO 461804106 KR3F10020002: NTGI STRUCTURED	66.9000	7,962.00	13,380.00	0.00	5,418.00
10,100.000 ION GEOPHYSICAL CORP 462044108 KR3F10020002: NTGI STRUCTURED	4.2200	85,596.17	42,622.00	0.00	-42,974.17
2,000.000 IPASS INC 46261V108 KR3F10020002: NTGI STRUCTURED	1.2000	3,020.00	2,400.00	0.00	-620.00
800.000 IRIDEX CORP 462684101 KR3F10020002: NTGI STRUCTURED	8.3100	3,000.00	6,648.00	0.00	3,648.00
1,800.000 IRIDIUM COMMUNICATIONS INC 46269C102 KR3F10020002: NTGI STRUCTURED	8.4600	15,372.00	15,228.00	0.00	-144.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 IROBOT CORP 462726100 KR3F10020002: NTGI STRUCTURED	40.9500 40.9500	60,392.64 60,392.64	65,520.00 65,520.00	0.00	5,127.36 5,127.36
6,589.000 IRON MOUNTAIN INC 462846106 KR3F10070002: RIVER ROAD	35.4500 35.4500	217,195.92 217,195.92	233,580.05 233,580.05	0.01	16,384.13 16,384.13
6,016.000 IRON MOUNTAIN INC 462846106 KR3F19020002: S&P 500 INDEX	35.4500 35.4500	192,409.46 192,409.46	213,267.20 213,267.20	0.01	20,857.74 20,857.74
6,300.000 ISIS PHARMACEUTICALS INC 464330109 KR3F10020002: NTGI STRUCTURED	34.4500 34.4500	93,456.09 93,456.09	217,035.00 217,035.00	0.01	123,578.91 123,578.91
2,400.000 ISLE OF CAPRI CASINOS INC 464592104 KR3F10020002: NTGI STRUCTURED	8.5600 8.5600	19,776.00 19,776.00	20,544.00 20,544.00	0.00	768.00 768.00
1,200.000 ITERIS INC 46564T107 KR3F10020002: NTGI STRUCTURED	1.7000 1.7000	1,536.00 1,536.00	2,040.00 2,040.00	0.00	504.00 504.00
2,253.000 ITRON INC 465741106 KR3F10020002: NTGI STRUCTURED	40.5500 40.5500	95,907.86 95,907.86	91,359.15 91,359.15	0.00	-4,548.71 -4,548.71
1,900.000 IXYS CORP 46600W106 KR3F10020002: NTGI STRUCTURED	12.3200 12.3200	25,137.00 25,137.00	23,408.00 23,408.00	0.00	-1,729.00 -1,729.00
1,600.000 J&J SNACK FOODS CORP 466032109 KR3F10020002: NTGI STRUCTURED	94.1200 94.1200	81,080.85 81,080.85	150,592.00 150,592.00	0.00	69,511.15 69,511.15
100.000 JER INVESTORS TRUST INC 46614H400 KR3F10020002: NTGI STRUCTURED	0.0675 0.0675	3.70 3.70	6.75 6.75	0.00	3.05 3.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
133,265.000 JPMORGAN CHASE & CO 46625H100 KR3F19020002: S&P 500 INDEX	57.6200 57.6200	4,928,358.35 4,928,358.35	7,678,729.30 7,678,729.30	0.19	2,750,370.95 2,750,370.95
20,450.000 JPMORGAN CHASE & CO 46625H100 KR3F10080002: WESTWOOD MGMT	57.6200 57.6200	899,051.32 899,051.32	1,178,329.00 1,178,329.00	0.03	279,277.68 279,277.68
6,513.000 JABIL CIRCUIT INC 466313103 KR3F19020002: S&P 500 INDEX	20.9000 20.9000	151,621.49 151,621.49	136,121.70 136,121.70	0.00	-15,499.79 -15,499.79
4,400.000 JACK IN THE BOX INC 466367109 KR3F10020002: NTGI STRUCTURED	59.8400 59.8400	95,369.84 95,369.84	263,296.00 263,296.00	0.01	167,926.16 167,926.16
100.000 JACLYN INC 469772206 KR3F10020002: NTGI STRUCTURED	5.7500 5.7500	770.50 770.50	575.00 575.00	0.00	-195.50 -195.50
100.000 JACO ELECTRONICS INC 469783104 KR3F10020002: NTGI STRUCTURED	0.1300 0.1300	32.51 32.51	13.00 13.00	0.00	-19.51 -19.51
4,657.000 JACOBS ENGINEERING GROUP INC 469814107 KR3F19020002: S&P 500 INDEX	53.2800 53.2800	197,067.51 197,067.51	248,124.96 248,124.96	0.01	51,057.45 51,057.45
3,300.000 JAKKS PACIFIC INC 47012E106 KR3F10020002: NTGI STRUCTURED	7.7400 7.7400	59,894.50 59,894.50	25,542.00 25,542.00	0.00	-34,352.50 -34,352.50
1,400.000 JAMES RIVER COAL CO 470355207 KR3F10020002: NTGI STRUCTURED	0.3900 0.3900	26,880.00 26,880.00	546.00 546.00	0.00	-26,334.00 -26,334.00
10,400.000 JANUS CAPITAL GROUP INC 47102X105 KR3F10020002: NTGI STRUCTURED	12.4800 12.4800	98,405.50 98,405.50	129,792.00 129,792.00	0.00	31,386.50 31,386.50



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13,000.000 JETBLUE AIRWAYS CORP 477143101 KR3F10020002: NTGI STRUCTURED	10.8500 10.8500	71,994.34 71,994.34	141,050.00 141,050.00	0.00	69,055.66 69,055.66
100.000 JOE'S JEANS INC 47777N101 KR3F10020002: NTGI STRUCTURED	1.0600 1.0600	52.50 52.50	106.00 106.00	0.00	53.50 53.50
1,400.000 JOHN BEAN TECHNOLOGIES CORP 477839104 KR3F10020002: NTGI STRUCTURED	30.9900 30.9900	25,270.00 25,270.00	43,386.00 43,386.00	0.00	18,116.00 18,116.00
7,300.000 JOHNSON & JOHNSON 478160104 KR3F10080002: WESTWOOD MGMT	104.6200 104.6200	478,599.70 478,599.70	763,726.00 763,726.00	0.02	285,126.30 285,126.30
99,617.000 JOHNSON & JOHNSON 478160104 KR3F19020002: S&P 500 INDEX	104.6200 104.6200	5,397,938.51 5,397,938.51	10,421,930.54 10,421,930.54	0.25	5,023,992.03 5,023,992.03
23,386.000 JOHNSON CONTROLS INC 478366107 KR3F19020002: S&P 500 INDEX	49.9300 49.9300	753,908.30 753,908.30	1,167,662.98 1,167,662.98	0.03	413,754.68 413,754.68
600.000 JOHNSON OUTDOORS INC 479167108 KR3F10020002: NTGI STRUCTURED	25.8000 25.8000	9,270.00 9,270.00	15,480.00 15,480.00	0.00	6,210.00 6,210.00
2,500.000 JOURNAL COMMUNICATIONS INC 481130102 KR3F10020002: NTGI STRUCTURED	8.8700 8.8700	12,575.00 12,575.00	22,175.00 22,175.00	0.00	9,600.00 9,600.00
3,518.000 JOY GLOBAL INC 481165108 KR3F19020002: S&P 500 INDEX	61.5800 61.5800	157,796.42 157,796.42	216,638.44 216,638.44	0.01	58,842.02 58,842.02
3,000.000 J2 GLOBAL INC 48123V102 KR3F10020002: NTGI STRUCTURED	50.8600 50.8600	87,293.65 87,293.65	152,580.00 152,580.00	0.00	65,286.35 65,286.35



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3,223.000 J2 GLOBAL INC 48123V102 KR3F10070002: RIVER ROAD	50.8600 50.8600	102,391.46 102,391.46	163,921.78 163,921.78	0.00	61,530.32 61,530.32
16,682.000 JUNIPER NETWORKS INC 48203R104 KR3F19020002: S&P 500 INDEX	24.5400 24.5400	465,438.91 465,438.91	409,376.28 409,376.28	0.01	-56,062.63 -56,062.63
30,000.000 JUNIPER NETWORKS INC 48203R104 KR3F10030002: SYSTEMATIC	24.5400 24.5400	813,691.04 813,691.04	736,200.00 736,200.00	0.02	-77,491.04 -77,491.04
5,839.000 KLA-TENCOR CORP 482480100 KR3F19020002: S&P 500 INDEX	72.6400 72.6400	295,066.45 295,066.45	424,144.96 424,144.96	0.01	129,078.51 129,078.51
200.000 KMG CHEMICALS INC 482564101 KR3F10020002: NTGI STRUCTURED	17.9800 17.9800	3,368.00 3,368.00	3,596.00 3,596.00	0.00	228.00 228.00
2,500.000 KVH INDUSTRIES INC 482738101 KR3F10020002: NTGI STRUCTURED	13.0300 13.0300	32,380.01 32,380.01	32,575.00 32,575.00	0.00	194.99 194.99
1,200.000 K12 INC 48273U102 KR3F10020002: NTGI STRUCTURED	24.0700 24.0700	38,776.62 38,776.62	28,884.00 28,884.00	0.00	-9,892.62 -9,892.62
700.000 KADANT INC 48282T104 KR3F10020002: NTGI STRUCTURED	38.4500 38.4500	19,243.00 19,243.00	26,915.00 26,915.00	0.00	7,672.00 7,672.00
1,000.000 KAISER ALUMINUM CORP 483007704 KR3F10020002: NTGI STRUCTURED	72.8700 72.8700	50,160.91 50,160.91	72,870.00 72,870.00	0.00	22,709.09 22,709.09
1,500.000 KAMAN CORP 483548103 KR3F10020002: NTGI STRUCTURED	42.7300 42.7300	49,785.44 49,785.44	64,095.00 64,095.00	0.00	14,309.56 14,309.56

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500.000 KANSAS CITY LIFE INSURANCE CO 484836101 KR3F10020002: NTGI STRUCTURED	45.4800 45.4800	14,545.00 14,545.00	22,740.00 22,740.00	0.00	8,195.00 8,195.00
3,885.000 KANSAS CITY SOUTHERN 485170302 KR3F19020002: S&P 500 INDEX	107.5100 107.5100	434,457.68 434,457.68	417,676.35 417,676.35	0.01	-16,781.33 -16,781.33
5,400.000 KAPSTONE PAPER AND PACKAGING C 48562P103 KR3F10020002: NTGI STRUCTURED	33.1300 33.1300	76,778.30 76,778.30	178,902.00 178,902.00	0.00	102,123.70 102,123.70
200.000 KATE SPADE & CO 485865109 KR3F10020002: NTGI STRUCTURED	38.1400 38.1400	1,110.00 1,110.00	7,628.00 7,628.00	0.00	6,518.00 6,518.00
300.000 KATY INDUSTRIES INC 486026107 KR3F10020002: NTGI STRUCTURED	1.0000 1.0000	91.50 91.50	300.00 300.00	0.00	208.50 208.50
4,100.000 KB HOME 48666K109 KR3F10020002: NTGI STRUCTURED	18.6800 18.6800	45,198.55 45,198.55	76,588.00 76,588.00	0.00	31,389.45 31,389.45
3,100.000 KEARNY FINANCIAL CORP 487169104 KR3F10020002: NTGI STRUCTURED	15.1400 15.1400	28,464.64 28,464.64	46,934.00 46,934.00	0.00	18,469.36 18,469.36
8,976.000 KELLOGG CO 487836108 KR3F19020002: S&P 500 INDEX	65.7000 65.7000	495,261.53 495,261.53	589,723.20 589,723.20	0.01	94,461.67 94,461.67
1,400.000 KELLY SERVICES INC 488152208 KR3F10020002: NTGI STRUCTURED	17.1700 17.1700	21,714.00 21,714.00	24,038.00 24,038.00	0.00	2,324.00 2,324.00
1,000.000 KEMET CORP 488360207 KR3F10020002: NTGI STRUCTURED	5.7500 5.7500	13,940.00 13,940.00	5,750.00 5,750.00	0.00	-8,190.00 -8,190.00



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2,500.000 KEMPER CORPORATION 488401100 KR3F10020002: NTGI STRUCTURED	36.8600 36.8600	72,374.11 72,374.11	92,150.00 92,150.00	0.00	19,775.89 19,775.89
3,400.000 KENNEDY-WILSON HOLDINGS INC 489398107 KR3F10020002: NTGI STRUCTURED	26.8200 26.8200	40,180.39 40,180.39	91,188.00 91,188.00	0.00	51,007.61 51,007.61
500.000 KERYX BIOPHARMACEUTICALS INC 492515101 KR3F10020002: NTGI STRUCTURED	15.3800 15.3800	2,265.00 2,265.00	7,690.00 7,690.00	0.00	5,425.00 5,425.00
4,470.000 KEURIG GREEN MOUNTAIN INC 49271M100 KR3F19020002: S&P 500 INDEX	124.6100 124.6100	499,688.36 499,688.36	557,006.70 557,006.70	0.01	57,318.34 57,318.34
200.000 KEWAUNEE SCIENTIFIC CORP 492854104 KR3F10020002: NTGI STRUCTURED	17.6000 17.6000	2,048.00 2,048.00	3,520.00 3,520.00	0.00	1,472.00 1,472.00
7,800.000 KEY ENERGY SERVICES INC 492914106 KR3F10020002: NTGI STRUCTURED	9.1400 9.1400	129,992.32 129,992.32	71,292.00 71,292.00	0.00	-58,700.32 -58,700.32
300.000 KEY TECHNOLOGY INC 493143101 KR3F10020002: NTGI STRUCTURED	12.3200 12.3200	4,584.00 4,584.00	3,696.00 3,696.00	0.00	-888.00 -888.00
3,500.000 KEY TRONIC CORP 493144109 KR3F10020002: NTGI STRUCTURED	10.4800 10.4800	22,441.30 22,441.30	36,680.00 36,680.00	0.00	14,238.70 14,238.70
31,102.000 KEYCORP 493267108 KR3F19020002: S&P 500 INDEX	14.3300 14.3300	408,604.29 408,604.29	445,691.66 445,691.66	0.01	37,087.37 37,087.37
60,975.000 KEYCORP 493267108 KR3F10030002: SYSTEMATIC	14.3300 14.3300	828,538.52 828,538.52	873,771.75 873,771.75	0.02	45,233.23 45,233.23



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2,900.000 KFORCE INC 493732101 KR3F10020002: NTGI STRUCTURED	21.6500 21.6500	36,272.41 36,272.41	62,785.00 62,785.00	0.00	26,512.59 26,512.59
900.000 KID BRANDS INC 49375T100 KR3F10020002: NTGI STRUCTURED	0.0065 0.0065	4,284.00 4,284.00	5.85 5.85	0.00	-4,278.15 -4,278.15
2,200.000 KIMBALL INTERNATIONAL INC 494274103 KR3F10020002: NTGI STRUCTURED	16.7200 16.7200	13,838.00 13,838.00	36,784.00 36,784.00	0.00	22,946.00 22,946.00
13,267.000 KIMBERLY-CLARK CORP 494368103 KR3F19020002: S&P 500 INDEX	111.2200 111.2200	712,333.95 712,333.95	1,475,555.74 1,475,555.74	0.04	763,221.79 763,221.79
2,053.000 KIMBERLY-CLARK CORP 494368103 KR3F10070002: RIVER ROAD	111.2200 111.2200	140,026.78 140,026.78	228,334.66 228,334.66	0.01	88,307.88 88,307.88
14,458.000 KIMCO REALTY CORP 49446R109 KR3F19020002: S&P 500 INDEX	22.9800 22.9800	266,454.05 266,454.05	332,244.84 332,244.84	0.01	65,790.79 65,790.79
10,850.000 KINDER MORGAN INC/DELAWARE 49456B101 KR3F10050002: SASCO CAPITAL	36.2600 36.2600	353,049.77 353,049.77	393,421.00 393,421.00	0.01	40,371.23 40,371.23
23,526.000 KINDER MORGAN INC/DELAWARE 49456B101 KR3F19020002: S&P 500 INDEX	36.2600 36.2600	790,177.46 790,177.46	853,052.76 853,052.76	0.02	62,875.30 62,875.30
2,700.000 KINDRED HEALTHCARE INC 494580103 KR3F10020002: NTGI STRUCTURED	23.1000 23.1000	56,595.60 56,595.60	62,370.00 62,370.00	0.00	5,774.40 5,774.40
200.000 KIRKLAND'S INC 497498105 KR3F10020002: NTGI STRUCTURED	18.5500 18.5500	2,410.00 2,410.00	3,710.00 3,710.00	0.00	1,300.00 1,300.00



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5,000.000 KITE REALTY GROUP TRUST 49803T102 KR3F10020002: NTGI STRUCTURED	6.1400 6.1400	29,570.40 29,570.40	30,700.00 30,700.00	0.00	1,129.60 1,129.60
4,600.000 KNOLL INC 498904200 KR3F10020002: NTGI STRUCTURED	17.3300 17.3300	79,403.55 79,403.55	79,718.00 79,718.00	0.00	314.45 314.45
4,000.000 KNIGHT TRANSPORTATION INC 499064103 KR3F10020002: NTGI STRUCTURED	23.7700 23.7700	64,602.67 64,602.67	95,080.00 95,080.00	0.00	30,477.33 30,477.33
15,000.000 KODIAK OIL & GAS CORP 50015Q100 KR3F10020002: NTGI STRUCTURED	14.5500 14.5500	106,671.47 106,671.47	218,250.00 218,250.00	0.01	111,578.53 111,578.53
4,276.000 KOHL'S CORP 500255104 KR3F10070002: RIVER ROAD	52.6800 52.6800	211,083.62 211,083.62	225,259.68 225,259.68	0.01	14,176.06 14,176.06
6,862.000 KOHL'S CORP 500255104 KR3F19020002: S&P 500 INDEX	52.6800 52.6800	349,688.10 349,688.10	361,490.16 361,490.16	0.01	11,802.06 11,802.06
25,200.000 KONINKLIJKE AHOLD SP ADR 500467105 KR3F10050002: SASCO CAPITAL	18.7800 18.7800	328,342.06 328,342.06	473,256.00 473,256.00	0.01	144,913.94 144,913.94
3,600.000 KOPIN CORP 500600101 KR3F10020002: NTGI STRUCTURED	3.2600 3.2600	17,532.00 17,532.00	11,736.00 11,736.00	0.00	-5,796.00 -5,796.00
1,800.000 KOPPERS HOLDINGS INC 50060P106 KR3F10020002: NTGI STRUCTURED	38.2500 38.2500	67,160.25 67,160.25	68,850.00 68,850.00	0.00	1,689.75 1,689.75
2,800.000 KORN/FERRY INTERNATIONAL 500643200 KR3F10020002: NTGI STRUCTURED	29.3700 29.3700	76,978.62 76,978.62	82,236.00 82,236.00	0.00	5,257.38 5,257.38

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1,800.000 KOSS CORP 500692108 KR3F10020002: NTGI STRUCTURED	3.1600 3.1600	10,638.00 10,638.00	5,688.00 5,688.00	0.00	-4,950.00 -4,950.00
20,961.000 KRAFT FOODS GROUP INC 50076Q106 KR3F19020002: S&P 500 INDEX	59.9500 59.9500	547,668.69 547,668.69	1,256,611.95 1,256,611.95	0.03	708,943.26 708,943.26
200.000 KREISLER MANUFACTURING CORP 500773106 KR3F10020002: NTGI STRUCTURED	13.0000 13.0000	750.50 750.50	2,600.00 2,600.00	0.00	1,849.50 1,849.50
1,046.000 KRATOS DEFENSE & SECURITY SOLU 50077B207 KR3F10020002: NTGI STRUCTURED	7.8000 7.8000	11,102.89 11,102.89	8,158.80 8,158.80	0.00	-2,944.09 -2,944.09
1,300.000 KRATON PERFORMANCE POLYMERS IN 50077C106 KR3F10020002: NTGI STRUCTURED	22.3900 22.3900	31,278.00 31,278.00	29,107.00 29,107.00	0.00	-2,171.00 -2,171.00
3,600.000 KRISPY KREME DOUGHNUTS INC 501014104 KR3F10020002: NTGI STRUCTURED	15.9800 15.9800	71,642.16 71,642.16	57,528.00 57,528.00	0.00	-14,114.16 -14,114.16
17,942.000 KROGER CO/THE 501044101 KR3F19020002: S&P 500 INDEX	49.4300 49.4300	474,036.77 474,036.77	886,873.06 886,873.06	0.02	412,836.29 412,836.29
2,600.000 KULICKE & SOFFA INDUSTRIES INC 501242101 KR3F10020002: NTGI STRUCTURED	14.2600 14.2600	28,593.72 28,593.72	37,076.00 37,076.00	0.00	8,482.28 8,482.28
8,635.000 L BRANDS INC 501797104 KR3F19020002: S&P 500 INDEX	58.6600 58.6600	257,338.50 257,338.50	506,529.10 506,529.10	0.01	249,190.60 249,190.60
200.000 LGL GROUP INC/THE 50186A108 KR3F10020002: NTGI STRUCTURED	4.6500 4.6500	2,064.00 2,064.00	930.00 930.00	0.00	-1,134.00 -1,134.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 LGL GROUP INC/THE-CW16-W/I 50186A116 WT EXP 08/06/2018 KR3F10020002: NTGI STRUCTURED	0.0350 0.0350	140.00 140.00	35.00 35.00	0.00	-105.00 -105.00
1,500.000 LHC GROUP INC 50187A107 KR3F10020002: NTGI STRUCTURED	21.3700 21.3700	37,080.00 37,080.00	32,055.00 32,055.00	0.00	-5,025.00 -5,025.00
59,763.000 LKQ CORP 501889208 KR3F10040002: GENEVA CAPITAL	26.6900 26.6900	1,105,514.36 1,105,514.36	1,595,074.47 1,595,074.47	0.04	489,560.11 489,560.11
100.000 LSB FINANCIAL CORP/IN 501925101 KR3F10020002: NTGI STRUCTURED	41.7800 41.7800	1,565.00 1,565.00	4,178.00 4,178.00	0.00	2,613.00 2,613.00
800.000 LMI AEROSPACE INC 502079106 KR3F10020002: NTGI STRUCTURED	13.0800 13.0800	17,264.00 17,264.00	10,464.00 10,464.00	0.00	-6,800.00 -6,800.00
800.000 LRAD CORP 50213V109 KR3F10020002: NTGI STRUCTURED	2.0600 2.0600	2,024.00 2,024.00	1,648.00 1,648.00	0.00	-376.00 -376.00
1,000.000 LSB INDUSTRIES INC 502160104 KR3F10020002: NTGI STRUCTURED	41.6700 41.6700	42,540.00 42,540.00	41,670.00 41,670.00	0.00	-870.00 -870.00
1,000.000 LSI INDUSTRIES INC 50216C108 KR3F10020002: NTGI STRUCTURED	7.9800 7.9800	7,820.00 7,820.00	7,980.00 7,980.00	0.00	160.00 160.00
1,600.000 LTC PROPERTIES INC 502175102 KR3F10020002: NTGI STRUCTURED	39.0400 39.0400	43,990.67 43,990.67	62,464.00 62,464.00	0.00	18,473.33 18,473.33
2,490.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104 KR3F10030002: SYSTEMATIC	120.7500 120.7500	294,961.51 294,961.51	300,667.50 300,667.50	0.01	5,705.99 5,705.99



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,036.000 L-3 COMMUNICATIONS HOLDINGS IN 502424104 KR3F19020002: S&P 500 INDEX	120.7500 120.7500	205,207.92 205,207.92	366,597.00 366,597.00	0.01	161,389.08 161,389.08
3,300.000 LA-Z-BOY INC 505336107 KR3F10020002: NTGI STRUCTURED	23.1700 23.1700	42,079.43 42,079.43	76,461.00 76,461.00	0.00	34,381.57 34,381.57
2,986.000 LABORATORY CORP OF AMERICA HOL 50540R409 KR3F19020002: S&P 500 INDEX	102.4000 102.4000	276,993.40 276,993.40	305,766.40 305,766.40	0.01	28,773.00 28,773.00
2,100.000 LACLEDE GROUP INC/THE 505597104 KR3F10020002: NTGI STRUCTURED	48.5500 48.5500	84,052.44 84,052.44	101,955.00 101,955.00	0.00	17,902.56 17,902.56
1,900.000 LADENBURG THALMANN FINANCIAL S 50575Q102 KR3F10020002: NTGI STRUCTURED	3.1500 3.1500	2,432.00 2,432.00	5,985.00 5,985.00	0.00	3,553.00 3,553.00
336.000 LAKELAND BANCORP INC 511637100 KR3F10020002: NTGI STRUCTURED	10.8000 10.8000	2,934.86 2,934.86	3,628.80 3,628.80	0.00	693.94 693.94
100.000 LAKELAND FINANCIAL CORP 511656100 KR3F10020002: NTGI STRUCTURED	38.1600 38.1600	2,166.00 2,166.00	3,816.00 3,816.00	0.00	1,650.00 1,650.00
927.000 LAKELAND INDUSTRIES INC 511795106 KR3F10020002: NTGI STRUCTURED	7.1500 7.1500	5,639.86 5,639.86	6,628.05 6,628.05	0.00	988.19 988.19
5,709.000 LAM RESEARCH CORP 512807108 KR3F19020002: S&P 500 INDEX	67.5800 67.5800	213,765.44 213,765.44	385,814.22 385,814.22	0.01	172,048.78 172,048.78
9,180.000 LAM RESEARCH CORP 512807108 KR3F10030002: SYSTEMATIC	67.5800 67.5800	434,832.86 434,832.86	620,384.40 620,384.40	0.02	185,551.54 185,551.54



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,500.000 LANCASTER COLONY CORP 513847103 KR3F10020002: NTGI STRUCTURED	95.1600 95.1600	93,599.69 93,599.69	142,740.00 142,740.00	0.00	49,140.31 49,140.31
900.000 LANDEC CORP 514766104 KR3F10020002: NTGI STRUCTURED	12.4900 12.4900	5,382.00 5,382.00	11,241.00 11,241.00	0.00	5,859.00 5,859.00
800.000 LANDAUER INC 51476K103 KR3F10020002: NTGI STRUCTURED	42.0000 42.0000	44,767.11 44,767.11	33,600.00 33,600.00	0.00	-11,167.11 -11,167.11
700.000 LANNETT CO INC 516012101 KR3F10020002: NTGI STRUCTURED	49.6200 49.6200	3,654.00 3,654.00	34,734.00 34,734.00	0.00	31,080.00 31,080.00
500.000 LANTRONIX INC 516548203 KR3F10020002: NTGI STRUCTURED	1.9700 1.9700	1,585.00 1,585.00	985.00 985.00	0.00	-600.00 -600.00
6,100.000 LASALLE HOTEL PROPERTIES 517942108 KR3F10020002: NTGI STRUCTURED	35.2900 35.2900	167,059.79 167,059.79	215,269.00 215,269.00	0.01	48,209.21 48,209.21
4,400.000 LATTICE SEMICONDUCTOR CORP 518415104 KR3F10020002: NTGI STRUCTURED	8.2500 8.2500	27,478.00 27,478.00	36,300.00 36,300.00	0.00	8,822.00 8,822.00
8,896.000 ESTEE LAUDER COS INC/THE 518439104 KR3F19020002: S&P 500 INDEX	74.2600 74.2600	484,691.68 484,691.68	660,616.96 660,616.96	0.02	175,925.28 175,925.28
500.000 LAWSON PRODUCTS INC/DE 520776105 KR3F10020002: NTGI STRUCTURED	16.2900 16.2900	9,565.00 9,565.00	8,145.00 8,145.00	0.00	-1,420.00 -1,420.00
800.000 LAYNE CHRISTENSEN CO 521050104 KR3F10020002: NTGI STRUCTURED	13.3000 13.3000	22,496.00 22,496.00	10,640.00 10,640.00	0.00	-11,856.00 -11,856.00



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1,132,447.070 LAZARD EMERGING MARKETS EQUITY 52106N889 KR3F20080002: LAZARD ASSET MGMT	20.3800 20.3800	23,000,000.00 23,000,000.00	23,079,271.29 23,079,271.29	0.56	79,271.29 79,271.29
1,200.000 LAZARE KAPLAN INTERNATIONAL IN 521078105 KR3F10020002: NTGI STRUCTURED	1.3600 1.3600	1,821.00 1,821.00	1,632.00 1,632.00	0.00	-189.00 -189.00
1,500.000 LEAPFROG ENTERPRISES INC 52186N106 KR3F10020002: NTGI STRUCTURED	7.3500 7.3500	6,000.00 6,000.00	11,025.00 11,025.00	0.00	5,025.00 5,025.00
1,600.000 LEAP WIRELESS INTL CONTRA 521CNT998 KR3F10020002: NTGI STRUCTURED	1.6500 1.6500	0.00 0.00	2,640.00 2,640.00	0.00	2,640.00 2,640.00
1,100.000 LEARNING TREE INTERNATIONAL IN 522015106 KR3F10020002: NTGI STRUCTURED	2.5600 2.5600	8,987.00 8,987.00	2,816.00 2,816.00	0.00	-6,171.00 -6,171.00
100.000 LECG CORP 523234102 KR3F10020002: NTGI STRUCTURED	0.0017 0.0017	1.05 1.05	0.17 0.17	0.00	-0.88 -0.88
4,882.000 LEGGETT & PLATT INC 524660107 KR3F19020002: S&P 500 INDEX	34.2800 34.2800	109,210.10 109,210.10	167,354.96 167,354.96	0.00	58,144.86 58,144.86
3,619.000 LEGG MASON INC 524901105 KR3F19020002: S&P 500 INDEX	51.3100 51.3100	108,421.89 108,421.89	185,690.89 185,690.89	0.00	77,269.00 77,269.00
400.000 LEMAITRE VASCULAR INC 525558201 KR3F10020002: NTGI STRUCTURED	8.2700 8.2700	2,780.00 2,780.00	3,308.00 3,308.00	0.00	528.00 528.00
6,190.000 LENNAR CORP 526057104 KR3F19020002: S&P 500 INDEX	41.9800 41.9800	153,903.17 153,903.17	259,856.20 259,856.20	0.01	105,953.03 105,953.03



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11,161.000 LEUCADIA NATIONAL CORP 527288104 KR3F19020002: S&P 500 INDEX	26.2200 26.2200	297,858.96 297,858.96	292,641.42 292,641.42	0.01	-5,217.54 -5,217.54
44,450.000 LEVEL 3 COMMUNICATIONS INC 52729N308 KR3F10030002: SYSTEMATIC	43.9100 43.9100	1,737,793.98 1,737,793.98	1,951,799.50 1,951,799.50	0.05	214,005.52 214,005.52
3,000.000 LEXICON PHARMACEUTICALS INC 528872104 KR3F10020002: NTGI STRUCTURED	1.6100 1.6100	4,770.00 4,770.00	4,830.00 4,830.00	0.00	60.00 60.00
13,300.000 LEXINGTON REALTY TRUST 529043101 KR3F10020002: NTGI STRUCTURED	11.0100 11.0100	116,469.33 116,469.33	146,433.00 146,433.00	0.00	29,963.67 29,963.67
4,000.000 LEXMARK INTERNATIONAL INC 529771107 KR3F10020002: NTGI STRUCTURED	48.1600 48.1600	104,092.50 104,092.50	192,640.00 192,640.00	0.00	88,547.50 88,547.50
900.000 LIBBEY INC 529898108 KR3F10020002: NTGI STRUCTURED	26.6400 26.6400	13,527.00 13,527.00	23,976.00 23,976.00	0.00	10,449.00 10,449.00
43,325.000 LIBERTY PROPERTY TRUST 531172104 KR3F10030002: SYSTEMATIC	37.9300 37.9300	1,669,865.53 1,669,865.53	1,643,317.25 1,643,317.25	0.04	-26,548.28 -26,548.28
500.000 LIFE PARTNERS HOLDINGS INC 53215T106 KR3F10020002: NTGI STRUCTURED	2.4900 2.4900	1,775.00 1,775.00	1,245.00 1,245.00	0.00	-530.00 -530.00
2,200.000 LIFE TIME FITNESS INC 53217R207 KR3F10020002: NTGI STRUCTURED	48.7400 48.7400	82,044.25 82,044.25	107,228.00 107,228.00	0.00	25,183.75 25,183.75
2,600.000 LIFEPOINT HOSPITALS INC 53219L109 KR3F10020002: NTGI STRUCTURED	62.1000 62.1000	104,108.93 104,108.93	161,460.00 161,460.00	0.00	57,351.07 57,351.07



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2,900.000 LIGAND PHARMACEUTICALS INC 53220K504 KR3F10020002: NTGI STRUCTURED	62.2900 62.2900	34,523.81 34,523.81	180,641.00 180,641.00	0.00	146,117.19 146,117.19
700.000 LIFETIME BRANDS INC 53222Q103 KR3F10020002: NTGI STRUCTURED	15.7200 15.7200	7,763.00 7,763.00	11,004.00 11,004.00	0.00	3,241.00 3,241.00
300.000 LIGHTPATH TECHNOLOGIES INC 532257805 KR3F10020002: NTGI STRUCTURED	1.3600 1.3600	439.50 439.50	408.00 408.00	0.00	-31.50 -31.50
34,687.000 ELI LILLY & CO 532457108 KR3F19020002: S&P 500 INDEX	62.1700 62.1700	1,763,650.76 1,763,650.76	2,156,490.79 2,156,490.79	0.05	392,840.03 392,840.03
2,200.000 LIMELIGHT NETWORKS INC 53261M104 KR3F10020002: NTGI STRUCTURED	3.0600 3.0600	9,944.00 9,944.00	6,732.00 6,732.00	0.00	-3,212.00 -3,212.00
1,278.000 LIN MEDIA LLC 532771102 SER D KR3F10020002: NTGI STRUCTURED	27.2500 27.2500	19,809.00 19,809.00	34,825.50 34,825.50	0.00	15,016.50 15,016.50
600.000 LINCOLN EDUCATIONAL SERVICES C 533535100 KR3F10020002: NTGI STRUCTURED	4.4900 4.4900	9,012.00 9,012.00	2,694.00 2,694.00	0.00	-6,318.00 -6,318.00
17,450.000 LINCOLN NATIONAL CORP 534187109 KR3F10030002: SYSTEMATIC	51.4400 51.4400	410,622.91 410,622.91	897,628.00 897,628.00	0.02	487,005.09 487,005.09
9,287.000 LINCOLN NATIONAL CORP 534187109 KR3F19020002: S&P 500 INDEX	51.4400 51.4400	242,384.43 242,384.43	477,723.28 477,723.28	0.01	235,338.85 235,338.85
900.000 LINDSAY CORP 535555106 KR3F10020002: NTGI STRUCTURED	84.4700 84.4700	54,890.10 54,890.10	76,023.00 76,023.00	0.00	21,132.90 21,132.90

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,329.000 LINEAR TECHNOLOGY CORP 535678106 KR3F19020002: S&P 500 INDEX	47.0700 47.0700	266,590.28 266,590.28	392,046.03 392,046.03	0.01	125,455.75 125,455.75
4,972.000 LINN CO LLC 535782106 KR3F10020002: NTGI STRUCTURED	31.2900 31.2900	135,601.44 135,601.44	155,573.88 155,573.88	0.00	19,972.44 19,972.44
1,500.000 LIONBRIDGE TECHNOLOGIES INC 536252109 KR3F10020002: NTGI STRUCTURED	5.9400 5.9400	4,350.00 4,350.00	8,910.00 8,910.00	0.00	4,560.00 4,560.00
400.000 LIPID SCIENCES INC 53630P101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	2.60 2.60	0.00 0.00	0.00	-2.60 -2.60
700.000 LIQUIDMETAL TECHNOLOGIES INC 53634X100 KR3F10020002: NTGI STRUCTURED	0.2580 0.2580	115.50 115.50	180.60 180.60	0.00	65.10 65.10
1,000.000 LIQUIDITY SERVICES INC 53635B107 KR3F10020002: NTGI STRUCTURED	15.7600 15.7600	23,091.82 23,091.82	15,760.00 15,760.00	0.00	-7,331.82 -7,331.82
700.000 LITHIA MOTORS INC 536797103 KR3F10020002: NTGI STRUCTURED	94.0700 94.0700	12,425.00 12,425.00	65,849.00 65,849.00	0.00	53,424.00 53,424.00
1,300.000 LITTELFUSE INC 537008104 KR3F10020002: NTGI STRUCTURED	92.9500 92.9500	74,807.54 74,807.54	120,835.00 120,835.00	0.00	46,027.46 46,027.46
8,235.000 LIVE NATION ENTERTAINMENT INC 538034109 KR3F10020002: NTGI STRUCTURED	24.6900 24.6900	100,136.36 100,136.36	203,322.15 203,322.15	0.00	103,185.79 103,185.79
500.000 LIVE MICROSYSTEMS INC 53803W107 KR3F10020002: NTGI STRUCTURED	0.4000 0.4000	975.50 975.50	200.00 200.00	0.00	-775.50 -775.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,800.000 LIVEPERSON INC 538146101 KR3F10020002: NTGI STRUCTURED	10.1500 10.1500	51,471.04 51,471.04	48,720.00 48,720.00	0.00	-2,751.04 -2,751.04
1,200.000 LOJACK CORP 539451104 KR3F10020002: NTGI STRUCTURED	5.4300 5.4300	4,860.00 4,860.00	6,516.00 6,516.00	0.00	1,656.00 1,656.00
9,387.000 LOCKHEED MARTIN CORP 539830109 KR3F19020002: S&P 500 INDEX	160.7300 160.7300	761,550.45 761,550.45	1,508,772.51 1,508,772.51	0.04	747,222.06 747,222.06
10,751.000 LOEWS CORP 540424108 KR3F19020002: S&P 500 INDEX	44.0100 44.0100	421,538.74 421,538.74	473,151.51 473,151.51	0.01	51,612.77 51,612.77
100.000 LOGIC DEVICES INC 541402103 KR3F10020002: NTGI STRUCTURED	0.0600 0.0600	21.50 21.50	6.00 6.00	0.00	-15.50 -15.50
1,300.000 LOGMEIN INC 54142L109 KR3F10020002: NTGI STRUCTURED	46.6200 46.6200	27,261.00 27,261.00	60,606.00 60,606.00	0.00	33,345.00 33,345.00
366.000 LOOKSMART LTD 543442602 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	1,855.62 1,855.62	658.80 658.80	0.00	-1,196.82 -1,196.82
1,000.000 LORAL SPACE & COMMUNICATIONS I 543881106 KR3F10020002: NTGI STRUCTURED	72.6900 72.6900	64,290.91 64,290.91	72,690.00 72,690.00	0.00	8,399.09 8,399.09
12,766.000 LORILLARD INC 544147101 KR3F19020002: S&P 500 INDEX	60.9700 60.9700	381,798.47 381,798.47	778,343.02 778,343.02	0.02	396,544.55 396,544.55
8,300.000 LOUISIANA-PACIFIC CORP 546347105 KR3F10020002: NTGI STRUCTURED	15.0200 15.0200	63,795.61 63,795.61	124,666.00 124,666.00	0.00	60,870.39 60,870.39



TOTAL FUND - KR3G00000000

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35,117.000 LOWE'S COS INC 548661107 KR3F19020002: S&P 500 INDEX	47.9900 47.9900	849,968.62 849,968.62	1,685,264.83 1,685,264.83	0.04	835,296.21 835,296.21
1,900.000 LUBY'S INC 549282101 KR3F10020002: NTGI STRUCTURED	5.8800 5.8800	10,431.00 10,431.00	11,172.00 11,172.00	0.00	741.00 741.00
3,000.000 LUMBER LIQUIDATORS HOLDINGS IN 55003T107 KR3F10020002: NTGI STRUCTURED	75.9500 75.9500	76,230.74 76,230.74	227,850.00 227,850.00	0.01	151,619.26 151,619.26
2,700.000 LUMINEX CORP 55027E102 KR3F10020002: NTGI STRUCTURED	17.1500 17.1500	52,630.20 52,630.20	46,305.00 46,305.00	0.00	-6,325.20 -6,325.20
1,050.000 LUMOS NETWORKS CORP 550283105 KR3F10020002: NTGI STRUCTURED	14.4700 14.4700	13,186.29 13,186.29	15,193.50 15,193.50	0.00	2,007.21 2,007.21
300.000 LUNA INNOVATIONS INC 550351100 KR3F10020002: NTGI STRUCTURED	1.3300 1.3300	495.00 495.00	399.00 399.00	0.00	-96.00 -96.00
1,100.000 LYDALL INC 550819106 KR3F10020002: NTGI STRUCTURED	27.3700 27.3700	11,924.00 11,924.00	30,107.00 30,107.00	0.00	18,183.00 18,183.00
113.000 LYRIS INC 55235L203 KR3F10020002: NTGI STRUCTURED	1.2300 1.2300	162.72 162.72	138.99 138.99	0.00	-23.73 -23.73
4,630.000 M&T BANK CORP 55261F104 KR3F19020002: S&P 500 INDEX	124.0500 124.0500	403,417.83 403,417.83	574,351.50 574,351.50	0.01	170,933.67 170,933.67
7,500.000 MBIA INC 55262C100 KR3F10020002: NTGI STRUCTURED	11.0400 11.0400	111,490.29 111,490.29	82,800.00 82,800.00	0.00	-28,690.29 -28,690.29

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3,500.000 MB FINANCIAL INC 55264U108 KR3F10020002: NTGI STRUCTURED	27.0500 27.0500	65,452.92 65,452.92	94,675.00 94,675.00	0.00	29,222.08 29,222.08
2,100.000 MDC HOLDINGS INC 552676108 KR3F10020002: NTGI STRUCTURED	30.2900 30.2900	57,507.05 57,507.05	63,609.00 63,609.00	0.00	6,101.95 6,101.95
800.000 MFRI INC 552721102 KR3F10020002: NTGI STRUCTURED	11.4100 11.4100	6,264.00 6,264.00	9,128.00 9,128.00	0.00	2,864.00 2,864.00
1,800.000 MGE ENERGY INC 55277P104 KR3F10020002: NTGI STRUCTURED	39.5100 39.5100	48,705.23 48,705.23	71,118.00 71,118.00	0.00	22,412.77 22,412.77
600.000 MELA SCIENCES INC 55277R100 KR3F10020002: NTGI STRUCTURED	0.3212 0.3212	1,464.00 1,464.00	192.72 192.72	0.00	-1,271.28 -1,271.28
33.000 MEI PHARMA INC 55279B202 KR3F10020002: NTGI STRUCTURED	6.3400 6.3400	251.90 251.90	209.22 209.22	0.00	-42.68 -42.68
4,500.000 MGIC INVESTMENT CORP 552848103 KR3F10020002: NTGI STRUCTURED	9.2400 9.2400	28,395.00 28,395.00	41,580.00 41,580.00	0.00	13,185.00 13,185.00
28,175.000 MGM RESORTS INTERNATIONAL 552953101 KR3F10030002: SYSTEMATIC	26.4000 26.4000	539,415.12 539,415.12	743,820.00 743,820.00	0.02	204,404.88 204,404.88
1,100.000 MGP INGREDIENTS INC NEW 55303J106 KR3F10020002: NTGI STRUCTURED	7.9600 7.9600	8,822.00 8,822.00	8,756.00 8,756.00	0.00	-66.00 -66.00
900.000 M/I HOMES INC 55305B101 KR3F10020002: NTGI STRUCTURED	24.2700 24.2700	10,341.00 10,341.00	21,843.00 21,843.00	0.00	11,502.00 11,502.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,700.000 MKS INSTRUMENTS INC 55306N104 KR3F10020002: NTGI STRUCTURED	31.2400 31.2400	68,052.60 68,052.60	84,348.00 84,348.00	0.00	16,295.40 16,295.40
12,060.000 MPLX LP 55336V100 KR3F35020002: TORTOISE CAP	64.5000 64.5000	375,896.51 375,896.51	777,870.00 777,870.00	0.02	401,973.49 401,973.49
350.000 MRV COMMUNICATIONS INC 553477407 KR3F10020002: NTGI STRUCTURED	13.6800 13.6800	8,820.00 8,820.00	4,788.00 4,788.00	0.00	-4,032.00 -4,032.00
2,500.000 MSA SAFETY INC 553498106 KR3F10020002: NTGI STRUCTURED	57.4800 57.4800	87,959.11 87,959.11	143,700.00 143,700.00	0.00	55,740.89 55,740.89
1,300.000 MTR GAMING GROUP INC 553769100 KR3F10020002: NTGI STRUCTURED	5.3500 5.3500	3,783.00 3,783.00	6,955.00 6,955.00	0.00	3,172.00 3,172.00
1,500.000 MTS SYSTEMS CORP 553777103 KR3F10020002: NTGI STRUCTURED	67.7600 67.7600	60,949.56 60,949.56	101,640.00 101,640.00	0.00	40,690.44 40,690.44
1,300.000 MWI VETERINARY SUPPLY INC 55402X105 KR3F10020002: NTGI STRUCTURED	141.9900 141.9900	112,742.38 112,742.38	184,587.00 184,587.00	0.00	71,844.62 71,844.62
1,200.000 MYR GROUP INC 55405W104 KR3F10020002: NTGI STRUCTURED	25.3300 25.3300	25,980.00 25,980.00	30,396.00 30,396.00	0.00	4,416.00 4,416.00
1,300.000 MACATAWA BANK CORP 554225102 KR3F10020002: NTGI STRUCTURED	5.0700 5.0700	2,964.00 2,964.00	6,591.00 6,591.00	0.00	3,627.00 3,627.00
4,954.000 MACERICH CO/THE 554382101 KR3F19020002: S&P 500 INDEX	66.7500 66.7500	346,870.54 346,870.54	330,679.50 330,679.50	0.01	-16,191.04 -16,191.04



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,200.000 MACK-CALI REALTY CORP 554489104 KR3F10020002: NTGI STRUCTURED	21.4800 21.4800	112,396.35 112,396.35	111,696.00 111,696.00	0.00	-700.35 -700.35
12,750.000 MACY'S INC 55616P104 KR3F10030002: SYSTEMATIC	58.0200 58.0200	696,915.84 696,915.84	739,755.00 739,755.00	0.02	42,839.16 42,839.16
12,691.000 MACY'S INC 55616P104 KR3F19020002: S&P 500 INDEX	58.0200 58.0200	394,289.09 394,289.09	736,331.82 736,331.82	0.02	342,042.73 342,042.73
3,850.000 STEVEN MADDEN LTD 556269108 KR3F10020002: NTGI STRUCTURED	34.3000 34.3000	91,060.93 91,060.93	132,055.00 132,055.00	0.00	40,994.07 40,994.07
2,100.000 MAGELLAN HEALTH INC 559079207 KR3F10020002: NTGI STRUCTURED	62.2400 62.2400	112,963.45 112,963.45	130,704.00 130,704.00	0.00	17,740.55 17,740.55
36,279.000 MAGELLAN MIDSTREAM PARTNERS LP 559080106 KR3F35020002: TORTOISE CAP	84.0400 84.0400	1,372,691.56 1,372,691.56	3,048,887.16 3,048,887.16	0.07	1,676,195.60 1,676,195.60
1,300.000 MAGELLAN PETROLEUM CORP 559091301 KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	2,171.00 2,171.00	2,860.00 2,860.00	0.00	689.00 689.00
7,230.000 MAGNA INTERNATIONAL INC 559222401 KR3F10030002: SYSTEMATIC	107.7500 107.7500	428,790.33 428,790.33	779,032.50 779,032.50	0.02	350,242.17 350,242.17
1,100.000 MAGNACHIP SEMICONDUCTOR CORP 55933J203 KR3F10020002: NTGI STRUCTURED	14.1000 14.1000	24,175.91 24,175.91	15,510.00 15,510.00	0.00	-8,665.91 -8,665.91
140.000 MAGNETEK INC 559424403 KR3F10020002: NTGI STRUCTURED	23.8500 23.8500	2,506.00 2,506.00	3,339.00 3,339.00	0.00	833.00 833.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,800.000 MAGNUM HUNTER RESOURCES CORP 55973B102 KR3F10020002: NTGI STRUCTURED	8.2000 8.2000	61,515.36 61,515.36	80,360.00 80,360.00	0.00	18,844.64 18,844.64
70.000 MAGNUM HUNTER RES CORP DEL 55973B110 WT EXP 04/15/2016 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
900.000 MAINSOURCE FINANCIAL GROUP INC 56062Y102 KR3F10020002: NTGI STRUCTURED	17.2500 17.2500	6,516.00 6,516.00	15,525.00 15,525.00	0.00	9,009.00 9,009.00
39,297.000 MANHATTAN ASSOCIATES INC 562750109 KR3F10040002: GENEVA CAPITAL	34.4300 34.4300	1,347,186.29 1,347,186.29	1,352,995.71 1,352,995.71	0.03	5,809.42 5,809.42
5,600.000 MANHATTAN ASSOCIATES INC 562750109 KR3F10020002: NTGI STRUCTURED	34.4300 34.4300	57,876.67 57,876.67	192,808.00 192,808.00	0.00	134,931.33 134,931.33
200.000 MANHATTAN BRIDGE CAPITAL INC 562803106 KR3F10020002: NTGI STRUCTURED	3.3600 3.3600	240.50 240.50	672.00 672.00	0.00	431.50 431.50
130.000 MANNATECH INC 563771203 KR3F10020002: NTGI STRUCTURED	12.1100 12.1100	1,391.00 1,391.00	1,574.30 1,574.30	0.00	183.30 183.30
4,000.000 MANNKIND CORP 56400P201 KR3F10020002: NTGI STRUCTURED	10.9900 10.9900	15,240.00 15,240.00	43,960.00 43,960.00	0.00	28,720.00 28,720.00
5,035.000 MANPOWERGROUP INC 56418H100 KR3F10030002: SYSTEMATIC	84.8500 84.8500	319,417.12 319,417.12	427,219.75 427,219.75	0.01	107,802.63 107,802.63
1,400.000 MANTECH INTERNATIONAL CORP 564563104 KR3F10020002: NTGI STRUCTURED	29.5200 29.5200	57,837.06 57,837.06	41,328.00 41,328.00	0.00	-16,509.06 -16,509.06

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,806.000 MARATHON OIL CORP 565849106 KR3F19020002: S&P 500 INDEX	39.9200 39.9200	362,858.41 362,858.41	950,335.52 950,335.52	0.02	587,477.11 587,477.11
10,163.000 MARATHON PETROLEUM CORP 56585A102 KR3F19020002: S&P 500 INDEX	78.0700 78.0700	240,230.08 240,230.08	793,425.41 793,425.41	0.02	553,195.33 553,195.33
900.000 MARCHEX INC 56624R108 KR3F10020002: NTGI STRUCTURED	12.0200 12.0200	7,479.00 7,479.00	10,818.00 10,818.00	0.00	3,339.00 3,339.00
1,100.000 MARCUS CORP 566330106 KR3F10020002: NTGI STRUCTURED	18.2500 18.2500	10,813.00 10,813.00	20,075.00 20,075.00	0.00	9,262.00 9,262.00
700.000 MARINEMAX INC 567908108 KR3F10020002: NTGI STRUCTURED	16.7400 16.7400	5,460.00 5,460.00	11,718.00 11,718.00	0.00	6,258.00 6,258.00
10.000 MARINA BIOTECH INC 56804Q201 KR3F10020002: NTGI STRUCTURED	0.6500 0.6500	14.50 14.50	6.50 6.50	0.00	-8.00 -8.00
2,400.000 MARINE PRODUCTS CORP 568427108 KR3F10020002: NTGI STRUCTURED	8.3000 8.3000	13,104.00 13,104.00	19,920.00 19,920.00	0.00	6,816.00 6,816.00
2,700.000 MARKETAXESS HOLDINGS INC 57060D108 KR3F10020002: NTGI STRUCTURED	54.0600 54.0600	66,775.76 66,775.76	145,962.00 145,962.00	0.00	79,186.24 79,186.24
18,830.000 MARKWEST ENERGY PARTNERS LP 570759100 KR3F35020002: TORTOISE CAP	71.5800 71.5800	1,065,590.71 1,065,590.71	1,347,851.40 1,347,851.40	0.03	282,260.69 282,260.69
500.000 MARLIN BUSINESS SERVICES CORP 571157106 KR3F10020002: NTGI STRUCTURED	18.1900 18.1900	6,015.00 6,015.00	9,095.00 9,095.00	0.00	3,080.00 3,080.00

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1,500.000 MARRIOTT VACATIONS WORLDWIDE 57164Y107 CORP KR3F10020002: NTGI STRUCTURED	58.6300 58.6300	60,240.00 60,240.00	87,945.00 87,945.00	0.00	27,705.00 27,705.00
19,352.000 MARSH & MCLENNAN COS INC 571748102 KR3F19020002: S&P 500 INDEX	51.8200 51.8200	775,283.96 775,283.96	1,002,820.64 1,002,820.64	0.02	227,536.68 227,536.68
7,732.000 MARRIOTT INTERNATIONAL INC/DE 571903202 KR3F19020002: S&P 500 INDEX	64.1000 64.1000	182,836.16 182,836.16	495,621.20 495,621.20	0.01	312,785.04 312,785.04
1,200.000 MARTEN TRANSPORT LTD 573075108 KR3F10020002: NTGI STRUCTURED	22.3500 22.3500	15,960.00 15,960.00	26,820.00 26,820.00	0.00	10,860.00 10,860.00
2,000.000 MARTHA STEWART LIVING OMNIMEDI 573083102 KR3F10020002: NTGI STRUCTURED	4.7000 4.7000	8,440.00 8,440.00	9,400.00 9,400.00	0.00	960.00 960.00
12,555.000 MASCO CORP 574599106 KR3F19020002: S&P 500 INDEX	22.2000 22.2000	205,961.22 205,961.22	278,721.00 278,721.00	0.01	72,759.78 72,759.78
3,400.000 MASIMO CORP 574795100 KR3F10020002: NTGI STRUCTURED	23.6000 23.6000	94,670.77 94,670.77	80,240.00 80,240.00	0.00	-14,430.77 -14,430.77
3,900.000 MASTEC INC 576323109 KR3F10020002: NTGI STRUCTURED	30.8200 30.8200	72,493.58 72,493.58	120,198.00 120,198.00	0.00	47,704.42 47,704.42
375.000 MASTECH HOLDINGS INC 57633B100 KR3F10020002: NTGI STRUCTURED	15.0000 15.0000	1,070.50 1,070.50	5,625.00 5,625.00	0.00	4,554.50 4,554.50
35,381.000 MASTERCARD INC 57636Q104 KR3F19020002: S&P 500 INDEX	73.4700 73.4700	1,187,211.29 1,187,211.29	2,599,442.07 2,599,442.07	0.06	1,412,230.78 1,412,230.78



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 MATERION CORP 576690101 KR3F10020002: NTGI STRUCTURED	36.9900 36.9900	68,451.36 68,451.36	77,679.00 77,679.00	0.00	9,227.64 9,227.64
1,200.000 MATRIX SERVICE CO 576853105 KR3F10020002: NTGI STRUCTURED	32.7900 32.7900	14,388.00 14,388.00	39,348.00 39,348.00	0.00	24,960.00 24,960.00
1,700.000 MATSON INC 57686G105 KR3F10020002: NTGI STRUCTURED	26.8400 26.8400	43,418.41 43,418.41	45,628.00 45,628.00	0.00	2,209.59 2,209.59
11,946.000 MATTEL INC 577081102 KR3F19020002: S&P 500 INDEX	38.9700 38.9700	248,891.43 248,891.43	465,535.62 465,535.62	0.01	216,644.19 216,644.19
400.000 MATTERSIGHT CORP 577097108 KR3F10020002: NTGI STRUCTURED	5.3100 5.3100	2,292.00 2,292.00	2,124.00 2,124.00	0.00	-168.00 -168.00
1,900.000 MATTHEWS INTERNATIONAL CORP 577128101 KR3F10020002: NTGI STRUCTURED	41.5700 41.5700	69,989.21 69,989.21	78,983.00 78,983.00	0.00	8,993.79 8,993.79
1,800.000 MATTSON TECHNOLOGY INC 577223100 KR3F10020002: NTGI STRUCTURED	2.1900 2.1900	3,150.00 3,150.00	3,942.00 3,942.00	0.00	792.00 792.00
100.000 MAUI LAND & PINEAPPLE CO INC 577345101 KR3F10020002: NTGI STRUCTURED	6.8600 6.8600	464.00 464.00	686.00 686.00	0.00	222.00 222.00
200.000 MAXCO INC 577723109 KR3F10020002: NTGI STRUCTURED	0.0940 0.0940	0.00 0.00	18.80 18.80	0.00	18.80 18.80
500.000 MAXWELL TECHNOLOGIES INC 577767106 KR3F10020002: NTGI STRUCTURED	15.1300 15.1300	7,255.00 7,255.00	7,565.00 7,565.00	0.00	310.00 310.00



TOTAL FUND - KR3G00000000

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2,000.000 MAXYGEN INC 577776107 KR3F10020002: NTGI STRUCTURED	0.0300 0.0300	6,080.00 6,080.00	60.00 60.00	0.00	-6,020.00 -6,020.00
4,108.000 MAXIMUS INC 577933104 KR3F10020002: NTGI STRUCTURED	43.0200 43.0200	112,724.99 112,724.99	176,726.16 176,726.16	0.00	64,001.17 64,001.17
853.000 MBT FINANCIAL CORP 578877102 KR3F10020002: NTGI STRUCTURED	5.4700 5.4700	1,353.25 1,353.25	4,665.91 4,665.91	0.00	3,312.66 3,312.66
2,700.000 MCCLATCHY CO/THE 579489105 KR3F10020002: NTGI STRUCTURED	5.5500 5.5500	6,615.00 6,615.00	14,985.00 14,985.00	0.00	8,370.00 8,370.00
4,595.000 MCCORMICK & CO INC/MD 579780206 KR3F19020002: S&P 500 INDEX	71.5900 71.5900	157,555.64 157,555.64	328,956.05 328,956.05	0.01	171,400.41 171,400.41
13,500.000 MCDERMOTT INTERNATIONAL INC 580037109 KR3F10020002: NTGI STRUCTURED	8.0900 8.0900	101,365.08 101,365.08	109,215.00 109,215.00	0.00	7,849.92 7,849.92
7,700.000 MCDONALD'S CORP 580135101 KR3F10080002: WESTWOOD MGMT	100.7400 100.7400	728,729.01 728,729.01	775,698.00 775,698.00	0.02	46,968.99 46,968.99
34,804.000 MCDONALD'S CORP 580135101 KR3F19020002: S&P 500 INDEX	100.7400 100.7400	1,740,629.21 1,740,629.21	3,506,154.96 3,506,154.96	0.09	1,765,525.75 1,765,525.75
18,210.000 MCEWEN MINING INC 58039P107 KR3F10020002: NTGI STRUCTURED	2.8800 2.8800	45,882.96 45,882.96	52,444.80 52,444.80	0.00	6,561.84 6,561.84
1,600.000 MCGRATH RENTCORP 580589109 KR3F10020002: NTGI STRUCTURED	36.7500 36.7500	43,174.67 43,174.67	58,800.00 58,800.00	0.00	15,625.33 15,625.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,585.000 MCGRAW HILL FINANCIAL INC 580645109 KR3F19020002: S&P 500 INDEX	83.0300 83.0300	422,833.99 422,833.99	795,842.55 795,842.55	0.02	373,008.56 373,008.56
8,119.000 MCKESSON CORP 58155Q103 KR3F19020002: S&P 500 INDEX	186.2100 186.2100	478,004.07 478,004.07	1,511,838.99 1,511,838.99	0.04	1,033,834.92 1,033,834.92
7,116.000 MEAD JOHNSON NUTRITION CO 582839106 KR3F19020002: S&P 500 INDEX	93.1700 93.1700	494,881.52 494,881.52	662,997.72 662,997.72	0.02	168,116.20 168,116.20
7,700.000 MEADOWBROOK INSURANCE GROUP IN 58319P108 KR3F10020002: NTGI STRUCTURED	7.1900 7.1900	73,874.86 73,874.86	55,363.00 55,363.00	0.00	-18,511.86 -18,511.86
5,911.000 MEADWESTVACO CORP 583334107 KR3F19020002: S&P 500 INDEX	44.2600 44.2600	146,155.34 146,155.34	261,620.86 261,620.86	0.01	115,465.52 115,465.52
9,900.000 MEADWESTVACO CORP 583334107 KR3F10080002: WESTWOOD MGMT	44.2600 44.2600	381,334.72 381,334.72	438,174.00 438,174.00	0.01	56,839.28 56,839.28
1,000.000 MEASUREMENT SPECIALTIES INC 583421102 KR3F10020002: NTGI STRUCTURED	86.0700 86.0700	32,084.55 32,084.55	86,070.00 86,070.00	0.00	53,985.45 53,985.45
100.000 MECHANICAL TECHNOLOGY INC 583538202 KR3F10020002: NTGI STRUCTURED	1.2400 1.2400	43.50 43.50	124.00 124.00	0.00	80.50 80.50
3,400.000 MEDASSETS INC 584045108 KR3F10020002: NTGI STRUCTURED	22.8400 22.8400	63,768.40 63,768.40	77,656.00 77,656.00	0.00	13,887.60 13,887.60
700.000 MEDCATH CORP 58404W109 KR3F10020002: NTGI STRUCTURED	1.4300 1.4300	0.00 0.00	1,001.00 1,001.00	0.00	1,001.00 1,001.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000.000 MEDIA GENERAL INC 584404107 KR3F10020002: NTGI STRUCTURED	20.5300 20.5300	3,950.00 3,950.00	20,530.00 20,530.00	0.00	16,580.00 16,580.00
271.000 MEDIABISTRO INC COM 58448U101 KR3F10020002: NTGI STRUCTURED	0.8499 0.8499	2,428.15 2,428.15	230.32 230.32	0.00	-2,197.83 -2,197.83
1,200.000 MEDICAL ACTION INDUSTRIES INC 58449L100 KR3F10020002: NTGI STRUCTURED	13.7300 13.7300	9,972.00 9,972.00	16,476.00 16,476.00	0.00	6,504.00 6,504.00
9,900.000 MEDICAL PROPERTIES TRUST INC 58463J304 KR3F10020002: NTGI STRUCTURED	13.2400 13.2400	104,964.17 104,964.17	131,076.00 131,076.00	0.00	26,111.83 26,111.83
3,200.000 MEDICINES CO/THE 584688105 KR3F10020002: NTGI STRUCTURED	29.0600 29.0600	58,414.79 58,414.79	92,992.00 92,992.00	0.00	34,577.21 34,577.21
2,700.000 MEDIDATA SOLUTIONS INC 58471A105 KR3F10020002: NTGI STRUCTURED	42.8100 42.8100	79,515.21 79,515.21	115,587.00 115,587.00	0.00	36,071.79 36,071.79
500.000 MEDIS TECHNOLOGIES LTD 58500P107 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	5.50 5.50	0.00 0.00	0.00	-5.50 -5.50
10,275.000 MEDNAX INC 58502B106 KR3F10030002: SYSTEMATIC	58.1500 58.1500	653,879.91 653,879.91	597,491.25 597,491.25	0.01	-56,388.66 -56,388.66
35,176.000 MEDTRONIC INC 585055106 KR3F19020002: S&P 500 INDEX	63.7600 63.7600	1,338,096.62 1,338,096.62	2,242,821.76 2,242,821.76	0.05	904,725.14 904,725.14
5,365.000 MEMORIAL PRODUCTION PARTNERS L 586048100 KR3F10070002: RIVER ROAD	24.2400 24.2400	105,623.95 105,623.95	130,047.60 130,047.60	0.00	24,423.65 24,423.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,000.000 MEN'S WEARHOUSE INC/THE 587118100 KR3F10020002: NTGI STRUCTURED	55.8000 55.8000	98,360.55 98,360.55	167,400.00 167,400.00	0.00	69,039.45 69,039.45
5,500.000 MENTOR GRAPHICS CORP 587200106 KR3F10020002: NTGI STRUCTURED	21.5700 21.5700	82,224.85 82,224.85	118,635.00 118,635.00	0.00	36,410.15 36,410.15
12,000.000 MERCADOLIBRE INC 58733R102 KR3F20060002: FRANKIN TEMPLETON	95.4000 95.4000	1,089,840.00 1,089,840.00	1,144,800.00 1,144,800.00	0.03	54,960.00 54,960.00
200.000 MERCANTILE BANK CORP 587376104 KR3F10020002: NTGI STRUCTURED	22.8800 22.8800	1,610.00 1,610.00	4,576.00 4,576.00	0.00	2,966.00 2,966.00
400.000 MERCHANTS BANCSHARES INC 588448100 KR3F10020002: NTGI STRUCTURED	31.9800 31.9800	10,060.00 10,060.00	12,792.00 12,792.00	0.00	2,732.00 2,732.00
102,901.000 MERCK & CO INC 58933Y105 KR3F19020002: S&P 500 INDEX	57.8500 57.8500	4,200,857.10 4,200,857.10	5,952,822.85 5,952,822.85	0.14	1,751,965.75 1,751,965.75
1,000.000 MERCURY SYSTEMS INC 589378108 KR3F10020002: NTGI STRUCTURED	11.3400 11.3400	17,960.00 17,960.00	11,340.00 11,340.00	0.00	-6,620.00 -6,620.00
1,500.000 MEREDITH CORP 589433101 KR3F10020002: NTGI STRUCTURED	48.3600 48.3600	44,055.44 44,055.44	72,540.00 72,540.00	0.00	28,484.56 28,484.56
500.000 MERGE HEALTHCARE INC 589499102 KR3F10020002: NTGI STRUCTURED	2.2700 2.2700	2,490.00 2,490.00	1,135.00 1,135.00	0.00	-1,355.00 -1,355.00
2,800.000 MERIDIAN BIOSCIENCE INC 589584101 KR3F10020002: NTGI STRUCTURED	20.6400 20.6400	65,960.77 65,960.77	57,792.00 57,792.00	0.00	-8,168.77 -8,168.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 MERIT MEDICAL SYSTEMS INC 589889104 KR3F10020002: NTGI STRUCTURED	15.1000 15.1000	29,488.00 29,488.00	24,160.00 24,160.00	0.00	-5,328.00 -5,328.00
2,100.000 MERITAGE HOMES CORP 59001A102 KR3F10020002: NTGI STRUCTURED	42.2100 42.2100	82,336.32 82,336.32	88,641.00 88,641.00	0.00	6,304.68 6,304.68
2,200.000 MERITOR INC 59001K100 KR3F10020002: NTGI STRUCTURED	13.0400 13.0400	31,636.00 31,636.00	28,688.00 28,688.00	0.00	-2,948.00 -2,948.00
900.000 META FINANCIAL GROUP INC 59100U108 KR3F10020002: NTGI STRUCTURED	40.0000 40.0000	13,545.00 13,545.00	36,000.00 36,000.00	0.00	22,455.00 22,455.00
600.000 METABOLIX INC 591018809 KR3F10020002: NTGI STRUCTURED	0.8700 0.8700	4,392.00 4,392.00	522.00 522.00	0.00	-3,870.00 -3,870.00
1,400.000 METALICO INC 591176102 KR3F10020002: NTGI STRUCTURED	1.2400 1.2400	8,008.00 8,008.00	1,736.00 1,736.00	0.00	-6,272.00 -6,272.00
1,800.000 METHODE ELECTRONICS INC 591520200 KR3F10020002: NTGI STRUCTURED	38.2100 38.2100	18,576.00 18,576.00	68,778.00 68,778.00	0.00	50,202.00 50,202.00
39,633.000 METLIFE INC 59156R108 KR3F19020002: S&P 500 INDEX	55.5600 55.5600	1,277,368.60 1,277,368.60	2,202,009.48 2,202,009.48	0.05	924,640.88 924,640.88
900.000 METRO BANCORP INC 59161R101 KR3F10020002: NTGI STRUCTURED	23.1200 23.1200	9,792.00 9,792.00	20,808.00 20,808.00	0.00	11,016.00 11,016.00
300.000 METRO ONE TELECOMMUNICATIONS 59163F204 KR3F10020002: NTGI STRUCTURED	0.0180 0.0180	11.94 11.94	5.40 5.40	0.00	-6.54 -6.54



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 MEXCO ENERGY CORP 592770101 KR3F10020002: NTGI STRUCTURED	8.3100 8.3100	625.50 625.50	831.00 831.00	0.00	205.50 205.50
3,600.000 MICREL INC 594793101 KR3F10020002: NTGI STRUCTURED	11.2800 11.2800	38,295.90 38,295.90	40,608.00 40,608.00	0.00	2,312.10 2,312.10
20,979.000 MICROS SYSTEMS INC 594901100 KR3F10040002: GENEVA CAPITAL	67.9000 67.9000	1,113,611.61 1,113,611.61	1,424,474.10 1,424,474.10	0.03	310,862.49 310,862.49
264,684.000 MICROSOFT CORP 594918104 KR3F19020002: S&P 500 INDEX	41.7000 41.7000	6,820,461.34 6,820,461.34	11,037,322.80 11,037,322.80	0.27	4,216,861.46 4,216,861.46
7,458.000 MICROSOFT CORP 594918104 KR3F10070002: RIVER ROAD	41.7000 41.7000	230,285.45 230,285.45	310,998.60 310,998.60	0.01	80,713.15 80,713.15
88.000 MICROVISION INC 594960304 KR3F10020002: NTGI STRUCTURED	2.0100 2.0100	819.00 819.00	176.88 176.88	0.00	-642.12 -642.12
577.000 MICROSTRATEGY INC 594972408 KR3F10020002: NTGI STRUCTURED	140.6200 140.6200	81,529.77 81,529.77	81,137.74 81,137.74	0.00	-392.03 -392.03
7,053.000 MICROCHIP TECHNOLOGY INC 595017104 KR3F19020002: S&P 500 INDEX	48.8100 48.8100	223,962.46 223,962.46	344,256.93 344,256.93	0.01	120,294.47 120,294.47
1,100.000 MICROFINANCIAL INC 595072109 KR3F10020002: NTGI STRUCTURED	7.7300 7.7300	6,116.00 6,116.00	8,503.00 8,503.00	0.00	2,387.00 2,387.00
13,825.000 MICRON TECHNOLOGY INC 595112103 KR3F10030002: SYSTEMATIC	32.9500 32.9500	144,906.74 144,906.74	455,533.75 455,533.75	0.01	310,627.01 310,627.01



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37,690.000 MICRON TECHNOLOGY INC 595112103 KR3F19020002: S&P 500 INDEX	32.9500 32.9500	454,277.91 454,277.91	1,241,885.50 1,241,885.50	0.03	787,607.59 787,607.59
5,200.000 MICROSEMI CORP 595137100 KR3F10020002: NTGI STRUCTURED	26.7600 26.7600	112,978.48 112,978.48	139,152.00 139,152.00	0.00	26,173.52 26,173.52
600.000 MICROWAVE FILTER CO INC 595176108 KR3F10020002: NTGI STRUCTURED	0.4300 0.4300	626.50 626.50	258.00 258.00	0.00	-368.50 -368.50
5,700.000 MIDDLEBY CORP 596278101 KR3F10020002: NTGI STRUCTURED	82.7200 82.7200	176,949.55 176,949.55	471,504.00 471,504.00	0.01	294,554.45 294,554.45
18,705.000 MIDDLEBY CORP 596278101 KR3F10040002: GENEVA CAPITAL	82.7200 82.7200	1,375,760.48 1,375,760.48	1,547,277.60 1,547,277.60	0.04	171,517.12 171,517.12
2,600.000 MIDDLESEX WATER CO 596680108 KR3F10020002: NTGI STRUCTURED	21.1800 21.1800	49,322.00 49,322.00	55,068.00 55,068.00	0.00	5,746.00 5,746.00
200.000 MIDSOUTH BANCORP INC 598039105 KR3F10020002: NTGI STRUCTURED	19.8900 19.8900	2,638.00 2,638.00	3,978.00 3,978.00	0.00	1,340.00 1,340.00
2,000.000 HERMAN MILLER INC 600544100 KR3F10020002: NTGI STRUCTURED	30.2400 30.2400	44,140.45 44,140.45	60,480.00 60,480.00	0.00	16,339.55 16,339.55
700.000 MILLER INDUSTRIES INC/TN 600551204 KR3F10020002: NTGI STRUCTURED	20.5800 20.5800	12,208.00 12,208.00	14,406.00 14,406.00	0.00	2,198.00 2,198.00
2,500.000 MINERALS TECHNOLOGIES INC 603158106 KR3F10020002: NTGI STRUCTURED	65.5800 65.5800	81,604.92 81,604.92	163,950.00 163,950.00	0.00	82,345.08 82,345.08



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12,500.000 MIRANT CORPORATION COM 604675991 KR3F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
700.000 MISONIX INC 604871103 KR3F10020002: NTGI STRUCTURED	6.7600 6.7600	1,690.50 1,690.50	4,732.00 4,732.00	0.00	3,041.50 3,041.50
600.000 MITCHAM INDUSTRIES INC 606501104 KR3F10020002: NTGI STRUCTURED	13.9800 13.9800	10,242.00 10,242.00	8,388.00 8,388.00	0.00	-1,854.00 -1,854.00
500.000 MITEK SYSTEMS INC 606710200 KR3F10020002: NTGI STRUCTURED	3.3300 3.3300	3,195.00 3,195.00	1,665.00 1,665.00	0.00	-1,530.00 -1,530.00
100.000 MKTG INC 60688K108 KR3F10020002: NTGI STRUCTURED	2.6200 2.6200	70.50 70.50	262.00 262.00	0.00	191.50 191.50
11,660.000 MOBILE TELESYSTEMS OJSC 607409109 ADR KR3F20020002: BOSTON CO NON-US VAL	19.7400 19.7400	230,161.25 230,161.25	230,168.40 230,168.40	0.01	7.15 7.15
1,700.000 MOBILE MINI INC 60740F105 KR3F10020002: NTGI STRUCTURED	47.8900 47.8900	34,491.66 34,491.66	81,413.00 81,413.00	0.00	46,921.34 46,921.34
600.000 MOCON INC 607494101 KR3F10020002: NTGI STRUCTURED	15.8100 15.8100	9,000.00 9,000.00	9,486.00 9,486.00	0.00	486.00 486.00
800.000 MODINE MANUFACTURING CO 607828100 KR3F10020002: NTGI STRUCTURED	15.7400 15.7400	11,960.00 11,960.00	12,592.00 12,592.00	0.00	632.00 632.00
7,700.000 MODUSLINK GLOBAL SOLUTIONS INC 60786L107 KR3F10020002: NTGI STRUCTURED	3.7400 3.7400	33,760.52 33,760.52	28,798.00 28,798.00	0.00	-4,962.52 -4,962.52

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5,800.000 MOHAWK INDUSTRIES INC 608190104 KR3F10080002: WESTWOOD MGMT	138.3400 138.3400	674,881.32 674,881.32	802,372.00 802,372.00	0.02	127,490.68 127,490.68
2,154.000 MOHAWK INDUSTRIES INC 608190104 KR3F19020002: S&P 500 INDEX	138.3400 138.3400	304,441.84 304,441.84	297,984.36 297,984.36	0.01	-6,457.48 -6,457.48
1,700.000 MOLINA HEALTHCARE INC 60855R100 KR3F10020002: NTGI STRUCTURED	44.6300 44.6300	43,231.45 43,231.45	75,871.00 75,871.00	0.00	32,639.55 32,639.55
3,150.000 MOLSON COORS BREWING CO 60871R209 KR3F10070002: RIVER ROAD	74.1600 74.1600	148,379.40 148,379.40	233,604.00 233,604.00	0.01	85,224.60 85,224.60
12,335.000 MOLSON COORS BREWING CO 60871R209 KR3F10030002: SYSTEMATIC	74.1600 74.1600	799,806.63 799,806.63	914,763.60 914,763.60	0.02	114,956.97 114,956.97
5,595.000 MOLSON COORS BREWING CO 60871R209 KR3F19020002: S&P 500 INDEX	74.1600 74.1600	247,679.59 247,679.59	414,925.20 414,925.20	0.01	167,245.61 167,245.61
3,100.000 MOMENTA PHARMACEUTICALS INC 60877T100 KR3F10020002: NTGI STRUCTURED	12.0800 12.0800	55,461.21 55,461.21	37,448.00 37,448.00	0.00	-18,013.21 -18,013.21
800.000 MONARCH CASINO & RESORT INC 609027107 KR3F10020002: NTGI STRUCTURED	15.1400 15.1400	7,528.00 7,528.00	12,112.00 12,112.00	0.00	4,584.00 4,584.00
18,460.000 MONDELEZ INTERNATIONAL INC 609207105 KR3F10060002: WESTFIELD CAPITAL	37.6100 37.6100	489,576.31 489,576.31	694,280.60 694,280.60	0.02	204,704.29 204,704.29
59,559.000 MONDELEZ INTERNATIONAL INC 609207105 KR3F19020002: S&P 500 INDEX	37.6100 37.6100	945,040.87 945,040.87	2,240,013.99 2,240,013.99	0.05	1,294,973.12 1,294,973.12



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112.000 MONEYGRAM INTERNATIONAL INC 60935Y208 KR3F10020002: NTGI STRUCTURED	14.7300 14.7300	3,064.32 3,064.32	1,649.76 1,649.76	0.00	-1,414.56 -1,414.56
600.000 MONMOUTH REAL ESTATE INVESTMEN 609720107 KR3F10020002: NTGI STRUCTURED	10.0400 10.0400	4,981.64 4,981.64	6,024.00 6,024.00	0.00	1,042.36 1,042.36
2,100.000 MONOLITHIC POWER SYSTEMS INC 609839105 KR3F10020002: NTGI STRUCTURED	42.3500 42.3500	53,354.00 53,354.00	88,935.00 88,935.00	0.00	35,581.00 35,581.00
1,300.000 MONOTYPE IMAGING HOLDINGS INC 61022P100 KR3F10020002: NTGI STRUCTURED	28.1700 28.1700	18,122.00 18,122.00	36,621.00 36,621.00	0.00	18,499.00 18,499.00
1,800.000 MONRO MUFFLER BRAKE INC 610236101 KR3F10020002: NTGI STRUCTURED	53.1900 53.1900	61,120.92 61,120.92	95,742.00 95,742.00	0.00	34,621.08 34,621.08
8,180.000 MONSANTO CO 61166W101 KR3F10060002: WESTFIELD CAPITAL	124.7400 124.7400	764,821.52 764,821.52	1,020,373.20 1,020,373.20	0.02	255,551.68 255,551.68
18,457.000 MONSANTO CO 61166W101 KR3F19020002: S&P 500 INDEX	124.7400 124.7400	644,682.99 644,682.99	2,302,326.18 2,302,326.18	0.06	1,657,643.19 1,657,643.19
4,765.000 MONSTER BEVERAGE CORP 611740101 KR3F19020002: S&P 500 INDEX	71.0300 71.0300	320,239.22 320,239.22	338,457.95 338,457.95	0.01	18,218.73 18,218.73
1,877.000 MONSTER WORLDWIDE INC 611742107 KR3F10020002: NTGI STRUCTURED	6.5400 6.5400	16,720.98 16,720.98	12,275.58 12,275.58	0.00	-4,445.40 -4,445.40
6,622.000 MOODY'S CORP 615369105 KR3F19020002: S&P 500 INDEX	87.6600 87.6600	295,415.08 295,415.08	580,484.52 580,484.52	0.01	285,069.44 285,069.44



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2,600.000 MOOG INC 615394202 KR3F10020002: NTGI STRUCTURED	72.8900 72.8900	124,704.61 124,704.61	189,514.00 189,514.00	0.00	64,809.39 64,809.39
49,283.000 MORGAN STANLEY 617446448 KR3F19020002: S&P 500 INDEX	32.3300 32.3300	1,305,161.47 1,305,161.47	1,593,319.39 1,593,319.39	0.04	288,157.92 288,157.92
500.000 MORGANS HOTEL GROUP CO 61748W108 KR3F10020002: NTGI STRUCTURED	7.9300 7.9300	3,605.00 3,605.00	3,965.00 3,965.00	0.00	360.00 360.00
11,452.000 MOSAIC CO/THE 61945C103 KR3F19020002: S&P 500 INDEX	49.4500 49.4500	618,706.67 618,706.67	566,301.40 566,301.40	0.01	-52,405.27 -52,405.27
2,100.000 MOSYS INC 619718109 KR3F10020002: NTGI STRUCTURED	3.1400 3.1400	11,319.00 11,319.00	6,594.00 6,594.00	0.00	-4,725.00 -4,725.00
7,966.000 MOTOROLA SOLUTIONS INC 620076307 KR3F19020002: S&P 500 INDEX	66.5700 66.5700	435,502.75 435,502.75	530,296.62 530,296.62	0.01	94,793.87 94,793.87
1,800.000 MOVADO GROUP INC 624580106 KR3F10020002: NTGI STRUCTURED	41.6700 41.6700	28,580.85 28,580.85	75,006.00 75,006.00	0.00	46,425.15 46,425.15
6,000.000 MOVE INC 62458M207 KR3F10020002: NTGI STRUCTURED	14.7900 14.7900	49,743.83 49,743.83	88,740.00 88,740.00	0.00	38,996.17 38,996.17
100.000 PAUL MUELLER CO 624752101 KR3F10020002: NTGI STRUCTURED	42.0000 42.0000	1,950.50 1,950.50	4,200.00 4,200.00	0.00	2,249.50 2,249.50
5,000.000 MUELLER INDUSTRIES INC 624756102 KR3F10020002: NTGI STRUCTURED	29.4100 29.4100	94,100.22 94,100.22	147,050.00 147,050.00	0.00	52,949.78 52,949.78



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9,000.000 MUELLER WATER PRODUCTS INC 624758108 KR3F10020002: NTGI STRUCTURED	8.6400 8.6400	52,648.98 52,648.98	77,760.00 77,760.00	0.00	25,111.02 25,111.02
400.000 MULTI-COLOR CORP 625383104 KR3F10020002: NTGI STRUCTURED	40.0100 40.0100	8,192.00 8,192.00	16,004.00 16,004.00	0.00	7,812.00 7,812.00
900.000 MULTI-FINELINE ELECTRONIX INC 62541B101 KR3F10020002: NTGI STRUCTURED	11.0400 11.0400	19,116.00 19,116.00	9,936.00 9,936.00	0.00	-9,180.00 -9,180.00
900.000 MULTIMEDIA GAMES HLDG CO INC 625453105 KR3F10020002: NTGI STRUCTURED	29.6400 29.6400	4,077.00 4,077.00	26,676.00 26,676.00	0.00	22,599.00 22,599.00
5,939.000 MURPHY OIL CORP 626717102 KR3F19020002: S&P 500 INDEX	66.4800 66.4800	278,682.65 278,682.65	394,824.72 394,824.72	0.01	116,142.07 116,142.07
800.000 MUTUALFIRST FINANCIAL INC 62845B104 KR3F10020002: NTGI STRUCTURED	19.0800 19.0800	6,400.00 6,400.00	15,264.00 15,264.00	0.00	8,864.00 8,864.00
4,420.000 MYERS INDUSTRIES INC 628464109 KR3F10070002: RIVER ROAD	20.0900 20.0900	90,797.62 90,797.62	88,797.80 88,797.80	0.00	-1,999.82 -1,999.82
1,700.000 MYERS INDUSTRIES INC 628464109 KR3F10020002: NTGI STRUCTURED	20.0900 20.0900	16,694.00 16,694.00	34,153.00 34,153.00	0.00	17,459.00 17,459.00
11,650.000 MYLAN INC/PA 628530107 KR3F10030002: SYSTEMATIC	51.5600 51.5600	587,994.74 587,994.74	600,674.00 600,674.00	0.01	12,679.26 12,679.26
13,160.000 MYLAN INC/PA 628530107 KR3F19020002: S&P 500 INDEX	51.5600 51.5600	222,384.67 222,384.67	678,529.60 678,529.60	0.02	456,144.93 456,144.93



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4,600.000 MYRIAD GENETICS INC 62855J104 KR3F10020002: NTGI STRUCTURED	38.9200 38.9200	118,362.40 118,362.40	179,032.00 179,032.00	0.00	60,669.60 60,669.60
900.000 MYREXIS INC 62856H107 KR3F10020002: NTGI STRUCTURED	0.1621 0.1621	3,294.00 3,294.00	145.89 145.89	0.00	-3,148.11 -3,148.11
2,653.000 NBT BANCORP INC 628778102 KR3F10020002: NTGI STRUCTURED	24.0200 24.0200	56,751.12 56,751.12	63,725.06 63,725.06	0.00	6,973.94 6,973.94
300.000 NCI BUILDING SYSTEMS INC 628852204 KR3F10020002: NTGI STRUCTURED	19.4300 19.4300	3,336.00 3,336.00	5,829.00 5,829.00	0.00	2,493.00 2,493.00
500.000 NCI INC 62886K104 KR3F10020002: NTGI STRUCTURED	8.8800 8.8800	11,000.00 11,000.00	4,440.00 4,440.00	0.00	-6,560.00 -6,560.00
600.000 NASB FINANCIAL INC 628968109 KR3F10020002: NTGI STRUCTURED	23.6500 23.6500	6,000.00 6,000.00	14,190.00 14,190.00	0.00	8,190.00 8,190.00
8,900.000 NII HOLDINGS INC 62913F201 KR3F10020002: NTGI STRUCTURED	0.5500 0.5500	72,473.20 72,473.20	4,895.00 4,895.00	0.00	-67,578.20 -67,578.20
4,100.000 NIC INC 62914B100 KR3F10020002: NTGI STRUCTURED	15.8500 15.8500	52,117.00 52,117.00	64,985.00 64,985.00	0.00	12,868.00 12,868.00
2,700.000 NL INDUSTRIES INC 629156407 KR3F10020002: NTGI STRUCTURED	9.2900 9.2900	48,769.20 48,769.20	25,083.00 25,083.00	0.00	-23,686.20 -23,686.20
200.000 NMT MEDICAL INC 629294109 KR3F10020002: NTGI STRUCTURED	0.0001 0.0001	1.40 1.40	0.02 0.02	0.00	-1.38 -1.38



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800.000 NN INC 629337106 KR3F10020002: NTGI STRUCTURED	25.5800 25.5800	10,680.00 10,680.00	20,464.00 20,464.00	0.00	9,784.00 9,784.00
5,700.000 NPS PHARMACEUTICALS INC 62936P103 KR3F10020002: NTGI STRUCTURED	33.0500 33.0500	148,591.80 148,591.80	188,385.00 188,385.00	0.00	39,793.20 39,793.20
11,875.000 NRG ENERGY INC 629377508 KR3F19020002: S&P 500 INDEX	37.2000 37.2000	280,946.27 280,946.27	441,750.00 441,750.00	0.01	160,803.73 160,803.73
500.000 NTN BUZZTIME INC 629410309 KR3F10020002: NTGI STRUCTURED	0.5305 0.5305	200.12 200.12	265.25 265.25	0.00	65.13 65.13
800.000 NVE CORP 629445206 KR3F10020002: NTGI STRUCTURED	55.5900 55.5900	44,564.44 44,564.44	44,472.00 44,472.00	0.00	-92.44 -92.44
300.000 N-VIRO INTERNATIONAL CORP 62944W207 KR3F10020002: NTGI STRUCTURED	1.4000 1.4000	725.50 725.50	420.00 420.00	0.00	-305.50 -305.50
437.000 NACCO INDUSTRIES INC 629579103 KR3F10020002: NTGI STRUCTURED	50.6000 50.6000	12,793.94 12,793.94	22,112.20 22,112.20	0.00	9,318.26 9,318.26
400.000 NANOGEN INC 630075109 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	4.28 4.28	0.00 0.00	0.00	-4.28 -4.28
2,100.000 NANOMETRICS INC 630077105 KR3F10020002: NTGI STRUCTURED	18.2500 18.2500	34,759.80 34,759.80	38,325.00 38,325.00	0.00	3,565.20 3,565.20
600.000 NANOPHASE TECHNOLOGIES CORP 630079101 KR3F10020002: NTGI STRUCTURED	0.4301 0.4301	726.00 726.00	258.06 258.06	0.00	-467.94 -467.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600.000 NANOSPHERE INC 63009F105 KR3F10020002: NTGI STRUCTURED	1.5800 1.5800	1,362.00 1,362.00	948.00 948.00	0.00	-414.00 -414.00
1,200.000 NAPCO SECURITY TECHNOLOGIES IN 630402105 KR3F10020002: NTGI STRUCTURED	5.4300 5.4300	3,048.00 3,048.00	6,516.00 6,516.00	0.00	3,468.00 3,468.00
4,147.000 NASDAQ OMX GROUP INC/THE 631103108 KR3F19020002: S&P 500 INDEX	38.6200 38.6200	104,296.36 104,296.36	160,157.14 160,157.14	0.00	55,860.78 55,860.78
2,800.000 NATIONAL BANK HOLDINGS CORP 633707104 KR3F10020002: NTGI STRUCTURED	19.9400 19.9400	58,589.72 58,589.72	55,832.00 55,832.00	0.00	-2,757.72 -2,757.72
4,700.000 NATIONAL BEVERAGE CORP 635017106 KR3F10020002: NTGI STRUCTURED	18.9200 18.9200	67,141.13 67,141.13	88,924.00 88,924.00	0.00	21,782.87 21,782.87
3,100.000 NATIONAL CINEMEDIA INC 635309107 KR3F10020002: NTGI STRUCTURED	17.5100 17.5100	54,853.77 54,853.77	54,281.00 54,281.00	0.00	-572.77 -572.77
6,134.000 NATIONAL CINEMEDIA INC 635309107 KR3F10070002: RIVER ROAD	17.5100 17.5100	85,474.37 85,474.37	107,406.34 107,406.34	0.00	21,931.97 21,931.97
900.000 NATIONAL HEALTHCARE CORP 635906100 KR3F10020002: NTGI STRUCTURED	56.2900 56.2900	45,926.40 45,926.40	50,661.00 50,661.00	0.00	4,734.60 4,734.60
4,186.000 NATIONAL FUEL GAS CO 636180101 KR3F10070002: RIVER ROAD	78.3000 78.3000	240,560.22 240,560.22	327,763.80 327,763.80	0.01	87,203.58 87,203.58
1,900.000 NATIONAL HEALTH INVESTORS INC 63633D104 KR3F10020002: NTGI STRUCTURED	62.5600 62.5600	84,390.15 84,390.15	118,864.00 118,864.00	0.00	34,473.85 34,473.85



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 NATIONAL HOLDINGS CORP 636375107 KR3F10020002: NTGI STRUCTURED	0.5300 0.5300	23.50 23.50	53.00 53.00	0.00	29.50 29.50
700.000 NATIONAL INTERSTATE CORP 63654U100 KR3F10020002: NTGI STRUCTURED	28.0200 28.0200	15,288.00 15,288.00	19,614.00 19,614.00	0.00	4,326.00 4,326.00
15,107.000 NATIONAL OILWELL VARCO INC 637071101 KR3F19020002: S&P 500 INDEX	82.3500 82.3500	730,847.25 730,847.25	1,244,061.45 1,244,061.45	0.03	513,214.20 513,214.20
10,950.000 NATIONAL OILWELL VARCO INC 637071101 KR3F10060002: WESTFIELD CAPITAL	82.3500 82.3500	778,244.51 778,244.51	901,732.50 901,732.50	0.02	123,487.99 123,487.99
1,140.000 NATIONAL OILWELL VARCO INC 637071101 KR3F10070002: RIVER ROAD	82.3500 82.3500	92,519.15 92,519.15	93,879.00 93,879.00	0.00	1,359.85 1,359.85
7,300.000 NATIONAL PENN BANCSHARES INC 637138108 KR3F10020002: NTGI STRUCTURED	10.5800 10.5800	52,207.56 52,207.56	77,234.00 77,234.00	0.00	25,026.44 25,026.44
533.000 NATIONAL PRESTO INDUSTRIES INC 637215104 KR3F10020002: NTGI STRUCTURED	72.8400 72.8400	52,716.43 52,716.43	38,823.72 38,823.72	0.00	-13,892.71 -13,892.71
900.000 NATIONAL RESEARCH CORP 637372202 KR3F10020002: NTGI STRUCTURED	13.9900 13.9900	8,844.60 8,844.60	12,591.00 12,591.00	0.00	3,746.40 3,746.40
150.000 NATIONAL RESEARCH CORP 637372301 KR3F10020002: NTGI STRUCTURED	39.0400 39.0400	1,595.40 1,595.40	5,856.00 5,856.00	0.00	4,260.60 4,260.60
181.000 NATIONAL WESTERN LIFE INSURANC 638522102 KR3F10020002: NTGI STRUCTURED	249.4100 249.4100	27,620.60 27,620.60	45,143.21 45,143.21	0.00	17,522.61 17,522.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 NATURAL ALTERNATIVES INTERNATI 638842302 KR3F10020002: NTGI STRUCTURED	5.3900 5.3900	3,015.00 3,015.00	4,851.00 4,851.00	0.00	1,836.00 1,836.00
500.000 NATURAL GAS SERVICES GROUP INC 63886Q109 KR3F10020002: NTGI STRUCTURED	33.0600 33.0600	7,850.00 7,850.00	16,530.00 16,530.00	0.00	8,680.00 8,680.00
500.000 NAVIGATORS GROUP INC/THE 638904102 KR3F10020002: NTGI STRUCTURED	67.0500 67.0500	23,420.00 23,420.00	33,525.00 33,525.00	0.00	10,105.00 10,105.00
1,600.000 NATURE'S SUNSHINE PRODUCTS INC 639027101 KR3F10020002: NTGI STRUCTURED	16.9500 16.9500	24,930.82 24,930.82	27,120.00 27,120.00	0.00	2,189.18 2,189.18
4,000.000 NATUS MEDICAL INC 639050103 KR3F10020002: NTGI STRUCTURED	25.1400 25.1400	60,700.03 60,700.03	100,560.00 100,560.00	0.00	39,859.97 39,859.97
1,500.000 NAUTILUS INC 63910B102 KR3F10020002: NTGI STRUCTURED	11.0900 11.0900	2,700.00 2,700.00	16,635.00 16,635.00	0.00	13,935.00 13,935.00
2,000.000 NAVIGANT CONSULTING INC 63935N107 KR3F10020002: NTGI STRUCTURED	17.4500 17.4500	19,680.00 19,680.00	34,900.00 34,900.00	0.00	15,220.00 15,220.00
100.000 NAVIDEA BIOPHARMACEUTICALS 63937X103 KR3F10020002: NTGI STRUCTURED	1.4800 1.4800	365.00 365.00	148.00 148.00	0.00	-217.00 -217.00
14,885.000 NAVIENT CORP W/D 63938C108 KR3F19020002: S&P 500 INDEX	17.7100 17.7100	244,834.44 244,834.44	263,613.35 263,613.35	0.01	18,778.91 18,778.91
1,100.000 NEENAH PAPER INC 640079109 KR3F10020002: NTGI STRUCTURED	53.1500 53.1500	41,225.02 41,225.02	58,465.00 58,465.00	0.00	17,239.98 17,239.98

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,800.000 NEKTAR THERAPEUTICS 640268108 KR3F10020002: NTGI STRUCTURED	12.8200 12.8200	20,972.00 20,972.00	35,896.00 35,896.00	0.00	14,924.00 14,924.00
2,600.000 NELNET INC 64031N108 KR3F10020002: NTGI STRUCTURED	41.4300 41.4300	54,926.64 54,926.64	107,718.00 107,718.00	0.00	52,791.36 52,791.36
1,800.000 NEOGEN CORP 640491106 KR3F10020002: NTGI STRUCTURED	40.4700 40.4700	49,423.71 49,423.71	72,846.00 72,846.00	0.00	23,422.29 23,422.29
100.000 NEOMAGIC CORP 640497202 KR3F10020002: NTGI STRUCTURED	0.0055 0.0055	1.30 1.30	0.55 0.55	0.00	-0.75 -0.75
5,516.000 NEOGENOMICS INC 64049M209 KR3F10020002: NTGI STRUCTURED	3.3400 3.3400	20,384.54 20,384.54	18,423.44 18,423.44	0.00	-1,961.10 -1,961.10
2,200.000 NET 1 UEPS TECHNOLOGIES INC 64107N206 KR3F10020002: NTGI STRUCTURED	11.3800 11.3800	17,842.88 17,842.88	25,036.00 25,036.00	0.00	7,193.12 7,193.12
11,665.000 NETAPP INC 64110D104 KR3F19020002: S&P 500 INDEX	36.5200 36.5200	533,784.58 533,784.58	426,005.80 426,005.80	0.01	-107,778.78 -107,778.78
2,111.000 NETFLIX INC 64110L106 KR3F19020002: S&P 500 INDEX	440.6000 440.6000	381,807.79 381,807.79	930,106.60 930,106.60	0.02	548,298.81 548,298.81
1,600.000 NETGEAR INC 64111Q104 KR3F10020002: NTGI STRUCTURED	34.7700 34.7700	64,841.33 64,841.33	55,632.00 55,632.00	0.00	-9,209.33 -9,209.33
2,300.000 NETSOL TECHNOLOGIES INC 64115A402 KR3F10020002: NTGI STRUCTURED	3.8800 3.8800	23,307.72 23,307.72	8,924.00 8,924.00	0.00	-14,383.72 -14,383.72

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300.000 NETSCOUT SYSTEMS INC 64115T104 KR3F10020002: NTGI STRUCTURED	44.3400 44.3400	45,311.77 45,311.77	101,982.00 101,982.00	0.00	56,670.23 56,670.23
400.000 NETLIST INC 64118P109 KR3F10020002: NTGI STRUCTURED	1.2900 1.2900	836.00 836.00	516.00 516.00	0.00	-320.00 -320.00
600.000 NETWORK-1 TECHNOLOGIES INC 64121N109 KR3F10020002: NTGI STRUCTURED	2.0000 2.0000	930.00 930.00	1,200.00 1,200.00	0.00	270.00 270.00
100.000 NEUROBIOLOGICAL TECHNOLOGIES I 64124W304 KR3F10020002: NTGI STRUCTURED	0.0400 0.0400	11.50 11.50	4.00 4.00	0.00	-7.50 -7.50
16.000 NEUROMETRIX INC 641255302 KR3F10020002: NTGI STRUCTURED	1.9400 1.9400	187.64 187.64	31.04 31.04	0.00	-156.60 -156.60
4,600.000 NEUROCRINE BIOSCIENCES INC 64125C109 KR3F10020002: NTGI STRUCTURED	14.8400 14.8400	36,257.81 36,257.81	68,264.00 68,264.00	0.00	32,006.19 32,006.19
3,900.000 NEUSTAR INC 64126X201 KR3F10020002: NTGI STRUCTURED	26.0200 26.0200	107,430.43 107,430.43	101,478.00 101,478.00	0.00	-5,952.43 -5,952.43
100.000 NEW GENERATION BIOFUELS HOLDIN 644461105 KR3F10020002: NTGI STRUCTURED	0.0010 0.0010	1.09 1.09	0.10 0.10	0.00	-0.99 -0.99
300.000 NEW HAMPSHIRE THRIFT BANCSHARE 644722100 KR3F10020002: NTGI STRUCTURED	15.2200 15.2200	3,813.00 3,813.00	4,566.00 4,566.00	0.00	753.00 753.00
2,709.000 NEW JERSEY RESOURCES CORP 646025106 KR3F10020002: NTGI STRUCTURED	57.1600 57.1600	138,753.91 138,753.91	154,846.44 154,846.44	0.00	16,092.53 16,092.53



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
801.000 NEW MEDIA INVESTMENT GROUP INC 64704V106 KR3F10020002: NTGI STRUCTURED	14.1100 14.1100	10,012.50 10,012.50	11,302.11 11,302.11	0.00	1,289.61 1,289.61
11,100.000 NEW RESIDENTIAL INVESTMENT COR 64828T102 KR3F10020002: NTGI STRUCTURED	6.3000 6.3000	1,348.00 1,348.00	69,930.00 69,930.00	0.00	68,582.00 68,582.00
1,500.000 NEW YORK & CO INC 649295102 KR3F10020002: NTGI STRUCTURED	3.6900 3.6900	6,615.00 6,615.00	5,535.00 5,535.00	0.00	-1,080.00 -1,080.00
4,300.000 NEW YORK MORTGAGE TRUST INC 649604501 KR3F10020002: NTGI STRUCTURED	7.8100 7.8100	28,810.00 28,810.00	33,583.00 33,583.00	0.00	4,773.00 4,773.00
7,800.000 NEW YORK TIMES CO/THE 650111107 KR3F10020002: NTGI STRUCTURED	15.2100 15.2100	63,753.11 63,753.11	118,638.00 118,638.00	0.00	54,884.89 54,884.89
500.000 NEWBRIDGE BANCORP 65080T102 CL A COM STK KR3F10020002: NTGI STRUCTURED	8.0600 8.0600	2,240.00 2,240.00	4,030.00 4,030.00	0.00	1,790.00 1,790.00
20,700.000 NEWCASTLE INVESTMENT CORP 65105M108 KR3F10020002: NTGI STRUCTURED	4.7900 4.7900	151,445.24 151,445.24	99,153.00 99,153.00	0.00	-52,292.24 -52,292.24
9,743.000 NEWELL RUBBERMAID INC 651229106 KR3F19020002: S&P 500 INDEX	30.9900 30.9900	135,526.34 135,526.34	301,935.57 301,935.57	0.01	166,409.23 166,409.23
4,801.000 NEWFIELD EXPLORATION CO 651290108 KR3F19020002: S&P 500 INDEX	44.2000 44.2000	161,000.68 161,000.68	212,204.20 212,204.20	0.01	51,203.52 51,203.52
1,084.000 NEWLINK GENETICS CORP 651511107 KR3F10020002: NTGI STRUCTURED	26.5500 26.5500	17,164.52 17,164.52	28,780.20 28,780.20	0.00	11,615.68 11,615.68



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,554.000 NEWMONT MINING CORP 651639106 KR3F19020002: S&P 500 INDEX	25.4400 25.4400	615,449.58 615,449.58	446,573.76 446,573.76	0.01	-168,875.82 -168,875.82
6,100.000 NEWPARK RESOURCES INC 651718504 KR3F10020002: NTGI STRUCTURED	12.4600 12.4600	53,609.49 53,609.49	76,006.00 76,006.00	0.00	22,396.51 22,396.51
2,400.000 NEWPORT CORP 651824104 KR3F10020002: NTGI STRUCTURED	18.5000 18.5000	39,567.73 39,567.73	44,400.00 44,400.00	0.00	4,832.27 4,832.27
17,534.000 NEWS CORP 65249B109 KR3F19020002: S&P 500 INDEX	17.9400 17.9400	205,303.69 205,303.69	314,559.96 314,559.96	0.01	109,256.27 109,256.27
400.000 NEWSTAR FINANCIAL INC 65251F105 KR3F10020002: NTGI STRUCTURED	14.0600 14.0600	3,620.00 3,620.00	5,624.00 5,624.00	0.00	2,004.00 2,004.00
1,500.000 NEWTEK BUSINESS SERVICES INC 652526104 KR3F10020002: NTGI STRUCTURED	2.7400 2.7400	1,875.00 1,875.00	4,110.00 4,110.00	0.00	2,235.00 2,235.00
1,600.000 NEXTERA ENTERPRISES INC 65332E101 KR3F10020002: NTGI STRUCTURED	0.0002 0.0002	9.76 9.76	0.32 0.32	0.00	-9.44 -9.44
100.000 NEXPRISE INC 65333Q202 KR3F10020002: NTGI STRUCTURED	0.0038 0.0038	0.70 0.70	0.38 0.38	0.00	-0.32 -0.32
1,700.000 NEXSTAR BROADCASTING GROUP INC 65336K103 KR3F10020002: NTGI STRUCTURED	51.6100 51.6100	76,638.60 76,638.60	87,737.00 87,737.00	0.00	11,098.40 11,098.40
15,356.000 NEXTERA ENERGY INC 65339F101 KR3F19020002: S&P 500 INDEX	102.4800 102.4800	899,237.54 899,237.54	1,573,682.88 1,573,682.88	0.04	674,445.34 674,445.34



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200.000 NICE SYSTEMS LTD 653656108 ADR KR3F20010002: PYRAMIS NONUS GROWTH	40.8100 40.8100	126,209.57 126,209.57	130,592.00 130,592.00	0.00	4,382.43 4,382.43
100.000 NEXTWAVE WIRELESS INC 653CVR993 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
25,973.000 NIKE INC 654106103 KR3F19020002: S&P 500 INDEX	77.5500 77.5500	752,264.07 752,264.07	2,014,206.15 2,014,206.15	0.05	1,261,942.08 1,261,942.08
11,087.000 NISOURCE INC 65473P105 KR3F19020002: S&P 500 INDEX	39.3400 39.3400	279,304.47 279,304.47	436,162.58 436,162.58	0.01	156,858.11 156,858.11
100.000 NITCHES INC 65476M109 KR3F10020002: NTGI STRUCTURED	0.0075 0.0075	1.00 1.00	0.75 0.75	0.00	-0.25 -0.25
400.000 NOBILITY HOMES INC 654892108 KR3F10020002: NTGI STRUCTURED	11.1200 11.1200	2,976.00 2,976.00	4,448.00 4,448.00	0.00	1,472.00 1,472.00
12,650.000 NOBLE ENERGY INC 655044105 KR3F19020002: S&P 500 INDEX	77.4600 77.4600	527,507.70 527,507.70	979,869.00 979,869.00	0.02	452,361.30 452,361.30
100.000 NORD RESOURCES CORP 655555100 KR3F10020002: NTGI STRUCTURED	0.0225 0.0225	7.60 7.60	2.25 2.25	0.00	-5.35 -5.35
4,950.000 NORDSTROM INC 655664100 KR3F19020002: S&P 500 INDEX	67.9300 67.9300	228,058.04 228,058.04	336,253.50 336,253.50	0.01	108,195.46 108,195.46
10,903.000 NORFOLK SOUTHERN CORP 655844108 KR3F19020002: S&P 500 INDEX	103.0300 103.0300	525,281.63 525,281.63	1,123,336.09 1,123,336.09	0.03	598,054.46 598,054.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,198.000 NORFOLK SOUTHERN CORP 655844108 KR3F10070002: RIVER ROAD	103.0300 103.0300	86,272.65 86,272.65	123,429.94 123,429.94	0.00	37,157.29 37,157.29
8,570.000 NORFOLK SOUTHERN CORP 655844108 KR3F10060002: WESTFIELD CAPITAL	103.0300 103.0300	668,380.78 668,380.78	882,967.10 882,967.10	0.02	214,586.32 214,586.32
400.000 NORTECH SYSTEMS INC 656553104 KR3F10020002: NTGI STRUCTURED	4.6600 4.6600	1,403.50 1,403.50	1,864.00 1,864.00	0.00	460.50 460.50
100.000 NORTH VALLEY BANCORP 66304M204 KR3F10020002: NTGI STRUCTURED	21.7900 21.7900	1,048.00 1,048.00	2,179.00 2,179.00	0.00	1,131.00 1,131.00
400.000 NORTHEAST INDIANA BANCORP INC 664196201 KR3F10020002: NTGI STRUCTURED	14.0000 14.0000	4,960.50 4,960.50	5,600.00 5,600.00	0.00	639.50 639.50
11,126.000 NORTHEAST UTILITIES 664397106 KR3F19020002: S&P 500 INDEX	47.2700 47.2700	346,071.51 346,071.51	525,926.02 525,926.02	0.01	179,854.51 179,854.51
3,800.000 NORTHERN OIL AND GAS INC 665531109 KR3F10020002: NTGI STRUCTURED	16.2900 16.2900	68,295.35 68,295.35	61,902.00 61,902.00	0.00	-6,393.35 -6,393.35
100.000 NORTHERN STATES FINANCIAL CORP 665751103 KR3F10020002: NTGI STRUCTURED	0.5000 0.5000	119.50 119.50	50.00 50.00	0.00	-69.50 -69.50
100.000 NORTHERN TECHNOLOGIES INTERNAT 665809109 KR3F10020002: NTGI STRUCTURED	21.0600 21.0600	1,556.00 1,556.00	2,106.00 2,106.00	0.00	550.00 550.00
7,827.000 NORTHERN TRUST CORP 665859104 KR3F19020002: S&P 500 INDEX	64.2100 64.2100	368,744.03 368,744.03	502,571.67 502,571.67	0.01	133,827.64 133,827.64

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,308.000 NORTHFIELD BANCORP INC/NJ 66611T108 KR3F10020002: NTGI STRUCTURED	13.1100 13.1100	42,992.91 42,992.91	56,477.88 56,477.88	0.00	13,484.97 13,484.97
300.000 NORTHRIM BANCORP INC 666762109 KR3F10020002: NTGI STRUCTURED	25.5700 25.5700	5,550.00 5,550.00	7,671.00 7,671.00	0.00	2,121.00 2,121.00
7,540.000 NORTHROP GRUMMAN CORP 666807102 KR3F19020002: S&P 500 INDEX	119.6300 119.6300	337,740.32 337,740.32	902,010.20 902,010.20	0.02	564,269.88 564,269.88
12,100.000 NORTHSTAR REALTY FINANCE CORP 66704R100 KR3F10020002: NTGI STRUCTURED	17.3800 17.3800	61,948.82 61,948.82	210,298.00 210,298.00	0.01	148,349.18 148,349.18
5,300.000 NORTHWEST BANCSHARES INC 667340103 KR3F10020002: NTGI STRUCTURED	13.5700 13.5700	64,604.24 64,604.24	71,921.00 71,921.00	0.00	7,316.76 7,316.76
1,800.000 NORTHWEST NATURAL GAS CO 667655104 KR3F10020002: NTGI STRUCTURED	47.1500 47.1500	80,310.15 80,310.15	84,870.00 84,870.00	0.00	4,559.85 4,559.85
500.000 NORTHWEST PIPE CO 667746101 KR3F10020002: NTGI STRUCTURED	40.3300 40.3300	12,575.00 12,575.00	20,165.00 20,165.00	0.00	7,590.00 7,590.00
2,300.000 NORTHWESTERN CORP 668074305 KR3F10020002: NTGI STRUCTURED	52.1900 52.1900	75,490.92 75,490.92	120,037.00 120,037.00	0.00	44,546.08 44,546.08
330.000 NORWOOD FINANCIAL CORP 669549107 KR3F10020002: NTGI STRUCTURED	28.5000 28.5000	10,233.30 10,233.30	9,405.00 9,405.00	0.00	-828.30 -828.30
1,100.000 NOVATEL WIRELESS INC 66987M604 KR3F10020002: NTGI STRUCTURED	1.9100 1.9100	5,478.00 5,478.00	2,101.00 2,101.00	0.00	-3,377.00 -3,377.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 NOVATION CO INC 66989V107 KR3F10020002: NTGI STRUCTURED	0.2800 0.2800	39.50 39.50	28.00 28.00	0.00	-11.50 -11.50
1,700.000 NOVAVAX INC 670002104 KR3F10020002: NTGI STRUCTURED	4.6200 4.6200	3,638.00 3,638.00	7,854.00 7,854.00	0.00	4,216.00 4,216.00
750.000 NTELOS HOLDINGS CORP 67020Q305 KR3F10020002: NTGI STRUCTURED	12.4600 12.4600	21,023.27 21,023.27	9,345.00 9,345.00	0.00	-11,678.27 -11,678.27
11,214.000 NUCOR CORP 670346105 KR3F19020002: S&P 500 INDEX	49.2500 49.2500	469,701.21 469,701.21	552,289.50 552,289.50	0.01	82,588.29 82,588.29
2,338.000 NUCOR CORP 670346105 KR3F10070002: RIVER ROAD	49.2500 49.2500	93,176.15 93,176.15	115,146.50 115,146.50	0.00	21,970.35 21,970.35
3,200.000 NUMEREX CORP 67053A102 KR3F10020002: NTGI STRUCTURED	11.4900 11.4900	33,418.80 33,418.80	36,768.00 36,768.00	0.00	3,349.20 3,349.20
1,100.000 NUTRACEUTICAL INTERNATIONAL CO 67060Y101 KR3F10020002: NTGI STRUCTURED	23.8600 23.8600	16,610.00 16,610.00	26,246.00 26,246.00	0.00	9,636.00 9,636.00
19,647.000 NVIDIA CORP 67066G104 KR3F19020002: S&P 500 INDEX	18.5400 18.5400	293,019.68 293,019.68	364,255.38 364,255.38	0.01	71,235.70 71,235.70
1,600.000 NUTRISYSTEM INC 67069D108 KR3F10020002: NTGI STRUCTURED	17.1100 17.1100	22,144.00 22,144.00	27,376.00 27,376.00	0.00	5,232.00 5,232.00
600.000 NUTRITION 21 INC 67069V108 KR3F10020002: NTGI STRUCTURED	0.0012 0.0012	3.48 3.48	0.72 0.72	0.00	-2.76 -2.76



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,900.000 NUVASIVE INC 670704105 KR3F10020002: NTGI STRUCTURED	35.5700 35.5700	60,497.36 60,497.36	67,583.00 67,583.00	0.00	7,085.64 7,085.64
4,600.000 NXSTAGE MEDICAL INC 67072V103 KR3F10020002: NTGI STRUCTURED	14.3700 14.3700	66,513.45 66,513.45	66,102.00 66,102.00	0.00	-411.45 -411.45
1,800.000 OM GROUP INC 670872100 KR3F10020002: NTGI STRUCTURED	32.4300 32.4300	67,794.75 67,794.75	58,374.00 58,374.00	0.00	-9,420.75 -9,420.75
3,735.000 O'REILLY AUTOMOTIVE INC 67103H107 KR3F19020002: S&P 500 INDEX	150.6000 150.6000	207,545.40 207,545.40	562,491.00 562,491.00	0.01	354,945.60 354,945.60
15,363.000 O'REILLY AUTOMOTIVE INC 67103H107 KR3F10040002: GENEVA CAPITAL	150.6000 150.6000	1,562,396.04 1,562,396.04	2,313,667.80 2,313,667.80	0.06	751,271.76 751,271.76
1,200.000 OFG BANCORP 67103X102 KR3F10020002: NTGI STRUCTURED	18.4100 18.4100	14,616.00 14,616.00	22,092.00 22,092.00	0.00	7,476.00 7,476.00
1,800.000 OSI SYSTEMS INC 671044105 KR3F10020002: NTGI STRUCTURED	66.7500 66.7500	72,915.08 72,915.08	120,150.00 120,150.00	0.00	47,234.92 47,234.92
17,200.000 OASIS PETROLEUM INC 674215108 KR3F10080002: WESTWOOD MGMT	55.8900 55.8900	838,418.71 838,418.71	961,308.00 961,308.00	0.02	122,889.29 122,889.29
6,650.000 OCCIDENTAL PETROLEUM CORP 674599105 KR3F10050002: SASCO CAPITAL	102.6300 102.6300	637,456.17 637,456.17	682,489.50 682,489.50	0.02	45,033.33 45,033.33
27,663.000 OCCIDENTAL PETROLEUM CORP 674599105 KR3F19020002: S&P 500 INDEX	102.6300 102.6300	1,145,855.02 1,145,855.02	2,839,053.69 2,839,053.69	0.07	1,693,198.67 1,693,198.67



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,239.000 OCCIDENTAL PETROLEUM CORP 674599105 KR3F10070002: RIVER ROAD	102.6300 102.6300	272,881.44 272,881.44	332,418.57 332,418.57	0.01	59,537.13 59,537.13
18,283.000 OCEANEERING INTERNATIONAL INC 675232102 KR3F10040002: GENEVA CAPITAL	78.1300 78.1300	1,286,975.57 1,286,975.57	1,428,450.79 1,428,450.79	0.03	141,475.22 141,475.22
1,300.000 OCEANFIRST FINANCIAL CORP 675234108 KR3F10020002: NTGI STRUCTURED	16.5600 16.5600	16,887.00 16,887.00	21,528.00 21,528.00	0.00	4,641.00 4,641.00
788.000 OCLARO INC 67555N206 KR3F10020002: NTGI STRUCTURED	2.2000 2.2000	4,668.00 4,668.00	1,733.60 1,733.60	0.00	-2,934.40 -2,934.40
400.000 ODYSSEY MARINE EXPLORATION INC 676118102 KR3F10020002: NTGI STRUCTURED	1.6800 1.6800	1,268.00 1,268.00	672.00 672.00	0.00	-596.00 -596.00
35,323.000 OFFICE DEPOT INC 676220106 KR3F10020002: NTGI STRUCTURED	5.6900 5.6900	107,647.05 107,647.05	200,987.87 200,987.87	0.00	93,340.82 93,340.82
500.000 OHIO VALLEY BANC CORP 677719106 KR3F10020002: NTGI STRUCTURED	22.5000 22.5000	8,600.00 8,600.00	11,250.00 11,250.00	0.00	2,650.00 2,650.00
13,700.000 LUKOIL OAO 677862104 ADR KR3F20070002: LSV ASSET MGMT	59.8200 59.8200	824,740.00 824,740.00	819,534.00 819,534.00	0.02	-5,206.00 -5,206.00
600.000 OIL-DRI CORP OF AMERICA 677864100 KR3F10020002: NTGI STRUCTURED	30.5700 30.5700	12,222.00 12,222.00	18,342.00 18,342.00	0.00	6,120.00 6,120.00
400.000 OILSANDS QUEST INC 678046103 KR3F10020002: NTGI STRUCTURED	0.0200 0.0200	92.00 92.00	8.00 8.00	0.00	-84.00 -84.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,070.000 OILTANKING PARTNERS LP 678049107 KR3F35020002: TORTOISE CAP	94.4300 94.4300	309,041.79 309,041.79	667,620.10 667,620.10	0.02	358,578.31 358,578.31
7,678.000 OLD NATIONAL BANCORP/IN 680033107 KR3F10020002: NTGI STRUCTURED	14.2800 14.2800	84,694.32 84,694.32	109,641.84 109,641.84	0.00	24,947.52 24,947.52
100.000 OLD SECOND BANCORP INC 680277100 KR3F10020002: NTGI STRUCTURED	4.9700 4.9700	123.50 123.50	497.00 497.00	0.00	373.50 373.50
5,200.000 OLIN CORP 680665205 KR3F10020002: NTGI STRUCTURED	26.9200 26.9200	118,198.47 118,198.47	139,984.00 139,984.00	0.00	21,785.53 21,785.53
700.000 OLYMPIC STEEL INC 68162K106 KR3F10020002: NTGI STRUCTURED	24.7500 24.7500	18,200.00 18,200.00	17,325.00 17,325.00	0.00	-875.00 -875.00
9,100.000 OMNICO GROUP INC 681919106 KR3F19020002: S&P 500 INDEX	71.2200 71.2200	435,331.59 435,331.59	648,102.00 648,102.00	0.02	212,770.41 212,770.41
900.000 OMTOOL LTD 681974309 KR3F10020002: NTGI STRUCTURED	1.5000 1.5000	2,399.00 2,399.00	1,350.00 1,350.00	0.00	-1,049.00 -1,049.00
400.000 OMEGA FLEX INC 682095104 KR3F10020002: NTGI STRUCTURED	19.6200 19.6200	5,540.00 5,540.00	7,848.00 7,848.00	0.00	2,308.00 2,308.00
1,600.000 OMEGA PROTEIN CORP 68210P107 KR3F10020002: NTGI STRUCTURED	13.6800 13.6800	21,728.00 21,728.00	21,888.00 21,888.00	0.00	160.00 160.00
2,800.000 OMNIVISION TECHNOLOGIES INC 682128103 KR3F10020002: NTGI STRUCTURED	21.9800 21.9800	81,679.94 81,679.94	61,544.00 61,544.00	0.00	-20,135.94 -20,135.94



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 OMNOVA SOLUTIONS INC 682129101 KR3F10020002: NTGI STRUCTURED	9.0900 9.0900	17,346.00 17,346.00	19,089.00 19,089.00	0.00	1,743.00 1,743.00
2,000.000 OMNICELL INC 68213N109 KR3F10020002: NTGI STRUCTURED	28.7100 28.7100	28,852.61 28,852.61	57,420.00 57,420.00	0.00	28,567.39 28,567.39
2,600.000 ON ASSIGNMENT INC 682159108 KR3F10020002: NTGI STRUCTURED	35.5700 35.5700	53,627.97 53,627.97	92,482.00 92,482.00	0.00	38,854.03 38,854.03
86,875.000 ON SEMICONDUCTOR CORP 682189105 KR3F10030002: SYSTEMATIC	9.1400 9.1400	807,971.62 807,971.62	794,037.50 794,037.50	0.02	-13,934.12 -13,934.12
2,800.000 ONCOGENEX PHARMACEUTICAL INC 68230A106 KR3F10020002: NTGI STRUCTURED	3.7300 3.7300	32,975.88 32,975.88	10,444.00 10,444.00	0.00	-22,531.88 -22,531.88
2,120.000 ONE GAS INC 68235P108 KR3F10050002: SASCO CAPITAL	37.7500 37.7500	48,240.81 48,240.81	80,030.00 80,030.00	0.00	31,789.19 31,789.19
1,800.000 ONE LIBERTY PROPERTIES INC 682406103 KR3F10020002: NTGI STRUCTURED	21.3400 21.3400	27,999.80 27,999.80	38,412.00 38,412.00	0.00	10,412.20 10,412.20
1,300.000 1-800-FLOWERS.COM INC 68243Q106 KR3F10020002: NTGI STRUCTURED	5.8000 5.8000	3,081.00 3,081.00	7,540.00 7,540.00	0.00	4,459.00 4,459.00
14,760.000 ONEOK INC 682680103 KR3F10050002: SASCO CAPITAL	68.0800 68.0800	599,826.32 599,826.32	1,004,860.80 1,004,860.80	0.02	405,034.48 405,034.48
19,780.000 ONEOK INC 682680103 KR3F35020002: TORTOISE CAP	68.0800 68.0800	1,040,976.53 1,040,976.53	1,346,622.40 1,346,622.40	0.03	305,645.87 305,645.87



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,319.000 ONEOK INC 682680103 KR3F19020002: S&P 500 INDEX	68.0800 68.0800	164,912.65 164,912.65	498,277.52 498,277.52	0.01	333,364.87 333,364.87
200.000 ONVIA INC 68338T403 KR3F10020002: NTGI STRUCTURED	4.6200 4.6200	814.00 814.00	924.00 924.00	0.00	110.00 110.00
1,300.000 OPENTABLE INC 68372A104 KR3F10020002: NTGI STRUCTURED	103.6000 103.6000	93,364.00 93,364.00	134,680.00 134,680.00	0.00	41,316.00 41,316.00
23,200.000 OPKO HEALTH INC 68375N103 KR3F10020002: NTGI STRUCTURED	8.8400 8.8400	89,664.76 89,664.76	205,088.00 205,088.00	0.00	115,423.24 115,423.24
2,000.000 OPLINK COMMUNICATIONS INC 68375Q403 KR3F10020002: NTGI STRUCTURED	16.9700 16.9700	33,699.57 33,699.57	33,940.00 33,940.00	0.00	240.43 240.43
500.000 OPTICAL CABLE CORP 683827208 KR3F10020002: NTGI STRUCTURED	4.0000 4.0000	1,945.00 1,945.00	2,000.00 2,000.00	0.00	55.00 55.00
22,300.000 ORACLE CORP 68389X105 KR3F10060002: WESTFIELD CAPITAL	40.5300 40.5300	912,215.77 912,215.77	903,819.00 903,819.00	0.02	-8,396.77 -8,396.77
120,893.000 ORACLE CORP 68389X105 KR3F19020002: S&P 500 INDEX	40.5300 40.5300	2,142,062.09 2,142,062.09	4,899,793.29 4,899,793.29	0.12	2,757,731.20 2,757,731.20
1,400.000 OPTI INC 683960108 KR3F10020002: NTGI STRUCTURED	0.5100 0.5100	1,148.00 1,148.00	714.00 714.00	0.00	-434.00 -434.00
5,400.000 ORASURE TECHNOLOGIES INC 68554V108 KR3F10020002: NTGI STRUCTURED	8.6100 8.6100	48,650.18 48,650.18	46,494.00 46,494.00	0.00	-2,156.18 -2,156.18



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 ORBIT INTERNATIONAL CORP 685559304 KR3F10020002: NTGI STRUCTURED	2.9500 2.9500	1,352.50 1,352.50	885.00 885.00	0.00	-467.50 -467.50
700.000 ORBCOMM INC 68555P100 KR3F10020002: NTGI STRUCTURED	6.5900 6.5900	2,345.00 2,345.00	4,613.00 4,613.00	0.00	2,268.00 2,268.00
2,600.000 ORBITAL SCIENCES CORP 685564106 KR3F10020002: NTGI STRUCTURED	29.5500 29.5500	43,782.21 43,782.21	76,830.00 76,830.00	0.00	33,047.79 33,047.79
2,700.000 ORBITZ WORLDWIDE INC 68557K109 KR3F10020002: NTGI STRUCTURED	8.9000 8.9000	6,264.00 6,264.00	24,030.00 24,030.00	0.00	17,766.00 17,766.00
1,400.000 ORBIT/FR INC 685929101 KR3F10020002: NTGI STRUCTURED	1.9000 1.9000	2,529.00 2,529.00	2,660.00 2,660.00	0.00	131.00 131.00
1,000.000 OREXIGEN THERAPEUTICS INC 686164104 KR3F10020002: NTGI STRUCTURED	6.1800 6.1800	1,720.00 1,720.00	6,180.00 6,180.00	0.00	4,460.00 4,460.00
1,900.000 ORION MARINE GROUP INC 68628V308 KR3F10020002: NTGI STRUCTURED	10.8300 10.8300	18,582.00 18,582.00	20,577.00 20,577.00	0.00	1,995.00 1,995.00
2,500.000 ORITANI FINANCIAL CORP 68633D103 KR3F10020002: NTGI STRUCTURED	15.3900 15.3900	31,601.79 31,601.79	38,475.00 38,475.00	0.00	6,873.21 6,873.21
1,800.000 ORMAT TECHNOLOGIES INC 686688102 KR3F10020002: NTGI STRUCTURED	28.8300 28.8300	36,346.68 36,346.68	51,894.00 51,894.00	0.00	15,547.32 15,547.32
12,685.000 OSHKOSH CORP 688239201 KR3F10030002: SYSTEMATIC	55.5300 55.5300	731,597.32 731,597.32	704,398.05 704,398.05	0.02	-27,199.27 -27,199.27



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,343.000 OSIRIS THERAPEUTICS INC 68827R108 KR3F10020002: NTGI STRUCTURED	15.6200 15.6200	21,557.11 21,557.11	36,597.66 36,597.66	0.00	15,040.55 15,040.55
1,800.000 OTTER TAIL CORP 689648103 KR3F10020002: NTGI STRUCTURED	30.2900 30.2900	37,768.76 37,768.76	54,522.00 54,522.00	0.00	16,753.24 16,753.24
2,100.000 OUTERWALL INC 690070107 KR3F10020002: NTGI STRUCTURED	59.3500 59.3500	102,897.26 102,897.26	124,635.00 124,635.00	0.00	21,737.74 21,737.74
40.000 OVERLAND STORAGE INC 690310305 KR3F10020002: NTGI STRUCTURED	4.8500 4.8500	422.00 422.00	194.00 194.00	0.00	-228.00 -228.00
1,000.000 OVERSEAS SHIPHOLDING GROUP INC 690368105 KR3F10020002: NTGI STRUCTURED	6.8500 6.8500	27,100.00 27,100.00	6,850.00 6,850.00	0.00	-20,250.00 -20,250.00
700.000 OVERSTOCK.COM INC 690370101 KR3F10020002: NTGI STRUCTURED	15.7700 15.7700	10,073.00 10,073.00	11,039.00 11,039.00	0.00	966.00 966.00
3,300.000 OWENS & MINOR INC 690732102 KR3F10020002: NTGI STRUCTURED	33.9800 33.9800	107,705.78 107,705.78	112,134.00 112,134.00	0.00	4,428.22 4,428.22
4,746.000 OWENS & MINOR INC 690732102 KR3F10070002: RIVER ROAD	33.9800 33.9800	151,896.17 151,896.17	161,269.08 161,269.08	0.00	9,372.91 9,372.91
14,100.000 OWENS CORNING 690742101 KR3F10050002: SASCO CAPITAL	38.6800 38.6800	477,451.22 477,451.22	545,388.00 545,388.00	0.01	67,936.78 67,936.78
5,812.000 OWENS-ILLINOIS INC 690768403 KR3F19020002: S&P 500 INDEX	34.6400 34.6400	158,559.79 158,559.79	201,327.68 201,327.68	0.00	42,767.89 42,767.89



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
21,760.000 OWENS-ILLINOIS INC 690768403 KR3F10050002: SASCO CAPITAL	34.6400 34.6400	428,116.01 428,116.01	753,766.40 753,766.40	0.02	325,650.39 325,650.39
900.000 OXFORD INDUSTRIES INC 691497309 KR3F10020002: NTGI STRUCTURED	66.6700 66.6700	29,695.50 29,695.50	60,003.00 60,003.00	0.00	30,307.50 30,307.50
900.000 P&F INDUSTRIES INC 692830508 KR3F10020002: NTGI STRUCTURED	7.8400 7.8400	3,910.50 3,910.50	7,056.00 7,056.00	0.00	3,145.50 3,145.50
100.000 PAB BANKSHARES INC 69313P101 KR3F10020002: NTGI STRUCTURED	0.0030 0.0030	0.75 0.75	0.30 0.30	0.00	-0.45 -0.45
500.000 PAM TRANSPORTATION SERVICES IN 693149106 KR3F10020002: NTGI STRUCTURED	27.9600 27.9600	4,765.00 4,765.00	13,980.00 13,980.00	0.00	9,215.00 9,215.00
21,025.000 PBF ENERGY INC 69318G106 KR3F10030002: SYSTEMATIC	26.6500 26.6500	578,344.13 578,344.13	560,316.25 560,316.25	0.01	-18,027.88 -18,027.88
800.000 PBF ENERGY INC 69318G106 KR3F10020002: NTGI STRUCTURED	26.6500 26.6500	24,057.92 24,057.92	21,320.00 21,320.00	0.00	-2,737.92 -2,737.92
1,500.000 PC CONNECTION INC 69318J100 KR3F10020002: NTGI STRUCTURED	20.6800 20.6800	12,465.00 12,465.00	31,020.00 31,020.00	0.00	18,555.00 18,555.00
400.000 PC MALL INC 69323K100 KR3F10020002: NTGI STRUCTURED	10.6600 10.6600	3,128.00 3,128.00	4,264.00 4,264.00	0.00	1,136.00 1,136.00
900.000 PC-TEL INC 69325Q105 KR3F10020002: NTGI STRUCTURED	8.0900 8.0900	5,400.00 5,400.00	7,281.00 7,281.00	0.00	1,881.00 1,881.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,100.000 PDC ENERGY INC 69327R101 KR3F10020002: NTGI STRUCTURED	63.1500 63.1500	100,658.50 100,658.50	132,615.00 132,615.00	0.00	31,956.50 31,956.50
2,900.000 PDF SOLUTIONS INC 693282105 KR3F10020002: NTGI STRUCTURED	21.2200 21.2200	34,610.50 34,610.50	61,538.00 61,538.00	0.00	26,927.50 26,927.50
1,684.000 PDI INC 69329V100 KR3F10020002: NTGI STRUCTURED	4.3800 4.3800	9,152.90 9,152.90	7,375.92 7,375.92	0.00	-1,776.98 -1,776.98
8,700.000 PDL BIOPHARMA INC 69329Y104 KR3F10020002: NTGI STRUCTURED	9.6800 9.6800	52,304.18 52,304.18	84,216.00 84,216.00	0.00	31,911.82 31,911.82
16,365.000 PG&E CORP 69331C108 KR3F19020002: S&P 500 INDEX	48.0200 48.0200	629,925.15 629,925.15	785,847.30 785,847.30	0.02	155,922.15 155,922.15
4,200.000 PHH CORP 693320202 KR3F10020002: NTGI STRUCTURED	22.9800 22.9800	81,966.33 81,966.33	96,516.00 96,516.00	0.00	14,549.67 14,549.67
600.000 PICO HOLDINGS INC 693366205 KR3F10020002: NTGI STRUCTURED	23.7600 23.7600	16,782.00 16,782.00	14,256.00 14,256.00	0.00	-2,526.00 -2,526.00
1,700.000 PHI INC 69336T205 KR3F10020002: NTGI STRUCTURED	44.5700 44.5700	36,291.26 36,291.26	75,769.00 75,769.00	0.00	39,477.74 39,477.74
1,400.000 PLX TECHNOLOGY INC 693417107 KR3F10020002: NTGI STRUCTURED	6.4700 6.4700	4,704.00 4,704.00	9,058.00 9,058.00	0.00	4,354.00 4,354.00
12,700.000 PMC - SIERRA INC 69344F106 KR3F10020002: NTGI STRUCTURED	7.6100 7.6100	73,347.46 73,347.46	96,647.00 96,647.00	0.00	23,299.54 23,299.54

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
900.000 PMFG INC 69345P103 KR3F10020002: NTGI STRUCTURED	5.2700 5.2700	16,380.00 16,380.00	4,743.00 4,743.00	0.00	-11,637.00 -11,637.00
3,158.000 PNC FINANCIAL SERVICES GROUP I 693475105 KR3F10070002: RIVER ROAD	89.0500 89.0500	186,887.18 186,887.18	281,219.90 281,219.90	0.01	94,332.72 94,332.72
18,807.000 PNC FINANCIAL SERVICES GROUP I 693475105 KR3F19020002: S&P 500 INDEX	89.0500 89.0500	1,002,001.67 1,002,001.67	1,674,763.35 1,674,763.35	0.04	672,761.68 672,761.68
3,840.000 POSCO 693483109 ADR KR3F20020002: BOSTON CO NON-US VAL	74.4400 74.4400	312,399.71 312,399.71	285,849.60 285,849.60	0.01	-26,550.11 -26,550.11
4,800.000 PNM RESOURCES INC 69349H107 KR3F10020002: NTGI STRUCTURED	29.3300 29.3300	79,843.75 79,843.75	140,784.00 140,784.00	0.00	60,940.25 60,940.25
4,868.000 PPG INDUSTRIES INC 693506107 KR3F19020002: S&P 500 INDEX	210.1500 210.1500	368,376.03 368,376.03	1,023,010.20 1,023,010.20	0.02	654,634.17 654,634.17
22,245.000 PPL CORP 69351T106 KR3F19020002: S&P 500 INDEX	35.5300 35.5300	621,743.52 621,743.52	790,364.85 790,364.85	0.02	168,621.33 168,621.33
300.000 PRGX GLOBAL INC 69357C503 KR3F10020002: NTGI STRUCTURED	6.3900 6.3900	2,121.00 2,121.00	1,917.00 1,917.00	0.00	-204.00 -204.00
1,100.000 PS BUSINESS PARKS INC 69360J107 KR3F10020002: NTGI STRUCTURED	83.4900 83.4900	58,629.08 58,629.08	91,839.00 91,839.00	0.00	33,209.92 33,209.92
2,897.000 PVH CORP 693656100 KR3F19020002: S&P 500 INDEX	116.6000 116.6000	348,879.25 348,879.25	337,790.20 337,790.20	0.01	-11,089.05 -11,089.05



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,000.000 PTC INC 69370C100 KR3F10020002: NTGI STRUCTURED	38.8000 38.8000	152,067.10 152,067.10	271,600.00 271,600.00	0.01	119,532.90 119,532.90
12,489.000 PACCAR INC 693718108 KR3F19020002: S&P 500 INDEX	62.8300 62.8300	287,660.61 287,660.61	784,683.87 784,683.87	0.02	497,023.26 497,023.26
200.000 PACIFIC CONTINENTAL CORP 69412V108 KR3F10020002: NTGI STRUCTURED	13.7300 13.7300	1,756.00 1,756.00	2,746.00 2,746.00	0.00	990.00 990.00
7.000 PACIFIC ETHANOL INC 69423U305 KR3F10020002: NTGI STRUCTURED	15.2900 15.2900	133.50 133.50	107.03 107.03	0.00	-26.47 -26.47
400.000 PACIFIC MERCANTILE BANCORP 694552100 KR3F10020002: NTGI STRUCTURED	6.6600 6.6600	1,244.00 1,244.00	2,664.00 2,664.00	0.00	1,420.00 1,420.00
3,500.000 PACIFIC SUNWEAR OF CALIFORNIA 694873100 KR3F10020002: NTGI STRUCTURED	2.3800 2.3800	8,610.00 8,610.00	8,330.00 8,330.00	0.00	-280.00 -280.00
100.000 PACIFICNET INC 69511V207 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	1.01 1.01	0.00 0.00	0.00	-1.01 -1.01
1,800.000 PACIRA PHARMACEUTICALS INC 695127100 KR3F10020002: NTGI STRUCTURED	91.8600 91.8600	34,509.00 34,509.00	165,348.00 165,348.00	0.00	130,839.00 130,839.00
5,079.000 PACWEST BANCORP 695263103 KR3F10020002: NTGI STRUCTURED	43.1700 43.1700	154,208.91 154,208.91	219,260.43 219,260.43	0.01	65,051.52 65,051.52
1,600.000 PAIN THERAPEUTICS INC 69562K100 KR3F10020002: NTGI STRUCTURED	5.7500 5.7500	14,368.00 14,368.00	9,200.00 9,200.00	0.00	-5,168.00 -5,168.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,862.000 PALL CORP 696429307 KR3F19020002: S&P 500 INDEX	85.3900 85.3900	142,912.67 142,912.67	329,776.18 329,776.18	0.01	186,863.51 186,863.51
12,419.000 PALL CORP 696429307 KR3F10040002: GENEVA CAPITAL	85.3900 85.3900	858,307.03 858,307.03	1,060,458.41 1,060,458.41	0.03	202,151.38 202,151.38
200.000 PALM HARBOR HOMES INC 696639103 KR3F10020002: NTGI STRUCTURED	0.0022 0.0022	1.60 1.60	0.44 0.44	0.00	-1.16 -1.16
6,915.000 PANERA BREAD CO 69840W108 KR3F10040002: GENEVA CAPITAL	149.8300 149.8300	1,040,239.13 1,040,239.13	1,036,074.45 1,036,074.45	0.03	-4,164.68 -4,164.68
1,400.000 PANHANDLE OIL AND GAS INC 698477106 KR3F10020002: NTGI STRUCTURED	56.0300 56.0300	42,458.06 42,458.06	78,442.00 78,442.00	0.00	35,983.94 35,983.94
2,100.000 PANTRY INC/THE 698657103 KR3F10020002: NTGI STRUCTURED	16.2000 16.2000	34,424.25 34,424.25	34,020.00 34,020.00	0.00	-404.25 -404.25
3,500.000 PAPA JOHN'S INTERNATIONAL INC 698813102 KR3F10020002: NTGI STRUCTURED	42.3900 42.3900	60,459.08 60,459.08	148,365.00 148,365.00	0.00	87,905.92 87,905.92
1,000.000 PAR TECHNOLOGY CORP 698884103 KR3F10020002: NTGI STRUCTURED	4.2000 4.2000	3,760.00 3,760.00	4,200.00 4,200.00	0.00	440.00 440.00
1,300.000 PAR PETROLEUM CORP 69888T207 KR3F10020002: NTGI STRUCTURED	20.2500 20.2500	25,493.00 25,493.00	26,325.00 26,325.00	0.00	832.00 832.00
700.000 PARAGON TECHNOLOGIES INC 69912T108 KR3F10020002: NTGI STRUCTURED	1.8500 1.8500	1,608.50 1,608.50	1,295.00 1,295.00	0.00	-313.50 -313.50



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,110.000 PAREXEL INTERNATIONAL CORP 699462107 KR3F10040002: GENEVA CAPITAL	52.8400 52.8400	825,678.76 825,678.76	1,326,812.40 1,326,812.40	0.03	501,133.64 501,133.64
3,300.000 PAREXEL INTERNATIONAL CORP 699462107 KR3F10020002: NTGI STRUCTURED	52.8400 52.8400	77,836.11 77,836.11	174,372.00 174,372.00	0.00	96,535.89 96,535.89
100.000 PARK BANCORP INC 700164106 KR3F10020002: NTGI STRUCTURED	0.6500 0.6500	230.50 230.50	65.00 65.00	0.00	-165.50 -165.50
2,300.000 PARK CITY GROUP INC 700215304 KR3F10020002: NTGI STRUCTURED	10.8800 10.8800	20,226.92 20,226.92	25,024.00 25,024.00	0.00	4,797.08 4,797.08
1,200.000 PARK ELECTROCHEMICAL CORP 700416209 KR3F10020002: NTGI STRUCTURED	28.2100 28.2100	33,050.82 33,050.82	33,852.00 33,852.00	0.00	801.18 801.18
600.000 PARK NATIONAL CORP 700658107 KR3F10020002: NTGI STRUCTURED	77.2000 77.2000	37,742.14 37,742.14	46,320.00 46,320.00	0.00	8,577.86 8,577.86
600.000 PARK-OHIO HOLDINGS CORP 700666100 KR3F10020002: NTGI STRUCTURED	58.1100 58.1100	11,466.00 11,466.00	34,866.00 34,866.00	0.00	23,400.00 23,400.00
2,900.000 PARKER DRILLING CO 701081101 KR3F10020002: NTGI STRUCTURED	6.5200 6.5200	16,530.00 16,530.00	18,908.00 18,908.00	0.00	2,378.00 2,378.00
4,005.000 PARKER HANNIFIN CORP 701094104 KR3F10030002: SYSTEMATIC	125.7300 125.7300	483,514.14 483,514.14	503,548.65 503,548.65	0.01	20,034.51 20,034.51
5,244.000 PARKER HANNIFIN CORP 701094104 KR3F19020002: S&P 500 INDEX	125.7300 125.7300	308,262.71 308,262.71	659,328.12 659,328.12	0.02	351,065.41 351,065.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200.000 PARKERVISION INC 701354102 KR3F10020002: NTGI STRUCTURED	1.4800 1.4800	207.00 207.00	296.00 296.00	0.00	89.00 89.00
3,500.000 PARKWAY PROPERTIES INC/MD 70159Q104 KR3F10020002: NTGI STRUCTURED	20.6500 20.6500	62,290.00 62,290.00	72,275.00 72,275.00	0.00	9,985.00 9,985.00
2,400.000 PATRICK INDUSTRIES INC 703343103 KR3F10020002: NTGI STRUCTURED	46.5900 46.5900	35,520.04 35,520.04	111,816.00 111,816.00	0.00	76,295.96 76,295.96
1,200.000 PATRIOT TRANSPORTATION HOLDING 70337B102 KR3F10020002: NTGI STRUCTURED	34.9700 34.9700	26,634.00 26,634.00	41,964.00 41,964.00	0.00	15,330.00 15,330.00
2,891.000 PATTERSON COS INC 703395103 KR3F19020002: S&P 500 INDEX	39.5100 39.5100	129,120.44 129,120.44	114,223.41 114,223.41	0.00	-14,897.03 -14,897.03
11,399.000 PAYCHEX INC 704326107 KR3F19020002: S&P 500 INDEX	41.5600 41.5600	349,118.88 349,118.88	473,742.44 473,742.44	0.01	124,623.56 124,623.56
9,554.000 PEABODY ENERGY CORP 704549104 KR3F19020002: S&P 500 INDEX	16.3500 16.3500	369,228.03 369,228.03	156,207.90 156,207.90	0.00	-213,020.13 -213,020.13
500.000 PEAPACK GLADSTONE FINANCIAL CO 704699107 KR3F10020002: NTGI STRUCTURED	21.2100 21.2100	5,595.00 5,595.00	10,605.00 10,605.00	0.00	5,010.00 5,010.00
3,100.000 PEBBLEBROOK HOTEL TRUST 70509V100 KR3F10020002: NTGI STRUCTURED	36.9600 36.9600	71,024.87 71,024.87	114,576.00 114,576.00	0.00	43,551.13 43,551.13
4,800.000 PEGASYSTEMS INC 705573103 KR3F10020002: NTGI STRUCTURED	21.1200 21.1200	87,273.46 87,273.46	101,376.00 101,376.00	0.00	14,102.54 14,102.54



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,000.000 PENDRELL CORP 70686R104 KR3F10020002: NTGI STRUCTURED	1.7600 1.7600	23,200.00 23,200.00	14,080.00 14,080.00	0.00	-9,120.00 -9,120.00
300.000 PENFORD CORP 707051108 KR3F10020002: NTGI STRUCTURED	12.8300 12.8300	1,635.00 1,635.00	3,849.00 3,849.00	0.00	2,214.00 2,214.00
400.000 PENN OCTANE CORP 707573101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	74.00 74.00	0.00 0.00	0.00	-74.00 -74.00
300.000 PENN TREATY AMERICAN CORP 707874400 KR3F10020002: NTGI STRUCTURED	0.8300 0.8300	55.50 55.50	249.00 249.00	0.00	193.50 193.50
2,000.000 PENN VIRGINIA CORP 707882106 KR3F10020002: NTGI STRUCTURED	16.9500 16.9500	28,960.00 28,960.00	33,900.00 33,900.00	0.00	4,940.00 4,940.00
4,800.000 PENNSYLVANIA REAL ESTATE INVES 709102107 KR3F10020002: NTGI STRUCTURED	18.8200 18.8200	52,359.66 52,359.66	90,336.00 90,336.00	0.00	37,976.34 37,976.34
3,400.000 PENNYMAC MORTGAGE INVESTMENT T 70931T103 KR3F10020002: NTGI STRUCTURED	21.9400 21.9400	72,072.84 72,072.84	74,596.00 74,596.00	0.00	2,523.16 2,523.16
3,700.000 PENSKE AUTOMOTIVE GROUP INC 70959W103 KR3F10020002: NTGI STRUCTURED	49.5000 49.5000	76,144.70 76,144.70	183,150.00 183,150.00	0.00	107,005.30 107,005.30
300.000 PEOPLES BANCORP INC/OH 709789101 KR3F10020002: NTGI STRUCTURED	26.4500 26.4500	3,312.00 3,312.00	7,935.00 7,935.00	0.00	4,623.00 4,623.00
1,000.000 PENSON WORLDWIDE INC 709ESC107 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3,870.00 3,870.00	0.00 0.00	0.00	-3,870.00 -3,870.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300.000 PEOPLES FINANCIAL CORP/MS 71103B102 KR3F10020002: NTGI STRUCTURED	13.3600 13.3600	3,822.00 3,822.00	4,008.00 4,008.00	0.00	186.00 186.00
10,921.000 PEOPLE'S UNITED FINANCIAL INC 712704105 KR3F19020002: S&P 500 INDEX	15.1700 15.1700	171,946.81 171,946.81	165,671.57 165,671.57	0.00	-6,275.24 -6,275.24
2,700.000 PEP BOYS-MANNY MOE & JACK 713278109 KR3F10020002: NTGI STRUCTURED	11.4600 11.4600	29,233.00 29,233.00	30,942.00 30,942.00	0.00	1,709.00 1,709.00
8,839.000 PEPSCO HOLDINGS INC 713291102 KR3F19020002: S&P 500 INDEX	27.4800 27.4800	173,054.68 173,054.68	242,895.72 242,895.72	0.01	69,841.04 69,841.04
9,000.000 PEPSICO INC 713448108 KR3F10080002: WESTWOOD MGMT	89.3400 89.3400	607,580.43 607,580.43	804,060.00 804,060.00	0.02	196,479.57 196,479.57
53,382.000 PEPSICO INC 713448108 KR3F19020002: S&P 500 INDEX	89.3400 89.3400	2,637,345.56 2,637,345.56	4,769,147.88 4,769,147.88	0.12	2,131,802.32 2,131,802.32
2,396.000 PEPSICO INC 713448108 KR3F10070002: RIVER ROAD	89.3400 89.3400	166,590.96 166,590.96	214,058.64 214,058.64	0.01	47,467.68 47,467.68
900.000 PERCEPTRON INC 71361F100 KR3F10020002: NTGI STRUCTURED	12.7500 12.7500	5,733.00 5,733.00	11,475.00 11,475.00	0.00	5,742.00 5,742.00
1,300.000 PEREGRINE PHARMACEUTICALS INC 713661304 KR3F10020002: NTGI STRUCTURED	1.8800 1.8800	2,327.00 2,327.00	2,444.00 2,444.00	0.00	117.00 117.00
3,500.000 PERFICIENT INC 71375U101 KR3F10020002: NTGI STRUCTURED	19.4700 19.4700	37,197.54 37,197.54	68,145.00 68,145.00	0.00	30,947.46 30,947.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
700.000 PERFUMANIA HOLDINGS INC 71376C100 KR3F10020002: NTGI STRUCTURED	6.5300 6.5300	7,363.12 7,363.12	4,571.00 4,571.00	0.00	-2,792.12 -2,792.12
1,500.000 PERICOM SEMICONDUCTOR CORP 713831105 KR3F10020002: NTGI STRUCTURED	9.0400 9.0400	12,870.00 12,870.00	13,560.00 13,560.00	0.00	690.00 690.00
3,987.000 PERKINELMER INC 714046109 KR3F19020002: S&P 500 INDEX	46.8400 46.8400	80,941.06 80,941.06	186,751.08 186,751.08	0.00	105,810.02 105,810.02
480.000 PERMA-FIX ENVIRONMENTAL SVCS 714157203 INC COM NEW KR3F10020002: NTGI STRUCTURED	4.6000 4.6000	3,480.00 3,480.00	2,208.00 2,208.00	0.00	-1,272.00 -1,272.00
347.000 PERNIX THERAPEUTICS HOLDINGS 71426V108 KR3F10020002: NTGI STRUCTURED	8.9800 8.9800	4,257.55 4,257.55	3,116.06 3,116.06	0.00	-1,141.49 -1,141.49
100.000 PERVASIP CORP 715709200 KR3F10020002: NTGI STRUCTURED	0.0006 0.0006	1.43 1.43	0.06 0.06	0.00	-1.37 -1.37
1,900.000 PETMED EXPRESS INC 716382106 KR3F10020002: NTGI STRUCTURED	13.4800 13.4800	22,971.00 22,971.00	25,612.00 25,612.00	0.00	2,641.00 2,641.00
36,780.000 PETROLEO BRASILEIRO SA 71654V408 ADR KR3F20020002: BOSTON CO NON-US VAL	14.6300 14.6300	782,114.90 782,114.90	538,091.40 538,091.40	0.01	-244,023.50 -244,023.50
2,000.000 PETROQUEST ENERGY INC 716748108 KR3F10020002: NTGI STRUCTURED	7.5200 7.5200	13,620.00 13,620.00	15,040.00 15,040.00	0.00	1,420.00 1,420.00
3,493.000 PETSMAART INC 716768106 KR3F19020002: S&P 500 INDEX	59.8000 59.8000	240,182.18 240,182.18	208,881.40 208,881.40	0.01	-31,300.78 -31,300.78



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224,604.000 PFIZER INC 717081103 KR3F19020002: S&P 500 INDEX	29.6800 29.6800	5,479,303.34 5,479,303.34	6,666,246.72 6,666,246.72	0.16	1,186,943.38 1,186,943.38
500.000 PFSWEB INC 717098206 KR3F10020002: NTGI STRUCTURED	8.3000 8.3000	2,295.00 2,295.00	4,150.00 4,150.00	0.00	1,855.00 1,855.00
200.000 PHARMOS CORP 717139307 KR3F10020002: NTGI STRUCTURED	0.0701 0.0701	15.80 15.80	14.02 14.02	0.00	-1.78 -1.78
1,200.000 PHARMERICA CORP 71714F104 KR3F10020002: NTGI STRUCTURED	28.5900 28.5900	13,368.00 13,368.00	34,308.00 34,308.00	0.00	20,940.00 20,940.00
100.000 PHARMATHENE INC 71714G102 KR3F10020002: NTGI STRUCTURED	1.4100 1.4100	289.00 289.00	141.00 141.00	0.00	-148.00 -148.00
55,383.000 PHILIP MORRIS INTERNATIONAL IN 718172109 KR3F19020002: S&P 500 INDEX	84.3100 84.3100	2,341,020.36 2,341,020.36	4,669,340.73 4,669,340.73	0.11	2,328,320.37 2,328,320.37
19,924.000 PHILLIPS 66 718546104 KR3F19020002: S&P 500 INDEX	80.4300 80.4300	542,817.25 542,817.25	1,602,487.32 1,602,487.32	0.04	1,059,670.07 1,059,670.07
6,238.000 PHILLIPS 66 PARTNERS LP 718549207 KR3F35020002: TORTOISE CAP	75.5600 75.5600	239,371.92 239,371.92	471,343.28 471,343.28	0.01	231,971.36 231,971.36
200.000 PHOENIX COS INC NEW COM NEW 71902E604 KR3F10020002: NTGI STRUCTURED	48.3900 48.3900	9,920.00 9,920.00	9,678.00 9,678.00	0.00	-242.00 -242.00
100.000 PHOENIX FOOTWEAR GROUP INC 71903M209 KR3F10020002: NTGI STRUCTURED	0.6000 0.6000	14.50 14.50	60.00 60.00	0.00	45.50 45.50



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2,034.000 PHOTOMEDEX INC 719358301 KR3F10020002: NTGI STRUCTURED	12.2500 12.2500	33,030.33 33,030.33	24,916.50 24,916.50	0.00	-8,113.83 -8,113.83
1,300.000 PHOTRONICS INC 719405102 KR3F10020002: NTGI STRUCTURED	8.6000 8.6000	11,739.00 11,739.00	11,180.00 11,180.00	0.00	-559.00 -559.00
4,500.000 PIEDMONT NATURAL GAS CO INC 720186105 KR3F10020002: NTGI STRUCTURED	37.4100 37.4100	134,728.14 134,728.14	168,345.00 168,345.00	0.00	33,616.86 33,616.86
5,600.000 PIER 1 IMPORTS INC 720279108 KR3F10020002: NTGI STRUCTURED	15.4100 15.4100	83,737.55 83,737.55	86,296.00 86,296.00	0.00	2,558.45 2,558.45
2,500.000 PIKE CORPORATION 721283109 KR3F10020002: NTGI STRUCTURED	8.9600 8.9600	21,500.00 21,500.00	22,400.00 22,400.00	0.00	900.00 900.00
3,600.000 PILGRIM'S PRIDE CORP 72147K108 KR3F10020002: NTGI STRUCTURED	27.3600 27.3600	62,231.40 62,231.40	98,496.00 98,496.00	0.00	36,264.60 36,264.60
3,600.000 PINNACLE ENTERTAINMENT INC 723456109 KR3F10020002: NTGI STRUCTURED	25.1800 25.1800	43,140.68 43,140.68	90,648.00 90,648.00	0.00	47,507.32 47,507.32
2,000.000 PINNACLE FINANCIAL PARTNERS IN 72346Q104 KR3F10020002: NTGI STRUCTURED	39.4800 39.4800	29,195.91 29,195.91	78,960.00 78,960.00	0.00	49,764.09 49,764.09
3,886.000 PINNACLE WEST CAPITAL CORP 723484101 KR3F19020002: S&P 500 INDEX	57.8400 57.8400	179,575.25 179,575.25	224,766.24 224,766.24	0.01	45,190.99 45,190.99
14,925.000 PINNACLE FOODS INC 72348P104 KR3F10030002: SYSTEMATIC	32.9000 32.9000	472,583.25 472,583.25	491,032.50 491,032.50	0.01	18,449.25 18,449.25

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3,700.000 PIONEER ENERGY SERVICES CORP 723664108 KR3F10020002: NTGI STRUCTURED	17.5400 17.5400	55,174.97 55,174.97	64,898.00 64,898.00	0.00	9,723.03 9,723.03
5,037.000 PIONEER NATURAL RESOURCES CO 723787107 KR3F19020002: S&P 500 INDEX	229.8100 229.8100	445,742.34 445,742.34	1,157,552.97 1,157,552.97	0.03	711,810.63 711,810.63
1,000.000 PIPER JAFFRAY COS 724078100 KR3F10020002: NTGI STRUCTURED	51.7700 51.7700	29,770.00 29,770.00	51,770.00 51,770.00	0.00	22,000.00 22,000.00
17,125.000 PITNEY BOWES INC 724479100 KR3F10030002: SYSTEMATIC	27.6200 27.6200	418,532.12 418,532.12	472,992.50 472,992.50	0.01	54,460.38 54,460.38
7,135.000 PITNEY BOWES INC 724479100 KR3F19020002: S&P 500 INDEX	27.6200 27.6200	147,059.59 147,059.59	197,068.70 197,068.70	0.00	50,009.11 50,009.11
600.000 PIXELWORKS INC 72581M305 KR3F10020002: NTGI STRUCTURED	7.5700 7.5700	1,482.00 1,482.00	4,542.00 4,542.00	0.00	3,060.00 3,060.00
42,667.000 PLAINS ALL AMERICAN PIPELINE L 726503105 KR3F35020002: TORTOISE CAP	60.0500 60.0500	1,740,109.63 1,740,109.63	2,562,153.35 2,562,153.35	0.06	822,043.72 822,043.72
6,898.000 PLAINS GP HOLDINGS LP 72651A108 KR3F35020002: TORTOISE CAP	31.9900 31.9900	159,038.91 159,038.91	220,667.02 220,667.02	0.01	61,628.11 61,628.11
900.000 PLANAR SYSTEMS INC 726900103 KR3F10020002: NTGI STRUCTURED	2.4500 2.4500	2,601.00 2,601.00	2,205.00 2,205.00	0.00	-396.00 -396.00
2,600.000 PLANTRONICS INC 727493108 KR3F10020002: NTGI STRUCTURED	48.0500 48.0500	92,851.50 92,851.50	124,930.00 124,930.00	0.00	32,078.50 32,078.50



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2,300.000 PLEXUS CORP 729132100 KR3F10020002: NTGI STRUCTURED	43.2900 43.2900	72,412.60 72,412.60	99,567.00 99,567.00	0.00	27,154.40 27,154.40
200.000 PLUG POWER INC 72919P202 KR3F10020002: NTGI STRUCTURED	4.6800 4.6800	456.00 456.00	936.00 936.00	0.00	480.00 480.00
6,236.000 PLUM CREEK TIMBER CO INC 729251108 KR3F19020002: S&P 500 INDEX	45.1000 45.1000	211,574.10 211,574.10	281,243.60 281,243.60	0.01	69,669.50 69,669.50
200.000 POINT.360 730507100 KR3F10020002: NTGI STRUCTURED	0.3604 0.3604	181.00 181.00	72.08 72.08	0.00	-108.92 -108.92
300.000 POINT BLANK SOLUTIONS INC 730529104 KR3F10020002: NTGI STRUCTURED	0.2100 0.2100	112.50 112.50	63.00 63.00	0.00	-49.50 -49.50
4,910.000 POLARIS INDUSTRIES INC 731068102 KR3F10060002: WESTFIELD CAPITAL	130.2400 130.2400	684,173.04 684,173.04	639,478.40 639,478.40	0.02	-44,694.64 -44,694.64
12,740.000 POLARIS INDUSTRIES INC 731068102 KR3F10040002: GENEVA CAPITAL	130.2400 130.2400	925,025.45 925,025.45	1,659,257.60 1,659,257.60	0.04	734,232.15 734,232.15
9,416.000 POLYCOM INC 73172K104 KR3F10020002: NTGI STRUCTURED	12.5300 12.5300	103,336.20 103,336.20	117,982.48 117,982.48	0.00	14,646.28 14,646.28
475.000 POLYONE CORP 73179P106 KR3F10020002: NTGI STRUCTURED	42.1400 42.1400	11,910.63 11,910.63	20,016.50 20,016.50	0.00	8,105.87 8,105.87
2,600.000 POLYPORE INTERNATIONAL INC 73179V103 KR3F10020002: NTGI STRUCTURED	47.7300 47.7300	101,017.63 101,017.63	124,098.00 124,098.00	0.00	23,080.37 23,080.37

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5.000 PONIARD PHARMACEUTICALS INC 732449400 KR3F10020002: NTGI STRUCTURED	0.2500 0.2500	28.72 28.72	1.25 1.25	0.00	-27.47 -27.47
2,157.000 POOL CORP 73278L105 KR3F10020002: NTGI STRUCTURED	56.5600 56.5600	65,238.15 65,238.15	121,999.92 121,999.92	0.00	56,761.77 56,761.77
900.000 POPEYES LOUISIANA KITCHEN INC 732872106 KR3F10020002: NTGI STRUCTURED	43.7100 43.7100	32,947.47 32,947.47	39,339.00 39,339.00	0.00	6,391.53 6,391.53
5,300.000 POPULAR INC 733174700 KR3F10020002: NTGI STRUCTURED	34.1800 34.1800	82,761.85 82,761.85	181,154.00 181,154.00	0.00	98,392.15 98,392.15
300.000 PORTER BANCORP INC 736233107 KR3F10020002: NTGI STRUCTURED	1.0500 1.0500	1,827.00 1,827.00	315.00 315.00	0.00	-1,512.00 -1,512.00
3,700.000 PORTFOLIO RECOVERY ASSOCIATES 73640Q105 KR3F10020002: NTGI STRUCTURED	59.5300 59.5300	99,875.54 99,875.54	220,261.00 220,261.00	0.01	120,385.46 120,385.46
23,700.000 PORTLAND GENERAL ELECTRIC CO 736508847 KR3F10030002: SYSTEMATIC	34.6700 34.6700	785,134.60 785,134.60	821,679.00 821,679.00	0.02	36,544.40 36,544.40
4,700.000 PORTLAND GENERAL ELECTRIC CO 736508847 KR3F10020002: NTGI STRUCTURED	34.6700 34.6700	118,393.24 118,393.24	162,949.00 162,949.00	0.00	44,555.76 44,555.76
1,600.000 POST HOLDINGS INC 737446104 KR3F10020002: NTGI STRUCTURED	50.9100 50.9100	55,568.00 55,568.00	81,456.00 81,456.00	0.00	25,888.00 25,888.00
3,100.000 POST PROPERTIES INC 737464107 KR3F10020002: NTGI STRUCTURED	53.4600 53.4600	125,609.97 125,609.97	165,726.00 165,726.00	0.00	40,116.03 40,116.03



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2,000.000 POTLATCH CORP 737630103 KR3F10020002: NTGI STRUCTURED	41.4000 41.4000	69,198.64 69,198.64	82,800.00 82,800.00	0.00	13,601.36 13,601.36
500.000 POWELL INDUSTRIES INC 739128106 KR3F10020002: NTGI STRUCTURED	65.3800 65.3800	16,720.00 16,720.00	32,690.00 32,690.00	0.00	15,970.00 15,970.00
1,200.000 POWER INTEGRATIONS INC 739276103 KR3F10020002: NTGI STRUCTURED	57.5400 57.5400	43,494.46 43,494.46	69,048.00 69,048.00	0.00	25,553.54 25,553.54
940.000 POWERWAVE TECHNOLOGIES INC 739363307 KR3F10020002: NTGI STRUCTURED	0.0012 0.0012	14,523.00 14,523.00	1.13 1.13	0.00	-14,521.87 -14,521.87
600.000 POWERSECURE INTERNATIONAL INC 73936N105 KR3F10020002: NTGI STRUCTURED	9.7400 9.7400	4,170.00 4,170.00	5,844.00 5,844.00	0.00	1,674.00 1,674.00
1,300.000 POZEN INC 73941U102 KR3F10020002: NTGI STRUCTURED	8.3300 8.3300	3,640.00 3,640.00	10,829.00 10,829.00	0.00	7,189.00 7,189.00
10,315.000 PRAXAIR INC 74005P104 KR3F19020002: S&P 500 INDEX	132.8400 132.8400	976,175.07 976,175.07	1,370,244.60 1,370,244.60	0.03	394,069.53 394,069.53
5,097.000 PRECISION CASTPARTS CORP 740189105 KR3F19020002: S&P 500 INDEX	252.4000 252.4000	519,852.22 519,852.22	1,286,482.80 1,286,482.80	0.03	766,630.58 766,630.58
100.000 PRECISION AUTO CARE INC 74018R105 KR3F10020002: NTGI STRUCTURED	0.3530 0.3530	22.50 22.50	35.30 35.30	0.00	12.80 12.80
68,475.000 PRECISION DRILLING CORP 74022D308 KR3F10030002: SYSTEMATIC	14.1600 14.1600	890,439.95 890,439.95	969,606.00 969,606.00	0.02	79,166.05 79,166.05

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240.000 PREFERRED BANK/LOS ANGELES CA 740367404 KR3F10020002: NTGI STRUCTURED	23.6400 23.6400	1,800.00 1,800.00	5,673.60 5,673.60	0.00	3,873.60 3,873.60
3,100.000 PREFERRED APARTMENT COMMUNITIE 74039L103 KR3F10020002: NTGI STRUCTURED	8.8700 8.8700	25,522.71 25,522.71	27,497.00 27,497.00	0.00	1,974.29 1,974.29
100.000 PREMIER FINANCIAL BANCORP INC 74050M105 KR3F10020002: NTGI STRUCTURED	16.0800 16.0800	723.00 723.00	1,608.00 1,608.00	0.00	885.00 885.00
3,800.000 PREMIERE GLOBAL SERVICES INC 740585104 KR3F10020002: NTGI STRUCTURED	13.3500 13.3500	30,698.70 30,698.70	50,730.00 50,730.00	0.00	20,031.30 20,031.30
3,100.000 PRESTIGE BRANDS HOLDINGS INC 74112D101 KR3F10020002: NTGI STRUCTURED	33.8900 33.8900	62,606.12 62,606.12	105,059.00 105,059.00	0.00	42,452.88 42,452.88
9,251.000 T ROWE PRICE GROUP INC 74144T108 KR3F19020002: S&P 500 INDEX	84.4100 84.4100	549,251.70 549,251.70	780,876.91 780,876.91	0.02	231,625.21 231,625.21
763.000 THE PRICELINE GROUP INC/THE 741503403 KR3F10060002: WESTFIELD CAPITAL	1,203.0000 1,203.0000	561,669.47 561,669.47	917,889.00 917,889.00	0.02	356,219.53 356,219.53
1,846.000 THE PRICELINE GROUP INC/THE 741503403 KR3F19020002: S&P 500 INDEX	1,203.0000 1,203.0000	630,962.03 630,962.03	2,220,738.00 2,220,738.00	0.05	1,589,775.97 1,589,775.97
1,100.000 PRICESMART INC 741511109 KR3F10020002: NTGI STRUCTURED	87.0400 87.0400	59,999.09 59,999.09	95,744.00 95,744.00	0.00	35,744.91 35,744.91
800.000 PRIMEENERGY CORP 74158E104 KR3F10020002: NTGI STRUCTURED	60.0000 60.0000	19,472.00 19,472.00	48,000.00 48,000.00	0.00	28,528.00 28,528.00

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100.000 PRIMECARE SYSTEMS INC 74162Y104 KR3F10020002: NTGI STRUCTURED	0.0007 0.0007	0.60 0.60	0.07 0.07	0.00	-0.53 -0.53
2,000.000 PRIMORIS SERVICES CORP 74164F103 KR3F10020002: NTGI STRUCTURED	28.8400 28.8400	60,289.95 60,289.95	57,680.00 57,680.00	0.00	-2,609.95 -2,609.95
2,577.000 PRIMERICA INC 74164M108 KR3F10020002: NTGI STRUCTURED	47.8500 47.8500	67,644.37 67,644.37	123,309.45 123,309.45	0.00	55,665.08 55,665.08
1,100.000 PRINCETON NATIONAL BANCORP INC 742282106 KR3F10020002: NTGI STRUCTURED	0.0050 0.0050	4,934.00 4,934.00	5.50 5.50	0.00	-4,928.50 -4,928.50
9,635.000 PRINCIPAL FINANCIAL GROUP INC 74251V102 KR3F19020002: S&P 500 INDEX	50.4800 50.4800	271,687.51 271,687.51	486,374.80 486,374.80	0.01	214,687.29 214,687.29
1,300.000 PROCERA NETWORKS INC (DE) 74269U203 KR3F10020002: NTGI STRUCTURED	10.0900 10.0900	26,104.00 26,104.00	13,117.00 13,117.00	0.00	-12,987.00 -12,987.00
95,281.000 PROCTER & GAMBLE CO/THE 742718109 KR3F19020002: S&P 500 INDEX	78.5900 78.5900	4,336,612.89 4,336,612.89	7,488,133.79 7,488,133.79	0.18	3,151,520.90 3,151,520.90
1,709.000 PROCTER & GAMBLE CO/THE 742718109 KR3F10070002: RIVER ROAD	78.5900 78.5900	112,145.63 112,145.63	134,310.31 134,310.31	0.00	22,164.68 22,164.68
3,333.000 PRIVATEBANCORP INC 742962103 KR3F10020002: NTGI STRUCTURED	29.0600 29.0600	57,254.90 57,254.90	96,856.98 96,856.98	0.00	39,602.08 39,602.08
1,200.000 PROGENICS PHARMACEUTICALS INC 743187106 KR3F10020002: NTGI STRUCTURED	4.3100 4.3100	8,628.00 8,628.00	5,172.00 5,172.00	0.00	-3,456.00 -3,456.00

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3,700.000 PROGRESS SOFTWARE CORP 743312100 KR3F10020002: NTGI STRUCTURED	24.0400 24.0400	84,942.32 84,942.32	88,948.00 88,948.00	0.00	4,005.68 4,005.68
19,178.000 PROGRESSIVE CORP/THE 743315103 KR3F19020002: S&P 500 INDEX	25.3600 25.3600	398,503.28 398,503.28	486,354.08 486,354.08	0.01	87,850.80 87,850.80
17,595.000 PROLOGIS INC 74340W103 KR3F19020002: S&P 500 INDEX	41.0900 41.0900	600,229.62 600,229.62	722,978.55 722,978.55	0.02	122,748.93 122,748.93
900.000 PROS HOLDINGS INC 74346Y103 KR3F10020002: NTGI STRUCTURED	26.4400 26.4400	15,084.00 15,084.00	23,796.00 23,796.00	0.00	8,712.00 8,712.00
3,300.000 PROSPERITY BANCSHARES INC 743606105 KR3F10020002: NTGI STRUCTURED	62.6000 62.6000	154,665.40 154,665.40	206,580.00 206,580.00	0.01	51,914.60 51,914.60
6,800.000 PROTALIX BIOTHERAPEUTICS INC 74365A101 KR3F10020002: NTGI STRUCTURED	3.6500 3.6500	42,815.84 42,815.84	24,820.00 24,820.00	0.00	-17,995.84 -17,995.84
800.000 PROTO LABS INC 743713109 KR3F10020002: NTGI STRUCTURED	81.9200 81.9200	61,248.32 61,248.32	65,536.00 65,536.00	0.00	4,287.68 4,287.68
200.000 PROVIDENCE AND WORCESTER RAILR 743737108 KR3F10020002: NTGI STRUCTURED	18.2500 18.2500	2,927.00 2,927.00	3,650.00 3,650.00	0.00	723.00 723.00
600.000 PROVIDENCE SERVICE CORP/THE 743815102 KR3F10020002: NTGI STRUCTURED	36.5900 36.5900	7,770.00 7,770.00	21,954.00 21,954.00	0.00	14,184.00 14,184.00
400.000 PROVIDENT FINANCIAL HOLDINGS I 743868101 KR3F10020002: NTGI STRUCTURED	14.5400 14.5400	2,832.00 2,832.00	5,816.00 5,816.00	0.00	2,984.00 2,984.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,700.000 PROVIDENT FINANCIAL SERVICES I 74386T105 KR3F10020002: NTGI STRUCTURED	17.3200 17.3200	48,742.21 48,742.21	64,084.00 64,084.00	0.00	15,341.79 15,341.79
16,268.000 PRUDENTIAL FINANCIAL INC 744320102 KR3F19020002: S&P 500 INDEX	88.7700 88.7700	936,569.74 936,569.74	1,444,110.36 1,444,110.36	0.04	507,540.62 507,540.62
400.000 PSYCHEMEDICS CORP 744375205 KR3F10020002: NTGI STRUCTURED	14.1600 14.1600	3,664.00 3,664.00	5,664.00 5,664.00	0.00	2,000.00 2,000.00
17,814.000 PUBLIC SERVICE ENTERPRISE GROU 744573106 KR3F19020002: S&P 500 INDEX	40.7900 40.7900	395,224.37 395,224.37	726,633.06 726,633.06	0.02	331,408.69 331,408.69
5,103.000 PUBLIC STORAGE 74460D109 KR3F19020002: S&P 500 INDEX	171.3500 171.3500	633,939.66 633,939.66	874,399.05 874,399.05	0.02	240,459.39 240,459.39
12,000.000 PULTEGROUP INC 745867101 KR3F19020002: S&P 500 INDEX	20.1600 20.1600	106,639.49 106,639.49	241,920.00 241,920.00	0.01	135,280.51 135,280.51
160.000 PULSE ELECTRONICS CORP 74586W205 KR3F10020002: NTGI STRUCTURED	2.5000 2.5000	7,056.00 7,056.00	400.00 400.00	0.00	-6,656.00 -6,656.00
1,200.000 PUMA BIOTECHNOLOGY INC 74587V107 KR3F10020002: NTGI STRUCTURED	66.0100 66.0100	46,493.50 46,493.50	79,212.00 79,212.00	0.00	32,718.50 32,718.50
62.000 PURE BIOSCIENCE INC 74621T209 KR3F10020002: NTGI STRUCTURED	1.0500 1.0500	452.75 452.75	65.10 65.10	0.00	-387.65 -387.65
1,000.000 QLT INC 746927102 KR3F10020002: NTGI STRUCTURED	6.1800 6.1800	6,852.73 6,852.73	6,180.00 6,180.00	0.00	-672.73 -672.73

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100.000 PYRAMID OIL CO 747215101 KR3F10020002: NTGI STRUCTURED	5.8000 5.8000	508.00 508.00	580.00 580.00	0.00	72.00 72.00
4,000.000 QLOGIC CORP 747277101 KR3F10020002: NTGI STRUCTURED	10.0900 10.0900	62,477.33 62,477.33	40,360.00 40,360.00	0.00	-22,117.33 -22,117.33
200.000 QAD INC CLASS B 74727D207 KR3F10020002: NTGI STRUCTURED	18.1500 18.1500	1,950.00 1,950.00	3,630.00 3,630.00	0.00	1,680.00 1,680.00
900.000 QAD INC 74727D306 KR3F10020002: NTGI STRUCTURED	21.3200 21.3200	9,351.90 9,351.90	19,188.00 19,188.00	0.00	9,836.10 9,836.10
200.000 QEP CO INC 74727K102 KR3F10020002: NTGI STRUCTURED	19.0000 19.0000	3,402.00 3,402.00	3,800.00 3,800.00	0.00	398.00 398.00
500.000 QC HOLDINGS INC 74729T101 KR3F10020002: NTGI STRUCTURED	2.6800 2.6800	1,920.00 1,920.00	1,340.00 1,340.00	0.00	-580.00 -580.00
1,600.000 QUAKER CHEMICAL CORP 747316107 KR3F10020002: NTGI STRUCTURED	76.7900 76.7900	67,271.50 67,271.50	122,864.00 122,864.00	0.00	55,592.50 55,592.50
2,200.000 PZENA INVESTMENT MANAGEMENT IN 74731Q103 KR3F10020002: NTGI STRUCTURED	11.1600 11.1600	12,320.00 12,320.00	24,552.00 24,552.00	0.00	12,232.00 12,232.00
15,470.000 QLIK TECHNOLOGIES INC 74733T105 KR3F10060002: WESTFIELD CAPITAL	22.6200 22.6200	455,369.12 455,369.12	349,931.40 349,931.40	0.01	-105,437.72 -105,437.72
3,824.000 QLIK TECHNOLOGIES INC 74733T105 KR3F10020002: NTGI STRUCTURED	22.6200 22.6200	109,066.35 109,066.35	86,498.88 86,498.88	0.00	-22,567.47 -22,567.47



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6,341.000 QEP RESOURCES INC 74733V100 KR3F19020002: S&P 500 INDEX	34.5000 34.5000	155,096.89 155,096.89	218,764.50 218,764.50	0.01	63,667.61 63,667.61
3,384.000 QUALCOMM INC 747525103 KR3F10070002: RIVER ROAD	79.2000 79.2000	233,114.60 233,114.60	268,012.80 268,012.80	0.01	34,898.20 34,898.20
59,432.000 QUALCOMM INC 747525103 KR3F19020002: S&P 500 INDEX	79.2000 79.2000	2,461,463.60 2,461,463.60	4,707,014.40 4,707,014.40	0.11	2,245,550.80 2,245,550.80
9,500.000 QUALCOMM INC 747525103 KR3F10080002: WESTWOOD MGMT	79.2000 79.2000	627,354.24 627,354.24	752,400.00 752,400.00	0.02	125,045.76 125,045.76
7,770.000 QUALCOMM INC 747525103 KR3F10060002: WESTFIELD CAPITAL	79.2000 79.2000	516,547.66 516,547.66	615,384.00 615,384.00	0.01	98,836.34 98,836.34
4,200.000 QUALITY SYSTEMS INC 747582104 KR3F10020002: NTGI STRUCTURED	16.0500 16.0500	163,569.63 163,569.63	67,410.00 67,410.00	0.00	-96,159.63 -96,159.63
200.000 QUALMARK CORP 747587103 KR3F10020002: NTGI STRUCTURED	0.3201 0.3201	51.00 51.00	64.02 64.02	0.00	13.02 13.02
900.000 QUALSTAR CORP 74758R109 KR3F10020002: NTGI STRUCTURED	1.3200 1.3200	1,661.00 1,661.00	1,188.00 1,188.00	0.00	-473.00 -473.00
2,200.000 QUANEX BUILDING PRODUCTS CORP 747619104 KR3F10020002: NTGI STRUCTURED	17.8700 17.8700	36,087.04 36,087.04	39,314.00 39,314.00	0.00	3,226.96 3,226.96
7,671.000 QUANTA SERVICES INC 74762E102 KR3F19020002: S&P 500 INDEX	34.5800 34.5800	169,698.70 169,698.70	265,263.18 265,263.18	0.01	95,564.48 95,564.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,875.000 QUANTA SERVICES INC 74762E102 KR3F10030002: SYSTEMATIC	34.5800 34.5800	250,947.58 250,947.58	237,737.50 237,737.50	0.01	-13,210.08 -13,210.08
5,000.000 QUANTUM CORP 747906204 KR3F10020002: NTGI STRUCTURED	1.2200 1.2200	15,550.00 15,550.00	6,100.00 6,100.00	0.00	-9,450.00 -9,450.00
5,088.000 QUEST DIAGNOSTICS INC/DE 74834L100 KR3F19020002: S&P 500 INDEX	58.6900 58.6900	228,454.13 228,454.13	298,614.72 298,614.72	0.01	70,160.59 70,160.59
3,864.000 QUEST DIAGNOSTICS INC/DE 74834L100 KR3F10070002: RIVER ROAD	58.6900 58.6900	215,436.58 215,436.58	226,778.16 226,778.16	0.01	11,341.58 11,341.58
3,500.000 QUESTCOR PHARMACEUTICALS INC 74835Y101 KR3F10020002: NTGI STRUCTURED	92.4900 92.4900	96,445.92 96,445.92	323,715.00 323,715.00	0.01	227,269.08 227,269.08
1,000.000 QUICKLOGIC CORP 74837P108 KR3F10020002: NTGI STRUCTURED	5.1700 5.1700	2,730.00 2,730.00	5,170.00 5,170.00	0.00	2,440.00 2,440.00
3,900.000 QUIKSILVER INC 74838C106 KR3F10020002: NTGI STRUCTURED	3.5800 3.5800	18,486.00 18,486.00	13,962.00 13,962.00	0.00	-4,524.00 -4,524.00
2,400.000 QUIDEL CORP 74838J101 KR3F10020002: NTGI STRUCTURED	22.1100 22.1100	38,033.78 38,033.78	53,064.00 53,064.00	0.00	15,030.22 15,030.22
14,560.000 QUINTILES TRANSNATIONAL HOLDIN 74876Y101 KR3F10030002: SYSTEMATIC	53.2900 53.2900	727,963.70 727,963.70	775,902.40 775,902.40	0.02	47,938.70 47,938.70
700.000 QUMU CORP 749063103 KR3F10020002: NTGI STRUCTURED	13.9900 13.9900	9,373.00 9,373.00	9,793.00 9,793.00	0.00	420.00 420.00



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5,824.000 RAIT FINANCIAL TRUST 749227609 KR3F10020002: NTGI STRUCTURED	8.2700 8.2700	48,187.25 48,187.25	48,164.48 48,164.48	0.00	-22.77 -22.77
1,100.000 RCM TECHNOLOGIES INC 749360400 KR3F10020002: NTGI STRUCTURED	6.3600 6.3600	5,654.00 5,654.00	6,996.00 6,996.00	0.00	1,342.00 1,342.00
500.000 RF INDUSTRIES LTD 749552105 KR3F10020002: NTGI STRUCTURED	5.9900 5.9900	1,810.00 1,810.00	2,995.00 2,995.00	0.00	1,185.00 1,185.00
3,200.000 RLI CORP 749607107 KR3F10020002: NTGI STRUCTURED	45.7800 45.7800	102,169.50 102,169.50	146,496.00 146,496.00	0.00	44,326.50 44,326.50
3.000 RLJ ENTERTAINMENT INC 74965F104 KR3F10020002: NTGI STRUCTURED	3.8200 3.8200	24.30 24.30	11.46 11.46	0.00	-12.84 -12.84
7,300.000 RLJ LODGING TRUST 74965L101 KR3F10020002: NTGI STRUCTURED	28.8900 28.8900	147,351.40 147,351.40	210,897.00 210,897.00	0.01	63,545.60 63,545.60
1,600.000 RTI INTERNATIONAL METALS INC 74973W107 KR3F10020002: NTGI STRUCTURED	26.5900 26.5900	53,147.00 53,147.00	42,544.00 42,544.00	0.00	-10,603.00 -10,603.00
1,500.000 RTI SURGICAL INC 74975N105 KR3F10020002: NTGI STRUCTURED	4.3500 4.3500	4,200.00 4,200.00	6,525.00 6,525.00	0.00	2,325.00 2,325.00
3.000 RXI PHARMACEUTICALS CORP 74979C303 KR3F10020002: NTGI STRUCTURED	3.0100 3.0100	0.00 0.00	9.03 9.03	0.00	9.03 9.03
13,100.000 RF MICRO DEVICES INC 749941100 KR3F10020002: NTGI STRUCTURED	9.5900 9.5900	76,553.82 76,553.82	125,629.00 125,629.00	0.00	49,075.18 49,075.18



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7,000.000 RADIANT GROUP INC 750236101 KR3F10020002: NTGI STRUCTURED	14.8100 14.8100	28,471.00 28,471.00	103,670.00 103,670.00	0.00	75,199.00 75,199.00
3,900.000 RADIO ONE INC 75040P108 KR3F10020002: NTGI STRUCTURED	4.8400 4.8400	6,662.80 6,662.80	18,876.00 18,876.00	0.00	12,213.20 12,213.20
1.000 RADIOIO INC 75041A100 KR3F10020002: NTGI STRUCTURED	0.3000 0.3000	8.80 8.80	0.30 0.30	0.00	-8.50 -8.50
1,394.000 RADIOSHACK CORP 750438103 KR3F10020002: NTGI STRUCTURED	0.9909 0.9909	19,068.70 19,068.70	1,381.31 1,381.31	0.00	-17,687.39 -17,687.39
900.000 RADISYS CORP 750459109 KR3F10020002: NTGI STRUCTURED	3.4900 3.4900	6,759.00 6,759.00	3,141.00 3,141.00	0.00	-3,618.00 -3,618.00
2,146.000 RADNET INC 750491102 KR3F10020002: NTGI STRUCTURED	6.6300 6.6300	8,307.83 8,307.83	14,227.98 14,227.98	0.00	5,920.15 5,920.15
500.000 RAINMAKER SYSTEMS INC 750875304 KR3F10020002: NTGI STRUCTURED	0.1750 0.1750	549.38 549.38	87.50 87.50	0.00	-461.88 -461.88
6,300.000 RAMBUS INC 750917106 KR3F10020002: NTGI STRUCTURED	14.3000 14.3000	89,206.15 89,206.15	90,090.00 90,090.00	0.00	883.85 883.85
2,062.000 RALPH LAUREN CORP 751212101 KR3F19020002: S&P 500 INDEX	160.6900 160.6900	278,691.33 278,691.33	331,342.78 331,342.78	0.01	52,651.45 52,651.45
3,900.000 RAMCO-GERSHENSON PROPERTIES TR 751452202 KR3F10020002: NTGI STRUCTURED	16.6200 16.6200	60,510.61 60,510.61	64,818.00 64,818.00	0.00	4,307.39 4,307.39



TOTAL FUND - KR3G00000000

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100.000 RAND WORLDWIDE INC 752246108 KR3F10020002: NTGI STRUCTURED	1.1700 1.1700	65.50 65.50	117.00 117.00	0.00	51.50 51.50
15,578.000 RANGE RESOURCES CORP 75281A109 KR3F10040002: GENEVA CAPITAL	86.9500 86.9500	982,949.72 982,949.72	1,354,507.10 1,354,507.10	0.03	371,557.38 371,557.38
5,939.000 RANGE RESOURCES CORP 75281A109 KR3F19020002: S&P 500 INDEX	86.9500 86.9500	320,113.13 320,113.13	516,396.05 516,396.05	0.01	196,282.92 196,282.92
3,300.000 RAVEN INDUSTRIES INC 754212108 KR3F10020002: NTGI STRUCTURED	33.1400 33.1400	89,659.67 89,659.67	109,362.00 109,362.00	0.00	19,702.33 19,702.33
28,950.000 RAYMOND JAMES FINANCIAL INC 754730109 KR3F10030002: SYSTEMATIC	50.7300 50.7300	1,518,046.29 1,518,046.29	1,468,633.50 1,468,633.50	0.04	-49,412.79 -49,412.79
19,243.000 RAYMOND JAMES FINANCIAL INC 754730109 KR3F10040002: GENEVA CAPITAL	50.7300 50.7300	998,756.79 998,756.79	976,197.39 976,197.39	0.02	-22,559.40 -22,559.40
7,730.000 RAYTHEON CO 755111507 KR3F10050002: SASCO CAPITAL	92.2500 92.2500	426,610.75 426,610.75	713,092.50 713,092.50	0.02	286,481.75 286,481.75
11,016.000 RAYTHEON CO 755111507 KR3F19020002: S&P 500 INDEX	92.2500 92.2500	421,818.71 421,818.71	1,016,226.00 1,016,226.00	0.02	594,407.29 594,407.29
1,000.000 RBC BEARINGS INC 75524B104 KR3F10020002: NTGI STRUCTURED	64.0500 64.0500	38,630.91 38,630.91	64,050.00 64,050.00	0.00	25,419.09 25,419.09
900.000 READING INTERNATIONAL INC 755408101 KR3F10020002: NTGI STRUCTURED	8.5300 8.5300	4,275.00 4,275.00	7,677.00 7,677.00	0.00	3,402.00 3,402.00

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1,600.000 REALNETWORKS INC 75605L708 KR3F10020002: NTGI STRUCTURED	7.6300 7.6300	22,528.00 22,528.00	12,208.00 12,208.00	0.00	-10,320.00 -10,320.00
2,516.000 REALPAGE INC 75606N109 KR3F10020002: NTGI STRUCTURED	22.4800 22.4800	58,462.61 58,462.61	56,559.68 56,559.68	0.00	-1,902.93 -1,902.93
6,667.000 RED HAT INC 756577102 KR3F19020002: S&P 500 INDEX	55.2700 55.2700	306,842.00 306,842.00	368,485.09 368,485.09	0.01	61,643.09 61,643.09
8,640.000 RED HAT INC 756577102 KR3F10060002: WESTFIELD CAPITAL	55.2700 55.2700	454,266.42 454,266.42	477,532.80 477,532.80	0.01	23,266.38 23,266.38
27,218.000 RED HAT INC 756577102 KR3F10040002: GENEVA CAPITAL	55.2700 55.2700	1,528,302.51 1,528,302.51	1,504,338.86 1,504,338.86	0.04	-23,963.65 -23,963.65
800.000 RED LION HOTELS CORP 756764106 KR3F10020002: NTGI STRUCTURED	5.4800 5.4800	6,192.00 6,192.00	4,384.00 4,384.00	0.00	-1,808.00 -1,808.00
1,600.000 RED ROBIN GOURMET BURGERS INC 75689M101 KR3F10020002: NTGI STRUCTURED	71.2000 71.2000	57,119.50 57,119.50	113,920.00 113,920.00	0.00	56,800.50 56,800.50
4,300.000 REDWOOD TRUST INC 758075402 KR3F10020002: NTGI STRUCTURED	19.4700 19.4700	62,650.60 62,650.60	83,721.00 83,721.00	0.00	21,070.40 21,070.40
4,750.000 REGAL-BELOIT CORP 758750103 KR3F10030002: SYSTEMATIC	78.5600 78.5600	364,930.29 364,930.29	373,160.00 373,160.00	0.01	8,229.71 8,229.71
23,775.000 REGENCY ENERGY PARTNERS LP 75885Y107 KR3F35020002: TORTOISE CAP	32.2100 32.2100	554,149.24 554,149.24	765,792.75 765,792.75	0.02	211,643.51 211,643.51



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2,806.000 REGENERON PHARMACEUTICALS INC 75886F107 KR3F19020002: S&P 500 INDEX	282.4700 282.4700	615,161.53 615,161.53	792,610.82 792,610.82	0.02	177,449.29 177,449.29
4,000.000 REGIS CORP 758932107 KR3F10020002: NTGI STRUCTURED	14.0800 14.0800	58,973.33 58,973.33	56,320.00 56,320.00	0.00	-2,653.33 -2,653.33
48,557.000 REGIONS FINANCIAL CORP 7591EP100 KR3F19020002: S&P 500 INDEX	10.6200 10.6200	676,909.99 676,909.99	515,675.34 515,675.34	0.01	-161,234.65 -161,234.65
130,125.000 REGIONS FINANCIAL CORP 7591EP100 KR3F10030002: SYSTEMATIC	10.6200 10.6200	968,495.90 968,495.90	1,381,927.50 1,381,927.50	0.03	413,431.60 413,431.60
1,600.000 REIS INC 75936P105 KR3F10020002: NTGI STRUCTURED	21.0800 21.0800	15,184.00 15,184.00	33,728.00 33,728.00	0.00	18,544.00 18,544.00
12,570.000 RELIANCE INDUSTRIES LTD 144A 759470107 KR3F20020002: BOSTON CO NON-US VAL	33.7651 33.7651	353,944.96 353,944.96	424,427.31 424,427.31	0.01	70,482.35 70,482.35
600.000 RELM WIRELESS CORP 759525108 KR3F10020002: NTGI STRUCTURED	3.8600 3.8600	760.50 760.50	2,316.00 2,316.00	0.00	1,555.50 1,555.50
500.000 RELIV INTERNATIONAL INC 75952R100 KR3F10020002: NTGI STRUCTURED	1.6000 1.6000	970.00 970.00	800.00 800.00	0.00	-170.00 -170.00
1,392.000 RENASANT CORP 75970E107 KR3F10020002: NTGI STRUCTURED	29.0700 29.0700	18,122.24 18,122.24	40,465.44 40,465.44	0.00	22,343.20 22,343.20
2,900.000 REPLIGEN CORP 759916109 KR3F10020002: NTGI STRUCTURED	22.7900 22.7900	10,548.09 10,548.09	66,091.00 66,091.00	0.00	55,542.91 55,542.91

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3,000.000 RENT-A-CENTER INC/TX 76009N100 KR3F10020002: NTGI STRUCTURED	28.6800 28.6800	91,025.56 91,025.56	86,040.00 86,040.00	0.00	-4,985.56 -4,985.56
1,500.000 RENTRAK CORP 760174102 KR3F10020002: NTGI STRUCTURED	52.4500 52.4500	28,410.00 28,410.00	78,675.00 78,675.00	0.00	50,265.00 50,265.00
800.000 REPUBLIC AIRWAYS HOLDINGS INC 760276105 KR3F10020002: NTGI STRUCTURED	10.8400 10.8400	3,560.00 3,560.00	8,672.00 8,672.00	0.00	5,112.00 5,112.00
800.000 REPUBLIC BANCORP INC/KY 760281204 KR3F10020002: NTGI STRUCTURED	23.7200 23.7200	15,592.00 15,592.00	18,976.00 18,976.00	0.00	3,384.00 3,384.00
2,100.000 REPROS THERAPEUTICS INC 76028H209 KR3F10020002: NTGI STRUCTURED	17.3000 17.3000	28,659.00 28,659.00	36,330.00 36,330.00	0.00	7,671.00 7,671.00
4,887.000 REPUBLIC SERVICES INC 760759100 KR3F10070002: RIVER ROAD	37.9700 37.9700	141,701.16 141,701.16	185,559.39 185,559.39	0.00	43,858.23 43,858.23
20,200.000 REPUBLIC SERVICES INC 760759100 KR3F10050002: SASCO CAPITAL	37.9700 37.9700	525,939.46 525,939.46	766,994.00 766,994.00	0.02	241,054.54 241,054.54
9,411.000 REPUBLIC SERVICES INC 760759100 KR3F19020002: S&P 500 INDEX	37.9700 37.9700	317,888.75 317,888.75	357,335.67 357,335.67	0.01	39,446.92 39,446.92
800.000 RESEARCH FRONTIERS INC 760911107 KR3F10020002: NTGI STRUCTURED	6.0600 6.0600	3,840.00 3,840.00	4,848.00 4,848.00	0.00	1,008.00 1,008.00
3,800.000 RESOLUTE ENERGY CORP 76116A108 KR3F10020002: NTGI STRUCTURED	8.6400 8.6400	39,877.00 39,877.00	32,832.00 32,832.00	0.00	-7,045.00 -7,045.00

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4,398.000 RESOLUTE FST PRODS INC 76117W109 KR3F10020002: NTGI STRUCTURED	16.7800 16.7800	57,988.34 57,988.34	73,798.44 73,798.44	0.00	15,810.10 15,810.10
1,800.000 RESOURCE AMERICA INC 761195205 KR3F10020002: NTGI STRUCTURED	9.3500 9.3500	10,710.00 10,710.00	16,830.00 16,830.00	0.00	6,120.00 6,120.00
5,900.000 RESOURCE CAPITAL CORP 76120W302 KR3F10020002: NTGI STRUCTURED	5.6300 5.6300	33,189.05 33,189.05	33,217.00 33,217.00	0.00	27.95 27.95
2,600.000 RESOURCES CONNECTION INC 76122Q105 KR3F10020002: NTGI STRUCTURED	13.1100 13.1100	30,560.76 30,560.76	34,086.00 34,086.00	0.00	3,525.24 3,525.24
200.000 REUNION INDUSTRIES INC 761312107 KR3F10020002: NTGI STRUCTURED	0.0600 0.0600	29.00 29.00	12.00 12.00	0.00	-17.00 -17.00
4,200.000 RETAIL OPPORTUNITY INVESTMENTS 76131N101 KR3F10020002: NTGI STRUCTURED	15.7300 15.7300	57,772.23 57,772.23	66,066.00 66,066.00	0.00	8,293.77 8,293.77
400.000 REVLON INC 761525609 KR3F10020002: NTGI STRUCTURED	30.5000 30.5000	6,240.00 6,240.00	12,200.00 12,200.00	0.00	5,960.00 5,960.00
3,000.000 REX ENERGY CORP 761565100 KR3F10020002: NTGI STRUCTURED	17.7100 17.7100	35,303.50 35,303.50	53,130.00 53,130.00	0.00	17,826.50 17,826.50
1,005.000 REX AMERICAN RESOURCES CORP 761624105 KR3F10020002: NTGI STRUCTURED	73.3100 73.3100	17,038.43 17,038.43	73,676.55 73,676.55	0.00	56,638.12 56,638.12
1,200.000 REXAHN PHARMACEUTICALS INC 761640101 KR3F10020002: NTGI STRUCTURED	0.8700 0.8700	1,452.00 1,452.00	1,044.00 1,044.00	0.00	-408.00 -408.00



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1,800.000 REXFORD INDUSTRIAL REALTY INC 76169C100 KR3F10020002: NTGI STRUCTURED	14.2400 14.2400	25,662.56 25,662.56	25,632.00 25,632.00	0.00	-30.56 -30.56
10,956.000 REYNOLDS AMERICAN INC 761713106 KR3F19020002: S&P 500 INDEX	60.3500 60.3500	304,852.26 304,852.26	661,194.60 661,194.60	0.02	356,342.34 356,342.34
500.000 RICHARDSON ELECTRONICS LTD/UNI 763165107 KR3F10020002: NTGI STRUCTURED	10.4700 10.4700	6,675.00 6,675.00	5,235.00 5,235.00	0.00	-1,440.00 -1,440.00
2,076.000 RIGEL PHARMACEUTICALS INC 766559603 KR3F10020002: NTGI STRUCTURED	3.6300 3.6300	17,217.09 17,217.09	7,535.88 7,535.88	0.00	-9,681.21 -9,681.21
500.000 RIGNET INC 766582100 KR3F10020002: NTGI STRUCTURED	53.8200 53.8200	24,281.09 24,281.09	26,910.00 26,910.00	0.00	2,628.91 2,628.91
1,400.000 RING ENERGY INC 76680V108 KR3F10020002: NTGI STRUCTURED	17.4500 17.4500	25,909.16 25,909.16	24,430.00 24,430.00	0.00	-1,479.16 -1,479.16
27,559.000 RITE AID CORP 767754104 KR3F10020002: NTGI STRUCTURED	7.1700 7.1700	76,864.23 76,864.23	197,598.03 197,598.03	0.00	120,733.80 120,733.80
108,450.000 RITE AID CORP 767754104 KR3F10030002: SYSTEMATIC	7.1700 7.1700	513,887.04 513,887.04	777,586.50 777,586.50	0.02	263,699.46 263,699.46
416.000 RIVERBED TECHNOLOGY INC 768573107 KR3F10020002: NTGI STRUCTURED	20.6300 20.6300	15,204.80 15,204.80	8,582.08 8,582.08	0.00	-6,622.72 -6,622.72
1,400.000 RIVERVIEW BANCORP INC 769397100 KR3F10020002: NTGI STRUCTURED	3.8800 3.8800	4,046.00 4,046.00	5,432.00 5,432.00	0.00	1,386.00 1,386.00



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4,841.000 ROBERT HALF INTERNATIONAL INC 770323103 KR3F19020002: S&P 500 INDEX	47.7400 47.7400	152,431.42 152,431.42	231,109.34 231,109.34	0.01	78,677.92 78,677.92
1,549.000 ROCK CREEK PHARMACEUTICALS INC 772081105 KR3F10020002: NTGI STRUCTURED	0.5900 0.5900	6,826.82 6,826.82	913.91 913.91	0.00	-5,912.91 -5,912.91
3,900.000 ROCK TENN CO 772739207 KR3F10080002: WESTWOOD MGMT	105.5900 105.5900	311,471.30 311,471.30	411,801.00 411,801.00	0.01	100,329.70 100,329.70
1,100.000 ROCKFORD CORP/ARIZONA 77316P101 KR3F10020002: NTGI STRUCTURED	7.3500 7.3500	3,300.00 3,300.00	8,085.00 8,085.00	0.00	4,785.00 4,785.00
4,875.000 ROCKWELL AUTOMATION INC 773903109 KR3F19020002: S&P 500 INDEX	125.1600 125.1600	195,561.50 195,561.50	610,155.00 610,155.00	0.01	414,593.50 414,593.50
4,771.000 ROCKWELL COLLINS INC 774341101 KR3F19020002: S&P 500 INDEX	78.1400 78.1400	204,236.98 204,236.98	372,805.94 372,805.94	0.01	168,568.96 168,568.96
200.000 ROCKWELL MEDICAL INC 774374102 KR3F10020002: NTGI STRUCTURED	11.9900 11.9900	3,116.00 3,116.00	2,398.00 2,398.00	0.00	-718.00 -718.00
13,000.000 ROCKWOOD HOLDINGS INC 774415103 KR3F10080002: WESTWOOD MGMT	75.9900 75.9900	883,068.55 883,068.55	987,870.00 987,870.00	0.02	104,801.45 104,801.45
200.000 ROCKY BRANDS INC 774515100 KR3F10020002: NTGI STRUCTURED	14.2300 14.2300	2,194.00 2,194.00	2,846.00 2,846.00	0.00	652.00 652.00
1,100.000 ROCKY MOUNTAIN CHOCOLATE FACTO 774678403 KR3F10020002: NTGI STRUCTURED	13.1900 13.1900	10,912.00 10,912.00	14,509.00 14,509.00	0.00	3,597.00 3,597.00



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1,600.000 ROFIN-SINAR TECHNOLOGIES INC 775043102 KR3F10020002: NTGI STRUCTURED	24.0400 24.0400	50,468.00 50,468.00	38,464.00 38,464.00	0.00	-12,004.00 -12,004.00
6,243.000 ROGERS COMMUNICATIONS INC 775109200 KR3F10070002: RIVER ROAD	40.2500 40.2500	255,746.43 255,746.43	251,280.75 251,280.75	0.01	-4,465.68 -4,465.68
1,900.000 ROGERS CORP 775133101 KR3F10020002: NTGI STRUCTURED	66.3500 66.3500	84,901.95 84,901.95	126,065.00 126,065.00	0.00	41,163.05 41,163.05
3,514.000 ROPER INDUSTRIES INC 776696106 KR3F19020002: S&P 500 INDEX	146.0100 146.0100	247,568.22 247,568.22	513,079.14 513,079.14	0.01	265,510.92 265,510.92
5,989.000 ROPER INDUSTRIES INC 776696106 KR3F10040002: GENEVA CAPITAL	146.0100 146.0100	612,070.49 612,070.49	874,453.89 874,453.89	0.02	262,383.40 262,383.40
4,200.000 ROSETTA RESOURCES INC 777779307 KR3F10020002: NTGI STRUCTURED	54.8500 54.8500	188,539.02 188,539.02	230,370.00 230,370.00	0.01	41,830.98 41,830.98
3,100.000 ROSETTA STONE INC 777780107 KR3F10020002: NTGI STRUCTURED	9.7200 9.7200	48,911.00 48,911.00	30,132.00 30,132.00	0.00	-18,779.00 -18,779.00
7,479.000 ROSS STORES INC 778296103 KR3F19020002: S&P 500 INDEX	66.1300 66.1300	237,835.27 237,835.27	494,586.27 494,586.27	0.01	256,751.00 256,751.00
1,600.000 ROUSE PROPERTIES INC 779287101 KR3F10020002: NTGI STRUCTURED	17.1100 17.1100	34,293.39 34,293.39	27,376.00 27,376.00	0.00	-6,917.39 -6,917.39
6,500.000 ROVI CORP 779376102 KR3F10020002: NTGI STRUCTURED	23.9600 23.9600	137,594.20 137,594.20	155,740.00 155,740.00	0.00	18,145.80 18,145.80



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800.000 ROYAL BANCSHARES OF PENNSYLVAN 780081105 KR3F10020002: NTGI STRUCTURED	1.7500 1.7500	1,128.00 1,128.00	1,400.00 1,400.00	0.00	272.00 272.00
700.000 ROYALE ENERGY INC 78074G200 KR3F10020002: NTGI STRUCTURED	3.4900 3.4900	1,890.00 1,890.00	2,443.00 2,443.00	0.00	553.00 553.00
800.000 RUBICON TECHNOLOGY INC 78112T107 KR3F10020002: NTGI STRUCTURED	8.7500 8.7500	15,920.00 15,920.00	7,000.00 7,000.00	0.00	-8,920.00 -8,920.00
2,900.000 RUBY TUESDAY INC 781182100 KR3F10020002: NTGI STRUCTURED	7.5900 7.5900	29,203.00 29,203.00	22,011.00 22,011.00	0.00	-7,192.00 -7,192.00
4,000.000 RUDOLPH TECHNOLOGIES INC 781270103 KR3F10020002: NTGI STRUCTURED	9.8800 9.8800	46,234.04 46,234.04	39,520.00 39,520.00	0.00	-6,714.04 -6,714.04
4,500.000 RUSH ENTERPRISES INC 781846209 KR3F10020002: NTGI STRUCTURED	34.6700 34.6700	83,546.08 83,546.08	156,015.00 156,015.00	0.00	72,468.92 72,468.92
400.000 RUSH ENTERPRISES INC 781846308 KR3F10020002: NTGI STRUCTURED	31.4500 31.4500	6,126.34 6,126.34	12,580.00 12,580.00	0.00	6,453.66 6,453.66
400.000 RUTH'S HOSPITALITY GROUP INC 783332109 KR3F10020002: NTGI STRUCTURED	12.3500 12.3500	2,224.00 2,224.00	4,940.00 4,940.00	0.00	2,716.00 2,716.00
1,873.000 RYDER SYSTEM INC 783549108 KR3F19020002: S&P 500 INDEX	88.0900 88.0900	96,547.05 96,547.05	164,992.57 164,992.57	0.00	68,445.52 68,445.52
2,700.000 RYLAND GROUP INC 783764103 KR3F10020002: NTGI STRUCTURED	39.4400 39.4400	76,494.04 76,494.04	106,488.00 106,488.00	0.00	29,993.96 29,993.96



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2,589.000 RYMAN HOSPITALITY PROPERTIES 78377T107 KR3F10020002: NTGI STRUCTURED	48.1500 48.1500	92,457.76 92,457.76	124,660.35 124,660.35	0.00	32,202.59 32,202.59
2,600.000 S&T BANCORP INC 783859101 KR3F10020002: NTGI STRUCTURED	24.8500 24.8500	45,977.86 45,977.86	64,610.00 64,610.00	0.00	18,632.14 18,632.14
600.000 SED INTERNATIONAL HOLDINGS INC 784109209 KR3F10020002: NTGI STRUCTURED	0.1500 0.1500	3,060.00 3,060.00	90.00 90.00	0.00	-2,970.00 -2,970.00
1,300.000 SJW CORP 784305104 KR3F10020002: NTGI STRUCTURED	27.2000 27.2000	29,694.79 29,694.79	35,360.00 35,360.00	0.00	5,665.21 5,665.21
200.000 SL INDUSTRIES INC 784413106 KR3F10020002: NTGI STRUCTURED	29.5000 29.5000	4,552.00 4,552.00	5,900.00 5,900.00	0.00	1,348.00 1,348.00
200.000 SMF ENERGY CORP 78453M208 KR3F10020002: NTGI STRUCTURED	0.1361 0.1361	433.50 433.50	27.22 27.22	0.00	-406.28 -406.28
3,160.000 SPX CORP 784635104 KR3F10050002: SASCO CAPITAL	108.2100 108.2100	234,489.19 234,489.19	341,943.60 341,943.60	0.01	107,454.41 107,454.41
800.000 SPS COMMERCE INC 78463M107 KR3F10020002: NTGI STRUCTURED	63.1900 63.1900	33,501.44 33,501.44	50,552.00 50,552.00	0.00	17,050.56 17,050.56
3,262.000 SS&C TECHNOLOGIES HOLDINGS INC 78467J100 KR3F10020002: NTGI STRUCTURED	44.2200 44.2200	115,925.43 115,925.43	144,245.64 144,245.64	0.00	28,320.21 28,320.21
800.000 SP PLUS CORP 78469C103 KR3F10020002: NTGI STRUCTURED	21.3900 21.3900	12,424.00 12,424.00	17,112.00 17,112.00	0.00	4,688.00 4,688.00



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4,800.000 SABA SOFTWARE INC 784932600 KR3F10020002: NTGI STRUCTURED	11.2500 11.2500	38,652.86 38,652.86	54,000.00 54,000.00	0.00	15,347.14 15,347.14
400.000 SWK HOLDINGS CORP 78501P104 KR3F10020002: NTGI STRUCTURED	1.1700 1.1700	358.00 358.00	468.00 468.00	0.00	110.00 110.00
2,200.000 SWS GROUP INC 78503N107 KR3F10020002: NTGI STRUCTURED	7.2800 7.2800	12,980.00 12,980.00	16,016.00 16,016.00	0.00	3,036.00 3,036.00
1,800.000 SABRA HEALTH CARE REIT INC 78573L106 KR3F10020002: NTGI STRUCTURED	28.7100 28.7100	28,783.89 28,783.89	51,678.00 51,678.00	0.00	22,894.11 22,894.11
7,234.000 SABRA HEALTH CARE REIT INC 78573L106 KR3F10070002: RIVER ROAD	28.7100 28.7100	154,467.98 154,467.98	207,688.14 207,688.14	0.01	53,220.16 53,220.16
700.000 SAFEGUARD SCIENTIFICS INC 786449207 KR3F10020002: NTGI STRUCTURED	20.7900 20.7900	12,621.00 12,621.00	14,553.00 14,553.00	0.00	1,932.00 1,932.00
700.000 SAFETY INSURANCE GROUP INC 78648T100 KR3F10020002: NTGI STRUCTURED	51.3800 51.3800	29,743.87 29,743.87	35,966.00 35,966.00	0.00	6,222.13 6,222.13
595.000 SAFETY INSURANCE GROUP INC 78648T100 KR3F10070002: RIVER ROAD	51.3800 51.3800	24,878.02 24,878.02	30,571.10 30,571.10	0.00	5,693.08 5,693.08
31,540.000 SAFEWAY INC 786514208 KR3F10050002: SASCO CAPITAL	34.3400 34.3400	543,668.02 543,668.02	1,083,083.60 1,083,083.60	0.03	539,415.58 539,415.58
8,693.000 SAFEWAY INC 786514208 KR3F19020002: S&P 500 INDEX	34.3400 34.3400	198,690.98 198,690.98	298,517.62 298,517.62	0.01	99,826.64 99,826.64



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266.000 SAGA COMMUNICATIONS INC 786598300 KR3F10020002: NTGI STRUCTURED	42.7200 42.7200	7,343.50 7,343.50	11,363.52 11,363.52	0.00	4,020.02 4,020.02
1,900.000 SAGENT PHARAMACEUTICALS INC 786692103 KR3F10020002: NTGI STRUCTURED	25.8600 25.8600	28,329.00 28,329.00	49,134.00 49,134.00	0.00	20,805.00 20,805.00
1,050.000 SAIA INC 78709Y105 KR3F10020002: NTGI STRUCTURED	43.9300 43.9300	10,003.00 10,003.00	46,126.50 46,126.50	0.00	36,123.50 36,123.50
10,008.000 ST JUDE MEDICAL INC 790849103 KR3F19020002: S&P 500 INDEX	69.2500 69.2500	467,506.47 467,506.47	693,054.00 693,054.00	0.02	225,547.53 225,547.53
900.000 SALEM COMMUNICATIONS CORP 794093104 KR3F10020002: NTGI STRUCTURED	9.4600 9.4600	3,096.00 3,096.00	8,514.00 8,514.00	0.00	5,418.00 5,418.00
8,000.000 SALESFORCE.COM INC 79466L302 KR3F10060002: WESTFIELD CAPITAL	58.0800 58.0800	284,793.59 284,793.59	464,640.00 464,640.00	0.01	179,846.41 179,846.41
19,890.000 SALESFORCE.COM INC 79466L302 KR3F19020002: S&P 500 INDEX	58.0800 58.0800	735,385.39 735,385.39	1,155,211.20 1,155,211.20	0.03	419,825.81 419,825.81
1,800.000 SANDERSON FARMS INC 800013104 KR3F10020002: NTGI STRUCTURED	97.2000 97.2000	83,024.82 83,024.82	174,960.00 174,960.00	0.00	91,935.18 91,935.18
5,050.000 SANDISK CORP 80004C101 KR3F10030002: SYSTEMATIC	104.4300 104.4300	352,701.39 352,701.39	527,371.50 527,371.50	0.01	174,670.11 174,670.11
7,965.000 SANDISK CORP 80004C101 KR3F19020002: S&P 500 INDEX	104.4300 104.4300	421,307.44 421,307.44	831,784.95 831,784.95	0.02	410,477.51 410,477.51

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700.000 SANDY SPRING BANCORP INC 800363103 KR3F10020002: NTGI STRUCTURED	24.9100 24.9100	12,411.00 12,411.00	17,437.00 17,437.00	0.00	5,026.00 5,026.00
300.000 JOHN B SANFILIPPO & SON INC 800422107 KR3F10020002: NTGI STRUCTURED	26.4700 26.4700	2,412.00 2,412.00	7,941.00 7,941.00	0.00	5,529.00 5,529.00
4,900.000 SANGAMO BIOSCIENCES INC 800677106 KR3F10020002: NTGI STRUCTURED	15.2700 15.2700	41,385.45 41,385.45	74,823.00 74,823.00	0.00	33,437.55 33,437.55
4,500.000 SANMINA CORP 801056102 KR3F10020002: NTGI STRUCTURED	22.7800 22.7800	44,269.29 44,269.29	102,510.00 102,510.00	0.00	58,240.71 58,240.71
7,100.000 SAPIENT CORP 803062108 KR3F10020002: NTGI STRUCTURED	16.2500 16.2500	101,292.96 101,292.96	115,375.00 115,375.00	0.00	14,082.04 14,082.04
1,416.000 SAREPTA THERAPEUTICS INC 803607100 KR3F10020002: NTGI STRUCTURED	29.7900 29.7900	39,294.49 39,294.49	42,182.64 42,182.64	0.00	2,888.15 2,888.15
388.000 SATCON TECHNOLOGY CORP 803893403 KR3F10020002: NTGI STRUCTURED	0.0050 0.0050	6,448.00 6,448.00	1.94 1.94	0.00	-6,446.06 -6,446.06
900.000 SAUL CENTERS INC 804395101 KR3F10020002: NTGI STRUCTURED	48.6000 48.6000	33,313.50 33,313.50	43,740.00 43,740.00	0.00	10,426.50 10,426.50
7,400.000 SAVIENT PHARMACEUTICALS INC 80517Q100 KR3F10020002: NTGI STRUCTURED	0.0019 0.0019	31,752.01 31,752.01	14.06 14.06	0.00	-31,737.95 -31,737.95
4,986.000 SCANA CORP 80589M102 KR3F19020002: S&P 500 INDEX	53.8100 53.8100	185,190.29 185,190.29	268,296.66 268,296.66	0.01	83,106.37 83,106.37



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,300.000 SCANSOURCE INC 806037107 KR3F10020002: NTGI STRUCTURED	38.0800 38.0800	43,842.93 43,842.93	49,504.00 49,504.00	0.00	5,661.07 5,661.07
900.000 SCHAWK INC 806373106 KR3F10020002: NTGI STRUCTURED	20.3600 20.3600	14,886.00 14,886.00	18,324.00 18,324.00	0.00	3,438.00 3,438.00
200.000 SCHEID VINEYARDS INC 806403200 KR3F10020002: NTGI STRUCTURED	29.5000 29.5000	1,875.50 1,875.50	5,900.00 5,900.00	0.00	4,024.50 4,024.50
45,852.000 SCHLUMBERGER LTD 806857108 KR3F19020002: S&P 500 INDEX	117.9500 117.9500	2,204,552.69 2,204,552.69	5,408,243.40 5,408,243.40	0.13	3,203,690.71 3,203,690.71
1,400.000 SCHNITZER STEEL INDUSTRIES INC 806882106 KR3F10020002: NTGI STRUCTURED	26.0700 26.0700	74,968.69 74,968.69	36,498.00 36,498.00	0.00	-38,470.69 -38,470.69
1,900.000 SCHOLASTIC CORP 807066105 KR3F10020002: NTGI STRUCTURED	34.0900 34.0900	48,328.66 48,328.66	64,771.00 64,771.00	0.00	16,442.34 16,442.34
2,100.000 A SCHULMAN INC 808194104 KR3F10020002: NTGI STRUCTURED	38.7000 38.7000	49,684.25 49,684.25	81,270.00 81,270.00	0.00	31,585.75 31,585.75
41,234.000 CHARLES SCHWAB CORP/THE 808513105 KR3F19020002: S&P 500 INDEX	26.9300 26.9300	697,071.12 697,071.12	1,110,431.62 1,110,431.62	0.03	413,360.50 413,360.50
2,500.000 SCHWEITZER-MAUDUIT INTL INC 808541106 KR3F10020002: NTGI STRUCTURED	43.6600 43.6600	70,190.43 70,190.43	109,150.00 109,150.00	0.00	38,959.57 38,959.57
2,300.000 SCICLONE PHARMACEUTICALS INC 80862K104 KR3F10020002: NTGI STRUCTURED	5.2600 5.2600	11,385.00 11,385.00	12,098.00 12,098.00	0.00	713.00 713.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,900.000 SCIENTIFIC GAMES CORP 80874P109 KR3F10020002: NTGI STRUCTURED	11.1200 11.1200	35,093.80 35,093.80	43,368.00 43,368.00	0.00	8,274.20 8,274.20
1,900.000 SCIQUEST INC 80908T101 KR3F10020002: NTGI STRUCTURED	17.6900 17.6900	29,279.00 29,279.00	33,611.00 33,611.00	0.00	4,332.00 4,332.00
3,774.000 SCRIPPS NETWORKS INTERACTIVE I 811065101 KR3F19020002: S&P 500 INDEX	81.1400 81.1400	207,019.71 207,019.71	306,222.36 306,222.36	0.01	99,202.65 99,202.65
20.000 SEABOARD CORP 811543107 KR3F10020002: NTGI STRUCTURED	3,020.2700 3,020.2700	42,936.90 42,936.90	60,405.40 60,405.40	0.00	17,468.50 17,468.50
1,300.000 SEACHANGE INTERNATIONAL INC 811699107 KR3F10020002: NTGI STRUCTURED	8.0100 8.0100	13,793.00 13,793.00	10,413.00 10,413.00	0.00	-3,380.00 -3,380.00
180.000 SEACOAST BANKING CORP OF FLORI 811707801 KR3F10020002: NTGI STRUCTURED	10.8700 10.8700	1,530.00 1,530.00	1,956.60 1,956.60	0.00	426.60 426.60
1,227.000 SEACOR HOLDINGS INC 811904101 KR3F10020002: NTGI STRUCTURED	82.2500 82.2500	104,624.16 104,624.16	100,920.75 100,920.75	0.00	-3,703.41 -3,703.41
14,040.000 SEALED AIR CORP 81211K100 KR3F10050002: SASCO CAPITAL	34.1700 34.1700	199,007.79 199,007.79	479,746.80 479,746.80	0.01	280,739.01 280,739.01
6,843.000 SEALED AIR CORP 81211K100 KR3F19020002: S&P 500 INDEX	34.1700 34.1700	134,469.25 134,469.25	233,825.31 233,825.31	0.01	99,356.06 99,356.06
579.000 SECURITY NATIONAL FINANCIAL CO 814785309 KR3F10020002: NTGI STRUCTURED	4.2700 4.2700	738.50 738.50	2,472.33 2,472.33	0.00	1,733.83 1,733.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,200.000 SELECT COMFORT CORP 81616X103 KR3F10020002: NTGI STRUCTURED	20.6600 20.6600	62,269.83 62,269.83	66,112.00 66,112.00	0.00	3,842.17 3,842.17
800.000 SELECT INCOME REIT 81618T100 KR3F10020002: NTGI STRUCTURED	29.6400 29.6400	24,580.00 24,580.00	23,712.00 23,712.00	0.00	-868.00 -868.00
5,000.000 SELECT MEDICAL HOLDINGS CORP 81619Q105 KR3F10020002: NTGI STRUCTURED	15.6000 15.6000	53,459.47 53,459.47	78,000.00 78,000.00	0.00	24,540.53 24,540.53
200.000 SELECTICA INC 816288203 KR3F10020002: NTGI STRUCTURED	6.3400 6.3400	838.50 838.50	1,268.00 1,268.00	0.00	429.50 429.50
3,100.000 SELECTIVE INSURANCE GROUP INC 816300107 KR3F10020002: NTGI STRUCTURED	24.7200 24.7200	49,239.07 49,239.07	76,632.00 76,632.00	0.00	27,392.93 27,392.93
2,400.000 SEMGROUP CORP 81663A105 KR3F10020002: NTGI STRUCTURED	78.8500 78.8500	77,342.74 77,342.74	189,240.00 189,240.00	0.00	111,897.26 111,897.26
3,500.000 SEMTECH CORP 816850101 KR3F10020002: NTGI STRUCTURED	26.1500 26.1500	89,550.24 89,550.24	91,525.00 91,525.00	0.00	1,974.76 1,974.76
8,028.000 SEMPRA ENERGY 816851109 KR3F19020002: S&P 500 INDEX	104.7100 104.7100	422,313.77 422,313.77	840,611.88 840,611.88	0.02	418,298.11 418,298.11
900.000 SENOMYX INC 81724Q107 KR3F10020002: NTGI STRUCTURED	8.6500 8.6500	4,500.00 4,500.00	7,785.00 7,785.00	0.00	3,285.00 3,285.00
3,200.000 SENSIENT TECHNOLOGIES CORP 81725T100 KR3F10020002: NTGI STRUCTURED	55.7200 55.7200	123,612.35 123,612.35	178,304.00 178,304.00	0.00	54,691.65 54,691.65

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,700.000 SEQUENOM INC 817337405 KR3F10020002: NTGI STRUCTURED	3.8700 3.8700	20,331.00 20,331.00	10,449.00 10,449.00	0.00	-9,882.00 -9,882.00
11,200.000 SERVICENOW INC 81762P102 KR3F10060002: WESTFIELD CAPITAL	61.9600 61.9600	689,199.54 689,199.54	693,952.00 693,952.00	0.02	4,752.46 4,752.46
200.000 SERVOTRONICS INC 817732100 KR3F10020002: NTGI STRUCTURED	6.9000 6.9000	1,801.50 1,801.50	1,380.00 1,380.00	0.00	-421.50 -421.50
200.000 SEVCON INC 81783K108 KR3F10020002: NTGI STRUCTURED	8.2400 8.2400	1,252.00 1,252.00	1,648.00 1,648.00	0.00	396.00 396.00
400.000 SEVERN BANCORP INC 81811M100 KR3F10020002: NTGI STRUCTURED	4.6200 4.6200	1,364.00 1,364.00	1,848.00 1,848.00	0.00	484.00 484.00
200.000 SHARPER IMAGE CORP 820013100 KR3F10020002: NTGI STRUCTURED	0.0029 0.0029	1.50 1.50	0.58 0.58	0.00	-0.92 -0.92
6,431.000 SHAW COMMUNICATIONS INC 82028K200 KR3F10070002: RIVER ROAD	25.6600 25.6600	151,037.35 151,037.35	165,019.46 165,019.46	0.00	13,982.11 13,982.11
1,500.000 SHENANDOAH TELECOMMUNICATIONS 82312B106 KR3F10020002: NTGI STRUCTURED	30.4600 30.4600	25,200.00 25,200.00	45,690.00 45,690.00	0.00	20,490.00 20,490.00
1,800.000 SHERWIN-WILLIAMS CO/THE 824348106 KR3F10080002: WESTWOOD MGMT	206.9100 206.9100	346,152.33 346,152.33	372,438.00 372,438.00	0.01	26,285.67 26,285.67
2,983.000 SHERWIN-WILLIAMS CO/THE 824348106 KR3F19020002: S&P 500 INDEX	206.9100 206.9100	296,602.38 296,602.38	617,212.53 617,212.53	0.01	320,610.15 320,610.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200.000 SHILOH INDUSTRIES INC 824543102 KR3F10020002: NTGI STRUCTURED	18.4600 18.4600	12,264.00 12,264.00	22,152.00 22,152.00	0.00	9,888.00 9,888.00
800.000 SHOE CARNIVAL INC 824889109 KR3F10020002: NTGI STRUCTURED	20.6500 20.6500	14,773.33 14,773.33	16,520.00 16,520.00	0.00	1,746.67 1,746.67
100.000 SHOLODGE INC 825034101 KR3F10020002: NTGI STRUCTURED	0.0050 0.0050	1.52 1.52	0.50 0.50	0.00	-1.02 -1.02
600.000 SHORE BANCSHARES INC 825107105 KR3F10020002: NTGI STRUCTURED	9.0100 9.0100	3,993.00 3,993.00	5,406.00 5,406.00	0.00	1,413.00 1,413.00
500.000 SHORETEL INC 825211105 KR3F10020002: NTGI STRUCTURED	6.5200 6.5200	4,770.00 4,770.00	3,260.00 3,260.00	0.00	-1,510.00 -1,510.00
2,200.000 SHUTTERFLY INC 82568P304 KR3F10020002: NTGI STRUCTURED	43.0600 43.0600	104,285.58 104,285.58	94,732.00 94,732.00	0.00	-9,553.58 -9,553.58
400.000 SHUTTERSTOCK INC 825690100 KR3F10020002: NTGI STRUCTURED	82.9800 82.9800	28,903.12 28,903.12	33,192.00 33,192.00	0.00	4,288.88 4,288.88
100.000 SIERRA BANCORP 82620P102 KR3F10020002: NTGI STRUCTURED	15.8000 15.8000	1,105.00 1,105.00	1,580.00 1,580.00	0.00	475.00 475.00
300.000 SIFCO INDUSTRIES INC 826546103 KR3F10020002: NTGI STRUCTURED	31.2000 31.2000	4,845.00 4,845.00	9,360.00 9,360.00	0.00	4,515.00 4,515.00
11,331.000 SIGMA-ALDRICH CORP 826552101 KR3F10040002: GENEVA CAPITAL	101.4800 101.4800	826,317.97 826,317.97	1,149,869.88 1,149,869.88	0.03	323,551.91 323,551.91

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,185.000 SIGMA-ALDRICH CORP 826552101 KR3F19020002: S&P 500 INDEX	101.4800 101.4800	288,184.99 288,184.99	424,693.80 424,693.80	0.01	136,508.81 136,508.81
1,200.000 SIGMA DESIGNS INC 826565103 KR3F10020002: NTGI STRUCTURED	4.5800 4.5800	9,840.00 9,840.00	5,496.00 5,496.00	0.00	-4,344.00 -4,344.00
300.000 SIGMATRON INTERNATIONAL INC 82661L101 KR3F10020002: NTGI STRUCTURED	12.0600 12.0600	1,291.50 1,291.50	3,618.00 3,618.00	0.00	2,326.50 2,326.50
13,810.000 SIGNATURE BANK/NEW YORK NY 82669G104 KR3F10040002: GENEVA CAPITAL	126.1800 126.1800	839,607.24 839,607.24	1,742,545.80 1,742,545.80	0.04	902,938.56 902,938.56
50.000 SIGNATURE GROUP HOLDINGS INC 82670K102 NEW COM KR3F10020002: NTGI STRUCTURED	10.1500 10.1500	197.00 197.00	507.50 507.50	0.00	310.50 310.50
500.000 SIGA TECHNOLOGIES INC 826917106 KR3F10020002: NTGI STRUCTURED	2.8200 2.8200	5,430.00 5,430.00	1,410.00 1,410.00	0.00	-4,020.00 -4,020.00
2,800.000 SILICON LABORATORIES INC 826919102 KR3F10020002: NTGI STRUCTURED	49.2500 49.2500	112,650.80 112,650.80	137,900.00 137,900.00	0.00	25,249.20 25,249.20
2,700.000 SILICON IMAGE INC 82705T102 KR3F10020002: NTGI STRUCTURED	5.0400 5.0400	17,118.00 17,118.00	13,608.00 13,608.00	0.00	-3,510.00 -3,510.00
1,000.000 SILICON GRAPHICS INTERNATIONAL 82706L108 KR3F10020002: NTGI STRUCTURED	9.6200 9.6200	15,720.00 15,720.00	9,620.00 9,620.00	0.00	-6,100.00 -6,100.00
795.000 SILVER BAY REALTY TRUST CORP 82735Q102 KR3F10020002: NTGI STRUCTURED	16.3200 16.3200	0.00 0.00	12,974.40 12,974.40	0.00	12,974.40 12,974.40

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100.000 SIMCLAR INC 828599100 KR3F10020002: NTGI STRUCTURED	0.0060 0.0060	9.50 9.50	0.60 0.60	0.00	-8.90 -8.90
700.000 SIMMONS FIRST NATIONAL CORP 828730200 KR3F10020002: NTGI STRUCTURED	39.3900 39.3900	17,220.00 17,220.00	27,573.00 27,573.00	0.00	10,353.00 10,353.00
10,939.000 SIMON PROPERTY GROUP INC 828806109 KR3F19020002: S&P 500 INDEX	166.2800 166.2800	1,032,020.72 1,032,020.72	1,818,936.92 1,818,936.92	0.04	786,916.20 786,916.20
200.000 SIMPLICITY BANCORP 828867101 KR3F10020002: NTGI STRUCTURED	17.4500 17.4500	2,410.00 2,410.00	3,490.00 3,490.00	0.00	1,080.00 1,080.00
2,800.000 SIMPSON MANUFACTURING CO INC 829073105 KR3F10020002: NTGI STRUCTURED	36.3600 36.3600	84,383.00 84,383.00	101,808.00 101,808.00	0.00	17,425.00 17,425.00
3,300.000 SINCLAIR BROADCAST GROUP INC 829226109 KR3F10020002: NTGI STRUCTURED	34.7500 34.7500	35,420.44 35,420.44	114,675.00 114,675.00	0.00	79,254.56 79,254.56
17,696.000 SIRONA DENTAL SYSTEMS INC 82966C103 KR3F10040002: GENEVA CAPITAL	82.4600 82.4600	1,264,770.63 1,264,770.63	1,459,212.16 1,459,212.16	0.04	194,441.53 194,441.53
2,700.000 SIZMEK INC 83013P105 KR3F10020002: NTGI STRUCTURED	9.5300 9.5300	24,570.00 24,570.00	25,731.00 25,731.00	0.00	1,161.00 1,161.00
1,300.000 SKECHERS U.S.A. INC 830566105 KR3F10020002: NTGI STRUCTURED	45.7000 45.7000	18,213.00 18,213.00	59,410.00 59,410.00	0.00	41,197.00 41,197.00
1,000.000 SKILLED HEALTHCARE GROUP INC 83066R107 KR3F10020002: NTGI STRUCTURED	6.2900 6.2900	10,120.00 10,120.00	6,290.00 6,290.00	0.00	-3,830.00 -3,830.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,100.000 SKYLINE CORP 830830105 KR3F10020002: NTGI STRUCTURED	4.1100 4.1100	15,829.00 15,829.00	4,521.00 4,521.00	0.00	-11,308.00 -11,308.00
3,400.000 SKYWEST INC 830879102 KR3F10020002: NTGI STRUCTURED	12.2200 12.2200	49,170.71 49,170.71	41,548.00 41,548.00	0.00	-7,622.71 -7,622.71
8,300.000 SKYWORKS SOLUTIONS INC 83088M102 KR3F10030002: SYSTEMATIC	46.9600 46.9600	397,579.12 397,579.12	389,768.00 389,768.00	0.01	-7,811.12 -7,811.12
700.000 SMITH & WESSON HOLDING CORP 831756101 KR3F10020002: NTGI STRUCTURED	14.5400 14.5400	2,170.00 2,170.00	10,178.00 10,178.00	0.00	8,008.00 8,008.00
8,200.000 AO SMITH CORP 831865209 KR3F10080002: WESTWOOD MGMT	49.5800 49.5800	179,813.38 179,813.38	406,556.00 406,556.00	0.01	226,742.62 226,742.62
1,000.000 SMITH MICRO SOFTWARE INC 832154108 KR3F10020002: NTGI STRUCTURED	1.0400 1.0400	4,020.00 4,020.00	1,040.00 1,040.00	0.00	-2,980.00 -2,980.00
8,351.000 JM SMUCKER CO/THE 832696405 KR3F10040002: GENEVA CAPITAL	106.5700 106.5700	637,599.16 637,599.16	889,966.07 889,966.07	0.02	252,366.91 252,366.91
7,900.000 JM SMUCKER CO/THE 832696405 KR3F10080002: WESTWOOD MGMT	106.5700 106.5700	706,862.58 706,862.58	841,903.00 841,903.00	0.02	135,040.42 135,040.42
3,651.000 JM SMUCKER CO/THE 832696405 KR3F19020002: S&P 500 INDEX	106.5700 106.5700	224,510.58 224,510.58	389,087.07 389,087.07	0.01	164,576.49 164,576.49
2,051.000 SNAP-ON INC 833034101 KR3F19020002: S&P 500 INDEX	118.5200 118.5200	92,537.22 92,537.22	243,084.52 243,084.52	0.01	150,547.30 150,547.30

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,600.000 SNYDERS-LANCE INC 833551104 KR3F10020002: NTGI STRUCTURED	26.4600 26.4600	58,614.51 58,614.51	68,796.00 68,796.00	0.00	10,181.49 10,181.49
200.000 SOCKET MOBILE INC 83368E200 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	501.50 501.50	360.00 360.00	0.00	-141.50 -141.50
2,500.000 SOLAZYME INC 83415T101 KR3F10020002: NTGI STRUCTURED	11.7800 11.7800	28,158.00 28,158.00	29,450.00 29,450.00	0.00	1,292.00 1,292.00
10.000 SOLIGENIX INC 834223208 KR3F10020002: NTGI STRUCTURED	0.8000 0.8000	7.62 7.62	8.00 8.00	0.00	0.38 0.38
2,700.000 SONIC CORP 835451105 KR3F10020002: NTGI STRUCTURED	22.0800 22.0800	28,431.00 28,431.00	59,616.00 59,616.00	0.00	31,185.00 31,185.00
4,700.000 SONIC AUTOMOTIVE INC 83545G102 KR3F10020002: NTGI STRUCTURED	26.6800 26.6800	61,466.71 61,466.71	125,396.00 125,396.00	0.00	63,929.29 63,929.29
4,100.000 SOTHEBY'S 835898107 KR3F10020002: NTGI STRUCTURED	41.9900 41.9900	156,278.67 156,278.67	172,159.00 172,159.00	0.00	15,880.33 15,880.33
11,400.000 SONUS NETWORKS INC 835916107 KR3F10020002: NTGI STRUCTURED	3.5900 3.5900	33,617.09 33,617.09	40,926.00 40,926.00	0.00	7,308.91 7,308.91
2,100.000 SOUTH JERSEY INDUSTRIES INC 838518108 KR3F10020002: NTGI STRUCTURED	60.4100 60.4100	110,180.73 110,180.73	126,861.00 126,861.00	0.00	16,680.27 16,680.27
1,454.000 SOUTH STATE CORP 840441109 KR3F10020002: NTGI STRUCTURED	61.0000 61.0000	44,010.69 44,010.69	88,694.00 88,694.00	0.00	44,683.31 44,683.31



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31,367.000 SOUTHERN CO 842587107 KR3F19020002: S&P 500 INDEX	45.3800 45.3800	1,040,210.22 1,040,210.22	1,423,434.46 1,423,434.46	0.03	383,224.24 383,224.24
600.000 SOTHERN COMMUNITY FINANCIAL 842CVR607 CORP CVR CONTRA KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
933.000 SOUTHSIDE BANCSHARES INC 84470P109 KR3F10020002: NTGI STRUCTURED	28.9600 28.9600	15,218.05 15,218.05	27,019.68 27,019.68	0.00	11,801.63 11,801.63
24,361.000 SOUTHWEST AIRLINES CO 844741108 KR3F19020002: S&P 500 INDEX	26.8600 26.8600	196,590.42 196,590.42	654,336.46 654,336.46	0.02	457,746.04 457,746.04
22,725.000 SOUTHWEST AIRLINES CO 844741108 KR3F10030002: SYSTEMATIC	26.8600 26.8600	526,163.93 526,163.93	610,393.50 610,393.50	0.01	84,229.57 84,229.57
600.000 SOUTHWEST BANCORP INC/ 844767103 STILLWATER OK KR3F10020002: NTGI STRUCTURED	17.0600 17.0600	6,678.00 6,678.00	10,236.00 10,236.00	0.00	3,558.00 3,558.00
3,000.000 SOUTHWEST GAS CORP 844895102 KR3F10020002: NTGI STRUCTURED	52.7900 52.7900	123,378.77 123,378.77	158,370.00 158,370.00	0.00	34,991.23 34,991.23
12,432.000 SOUTHWESTERN ENERGY CO 845467109 KR3F19020002: S&P 500 INDEX	45.4900 45.4900	474,580.37 474,580.37	565,531.68 565,531.68	0.01	90,951.31 90,951.31
2,200.000 SOVRAN SELF STORAGE INC 84610H108 KR3F10020002: NTGI STRUCTURED	77.2500 77.2500	89,686.25 89,686.25	169,950.00 169,950.00	0.00	80,263.75 80,263.75
500.000 SPAN-AMERICA MEDICAL SYSTEMS I 846396109 KR3F10020002: NTGI STRUCTURED	21.2200 21.2200	7,200.00 7,200.00	10,610.00 10,610.00	0.00	3,410.00 3,410.00



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Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100.000 SPANISH BROADCASTING SYSTEM IN 846425833 KR3F10020002: NTGI STRUCTURED	5.6400 5.6400	297.50 297.50	564.00 564.00	0.00	266.50 266.50
2,700.000 SPANION INC 84649R200 KR3F10020002: NTGI STRUCTURED	21.0700 21.0700	57,524.04 57,524.04	56,889.00 56,889.00	0.00	-635.04 -635.04
2,900.000 SPARK NETWORKS INC 84651P100 KR3F10020002: NTGI STRUCTURED	5.6700 5.6700	24,194.93 24,194.93	16,443.00 16,443.00	0.00	-7,751.93 -7,751.93
1,800.000 SPARTAN MOTORS INC 846819100 KR3F10020002: NTGI STRUCTURED	4.5400 4.5400	7,992.00 7,992.00	8,172.00 8,172.00	0.00	180.00 180.00
4,000.000 SPARTANNASH CO 847215100 KR3F10020002: NTGI STRUCTURED	21.0100 21.0100	79,221.26 79,221.26	84,040.00 84,040.00	0.00	4,818.74 4,818.74
1,400.000 SPARTON CORP 847235108 KR3F10020002: NTGI STRUCTURED	27.7400 27.7400	13,090.00 13,090.00	38,836.00 38,836.00	0.00	25,746.00 25,746.00
1,600.000 SPECIAL DIVERSIFIED OPPRTUN 84740Q101 KR3F10020002: NTGI STRUCTURED	1.1500 1.1500	3,232.00 3,232.00	1,840.00 1,840.00	0.00	-1,392.00 -1,392.00
29,415.000 SPECTRA ENERGY CORP 847560109 KR3F35020002: TORTOISE CAP	42.4800 42.4800	1,028,886.29 1,028,886.29	1,249,549.20 1,249,549.20	0.03	220,662.91 220,662.91
23,616.000 SPECTRA ENERGY CORP 847560109 KR3F19020002: S&P 500 INDEX	42.4800 42.4800	548,300.84 548,300.84	1,003,207.68 1,003,207.68	0.02	454,906.84 454,906.84
3,500.000 SPECTRANETICS CORP 84760C107 KR3F10020002: NTGI STRUCTURED	22.8800 22.8800	38,152.00 38,152.00	80,080.00 80,080.00	0.00	41,928.00 41,928.00

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5,061.000 SPECTRUM PHARMACEUTICALS INC 84763A108 KR3F10020002: NTGI STRUCTURED	8.1300 8.1300	46,534.22 46,534.22	41,145.93 41,145.93	0.00	-5,388.29 -5,388.29
0.700 SPECTRUM GROUP INTERNATIONAL 84763M201 KR3F10020002: NTGI STRUCTURED	561.0000 561.0000	544.17 544.17	392.70 392.70	0.00	-151.47 -151.47
1,500.000 SPECTRUM BRANDS HOLDINGS INC 84763R101 KR3F10020002: NTGI STRUCTURED	86.0300 86.0300	69,958.00 69,958.00	129,045.00 129,045.00	0.00	59,087.00 59,087.00
1,300.000 SPEED COMMERCE INC 84764T106 KR3F10020002: NTGI STRUCTURED	3.7400 3.7400	2,301.00 2,301.00	4,862.00 4,862.00	0.00	2,561.00 2,561.00
100.000 SPEEDUS CORP 847723202 KR3F10020002: NTGI STRUCTURED	0.0040 0.0040	9.50 9.50	0.40 0.40	0.00	-9.10 -9.10
2,300.000 SPEEDWAY MOTORSPORTS INC 847788106 KR3F10020002: NTGI STRUCTURED	18.2500 18.2500	30,616.54 30,616.54	41,975.00 41,975.00	0.00	11,358.46 11,358.46
5.000 SPHERIX INC COM PAR \$0.01 84842R304 KR3F10020002: NTGI STRUCTURED	1.7900 1.7900	200.50 200.50	8.95 8.95	0.00	-191.55 -191.55
900.000 SPIRE CORP 848565107 KR3F10020002: NTGI STRUCTURED	0.6500 0.6500	2,430.00 2,430.00	585.00 585.00	0.00	-1,845.00 -1,845.00
2,500.000 SPIRIT AIRLINES INC 848577102 KR3F10020002: NTGI STRUCTURED	63.2400 63.2400	75,182.50 75,182.50	158,100.00 158,100.00	0.00	82,917.50 82,917.50
300.000 SPORT CHALET INC 849163308 KR3F10020002: NTGI STRUCTURED	1.0200 1.0200	690.50 690.50	306.00 306.00	0.00	-384.50 -384.50

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600.000 SPORT-HALEY HOLDINGS INC 84917J104 KR3F10020002: NTGI STRUCTURED	0.5500 0.5500	540.00 540.00	330.00 330.00	0.00	-210.00 -210.00
2,315.000 STAAR SURGICAL CO 852312305 KR3F10020002: NTGI STRUCTURED	16.8000 16.8000	18,002.55 18,002.55	38,892.00 38,892.00	0.00	20,889.45 20,889.45
2,900.000 STAGE STORES INC 85254C305 KR3F10020002: NTGI STRUCTURED	18.6900 18.6900	43,364.23 43,364.23	54,201.00 54,201.00	0.00	10,836.77 10,836.77
2,456.000 STAG INDUSTRIAL INC 85254J102 KR3F10020002: NTGI STRUCTURED	24.0100 24.0100	57,889.00 57,889.00	58,968.56 58,968.56	0.00	1,079.56 1,079.56
1,200.000 STAMPS.COM INC 852857200 KR3F10020002: NTGI STRUCTURED	33.6900 33.6900	17,892.86 17,892.86	40,428.00 40,428.00	0.00	22,535.14 22,535.14
2,500.000 STANCORP FINANCIAL GROUP INC 852891100 KR3F10020002: NTGI STRUCTURED	64.0000 64.0000	109,324.08 109,324.08	160,000.00 160,000.00	0.00	50,675.92 50,675.92
600.000 STANDARD MOTOR PRODUCTS INC 853666105 KR3F10020002: NTGI STRUCTURED	44.6700 44.6700	8,622.00 8,622.00	26,802.00 26,802.00	0.00	18,180.00 18,180.00
8,200.000 STANDARD PACIFIC CORP 85375C101 KR3F10020002: NTGI STRUCTURED	8.6000 8.6000	55,420.20 55,420.20	70,520.00 70,520.00	0.00	15,099.80 15,099.80
320.000 STANDARD REGISTER CO COM NEW 853887206 KR3F10020002: NTGI STRUCTURED	5.6400 5.6400	4,944.00 4,944.00	1,804.80 1,804.80	0.00	-3,139.20 -3,139.20
2,100.000 STANDEX INTERNATIONAL CORP 854231107 KR3F10020002: NTGI STRUCTURED	74.4800 74.4800	68,888.45 68,888.45	156,408.00 156,408.00	0.00	87,519.55 87,519.55



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900.000 STANLEY FURNITURE CO INC 854305208 KR3F10020002: NTGI STRUCTURED	2.6800 2.6800	3,807.00 3,807.00	2,412.00 2,412.00	0.00	-1,395.00 -1,395.00
5,495.000 STANLEY BLACK & DECKER INC 854502101 KR3F19020002: S&P 500 INDEX	87.8200 87.8200	258,488.18 258,488.18	482,570.90 482,570.90	0.01	224,082.72 224,082.72
200.000 STANTEC INC 85472N109 KR3F10020002: NTGI STRUCTURED	62.0000 62.0000	5,545.00 5,545.00	12,400.00 12,400.00	0.00	6,855.00 6,855.00
22,768.000 STAPLES INC 855030102 KR3F19020002: S&P 500 INDEX	10.8400 10.8400	307,639.04 307,639.04	246,805.12 246,805.12	0.01	-60,833.92 -60,833.92
100.000 STAR BUFFET INC 855086104 KR3F10020002: NTGI STRUCTURED	0.6600 0.6600	17.50 17.50	66.00 66.00	0.00	48.50 48.50
6,190.000 STARBUCKS CORP 855244109 KR3F10060002: WESTFIELD CAPITAL	77.3800 77.3800	299,091.43 299,091.43	478,982.20 478,982.20	0.01	179,890.77 179,890.77
26,507.000 STARBUCKS CORP 855244109 KR3F19020002: S&P 500 INDEX	77.3800 77.3800	702,737.82 702,737.82	2,051,111.66 2,051,111.66	0.05	1,348,373.84 1,348,373.84
300.000 LS STARRETT CO/THE 855668109 KR3F10020002: NTGI STRUCTURED	15.3800 15.3800	3,285.00 3,285.00	4,614.00 4,614.00	0.00	1,329.00 1,329.00
500.000 STARTEK INC 85569C107 KR3F10020002: NTGI STRUCTURED	7.7200 7.7200	2,135.00 2,135.00	3,860.00 3,860.00	0.00	1,725.00 1,725.00
1,800.000 STATE AUTO FINANCIAL CORP 855707105 KR3F10020002: NTGI STRUCTURED	23.4300 23.4300	28,908.00 28,908.00	42,174.00 42,174.00	0.00	13,266.00 13,266.00



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20,940.000 STARWOOD PROPERTY TRUST INC 85571B105 KR3F10060002: WESTFIELD CAPITAL	23.7700 23.7700	529,230.20 529,230.20	497,743.80 497,743.80	0.01	-31,486.40 -31,486.40
20,175.000 STARZ 85571Q102 KR3F10030002: SYSTEMATIC	29.7900 29.7900	647,182.93 647,182.93	601,013.25 601,013.25	0.01	-46,169.68 -46,169.68
6,760.000 STARWOOD HOTELS & RESORTS WORL 85590A401 KR3F19020002: S&P 500 INDEX	80.8200 80.8200	373,571.83 373,571.83	546,343.20 546,343.20	0.01	172,771.37 172,771.37
4,580.000 STATE BANK OF INDIA 144A 856552104 KR3F20020002: BOSTON CO NON-US VAL	89.3258 89.3258	292,248.93 292,248.93	409,112.16 409,112.16	0.01	116,863.23 116,863.23
15,168.000 STATE STREET CORP 857477103 KR3F19020002: S&P 500 INDEX	67.2600 67.2600	680,909.42 680,909.42	1,020,199.68 1,020,199.68	0.02	339,290.26 339,290.26
1,620.000 STEEL EXCEL INC 858122203 KR3F10020002: NTGI STRUCTURED	35.0000 35.0000	47,397.91 47,397.91	56,700.00 56,700.00	0.00	9,302.09 9,302.09
7,200.000 STEELCASE INC 858155203 KR3F10020002: NTGI STRUCTURED	15.1300 15.1300	69,156.61 69,156.61	108,936.00 108,936.00	0.00	39,779.39 39,779.39
200.000 STEELCLOUD INC 85815M107 KR3F10020002: NTGI STRUCTURED	0.0027 0.0027	33.98 33.98	0.54 0.54	0.00	-33.44 -33.44
1,900.000 STEIN MART INC 858375108 KR3F10020002: NTGI STRUCTURED	13.8900 13.8900	15,789.00 15,789.00	26,391.00 26,391.00	0.00	10,602.00 10,602.00
100.000 STEMCELLS INC 85857R204 KR3F10020002: NTGI STRUCTURED	2.0300 2.0300	189.50 189.50	203.00 203.00	0.00	13.50 13.50



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1,000.000 STEPAN CO 858586100 KR3F10020002: NTGI STRUCTURED	52.8600 52.8600	34,421.25 34,421.25	52,860.00 52,860.00	0.00	18,438.75 18,438.75
100.000 STEPHAN CO/THE 858603103 KR3F10020002: NTGI STRUCTURED	1.4100 1.4100	212.50 212.50	141.00 141.00	0.00	-71.50 -71.50
2,982.000 STERICYCLE INC 858912108 KR3F19020002: S&P 500 INDEX	118.4200 118.4200	257,267.32 257,267.32	353,128.44 353,128.44	0.01	95,861.12 95,861.12
10,992.000 STERICYCLE INC 858912108 KR3F10040002: GENEVA CAPITAL	118.4200 118.4200	994,844.83 994,844.83	1,301,672.64 1,301,672.64	0.03	306,827.81 306,827.81
3,200.000 STERIS CORP 859152100 KR3F10020002: NTGI STRUCTURED	53.4800 53.4800	109,520.36 109,520.36	171,136.00 171,136.00	0.00	61,615.64 61,615.64
66.000 STEREOTAXIS INC 85916J409 KR3F10020002: NTGI STRUCTURED	3.5500 3.5500	1,548.00 1,548.00	234.30 234.30	0.00	-1,313.70 -1,313.70
8,572.000 STERLING BANCORP/DE 85917A100 KR3F10020002: NTGI STRUCTURED	12.0000 12.0000	68,679.20 68,679.20	102,864.00 102,864.00	0.00	34,184.80 34,184.80
200.000 STERLING CONSTRUCTION CO INC 859241101 KR3F10020002: NTGI STRUCTURED	9.3800 9.3800	2,558.00 2,558.00	1,876.00 1,876.00	0.00	-682.00 -682.00
2,000.000 STEWART INFORMATION SERVICES C 860372101 KR3F10020002: NTGI STRUCTURED	31.0100 31.0100	19,340.00 19,340.00	62,020.00 62,020.00	0.00	42,680.00 42,680.00
3,678.000 STIFEL FINANCIAL CORP 860630102 KR3F10020002: NTGI STRUCTURED	47.3500 47.3500	135,761.28 135,761.28	174,153.30 174,153.30	0.00	38,392.02 38,392.02



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37,175.000 STILLWATER MINING CO 86074Q102 KR3F10030002: SYSTEMATIC	17.5500 17.5500	621,576.99 621,576.99	652,421.25 652,421.25	0.02	30,844.26 30,844.26
4,800.000 STILLWATER MINING CO 86074Q102 KR3F10020002: NTGI STRUCTURED	17.5500 17.5500	88,524.84 88,524.84	84,240.00 84,240.00	0.00	-4,284.84 -4,284.84
2,000.000 STOCK YDS BANCORP INC 861025104 KR3F10020002: NTGI STRUCTURED	29.9000 29.9000	45,913.48 45,913.48	59,800.00 59,800.00	0.00	13,886.52 13,886.52
3,500.000 STONE ENERGY CORP 861642106 KR3F10020002: NTGI STRUCTURED	46.7900 46.7900	103,417.43 103,417.43	163,765.00 163,765.00	0.00	60,347.57 60,347.57
1,200.000 STONERIDGE INC 86183P102 KR3F10020002: NTGI STRUCTURED	10.7200 10.7200	16,260.00 16,260.00	12,864.00 12,864.00	0.00	-3,396.00 -3,396.00
1,100.000 STRAIGHT PATH COMMUNICATIONS I 862578101 KR3F10020002: NTGI STRUCTURED	10.2000 10.2000	4,031.00 4,031.00	11,220.00 11,220.00	0.00	7,189.00 7,189.00
9,000.000 STRATEGIC HOTELS & RESORTS INC 86272T106 KR3F10020002: NTGI STRUCTURED	11.7100 11.7100	57,482.00 57,482.00	105,390.00 105,390.00	0.00	47,908.00 47,908.00
200.000 STRATTEC SECURITY CORP 863111100 KR3F10020002: NTGI STRUCTURED	64.4900 64.4900	4,180.00 4,180.00	12,898.00 12,898.00	0.00	8,718.00 8,718.00
500.000 STRATUS PROPERTIES INC 863167201 KR3F10020002: NTGI STRUCTURED	14.7800 14.7800	6,765.00 6,765.00	7,390.00 7,390.00	0.00	625.00 625.00
600.000 STRAYER EDUCATION INC 863236105 KR3F10020002: NTGI STRUCTURED	52.5100 52.5100	74,622.02 74,622.02	31,506.00 31,506.00	0.00	-43,116.02 -43,116.02



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1,100.000 STREAMLINE HEALTH SOLUTIONS IN 86323X106 KR3F10020002: NTGI STRUCTURED	4.8000 4.8000	2,003.50 2,003.50	5,280.00 5,280.00	0.00	3,276.50 3,276.50
10,412.000 STRYKER CORP 863667101 KR3F19020002: S&P 500 INDEX	84.3200 84.3200	636,552.07 636,552.07	877,939.84 877,939.84	0.02	241,387.77 241,387.77
1,600.000 STURM RUGER & CO INC 864159108 KR3F10020002: NTGI STRUCTURED	59.0100 59.0100	39,518.09 39,518.09	94,416.00 94,416.00	0.00	54,897.91 54,897.91
500.000 SUFFOLK BANCORP 864739107 KR3F10020002: NTGI STRUCTURED	22.3100 22.3100	6,950.00 6,950.00	11,155.00 11,155.00	0.00	4,205.00 4,205.00
900.000 SUCAMPO PHARMACEUTICALS INC 864909106 KR3F10020002: NTGI STRUCTURED	6.9000 6.9000	3,780.00 3,780.00	6,210.00 6,210.00	0.00	2,430.00 2,430.00
100.000 SUGGESTION BOX INC 865043103 KR3F10020002: NTGI STRUCTURED	0.1400 0.1400	20.50 20.50	14.00 14.00	0.00	-6.50 -6.50
200.000 SULPHCO INC 865378103 KR3F10020002: NTGI STRUCTURED	0.0004 0.0004	1.64 1.64	0.08 0.08	0.00	-1.56 -1.56
2,800.000 SUMMIT HOTEL PROPERTIES INC 866082100 KR3F10020002: NTGI STRUCTURED	10.6000 10.6000	25,506.88 25,506.88	29,680.00 29,680.00	0.00	4,173.12 4,173.12
82,500.000 SUMMIT HOTEL PROPERTIES INC 866082100 KR3F10080002: WESTWOOD MGMT	10.6000 10.6000	736,546.28 736,546.28	874,500.00 874,500.00	0.02	137,953.72 137,953.72
800.000 SUN BANCORP INC/NJ 86663B102 KR3F10020002: NTGI STRUCTURED	4.0100 4.0100	2,952.00 2,952.00	3,208.00 3,208.00	0.00	256.00 256.00

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1,800.000 SUN COMMUNITIES INC 866674104 KR3F10020002: NTGI STRUCTURED	49.8400 49.8400	66,271.95 66,271.95	89,712.00 89,712.00	0.00	23,440.05 23,440.05
1,600.000 SUN HYDRAULICS CORP 866942105 KR3F10020002: NTGI STRUCTURED	40.6000 40.6000	45,442.22 45,442.22	64,960.00 64,960.00	0.00	19,517.78 19,517.78
15,650.000 SUNCOR ENERGY INC 867224107 KR3F10060002: WESTFIELD CAPITAL	42.6300 42.6300	553,939.72 553,939.72	667,159.50 667,159.50	0.02	113,219.78 113,219.78
3,900.000 SUNCOKE ENERGY INC 86722A103 KR3F10020002: NTGI STRUCTURED	21.5000 21.5000	52,466.68 52,466.68	83,850.00 83,850.00	0.00	31,383.32 31,383.32
10,973.000 SUNEDISON INC 86732Y109 KR3F10020002: NTGI STRUCTURED	22.6000 22.6000	76,885.56 76,885.56	247,989.80 247,989.80	0.01	171,104.24 171,104.24
700.000 SUNLINK HEALTH SYSTEMS INC 86737U102 KR3F10020002: NTGI STRUCTURED	1.2100 1.2100	1,482.50 1,482.50	847.00 847.00	0.00	-635.50 -635.50
46,200.000 SUNOCO LOGISTICS PARTNERS LP 86764L108 KR3F35020002: TORTOISE CAP	47.1100 47.1100	1,074,830.03 1,074,830.03	2,176,482.00 2,176,482.00	0.05	1,101,651.97 1,101,651.97
806.000 SUNPOWER CORP 867652406 KR3F10020002: NTGI STRUCTURED	40.9800 40.9800	15,494.42 15,494.42	33,029.88 33,029.88	0.00	17,535.46 17,535.46
500.000 SUNRISE TELECOM INC 86769Y105 KR3F10020002: NTGI STRUCTURED	0.0460 0.0460	90.00 90.00	23.00 23.00	0.00	-67.00 -67.00
45,325.000 SUNSTONE HOTEL INVESTORS INC 867892101 KR3F10030002: SYSTEMATIC	14.9300 14.9300	649,375.94 649,375.94	676,702.25 676,702.25	0.02	27,326.31 27,326.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,700.000 SUNSTONE HOTEL INVESTORS INC 867892101 KR3F10020002: NTGI STRUCTURED	14.9300 14.9300	105,928.78 105,928.78	159,751.00 159,751.00	0.00	53,822.22 53,822.22
25,075.000 SUNTRUST BANKS INC 867914103 KR3F10030002: SYSTEMATIC	40.0600 40.0600	944,730.81 944,730.81	1,004,504.50 1,004,504.50	0.02	59,773.69 59,773.69
18,762.000 SUNTRUST BANKS INC 867914103 KR3F19020002: S&P 500 INDEX	40.0600 40.0600	770,734.76 770,734.76	751,605.72 751,605.72	0.02	-19,129.04 -19,129.04
16.000 SUPERCONDUCTOR TECHNOLOGIES 867931404 KR3F10020002: NTGI STRUCTURED	2.8900 2.8900	416.56 416.56	46.24 46.24	0.00	-370.32 -370.32
200.000 SUPERIOR BANCORP 86806M205 KR3F10020002: NTGI STRUCTURED	0.0011 0.0011	1.60 1.60	0.22 0.22	0.00	-1.38 -1.38
1,300.000 SUPERIOR INDUSTRIES INTERNATIO 868168105 KR3F10020002: NTGI STRUCTURED	20.6200 20.6200	26,299.00 26,299.00	26,806.00 26,806.00	0.00	507.00 507.00
200.000 SUPERIOR UNIFORM GROUP INC 868358102 KR3F10020002: NTGI STRUCTURED	16.2100 16.2100	2,202.00 2,202.00	3,242.00 3,242.00	0.00	1,040.00 1,040.00
1,100.000 SUPPORT.COM INC 86858W101 KR3F10020002: NTGI STRUCTURED	2.7100 2.7100	4,510.00 4,510.00	2,981.00 2,981.00	0.00	-1,529.00 -1,529.00
735.000 SUPREME INDUSTRIES INC 868607102 KR3F10020002: NTGI STRUCTURED	6.5000 6.5000	2,107.00 2,107.00	4,777.50 4,777.50	0.00	2,670.50 2,670.50
900.000 SURMODICS INC 868873100 KR3F10020002: NTGI STRUCTURED	21.4200 21.4200	11,970.00 11,970.00	19,278.00 19,278.00	0.00	7,308.00 7,308.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,156.000 SUSQUEHANNA BANCSHARES INC 869099101 KR3F10020002: NTGI STRUCTURED	10.5600 10.5600	62,650.86 62,650.86	86,127.36 86,127.36	0.00	23,476.50 23,476.50
1,100.000 SUSSER HOLDINGS CORP 869233106 KR3F10020002: NTGI STRUCTURED	80.7200 80.7200	55,100.80 55,100.80	88,792.00 88,792.00	0.00	33,691.20 33,691.20
3,000.000 SWIFT ENERGY CO 870738101 KR3F10020002: NTGI STRUCTURED	12.9800 12.9800	101,685.44 101,685.44	38,940.00 38,940.00	0.00	-62,745.44 -62,745.44
4,600.000 SWIFT TRANSPORTATION CO 87074U101 KR3F10020002: NTGI STRUCTURED	25.2300 25.2300	66,329.40 66,329.40	116,058.00 116,058.00	0.00	49,728.60 49,728.60
900.000 SYCAMORE NETWORKS INC 871206405 KR3F10020002: NTGI STRUCTURED	0.5750 0.5750	19,521.00 19,521.00	517.50 517.50	0.00	-19,003.50 -19,003.50
4,500.000 SYKES ENTERPRISES INC 871237103 KR3F10020002: NTGI STRUCTURED	21.7300 21.7300	86,777.86 86,777.86	97,785.00 97,785.00	0.00	11,007.14 11,007.14
24,356.000 SYMANTEC CORP 871503108 KR3F19020002: S&P 500 INDEX	22.9000 22.9000	452,472.36 452,472.36	557,752.40 557,752.40	0.01	105,280.04 105,280.04
4,400.000 SYMETRA FINANCIAL CORP 87151Q106 KR3F10020002: NTGI STRUCTURED	22.7400 22.7400	79,779.12 79,779.12	100,056.00 100,056.00	0.00	20,276.88 20,276.88
4,900.000 SYMMETRY MEDICAL INC 871546206 KR3F10020002: NTGI STRUCTURED	8.8600 8.8600	51,234.21 51,234.21	43,414.00 43,414.00	0.00	-7,820.21 -7,820.21
600.000 SYNALLOY CORP 871565107 KR3F10020002: NTGI STRUCTURED	16.4200 16.4200	7,470.00 7,470.00	9,852.00 9,852.00	0.00	2,382.00 2,382.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,500.000 SYNCHRONOSS TECHNOLOGIES INC 87157B103 KR3F10020002: NTGI STRUCTURED	34.9600 34.9600	133,465.32 133,465.32	157,320.00 157,320.00	0.00	23,854.68 23,854.68
2,100.000 SYNAPTICS INC 87157D109 KR3F10020002: NTGI STRUCTURED	90.6400 90.6400	60,921.64 60,921.64	190,344.00 190,344.00	0.00	129,422.36 129,422.36
280.000 SYNAGEVA BIOPHARMA CORP 87159A103 KR3F10020002: NTGI STRUCTURED	104.8000 104.8000	3,430.00 3,430.00	29,344.00 29,344.00	0.00	25,914.00 25,914.00
800.000 SYNERGETICS USA INC 87160G107 KR3F10020002: NTGI STRUCTURED	3.1000 3.1000	4,456.00 4,456.00	2,480.00 2,480.00	0.00	-1,976.00 -1,976.00
5,814.000 SYNOVUS FINANCIAL CORP 87161C501 KR3F10020002: NTGI STRUCTURED	24.3800 24.3800	75,565.49 75,565.49	141,745.32 141,745.32	0.00	66,179.83 66,179.83
1,500.000 SYNTHESIS ENERGY SYSTEMS INC 871628103 KR3F10020002: NTGI STRUCTURED	1.8800 1.8800	3,255.00 3,255.00	2,820.00 2,820.00	0.00	-435.00 -435.00
1,300.000 SYNTEL INC 87162H103 KR3F10020002: NTGI STRUCTURED	85.9600 85.9600	70,552.92 70,552.92	111,748.00 111,748.00	0.00	41,195.08 41,195.08
400.000 SYNTA PHARMACEUTICALS CORP 87162T206 KR3F10020002: NTGI STRUCTURED	4.0900 4.0900	1,892.00 1,892.00	1,636.00 1,636.00	0.00	-256.00 -256.00
1,400.000 SYNEX CORP 87162W100 KR3F10020002: NTGI STRUCTURED	72.8500 72.8500	46,546.80 46,546.80	101,990.00 101,990.00	0.00	55,443.20 55,443.20
200.000 SYNUTRA INTERNATIONAL INC 87164C102 KR3F10020002: NTGI STRUCTURED	6.7100 6.7100	1,918.00 1,918.00	1,342.00 1,342.00	0.00	-576.00 -576.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,200.000 SYNERGY RESOURCES CORP 87164P103 KR3F10020002: NTGI STRUCTURED	13.2700 13.2700	27,556.76 27,556.76	29,194.00 29,194.00	0.00	1,637.24 1,637.24
1,200.000 SYPRIS SOLUTIONS INC 871655106 KR3F10020002: NTGI STRUCTURED	5.5800 5.5800	4,524.00 4,524.00	6,696.00 6,696.00	0.00	2,172.00 2,172.00
5,575.000 SYSCO CORP 871829107 KR3F10070002: RIVER ROAD	37.4500 37.4500	173,909.76 173,909.76	208,783.75 208,783.75	0.01	34,873.99 34,873.99
20,584.000 SYSCO CORP 871829107 KR3F19020002: S&P 500 INDEX	37.4500 37.4500	624,304.25 624,304.25	770,870.80 770,870.80	0.02	146,566.55 146,566.55
1,900.000 SYSTEMAX INC 871851101 KR3F10020002: NTGI STRUCTURED	14.3700 14.3700	25,817.98 25,817.98	27,303.00 27,303.00	0.00	1,485.02 1,485.02
320.000 SYNTROLEUM CORP ESCROW 871ESC208 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	6,144.00 6,144.00	0.00 0.00	0.00	-6,144.00 -6,144.00
8,800.000 TCF FINANCIAL CORP 872275102 KR3F10020002: NTGI STRUCTURED	16.3700 16.3700	125,487.26 125,487.26	144,056.00 144,056.00	0.00	18,568.74 18,568.74
7,209.000 TECO ENERGY INC 872375100 KR3F19020002: S&P 500 INDEX	18.4800 18.4800	189,609.84 189,609.84	133,222.32 133,222.32	0.00	-56,387.52 -56,387.52
2,600.000 TESSCO TECHNOLOGIES INC 872386107 KR3F10020002: NTGI STRUCTURED	31.7300 31.7300	32,541.50 32,541.50	82,498.00 82,498.00	0.00	49,956.50 49,956.50
300.000 TF FINANCIAL CORP 872391107 KR3F10020002: NTGI STRUCTURED	42.3100 42.3100	6,480.00 6,480.00	12,693.00 12,693.00	0.00	6,213.00 6,213.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
220.000 TGC INDUSTRIES INC 872417308 KR3F10020002: NTGI STRUCTURED	5.4500 5.4500	1,151.38 1,151.38	1,199.00 1,199.00	0.00	47.62 47.62
280.000 THQ INC 872443601 KR3F10020002: NTGI STRUCTURED	0.0200 0.0200	9,688.00 9,688.00	5.60 5.60	0.00	-9,682.40 -9,682.40
24,659.000 TJX COS INC 872540109 KR3F19020002: S&P 500 INDEX	53.1500 53.1500	742,193.05 742,193.05	1,310,625.85 1,310,625.85	0.03	568,432.80 568,432.80
10,710.000 TJX COS INC 872540109 KR3F10050002: SASCO CAPITAL	53.1500 53.1500	477,381.83 477,381.83	569,236.50 569,236.50	0.01	91,854.67 91,854.67
600.000 TRC COS INC 872625108 KR3F10020002: NTGI STRUCTURED	6.2200 6.2200	4,164.00 4,164.00	3,732.00 3,732.00	0.00	-432.00 -432.00
300.000 TSR INC 872885207 KR3F10020002: NTGI STRUCTURED	2.9800 2.9800	1,356.50 1,356.50	894.00 894.00	0.00	-462.50 -462.50
7,200.000 TTM TECHNOLOGIES INC 87305R109 KR3F10020002: NTGI STRUCTURED	8.2000 8.2000	98,987.11 98,987.11	59,040.00 59,040.00	0.00	-39,947.11 -39,947.11
1,300.000 TAITRON COMPONENTS INC 874028103 KR3F10020002: NTGI STRUCTURED	0.9900 0.9900	1,463.50 1,463.50	1,287.00 1,287.00	0.00	-176.50 -176.50
3,900.000 TAKE-TWO INTERACTIVE SOFTWARE 874054109 KR3F10020002: NTGI STRUCTURED	22.2400 22.2400	58,061.25 58,061.25	86,736.00 86,736.00	0.00	28,674.75 28,674.75
2,700.000 TAL INTERNATIONAL GROUP INC 874083108 KR3F10020002: NTGI STRUCTURED	44.3600 44.3600	79,385.03 79,385.03	119,772.00 119,772.00	0.00	40,386.97 40,386.97

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200.000 TALON INTERNATIONAL INC 87484F108 KR3F10020002: NTGI STRUCTURED	0.2450 0.2450	13.00 13.00	49.00 49.00	0.00	36.00 36.00
500.000 TANDY BRANDS ACCESSORIES INC 875378101 KR3F10020002: NTGI STRUCTURED	0.0072 0.0072	941.50 941.50	3.60 3.60	0.00	-937.90 -937.90
1,000.000 TANGOE INC 87582Y108 KR3F10020002: NTGI STRUCTURED	15.0600 15.0600	24,186.10 24,186.10	15,060.00 15,060.00	0.00	-9,126.10 -9,126.10
1,500.000 TARGACEPT INC 87611R306 KR3F10020002: NTGI STRUCTURED	4.5100 4.5100	32,610.00 32,610.00	6,765.00 6,765.00	0.00	-25,845.00 -25,845.00
9,340.000 TARGA RESOURCES PARTNERS LP 87611X105 KR3F35020002: TORTOISE CAP	71.9200 71.9200	355,484.75 355,484.75	671,732.80 671,732.80	0.02	316,248.05 316,248.05
22,306.000 TARGET CORP 87612E106 KR3F19020002: S&P 500 INDEX	57.9500 57.9500	1,127,689.90 1,127,689.90	1,292,632.70 1,292,632.70	0.03	164,942.80 164,942.80
13,700.000 TARGET CORP 87612E106 KR3F10080002: WESTWOOD MGMT	57.9500 57.9500	870,105.08 870,105.08	793,915.00 793,915.00	0.02	-76,190.08 -76,190.08
3,235.000 TARGET CORP 87612E106 KR3F10070002: RIVER ROAD	57.9500 57.9500	170,972.32 170,972.32	187,468.25 187,468.25	0.00	16,495.93 16,495.93
1,900.000 TARGA RESOURCES CORP 87612G101 KR3F10020002: NTGI STRUCTURED	139.5700 139.5700	99,220.43 99,220.43	265,183.00 265,183.00	0.01	165,962.57 165,962.57
1,900.000 TASER INTERNATIONAL INC 87651B104 KR3F10020002: NTGI STRUCTURED	13.3000 13.3000	8,246.00 8,246.00	25,270.00 25,270.00	0.00	17,024.00 17,024.00

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35,267.000 TATA MOTORS LTD 876568502 ADR KR3F20050002: AMERICAN CENTURY	39.0600 39.0600	1,380,350.38 1,380,350.38	1,377,529.02 1,377,529.02	0.03	-2,821.36 -2,821.36
500.000 TAYLOR CAPITAL GROUP INC 876851106 KR3F10020002: NTGI STRUCTURED	21.3800 21.3800	3,948.39 3,948.39	10,690.00 10,690.00	0.00	6,741.61 6,741.61
300.000 TAYLOR DEVICES INC 877163105 KR3F10020002: NTGI STRUCTURED	8.8000 8.8000	1,974.50 1,974.50	2,640.00 2,640.00	0.00	665.50 665.50
600.000 TEAM INC 878155100 KR3F10020002: NTGI STRUCTURED	41.0200 41.0200	12,762.00 12,762.00	24,612.00 24,612.00	0.00	11,850.00 11,850.00
4,000.000 TEAM HEALTH HOLDINGS INC 87817A107 KR3F10020002: NTGI STRUCTURED	49.9400 49.9400	150,589.36 150,589.36	199,760.00 199,760.00	0.00	49,170.64 49,170.64
2,200.000 TECH DATA CORP 878237106 KR3F10020002: NTGI STRUCTURED	62.5200 62.5200	110,581.92 110,581.92	137,544.00 137,544.00	0.00	26,962.08 26,962.08
100.000 TECHNICAL COMMUNICATIONS CORP 878409101 KR3F10020002: NTGI STRUCTURED	4.4400 4.4400	814.50 814.50	444.00 444.00	0.00	-370.50 -370.50
500.000 TECUMSEH PRODS CO 878895309 KR3F10020002: NTGI STRUCTURED	5.0900 5.0900	4,965.00 4,965.00	2,545.00 2,545.00	0.00	-2,420.00 -2,420.00
200.000 TEKKNOWLEDGE CORP 878919208 KR3F10020002: NTGI STRUCTURED	0.0010 0.0010	1.76 1.76	0.20 0.20	0.00	-1.56 -1.56
1,600.000 TEJON RANCH CO 879080109 KR3F10020002: NTGI STRUCTURED	32.1900 32.1900	50,745.33 50,745.33	51,504.00 51,504.00	0.00	758.67 758.67



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
236.000 TEJON RANCH CO 879080133 WT EXP 08/31/2016 KR3F10020002: NTGI STRUCTURED	2.9300 2.9300	0.00 0.00	691.48 691.48	0.00	691.48 691.48
800.000 TELECOMMUNICATION SYSTEMS INC 87929J103 KR3F10020002: NTGI STRUCTURED	3.2900 3.2900	3,672.00 3,672.00	2,632.00 2,632.00	0.00	-1,040.00 -1,040.00
2,100.000 TELEDYNE TECHNOLOGIES INC 879360105 KR3F10020002: NTGI STRUCTURED	97.1700 97.1700	121,270.55 121,270.55	204,057.00 204,057.00	0.00	82,786.45 82,786.45
10.000 TELIK INC COM NEW 87959M208 KR3F10020002: NTGI STRUCTURED	1.4500 1.4500	70.50 70.50	14.50 14.50	0.00	-56.00 -56.00
3,200.000 TELETECH HOLDINGS INC 879939106 KR3F10020002: NTGI STRUCTURED	28.9900 28.9900	61,043.11 61,043.11	92,768.00 92,768.00	0.00	31,724.89 31,724.89
3,439.000 TENET HEALTHCARE CORP 88033G407 KR3F19020002: S&P 500 INDEX	46.9400 46.9400	220,541.50 220,541.50	161,426.66 161,426.66	0.00	-59,114.84 -59,114.84
200.000 TENGASCO INC 88033R205 KR3F10020002: NTGI STRUCTURED	0.4410 0.4410	155.00 155.00	88.20 88.20	0.00	-66.80 -66.80
1,000.000 TENNANT CO 880345103 KR3F10020002: NTGI STRUCTURED	76.3200 76.3200	48,900.00 48,900.00	76,320.00 76,320.00	0.00	27,420.00 27,420.00
3,100.000 TENNECO INC 880349105 KR3F10020002: NTGI STRUCTURED	65.7000 65.7000	118,260.97 118,260.97	203,670.00 203,670.00	0.00	85,409.03 85,409.03
5,553.000 TERADATA CORP 88076W103 KR3F19020002: S&P 500 INDEX	40.2000 40.2000	314,892.54 314,892.54	223,230.60 223,230.60	0.01	-91,661.94 -91,661.94

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,400.000 TERRENO REALTY CORP 88146M101 KR3F10020002: NTGI STRUCTURED	19.3300 19.3300	19,357.38 19,357.38	27,062.00 27,062.00	0.00	7,704.62 7,704.62
2,300.000 TESARO INC 881569107 KR3F10020002: NTGI STRUCTURED	31.1100 31.1100	47,627.17 47,627.17	71,553.00 71,553.00	0.00	23,925.83 23,925.83
100.000 TESCO CORP 88157K101 KR3F10020002: NTGI STRUCTURED	21.3400 21.3400	2,099.00 2,099.00	2,134.00 2,134.00	0.00	35.00 35.00
4,554.000 TESORO CORP 881609101 KR3F19020002: S&P 500 INDEX	58.6700 58.6700	116,721.00 116,721.00	267,183.18 267,183.18	0.01	150,462.18 150,462.18
12,290.000 TESORO CORP 881609101 KR3F10060002: WESTFIELD CAPITAL	58.6700 58.6700	678,034.72 678,034.72	721,054.30 721,054.30	0.02	43,019.58 43,019.58
14,331.000 TESORO LOGISTIC LP 88160T107 KR3F35020002: TORTOISE CAP	73.4000 73.4000	640,922.59 640,922.59	1,051,895.40 1,051,895.40	0.03	410,972.81 410,972.81
26,880.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR3F10060002: WESTFIELD CAPITAL	52.4200 52.4200	1,273,921.25 1,273,921.25	1,409,049.60 1,409,049.60	0.03	135,128.35 135,128.35
26,200.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR3F20080002: LAZARD ASSET MGMT	52.4200 52.4200	1,374,190.00 1,374,190.00	1,373,404.00 1,373,404.00	0.03	-786.00 -786.00
8,190.000 TEVA PHARMACEUTICAL INDUSTRIES 881624209 ADR KR3F20020002: BOSTON CO NON-US VAL	52.4200 52.4200	374,716.43 374,716.43	429,319.80 429,319.80	0.01	54,603.37 54,603.37
4,100.000 TETRA TECHNOLOGIES INC 88162F105 KR3F10020002: NTGI STRUCTURED	11.7800 11.7800	48,432.59 48,432.59	48,298.00 48,298.00	0.00	-134.59 -134.59



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,700.000 TETRA TECH INC 88162G103 KR3F10020002: NTGI STRUCTURED	27.5000 27.5000	91,636.30 91,636.30	101,750.00 101,750.00	0.00	10,113.70 10,113.70
2,300.000 TESSERA TECHNOLOGIES INC 88164L100 KR3F10020002: NTGI STRUCTURED	22.0800 22.0800	36,571.77 36,571.77	50,784.00 50,784.00	0.00	14,212.23 14,212.23
2,300.000 TEXAS CAPITAL BANCSHARES INC 88224Q107 KR3F10020002: NTGI STRUCTURED	53.9500 53.9500	61,667.96 61,667.96	124,085.00 124,085.00	0.00	62,417.04 62,417.04
1,700.000 TEXAS INDUSTRIES INC 882491103 KR3F10020002: NTGI STRUCTURED	92.3600 92.3600	64,511.67 64,511.67	157,012.00 157,012.00	0.00	92,500.33 92,500.33
38,006.000 TEXAS INSTRUMENTS INC 882508104 KR3F19020002: S&P 500 INDEX	47.7900 47.7900	1,060,912.73 1,060,912.73	1,816,306.74 1,816,306.74	0.04	755,394.01 755,394.01
3,300.000 TEXAS ROADHOUSE INC 882681109 KR3F10020002: NTGI STRUCTURED	26.0000 26.0000	54,395.44 54,395.44	85,800.00 85,800.00	0.00	31,404.56 31,404.56
9,829.000 TEXTRON INC 883203101 KR3F19020002: S&P 500 INDEX	38.2900 38.2900	220,075.75 220,075.75	376,352.41 376,352.41	0.01	156,276.66 156,276.66
14,047.000 THERMO FISHER SCIENTIFIC INC 883556102 KR3F19020002: S&P 500 INDEX	118.0000 118.0000	936,522.05 936,522.05	1,657,546.00 1,657,546.00	0.04	721,023.95 721,023.95
7,410.000 THERMO FISHER SCIENTIFIC INC 883556102 KR3F10060002: WESTFIELD CAPITAL	118.0000 118.0000	432,516.85 432,516.85	874,380.00 874,380.00	0.02	441,863.15 441,863.15
2,400.000 THESTREET.INC 88368Q103 KR3F10020002: NTGI STRUCTURED	2.4100 2.4100	7,800.00 7,800.00	5,784.00 5,784.00	0.00	-2,016.00 -2,016.00



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100.000 THOMAS GROUP INC 884402207 KR3F10020002: NTGI STRUCTURED	0.0060 0.0060	16.50 16.50	0.60 0.60	0.00	-15.90 -15.90
5,284.000 THOMSON REUTERS CORP 884903105 KR3F10070002: RIVER ROAD	36.3600 36.3600	153,229.11 153,229.11	192,126.24 192,126.24	0.00	38,897.13 38,897.13
3,300.000 THORATEC CORP 885175307 KR3F10020002: NTGI STRUCTURED	34.8600 34.8600	105,699.97 105,699.97	115,038.00 115,038.00	0.00	9,338.03 9,338.03
21,886.000 3M CO 88579Y101 KR3F19020002: S&P 500 INDEX	143.2400 143.2400	1,400,777.37 1,400,777.37	3,134,950.64 3,134,950.64	0.08	1,734,173.27 1,734,173.27
3,908.000 TIFFANY & CO 886547108 KR3F19020002: S&P 500 INDEX	100.2500 100.2500	188,880.84 188,880.84	391,777.00 391,777.00	0.01	202,896.16 202,896.16
1,100.000 TIMBERLAND BANCORP INC/WA 887098101 KR3F10020002: NTGI STRUCTURED	10.5400 10.5400	5,500.00 5,500.00	11,594.00 11,594.00	0.00	6,094.00 6,094.00
11,700.000 TIME WARNER INC 887317303 KR3F10080002: WESTWOOD MGMT	70.2500 70.2500	717,566.67 717,566.67	821,925.00 821,925.00	0.02	104,358.33 104,358.33
31,060.000 TIME WARNER INC 887317303 KR3F19020002: S&P 500 INDEX	70.2500 70.2500	1,105,078.82 1,105,078.82	2,181,965.00 2,181,965.00	0.05	1,076,886.18 1,076,886.18
9,810.000 TIME WARNER CABLE INC 88732J207 KR3F19020002: S&P 500 INDEX	147.3000 147.3000	872,748.43 872,748.43	1,445,013.00 1,445,013.00	0.04	572,264.57 572,264.57
6,300.000 TIMKEN CO 887389104 KR3F10080002: WESTWOOD MGMT	67.8400 67.8400	318,200.45 318,200.45	427,392.00 427,392.00	0.01	109,191.55 109,191.55

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,100.000 TITAN INTERNATIONAL INC 88830M102 KR3F10020002: NTGI STRUCTURED	16.8200 16.8200	71,877.86 71,877.86	52,142.00 52,142.00	0.00	-19,735.86 -19,735.86
600.000 TITAN MACHINERY INC 88830R101 KR3F10020002: NTGI STRUCTURED	16.4600 16.4600	18,252.00 18,252.00	9,876.00 9,876.00	0.00	-8,376.00 -8,376.00
2,700.000 TITAN PHARMACEUTICALS INC 888314101 KR3F10020002: NTGI STRUCTURED	0.7700 0.7700	5,400.00 5,400.00	2,079.00 2,079.00	0.00	-3,321.00 -3,321.00
57,250.000 TIVO INC 888706108 KR3F10030002: SYSTEMATIC	12.9100 12.9100	772,814.04 772,814.04	739,097.50 739,097.50	0.02	-33,716.54 -33,716.54
6,300.000 TIVO INC 888706108 KR3F10020002: NTGI STRUCTURED	12.9100 12.9100	65,587.21 65,587.21	81,333.00 81,333.00	0.00	15,745.79 15,745.79
431.000 TOMPKINS FINANCIAL CORP 890110109 KR3F10020002: NTGI STRUCTURED	48.1800 48.1800	16,272.58 16,272.58	20,765.58 20,765.58	0.00	4,493.00 4,493.00
2,631.000 TOOTSIE ROLL INDUSTRIES INC 890516107 KR3F10020002: NTGI STRUCTURED	29.4400 29.4400	66,487.45 66,487.45	77,456.64 77,456.64	0.00	10,969.19 10,969.19
100.000 TOR MINERALS INTERNATIONAL INC 890878309 KR3F10020002: NTGI STRUCTURED	9.4300 9.4300	1,520.00 1,520.00	943.00 943.00	0.00	-577.00 -577.00
3,092.000 TORCHMARK CORP 891027104 KR3F19020002: S&P 500 INDEX	81.9200 81.9200	105,587.32 105,587.32	253,296.64 253,296.64	0.01	147,709.32 147,709.32
5,848.000 TOTAL SYSTEM SERVICES INC 891906109 KR3F19020002: S&P 500 INDEX	31.4100 31.4100	170,143.29 170,143.29	183,685.68 183,685.68	0.00	13,542.39 13,542.39

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,236.000 TOWNEBANK/PORTSMOUTH VA 89214P109 KR3F10020002: NTGI STRUCTURED	15.7100 15.7100	15,564.00 15,564.00	19,417.56 19,417.56	0.00	3,853.56 3,853.56
4,877.000 TRACTOR SUPPLY CO 892356106 KR3F19020002: S&P 500 INDEX	60.4000 60.4000	356,373.50 356,373.50	294,570.80 294,570.80	0.01	-61,802.70 -61,802.70
30,873.000 TRACTOR SUPPLY CO 892356106 KR3F10040002: GENEVA CAPITAL	60.4000 60.4000	1,397,714.06 1,397,714.06	1,864,729.20 1,864,729.20	0.05	467,015.14 467,015.14
2,300.000 TRANSACT TECHNOLOGIES INC 892918103 KR3F10020002: NTGI STRUCTURED	10.3600 10.3600	29,195.60 29,195.60	23,828.00 23,828.00	0.00	-5,367.60 -5,367.60
2,300.000 TRANS WORLD ENTERTAINMENT CORP 89336Q100 KR3F10020002: NTGI STRUCTURED	3.8000 3.8000	4,485.00 4,485.00	8,740.00 8,740.00	0.00	4,255.00 4,255.00
900.000 TRANSCAT INC 893529107 KR3F10020002: NTGI STRUCTURED	10.2600 10.2600	8,775.00 8,775.00	9,234.00 9,234.00	0.00	459.00 459.00
100.000 TRANSCPT PHARMACEUTICALS INC 89354M106 KR3F10020002: NTGI STRUCTURED	1.9900 1.9900	1,018.00 1,018.00	199.00 199.00	0.00	-819.00 -819.00
191.000 TRANSGENOMIC INC 89365K305 KR3F10020002: NTGI STRUCTURED	3.7400 3.7400	3,713.03 3,713.03	714.34 714.34	0.00	-2,998.69 -2,998.69
20.000 TRANSETERIX INC 89366M201 KR3F10020002: NTGI STRUCTURED	5.0300 5.0300	70.50 70.50	100.60 100.60	0.00	30.10 30.10
1,356.000 TRANSMONTAIGNE PARTNERS LP 89376V100 KR3F10070002: RIVER ROAD	43.7500 43.7500	41,348.90 41,348.90	59,325.00 59,325.00	0.00	17,976.10 17,976.10



TOTAL FUND - KR3G00000000

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100.000 TRANSNET CORP 893782102 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	3.03 3.03	0.00 0.00	0.00	-3.03 -3.03
600.000 TRANSWITCH CORP 894065309 KR3F10020002: NTGI STRUCTURED	0.0052 0.0052	1,890.00 1,890.00	3.12 3.12	0.00	-1,886.88 -1,886.88
12,235.000 TRAVELERS COS INC/THE 89417E109 KR3F19020002: S&P 500 INDEX	94.0700 94.0700	545,154.33 545,154.33	1,150,946.45 1,150,946.45	0.03	605,792.12 605,792.12
2,200.000 TRAVELZOO INC 89421Q205 KR3F10020002: NTGI STRUCTURED	19.3500 19.3500	117,658.64 117,658.64	42,570.00 42,570.00	0.00	-75,088.64 -75,088.64
400.000 TRECORA RESOURCES 894648104 KR3F10020002: NTGI STRUCTURED	11.8400 11.8400	1,556.00 1,556.00	4,736.00 4,736.00	0.00	3,180.00 3,180.00
2,300.000 TREDEGAR CORP 894650100 KR3F10020002: NTGI STRUCTURED	23.4100 23.4100	41,518.54 41,518.54	53,843.00 53,843.00	0.00	12,324.46 12,324.46
2,100.000 TREEHOUSE FOODS INC 89469A104 KR3F10020002: NTGI STRUCTURED	80.0700 80.0700	122,845.30 122,845.30	168,147.00 168,147.00	0.00	45,301.70 45,301.70
17,900.000 TREX CO INC 89531P105 KR3F10080002: WESTWOOD MGMT	28.8200 28.8200	429,273.38 429,273.38	515,878.00 515,878.00	0.01	86,604.62 86,604.62
1,600.000 TREX CO INC 89531P105 KR3F10020002: NTGI STRUCTURED	28.8200 28.8200	21,344.00 21,344.00	46,112.00 46,112.00	0.00	24,768.00 24,768.00
100.000 TRI-VALLEY CORP 895735108 KR3F10020002: NTGI STRUCTURED	0.0015 0.0015	23.50 23.50	0.15 0.15	0.00	-23.35 -23.35

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200.000 TRIAD GUARANTY INC 895925105 KR3F10020002: NTGI STRUCTURED	0.1501 0.1501	35.00 35.00	30.02 30.02	0.00	-4.98 -4.98
400.000 TRIAN ACQUISITION I 895ESC101 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
2,600.000 TRIANGLE PETE CORP COM NEW 89600B201 KR3F10020002: NTGI STRUCTURED	11.7500 11.7500	28,977.40 28,977.40	30,550.00 30,550.00	0.00	1,572.60 1,572.60
200.000 TRICO BANCSHARES 896095106 KR3F10020002: NTGI STRUCTURED	23.1400 23.1400	2,778.00 2,778.00	4,628.00 4,628.00	0.00	1,850.00 1,850.00
2,600.000 TRIMAS CORP 896215209 KR3F10020002: NTGI STRUCTURED	38.1300 38.1300	95,316.44 95,316.44	99,138.00 99,138.00	0.00	3,821.56 3,821.56
47,249.000 TRIMBLE NAVIGATION LTD 896239100 KR3F10040002: GENEVA CAPITAL	36.9500 36.9500	1,190,460.16 1,190,460.16	1,745,850.55 1,745,850.55	0.04	555,390.39 555,390.39
900.000 TRINITY PLACE HOLDINGS INC 89656D101 KR3F10020002: NTGI STRUCTURED	6.4500 6.4500	9,819.00 9,819.00	5,805.00 5,805.00	0.00	-4,014.00 -4,014.00
400.000 TRIO TECH INTERNATIONAL 896712205 KR3F10020002: NTGI STRUCTURED	3.3200 3.3200	1,257.50 1,257.50	1,328.00 1,328.00	0.00	70.50 70.50
3,700.000 TRIPLE-S MANAGEMENT CORP 896749108 KR3F10020002: NTGI STRUCTURED	17.9300 17.9300	77,491.21 77,491.21	66,341.00 66,341.00	0.00	-11,150.21 -11,150.21
8,000.000 TRIQUINT SEMICONDUCTOR INC 89674K103 KR3F10020002: NTGI STRUCTURED	15.8100 15.8100	86,677.33 86,677.33	126,480.00 126,480.00	0.00	39,802.67 39,802.67



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3,918.000 TRIPADVISOR INC 896945201 KR3F19020002: S&P 500 INDEX	108.6600	137,853.96	425,729.88	0.01	287,875.92
2,300.000 TRUEBLUE INC 89785X101 KR3F10020002: NTGI STRUCTURED	27.5700	48,471.19	63,411.00	0.00	14,939.81
3,400.000 TRUSTCO BANK CORP NY 898349105 KR3F10020002: NTGI STRUCTURED	6.6800	17,833.00	22,712.00	0.00	4,879.00
3,437.000 TRUSTMARK CORP 898402102 KR3F10020002: NTGI STRUCTURED	24.6900	79,289.02	84,859.53	0.00	5,570.51
100.000 TRUMP CASINO HOLDINGS 898ESC108 KR3F10020002: NTGI STRUCTURED	0.0000	0.00	0.00	0.00	0.00
1,500.000 TUESDAY MORNING CORP 899035505 KR3F10020002: NTGI STRUCTURED	17.8200	6,975.00	26,730.00	0.00	19,755.00
2,600.000 TUMI HOLDINGS INC 89969Q104 KR3F10020002: NTGI STRUCTURED	20.1300	53,961.18	52,338.00	0.00	-1,623.18
20.000 TURTLE BEACH CORPORATION 900450107 KR3F10020002: NTGI STRUCTURED	9.2400	60.50	184.80	0.00	124.30
2,100.000 TUTOR PERINI CORP 901109108 KR3F10020002: NTGI STRUCTURED	31.7400	51,003.03	66,654.00	0.00	15,650.97
67,418.000 TWENTY FIRST CENTURY FOX INC 90130A101 KR3F19020002: S&P 500 INDEX	35.1500	1,096,112.12	2,369,742.70	0.06	1,273,630.58



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600.000 TWIN DISC INC 901476101 KR3F10020002: NTGI STRUCTURED	33.0500 33.0500	20,667.86 20,667.86	19,830.00 19,830.00	0.00	-837.86 -837.86
100.000 TWO RIVERS WATER & FARMING CO 90207B107 KR3F10020002: NTGI STRUCTURED	0.9800 0.9800	200.50 200.50	98.00 98.00	0.00	-102.50 -102.50
3,900.000 II-VI INC 902104108 KR3F10020002: NTGI STRUCTURED	14.4600 14.4600	94,967.66 94,967.66	56,394.00 56,394.00	0.00	-38,573.66 -38,573.66
2,700.000 TYLER TECHNOLOGIES INC 902252105 KR3F10020002: NTGI STRUCTURED	91.2100 91.2100	76,776.24 76,776.24	246,267.00 246,267.00	0.01	169,490.76 169,490.76
13,952.000 TYLER TECHNOLOGIES INC 902252105 KR3F10040002: GENEVA CAPITAL	91.2100 91.2100	1,162,335.33 1,162,335.33	1,272,561.92 1,272,561.92	0.03	110,226.59 110,226.59
27,150.000 TYSON FOODS INC 902494103 KR3F10030002: SYSTEMATIC	37.5400 37.5400	887,152.70 887,152.70	1,019,211.00 1,019,211.00	0.02	132,058.30 132,058.30
9,692.000 TYSON FOODS INC 902494103 KR3F19020002: S&P 500 INDEX	37.5400 37.5400	146,714.98 146,714.98	363,837.68 363,837.68	0.01	217,122.70 217,122.70
800.000 UFP TECHNOLOGIES INC 902673102 KR3F10020002: NTGI STRUCTURED	24.0900 24.0900	13,056.00 13,056.00	19,272.00 19,272.00	0.00	6,216.00 6,216.00
3,200.000 UIL HOLDINGS CORP 902748102 KR3F10020002: NTGI STRUCTURED	38.7100 38.7100	104,207.48 104,207.48	123,872.00 123,872.00	0.00	19,664.52 19,664.52
2,700.000 UMB FINANCIAL CORP 902788108 KR3F10020002: NTGI STRUCTURED	63.3900 63.3900	111,469.17 111,469.17	171,153.00 171,153.00	0.00	59,683.83 59,683.83



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500.000 USA TRUCK INC 902925106 KR3F10020002: NTGI STRUCTURED	18.5900 18.5900	5,200.00 5,200.00	9,295.00 9,295.00	0.00	4,095.00 4,095.00
200.000 US GLOBAL INVESTORS INC 902952100 KR3F10020002: NTGI STRUCTURED	3.5200 3.5200	1,398.00 1,398.00	704.00 704.00	0.00	-694.00 -694.00
4,952.000 US BANCORP 902973304 KR3F10070002: RIVER ROAD	43.3200 43.3200	151,722.81 151,722.81	214,520.64 214,520.64	0.01	62,797.83 62,797.83
63,914.000 US BANCORP 902973304 KR3F19020002: S&P 500 INDEX	43.3200 43.3200	1,658,887.15 1,658,887.15	2,768,754.48 2,768,754.48	0.07	1,109,867.33 1,109,867.33
18,800.000 US BANCORP 902973304 KR3F10080002: WESTWOOD MGMT	43.3200 43.3200	693,479.32 693,479.32	814,416.00 814,416.00	0.02	120,936.68 120,936.68
1,620.000 UMH PROPERTIES INC 903002103 KR3F10020002: NTGI STRUCTURED	10.0300 10.0300	17,743.40 17,743.40	16,248.60 16,248.60	0.00	-1,494.80 -1,494.80
2,600.000 UNS ENERGY CORP 903119105 KR3F10020002: NTGI STRUCTURED	60.4100 60.4100	95,272.07 95,272.07	157,066.00 157,066.00	0.00	61,793.93 61,793.93
1,300.000 UQM TECHNOLOGIES INC 903213106 KR3F10020002: NTGI STRUCTURED	2.2700 2.2700	2,665.00 2,665.00	2,951.00 2,951.00	0.00	286.00 286.00
1,300.000 USANA HEALTH SCIENCES INC 90328M107 KR3F10020002: NTGI STRUCTURED	78.1400 78.1400	41,687.08 41,687.08	101,582.00 101,582.00	0.00	59,894.92 59,894.92
16,080.000 USG CORP 903293405 KR3F10050002: SASCO CAPITAL	30.1300 30.1300	352,603.89 352,603.89	484,490.40 484,490.40	0.01	131,886.51 131,886.51

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220.000 USEC INC 90333E207 KR3F10020002: NTGI STRUCTURED	3.0300 3.0300	19,250.00 19,250.00	666.60 666.60	0.00	-18,583.40 -18,583.40
2,200.000 US PHYSICAL THERAPY INC 90337L108 KR3F10020002: NTGI STRUCTURED	34.1900 34.1900	55,940.55 55,940.55	75,218.00 75,218.00	0.00	19,277.45 19,277.45
400.000 US GEOTHERMAL INC 90338S102 KR3F10020002: NTGI STRUCTURED	0.6000 0.6000	182.04 182.04	240.00 240.00	0.00	57.96 57.96
1,200.000 USA MOBILITY INC 90341G103 KR3F10020002: NTGI STRUCTURED	15.4000 15.4000	18,468.00 18,468.00	18,480.00 18,480.00	0.00	12.00 12.00
100.000 UTG INC 90342M109 KR3F10020002: NTGI STRUCTURED	12.3700 12.3700	1,140.00 1,140.00	1,237.00 1,237.00	0.00	97.00 97.00
1,800.000 US SILICA HOLDINGS INC 90346E103 KR3F10020002: NTGI STRUCTURED	55.4400 55.4400	26,316.00 26,316.00	99,792.00 99,792.00	0.00	73,476.00 73,476.00
6,712.000 ULTIMATE SOFTWARE GROUP INC 90385D107 KR3F10040002: GENEVA CAPITAL	138.1700 138.1700	1,006,062.52 1,006,062.52	927,397.04 927,397.04	0.02	-78,665.48 -78,665.48
1,613.000 ULTIMATE SOFTWARE GROUP INC 90385D107 KR3F10020002: NTGI STRUCTURED	138.1700 138.1700	117,461.52 117,461.52	222,868.21 222,868.21	0.01	105,406.69 105,406.69
900.000 ULTRA CLEAN HOLDINGS 90385V107 KR3F10020002: NTGI STRUCTURED	9.0500 9.0500	7,866.00 7,866.00	8,145.00 8,145.00	0.00	279.00 279.00
600.000 ULTRALIFE CORP 903899102 KR3F10020002: NTGI STRUCTURED	3.8400 3.8400	2,994.00 2,994.00	2,304.00 2,304.00	0.00	-690.00 -690.00



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,600.000 ULTRATECH INC 904034105 KR3F10020002: NTGI STRUCTURED	22.1800 22.1800	47,398.67 47,398.67	35,488.00 35,488.00	0.00	-11,910.67 -11,910.67
6,400.000 UMPQUA HOLDINGS CORP 904214103 KR3F10020002: NTGI STRUCTURED	17.9200 17.9200	73,800.66 73,800.66	114,688.00 114,688.00	0.00	40,887.34 40,887.34
38,440.000 UNDER ARMOUR INC 904311107 KR3F10040002: GENEVA CAPITAL	59.4900 59.4900	1,107,162.43 1,107,162.43	2,286,795.60 2,286,795.60	0.06	1,179,633.17 1,179,633.17
5,703.000 UNDER ARMOUR INC 904311107 KR3F19020002: S&P 500 INDEX	59.4900 59.4900	279,526.05 279,526.05	339,271.47 339,271.47	0.01	59,745.42 59,745.42
300.000 UNICO AMERICAN CORP 904607108 KR3F10020002: NTGI STRUCTURED	12.5100 12.5100	2,949.00 2,949.00	3,753.00 3,753.00	0.00	804.00 804.00
1,300.000 UNIFIRST CORP/MA 904708104 KR3F10020002: NTGI STRUCTURED	106.0000 106.0000	72,351.77 72,351.77	137,800.00 137,800.00	0.00	65,448.23 65,448.23
2,500.000 UNIGENE LABORATORIES INC 904753100 KR3F10020002: NTGI STRUCTURED	0.0005 0.0005	2,550.00 2,550.00	1.25 1.25	0.00	-2,548.75 -2,548.75
1,086.000 UNION BANKSHARES CORP 90539J109 KR3F10020002: NTGI STRUCTURED	25.6500 25.6500	13,202.45 13,202.45	27,855.90 27,855.90	0.00	14,653.45 14,653.45
31,895.000 UNION PACIFIC CORP 907818108 KR3F19020002: S&P 500 INDEX	99.7500 99.7500	937,006.19 937,006.19	3,181,526.25 3,181,526.25	0.08	2,244,520.06 2,244,520.06
8,000.000 UNION PACIFIC CORP 907818108 KR3F10080002: WESTWOOD MGMT	99.7500 99.7500	426,149.72 426,149.72	798,000.00 798,000.00	0.02	371,850.28 371,850.28



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Asset Detail - By Asset type

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2,600.000 UNISYS CORP 909214306 KR3F10020002: NTGI STRUCTURED	24.7400 24.7400	65,946.21 65,946.21	64,324.00 64,324.00	0.00	-1,622.21 -1,622.21
100.000 UNITED AMERICAN HEALTHCARE COR 90934C105 KR3F10020002: NTGI STRUCTURED	0.0362 0.0362	4.50 4.50	3.62 3.62	0.00	-0.88 -0.88
2,226.000 UNITED COMMUNITY FINANCIAL COR 909839102 KR3F10020002: NTGI STRUCTURED	4.1300 4.1300	2,866.50 2,866.50	9,193.38 9,193.38	0.00	6,326.88 6,326.88
940.000 UNITED COMMUNITY BANKS 90984P303 KR3F10020002: NTGI STRUCTURED	16.3700 16.3700	9,541.00 9,541.00	15,387.80 15,387.80	0.00	5,846.80 5,846.80
3,444.000 UNITED BANKSHARES INC 909907107 KR3F10020002: NTGI STRUCTURED	32.3300 32.3300	74,110.57 74,110.57	111,344.52 111,344.52	0.00	37,233.95 37,233.95
7,275.000 UNITED CONTINENTAL HOLDINGS IN 910047109 KR3F10030002: SYSTEMATIC	41.0700 41.0700	329,508.38 329,508.38	298,784.25 298,784.25	0.01	-30,724.13 -30,724.13
16,110.000 UNITED CONTINENTAL HOLDINGS IN 910047109 KR3F10060002: WESTFIELD CAPITAL	41.0700 41.0700	687,633.15 687,633.15	661,637.70 661,637.70	0.02	-25,995.45 -25,995.45
1,504.000 UNITED FINL BANCORP INC 910304104 KR3F10020002: NTGI STRUCTURED	13.5500 13.5500	15,198.38 15,198.38	20,379.20 20,379.20	0.00	5,180.82 5,180.82
1,300.000 UNITED FIRE GROUP INC 910340108 KR3F10020002: NTGI STRUCTURED	29.3200 29.3200	25,805.00 25,805.00	38,116.00 38,116.00	0.00	12,311.00 12,311.00
200.000 UNITED-GUARDIAN INC 910571108 KR3F10020002: NTGI STRUCTURED	28.6000 28.6000	2,996.00 2,996.00	5,720.00 5,720.00	0.00	2,724.00 2,724.00



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2,900.000 UNITED NATURAL FOODS INC 911163103 KR3F10020002: NTGI STRUCTURED	65.1000 65.1000	119,824.10 119,824.10	188,790.00 188,790.00	0.00	68,965.90 68,965.90
771.000 UNITED ONLINE INC 911268209 KR3F10020002: NTGI STRUCTURED	10.4000 10.4000	6,360.80 6,360.80	8,018.40 8,018.40	0.00	1,657.60 1,657.60
2,328.000 UNITED PARCEL SERVICE INC 911312106 KR3F10070002: RIVER ROAD	102.6600 102.6600	164,879.81 164,879.81	238,992.48 238,992.48	0.01	74,112.67 74,112.67
24,819.000 UNITED PARCEL SERVICE INC 911312106 KR3F19020002: S&P 500 INDEX	102.6600 102.6600	1,723,907.63 1,723,907.63	2,547,918.54 2,547,918.54	0.06	824,010.91 824,010.91
336.000 UNITED SECURITY BANCSHARES/FRE 911460103 KR3F10020002: NTGI STRUCTURED	5.5600 5.5600	896.00 896.00	1,868.16 1,868.16	0.00	972.16 972.16
800.000 US ENERGY CORP WYOMING 911805109 KR3F10020002: NTGI STRUCTURED	4.3300 4.3300	3,200.00 3,200.00	3,464.00 3,464.00	0.00	264.00 264.00
1,138.000 UNITED STATES LIME & MINERALS 911922102 KR3F10020002: NTGI STRUCTURED	64.8000 64.8000	51,466.02 51,466.02	73,742.40 73,742.40	0.00	22,276.38 22,276.38
5,095.000 UNITED STATES STEEL CORP 912909108 KR3F19020002: S&P 500 INDEX	26.0400 26.0400	554,702.98 554,702.98	132,673.80 132,673.80	0.00	-422,029.18 -422,029.18
4,400.000 UNITED STATIONERS INC 913004107 KR3F10020002: NTGI STRUCTURED	41.4700 41.4700	148,920.18 148,920.18	182,468.00 182,468.00	0.00	33,547.82 33,547.82
6,010.000 UNITED TECHNOLOGIES CORP 913017109 KR3F10060002: WESTFIELD CAPITAL	115.4500 115.4500	523,374.08 523,374.08	693,854.50 693,854.50	0.02	170,480.42 170,480.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
29,697.000 UNITED TECHNOLOGIES CORP 913017109 KR3F19020002: S&P 500 INDEX	115.4500 115.4500	1,538,051.36 1,538,051.36	3,428,518.65 3,428,518.65	0.08	1,890,467.29 1,890,467.29
200.000 UNITED WESTERN BANCORP INC 913201109 KR3F10020002: NTGI STRUCTURED	0.0300 0.0300	14.40 14.40	6.00 6.00	0.00	-8.40 -8.40
34,502.000 UNITEDHEALTH GROUP INC 91324P102 KR3F19020002: S&P 500 INDEX	81.7500 81.7500	1,777,092.39 1,777,092.39	2,820,538.50 2,820,538.50	0.07	1,043,446.11 1,043,446.11
1,500.000 UNITIL CORP 913259107 KR3F10020002: NTGI STRUCTURED	33.8300 33.8300	38,599.32 38,599.32	50,745.00 50,745.00	0.00	12,145.68 12,145.68
400.000 UNITY BANCORP INC 913290102 KR3F10020002: NTGI STRUCTURED	9.2800 9.2800	2,720.00 2,720.00	3,712.00 3,712.00	0.00	992.00 992.00
3,700.000 UNIVERSAL AMERICAN CORP 91338E101 KR3F10020002: NTGI STRUCTURED	8.3300 8.3300	42,182.64 42,182.64	30,821.00 30,821.00	0.00	-11,361.64 -11,361.64
1,200.000 UNIVERSAL CORP/VA 913456109 KR3F10020002: NTGI STRUCTURED	55.3500 55.3500	46,622.57 46,622.57	66,420.00 66,420.00	0.00	19,797.43 19,797.43
3,800.000 UNIVERSAL DISPLAY CORP 91347P105 KR3F10020002: NTGI STRUCTURED	32.1000 32.1000	147,806.39 147,806.39	121,980.00 121,980.00	0.00	-25,826.39 -25,826.39
700.000 UNIVERSAL ELECTRONICS INC 913483103 KR3F10020002: NTGI STRUCTURED	48.8800 48.8800	17,451.00 17,451.00	34,216.00 34,216.00	0.00	16,765.00 16,765.00
1,100.000 UNIVERSAL FOREST PRODUCTS INC 913543104 KR3F10020002: NTGI STRUCTURED	48.2700 48.2700	29,882.42 29,882.42	53,097.00 53,097.00	0.00	23,214.58 23,214.58

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400.000 UNIVERSAL HEALTH REALTY INCOME 91359E105 KR3F10020002: NTGI STRUCTURED	43.4800 43.4800	15,635.60 15,635.60	17,392.00 17,392.00	0.00	1,756.40 1,756.40
900.000 UNIVERSAL STAINLESS & ALLOY 913837100 KR3F10020002: NTGI STRUCTURED	32.4800 32.4800	29,634.30 29,634.30	29,232.00 29,232.00	0.00	-402.30 -402.30
600.000 UNIVERSAL TRUCKLOAD SERVICES I 91388P105 KR3F10020002: NTGI STRUCTURED	25.3600 25.3600	8,976.00 8,976.00	15,216.00 15,216.00	0.00	6,240.00 6,240.00
8,680.000 UNIVERSAL HEALTH SERVICES INC 913903100 KR3F10030002: SYSTEMATIC	95.7600 95.7600	694,790.21 694,790.21	831,196.80 831,196.80	0.02	136,406.59 136,406.59
2,200.000 UNIVERSAL TECHNICAL INSTITUTE 913915104 KR3F10020002: NTGI STRUCTURED	12.1400 12.1400	41,040.56 41,040.56	26,708.00 26,708.00	0.00	-14,332.56 -14,332.56
100.000 UNIVEST CORP OF PENNSYLVANIA 915271100 KR3F10020002: NTGI STRUCTURED	20.7000 20.7000	1,532.00 1,532.00	2,070.00 2,070.00	0.00	538.00 538.00
9,064.000 UNUM GROUP 91529Y106 KR3F19020002: S&P 500 INDEX	34.7600 34.7600	268,194.58 268,194.58	315,064.64 315,064.64	0.01	46,870.06 46,870.06
3,300.000 UNWIRED PLANET INC 91531F103 KR3F10020002: NTGI STRUCTURED	2.2300 2.2300	7,165.04 7,165.04	7,359.00 7,359.00	0.00	193.96 193.96
600.000 URANIUM ENERGY CORP 916896103 KR3F10020002: NTGI STRUCTURED	1.5600 1.5600	1,812.00 1,812.00	936.00 936.00	0.00	-876.00 -876.00
380.000 URANIUM RESOURCES INC 916901606 KR3F10020002: NTGI STRUCTURED	2.5800 2.5800	4,623.23 4,623.23	980.40 980.40	0.00	-3,642.83 -3,642.83



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3,589.000 URBAN OUTFITTERS INC 917047102 KR3F19020002: S&P 500 INDEX	33.8600 33.8600	106,876.41 106,876.41	121,523.54 121,523.54	0.00	14,647.13 14,647.13
1,000.000 UROLOGIX INC 917273104 KR3F10020002: NTGI STRUCTURED	0.1351 0.1351	997.00 997.00	135.10 135.10	0.00	-861.90 -861.90
1,900.000 URSTADT BIDDLE PROPERTIES INC 917286205 KR3F10020002: NTGI STRUCTURED	20.8800 20.8800	39,772.35 39,772.35	39,672.00 39,672.00	0.00	-100.35 -100.35
900.000 US ECOLOGY INC 91732J102 KR3F10020002: NTGI STRUCTURED	48.9500 48.9500	14,733.00 14,733.00	44,055.00 44,055.00	0.00	29,322.00 29,322.00
514.000 UTAH MEDICAL PRODUCTS INC 917488108 KR3F10020002: NTGI STRUCTURED	51.4400 51.4400	13,985.50 13,985.50	26,440.16 26,440.16	0.00	12,454.66 12,454.66
12,122.000 VF CORP 918204108 KR3F19020002: S&P 500 INDEX	63.0000 63.0000	617,822.13 617,822.13	763,686.00 763,686.00	0.02	145,863.87 145,863.87
1,600.000 VOXX INTERNATIONAL CORP 91829F104 KR3F10020002: NTGI STRUCTURED	9.4100 9.4100	11,632.00 11,632.00	15,056.00 15,056.00	0.00	3,424.00 3,424.00
2,500.000 VAALCO ENERGY INC 91851C201 KR3F10020002: NTGI STRUCTURED	7.2300 7.2300	14,550.00 14,550.00	18,075.00 18,075.00	0.00	3,525.00 3,525.00
1,700.000 VAIL RESORTS INC 91879Q109 KR3F10020002: NTGI STRUCTURED	77.1800 77.1800	79,523.33 79,523.33	131,206.00 131,206.00	0.00	51,682.67 51,682.67
3,800.000 VALENCE TECHNOLOGY INC 918914102 KR3F10020002: NTGI STRUCTURED	0.0356 0.0356	4,446.00 4,446.00	135.28 135.28	0.00	-4,310.72 -4,310.72

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18,070.000 VALE SA	13.2300	319,470.34	239,066.10		-80,404.24
91912E105 ADR	13.2300	319,470.34	239,066.10	0.01	-80,404.24
KR3F20020002: BOSTON CO NON-US VAL					
18,790.000 VALERO ENERGY CORP	50.1000	384,134.58	941,379.00		557,244.42
91913Y100 KR3F19020002: S&P 500 INDEX	50.1000	384,134.58	941,379.00	0.02	557,244.42
9,049.000 VALERO ENERGY PARTNERS LP	50.3100	312,978.62	455,255.19		142,276.57
91914J102 KR3F35020002: TORTOISE CAP	50.3100	312,978.62	455,255.19	0.01	142,276.57
10,680.000 VALLEY NATIONAL BANCORP	9.9100	108,332.90	105,838.80		-2,494.10
919794107 KR3F10020002: NTGI STRUCTURED	9.9100	108,332.90	105,838.80	0.00	-2,494.10
900.000 VALUE LINE INC	16.8100	12,663.00	15,129.00		2,466.00
920437100 KR3F10020002: NTGI STRUCTURED	16.8100	12,663.00	15,129.00	0.00	2,466.00
1,400.000 VALUEVISION MEDIA INC	4.9900	10,990.00	6,986.00		-4,004.00
92047K107 KR3F10020002: NTGI STRUCTURED	4.9900	10,990.00	6,986.00	0.00	-4,004.00
700.000 VANDA PHARMACEUTICALS INC	16.1800	4,879.00	11,326.00		6,447.00
921659108 KR3F10020002: NTGI STRUCTURED	16.1800	4,879.00	11,326.00	0.00	6,447.00
3,660.000 VARIAN MEDICAL SYSTEMS INC	83.1400	238,792.81	304,292.40		65,499.59
92220P105 KR3F19020002: S&P 500 INDEX	83.1400	238,792.81	304,292.40	0.01	65,499.59
17,378.000 VARIAN MEDICAL SYSTEMS INC	83.1400	1,058,585.56	1,444,806.92		386,221.36
92220P105 KR3F10040002: GENEVA CAPITAL	83.1400	1,058,585.56	1,444,806.92	0.04	386,221.36
1,100.000 VASCO DATA SECURITY INTERNATIO	11.6000	12,177.00	12,760.00		583.00
92230Y104 KR3F10020002: NTGI STRUCTURED	11.6000	12,177.00	12,760.00	0.00	583.00



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578.000 VASCULAR SOLUTIONS INC 92231M109 KR3F10020002: NTGI STRUCTURED	22.1900 22.1900	8,149.04 8,149.04	12,825.82 12,825.82	0.00	4,676.78 4,676.78
1,000.000 VASOMEDICAL INC 922321104 KR3F10020002: NTGI STRUCTURED	0.2581 0.2581	270.20 270.20	258.10 258.10	0.00	-12.10 -12.10
100.000 VCAMPUS CORP 92240C308 KR3F10020002: NTGI STRUCTURED	0.0031 0.0031	1.00 1.00	0.31 0.31	0.00	-0.69 -0.69
4,040.000 VECTOR GROUP LTD 92240M108 KR3F10020002: NTGI STRUCTURED	20.6800 20.6800	65,772.59 65,772.59	83,547.20 83,547.20	0.00	17,774.61 17,774.61
3,200.000 VEECO INSTRUMENTS INC 922417100 KR3F10020002: NTGI STRUCTURED	37.2600 37.2600	152,591.21 152,591.21	119,232.00 119,232.00	0.00	-33,359.21 -33,359.21
17.000 VENAXIS INC 92262A107 KR3F10020002: NTGI STRUCTURED	2.2300 2.2300	220.50 220.50	37.91 37.91	0.00	-182.59 -182.59
10,364.000 VENTAS INC 92276F100 KR3F19020002: S&P 500 INDEX	64.1000 64.1000	566,877.05 566,877.05	664,332.40 664,332.40	0.02	97,455.35 97,455.35
15,680.000 VERIFONE SYSTEMS INC 92342Y109 KR3F10060002: WESTFIELD CAPITAL	36.7500 36.7500	455,216.59 455,216.59	576,240.00 576,240.00	0.01	121,023.41 121,023.41
4,351.000 VERISIGN INC 92343E102 KR3F19020002: S&P 500 INDEX	48.8100 48.8100	155,663.93 155,663.93	212,372.31 212,372.31	0.01	56,708.38 56,708.38
145,816.000 VERIZON COMMUNICATIONS INC 92343V104 KR3F19020002: S&P 500 INDEX	48.9300 48.9300	5,840,287.39 5,840,287.39	7,134,776.88 7,134,776.88	0.17	1,294,489.49 1,294,489.49

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19,040.000 VERIZON COMMUNICATIONS INC 92343V104 KR3F10060002: WESTFIELD CAPITAL	48.9300 48.9300	920,396.96 920,396.96	931,627.20 931,627.20	0.02	11,230.24 11,230.24
5,974.000 VERIZON COMMUNICATIONS INC 92343V104 KR3F10070002: RIVER ROAD	48.9300 48.9300	249,203.57 249,203.57	292,307.82 292,307.82	0.01	43,104.25 43,104.25
8,000.000 VERIZON COMMUNICATIONS INC 92343V104 KR3F10080002: WESTWOOD MGMT	48.9300 48.9300	395,948.80 395,948.80	391,440.00 391,440.00	0.01	-4,508.80 -4,508.80
3,000.000 VERINT SYSTEMS INC 92343X100 KR3F10020002: NTGI STRUCTURED	49.0500 49.0500	105,919.20 105,919.20	147,150.00 147,150.00	0.00	41,230.80 41,230.80
19,248.000 VERISK ANALYTICS INC 92345Y106 KR3F10040002: GENEVA CAPITAL	60.0200 60.0200	1,208,305.43 1,208,305.43	1,155,264.96 1,155,264.96	0.03	-53,040.47 -53,040.47
400.000 VERSAR INC 925297103 KR3F10020002: NTGI STRUCTURED	3.2500 3.2500	1,328.00 1,328.00	1,300.00 1,300.00	0.00	-28.00 -28.00
2,000.000 VERSO PAPER CORP 92531L108 KR3F10020002: NTGI STRUCTURED	2.1000 2.1000	6,200.00 6,200.00	4,200.00 4,200.00	0.00	-2,000.00 -2,000.00
8,317.000 VERTEX PHARMACEUTICALS INC 92532F100 KR3F19020002: S&P 500 INDEX	94.6800 94.6800	631,728.58 631,728.58	787,453.56 787,453.56	0.02	155,724.98 155,724.98
150.000 VESTIN REALTY MORTGAGE II INC 92549X300 KR3F10020002: NTGI STRUCTURED	4.2000 4.2000	882.00 882.00	630.00 630.00	0.00	-252.00 -252.00
2,400.000 VIAD CORP 92552R406 KR3F10020002: NTGI STRUCTURED	23.8400 23.8400	48,612.44 48,612.44	57,216.00 57,216.00	0.00	8,603.56 8,603.56

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2,279.000 VIASAT INC 92552V100 KR3F10020002: NTGI STRUCTURED	57.9600 57.9600	100,997.86 100,997.86	132,090.84 132,090.84	0.00	31,092.98 31,092.98
1,800.000 VIASYSTEMS GROUP INC 92553H803 KR3F10020002: NTGI STRUCTURED	10.8900 10.8900	26,878.02 26,878.02	19,602.00 19,602.00	0.00	-7,276.02 -7,276.02
13,772.000 VIACOM INC 92553P201 KR3F19020002: S&P 500 INDEX	86.7300 86.7300	676,981.40 676,981.40	1,194,445.56 1,194,445.56	0.03	517,464.16 517,464.16
5,370.000 VIACOM INC 92553P201 KR3F10060002: WESTFIELD CAPITAL	86.7300 86.7300	455,436.72 455,436.72	465,740.10 465,740.10	0.01	10,303.38 10,303.38
1,200.000 VICAL INC 925602104 KR3F10020002: NTGI STRUCTURED	1.2200 1.2200	4,476.00 4,476.00	1,464.00 1,464.00	0.00	-3,012.00 -3,012.00
500.000 VICON INDUSTRIES INC 925811101 KR3F10020002: NTGI STRUCTURED	2.4500 2.4500	1,966.50 1,966.50	1,225.00 1,225.00	0.00	-741.50 -741.50
1,800.000 VICOR CORP 925815102 KR3F10020002: NTGI STRUCTURED	8.3800 8.3800	28,422.00 28,422.00	15,084.00 15,084.00	0.00	-13,338.00 -13,338.00
800.000 VIDEO DISPLAY CORP 926555103 KR3F10020002: NTGI STRUCTURED	3.3100 3.3100	2,816.00 2,816.00	2,648.00 2,648.00	0.00	-168.00 -168.00
400.000 VIEWCAST.COM INC 926713108 KR3F10020002: NTGI STRUCTURED	0.0041 0.0041	54.00 54.00	1.64 1.64	0.00	-52.36 -52.36
4,500.000 VIEWPOINT FINANCIAL GROUP INC 92672A101 KR3F10020002: NTGI STRUCTURED	26.9100 26.9100	61,079.29 61,079.29	121,095.00 121,095.00	0.00	60,015.71 60,015.71



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

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Status : REVISED

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400.000 VILLAGE SUPER MARKET INC 927107409 KR3F10020002: NTGI STRUCTURED	23.6300 23.6300	10,100.00 10,100.00	9,452.00 9,452.00	0.00	-648.00 -648.00
8,812.000 VIPSHOP HOLDINGS LTD 92763W103 KR3F20050002: AMERICAN CENTURY	187.7400 187.7400	1,614,471.46 1,614,471.46	1,654,364.88 1,654,364.88	0.04	39,893.42 39,893.42
2,780.000 VIPSHOP HOLDINGS LTD 92763W103 KR3F20060002: FRANKIN TEMPLETON	187.7400 187.7400	505,932.20 505,932.20	521,917.20 521,917.20	0.01	15,985.00 15,985.00
1,300.000 VIRCO MANUFACTURING CORP 927651109 KR3F10020002: NTGI STRUCTURED	2.3200 2.3200	3,614.00 3,614.00	3,016.00 3,016.00	0.00	-598.00 -598.00
600.000 VISION SCIENCES INC/DE 927912105 KR3F10020002: NTGI STRUCTURED	1.1500 1.1500	1,536.00 1,536.00	690.00 690.00	0.00	-846.00 -846.00
1,669.000 VIRNETX HOLDING CORP 92823T108 KR3F10020002: NTGI STRUCTURED	17.6100 17.6100	48,979.18 48,979.18	29,391.09 29,391.09	0.00	-19,588.09 -19,588.09
17,701.000 VISA INC 92826C839 KR3F19020002: S&P 500 INDEX	210.7100 210.7100	1,828,426.81 1,828,426.81	3,729,777.71 3,729,777.71	0.09	1,901,350.90 1,901,350.90
3,220.000 VISA INC 92826C839 KR3F10060002: WESTFIELD CAPITAL	210.7100 210.7100	675,317.53 675,317.53	678,486.20 678,486.20	0.02	3,168.67 3,168.67
1,400.000 VIRTUSA CORP 92827P102 KR3F10020002: NTGI STRUCTURED	35.8000 35.8000	33,051.20 33,051.20	50,120.00 50,120.00	0.00	17,068.80 17,068.80
200.000 VIRTUS INVESTMENT PARTNERS INC 92828Q109 KR3F10020002: NTGI STRUCTURED	211.7500 211.7500	11,738.00 11,738.00	42,350.00 42,350.00	0.00	30,612.00 30,612.00

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7,800.000 VISHAY INTERTECHNOLOGY INC 928298108 KR3F10020002: NTGI STRUCTURED	15.4900 15.4900	108,264.41 108,264.41	120,822.00 120,822.00	0.00	12,557.59 12,557.59
300.000 VISHAY PRECISION GROUP INC 92835K103 KR3F10020002: NTGI STRUCTURED	16.4600 16.4600	5,289.00 5,289.00	4,938.00 4,938.00	0.00	-351.00 -351.00
400.000 VITESSE SEMICONDUCTOR CORP 928497304 KR3F10020002: NTGI STRUCTURED	3.4500 3.4500	1,712.00 1,712.00	1,380.00 1,380.00	0.00	-332.00 -332.00
1,598.000 VITAMIN SHOPPE INC 92849E101 KR3F10020002: NTGI STRUCTURED	43.0200 43.0200	77,169.36 77,169.36	68,745.96 68,745.96	0.00	-8,423.40 -8,423.40
3,300.000 VIVUS INC 928551100 KR3F10020002: NTGI STRUCTURED	5.3200 5.3200	26,983.74 26,983.74	17,556.00 17,556.00	0.00	-9,427.74 -9,427.74
2,500.000 VOCERA COMMUNICATIONS INC 92857F107 KR3F10020002: NTGI STRUCTURED	13.2000 13.2000	59,162.30 59,162.30	33,000.00 33,000.00	0.00	-26,162.30 -26,162.30
2,742.000 VODAFONE GROUP PLC NEW 92857W308 SPONSORED ADR NO PAR KR3F10070002: RIVER ROAD	33.3900 33.3900	128,721.75 128,721.75	91,555.38 91,555.38	0.00	-37,166.37 -37,166.37
3,600.000 VOLCANO CORP 928645100 KR3F10020002: NTGI STRUCTURED	17.6100 17.6100	101,324.70 101,324.70	63,396.00 63,396.00	0.00	-37,928.70 -37,928.70
1,500.000 VOLT INFORMATION SCIENCES INC 928703107 KR3F10020002: NTGI STRUCTURED	9.4900 9.4900	14,625.00 14,625.00	14,235.00 14,235.00	0.00	-390.00 -390.00
5,500.000 VONAGE HOLDINGS CORP 92886T201 KR3F10020002: NTGI STRUCTURED	3.7500 3.7500	23,375.00 23,375.00	20,625.00 20,625.00	0.00	-2,750.00 -2,750.00



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6,137.000 VORNADO REALTY TRUST 929042109 KR3F19020002: S&P 500 INDEX	106.7300 106.7300	516,802.09 516,802.09	655,002.01 655,002.01	0.02	138,199.92 138,199.92
31,675.000 VOYA FINANCIAL INC 929089100 KR3F10030002: SYSTEMATIC	36.3400 36.3400	1,016,083.83 1,016,083.83	1,151,069.50 1,151,069.50	0.03	134,985.67 134,985.67
100.000 VULCAN INTERNATIONAL CORP 929136109 KR3F10020002: NTGI STRUCTURED	39.2500 39.2500	3,450.50 3,450.50	3,925.00 3,925.00	0.00	474.50 474.50
4,606.000 VULCAN MATERIALS CO 929160109 KR3F19020002: S&P 500 INDEX	63.7500 63.7500	215,841.51 215,841.51	293,632.50 293,632.50	0.01	77,790.99 77,790.99
2,300.000 W&T OFFSHORE INC 92922P106 KR3F10020002: NTGI STRUCTURED	16.3700 16.3700	35,104.61 35,104.61	37,651.00 37,651.00	0.00	2,546.39 2,546.39
1,000.000 WD-40 CO 929236107 KR3F10020002: NTGI STRUCTURED	75.2200 75.2200	40,488.18 40,488.18	75,220.00 75,220.00	0.00	34,731.82 34,731.82
3,362.000 WGL HOLDINGS INC 92924F106 KR3F10020002: NTGI STRUCTURED	43.1000 43.1000	139,449.37 139,449.37	144,902.20 144,902.20	0.00	5,452.83 5,452.83
900.000 WSFS FINANCIAL CORP 929328102 KR3F10020002: NTGI STRUCTURED	73.6700 73.6700	33,565.50 33,565.50	66,303.00 66,303.00	0.00	32,737.50 32,737.50
300.000 WSI INDUSTRIES INC 92932Q102 KR3F10020002: NTGI STRUCTURED	8.3700 8.3700	1,532.50 1,532.50	2,511.00 2,511.00	0.00	978.50 978.50
3,900.000 WABASH NATIONAL CORP 929566107 KR3F10020002: NTGI STRUCTURED	14.2500 14.2500	50,385.92 50,385.92	55,575.00 55,575.00	0.00	5,189.08 5,189.08

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20,282.000 WABTEC CORP/DE 929740108 KR3F10040002: GENEVA CAPITAL	82.5900 82.5900	944,729.48 944,729.48	1,675,090.38 1,675,090.38	0.04	730,360.90 730,360.90
1,400.000 WAGWORKS INC 930427109 KR3F10020002: NTGI STRUCTURED	48.2100 48.2100	68,164.19 68,164.19	67,494.00 67,494.00	0.00	-670.19 -670.19
1,502.000 WAL-MART STORES INC 931142103 KR3F10070002: RIVER ROAD	75.0700 75.0700	90,339.11 90,339.11	112,755.14 112,755.14	0.00	22,416.03 22,416.03
56,754.000 WAL-MART STORES INC 931142103 KR3F19020002: S&P 500 INDEX	75.0700 75.0700	2,594,882.98 2,594,882.98	4,260,522.78 4,260,522.78	0.10	1,665,639.80 1,665,639.80
30,915.000 WALGREEN CO 931422109 KR3F19020002: S&P 500 INDEX	74.1300 74.1300	1,033,375.85 1,033,375.85	2,291,728.95 2,291,728.95	0.06	1,258,353.10 1,258,353.10
1,400.000 WALKING CO HOLDINGS INC/THE 932036106 KR3F10020002: NTGI STRUCTURED	7.5000 7.5000	4,241.00 4,241.00	10,500.00 10,500.00	0.00	6,259.00 6,259.00
3,800.000 WALTER ENERGY INC 93317Q105 KR3F10020002: NTGI STRUCTURED	5.4500 5.4500	55,532.82 55,532.82	20,710.00 20,710.00	0.00	-34,822.82 -34,822.82
1,900.000 WALTER INVESTMENT MANAGEMENT C 93317W102 KR3F10020002: NTGI STRUCTURED	29.7800 29.7800	74,040.95 74,040.95	56,582.00 56,582.00	0.00	-17,458.95 -17,458.95
2,400.000 WARREN RESOURCES INC 93564A100 KR3F10020002: NTGI STRUCTURED	6.2000 6.2000	8,568.00 8,568.00	14,880.00 14,880.00	0.00	6,312.00 6,312.00
5,600.000 WASHINGTON FEDERAL INC 938824109 KR3F10020002: NTGI STRUCTURED	22.4300 22.4300	95,089.98 95,089.98	125,608.00 125,608.00	0.00	30,518.02 30,518.02

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4,000.000 WASHINGTON REAL ESTATE INVESTM 939653101 KR3F10020002: NTGI STRUCTURED	25.9800 25.9800	123,996.43 123,996.43	103,920.00 103,920.00	0.00	-20,076.43 -20,076.43
400.000 WASHINGTON TRUST BANCORP INC 940610108 KR3F10020002: NTGI STRUCTURED	36.7700 36.7700	8,924.00 8,924.00	14,708.00 14,708.00	0.00	5,784.00 5,784.00
15,233.000 WASTE MANAGEMENT INC 94106L109 KR3F19020002: S&P 500 INDEX	44.7300 44.7300	477,655.36 477,655.36	681,372.09 681,372.09	0.02	203,716.73 203,716.73
2,986.000 WATERS CORP 941848103 KR3F19020002: S&P 500 INDEX	104.4400 104.4400	270,858.93 270,858.93	311,857.84 311,857.84	0.01	40,998.91 40,998.91
987.000 WATERSTONE FINANCIAL INC 94188P101 KR3F10020002: NTGI STRUCTURED	11.4100 11.4100	2,176.74 2,176.74	11,261.67 11,261.67	0.00	9,084.93 9,084.93
1,600.000 WATSCO INC 942622200 KR3F10020002: NTGI STRUCTURED	102.7600 102.7600	106,134.38 106,134.38	164,416.00 164,416.00	0.00	58,281.62 58,281.62
1,800.000 WATTS WATER TECHNOLOGIES INC 942749102 KR3F10020002: NTGI STRUCTURED	61.7300 61.7300	63,240.29 63,240.29	111,114.00 111,114.00	0.00	47,873.71 47,873.71
1,500.000 WAUSAU PAPER CORP 943315101 KR3F10020002: NTGI STRUCTURED	10.8200 10.8200	9,060.00 9,060.00	16,230.00 16,230.00	0.00	7,170.00 7,170.00
350.000 WAVE SYSTEMS CORP-CLASS A 943526400 KR3F10020002: NTGI STRUCTURED	1.4100 1.4100	3,276.00 3,276.00	493.50 493.50	0.00	-2,782.50 -2,782.50
1,100.000 WAYNE SAVINGS BANCSHARES INC 94624Q101 KR3F10020002: NTGI STRUCTURED	12.2500 12.2500	9,075.00 9,075.00	13,475.00 13,475.00	0.00	4,400.00 4,400.00

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2,300.000 WAYSIDE TECHNOLOGY GROUP INC 946760105 KR3F10020002: NTGI STRUCTURED	15.3500 15.3500	29,976.02 29,976.02	35,305.00 35,305.00	0.00	5,328.98 5,328.98
28,170.000 WEB.COM GROUP INC 94733A104 KR3F10030002: SYSTEMATIC	28.8700 28.8700	780,006.77 780,006.77	813,267.90 813,267.90	0.02	33,261.13 33,261.13
3,200.000 WEB.COM GROUP INC 94733A104 KR3F10020002: NTGI STRUCTURED	28.8700 28.8700	48,646.19 48,646.19	92,384.00 92,384.00	0.00	43,737.81 43,737.81
195.000 WEBCO INDUSTRIES INC 947621207 KR3F10020002: NTGI STRUCTURED	101.0000 101.0000	23,675.50 23,675.50	19,695.00 19,695.00	0.00	-3,980.50 -3,980.50
336.000 WEBMD HEALTH CORP 94770V102 KR3F10020002: NTGI STRUCTURED	48.3000 48.3000	6,859.38 6,859.38	16,228.80 16,228.80	0.00	9,369.42 9,369.42
5,300.000 WEBSTER FINANCIAL CORP 947890109 KR3F10020002: NTGI STRUCTURED	31.5400 31.5400	108,593.53 108,593.53	167,162.00 167,162.00	0.00	58,568.47 58,568.47
43,600.000 WEBSTER FINANCIAL CORP 947890109 KR3F10030002: SYSTEMATIC	31.5400 31.5400	1,292,722.75 1,292,722.75	1,375,144.00 1,375,144.00	0.03	82,421.25 82,421.25
300.000 WEGENER CORP 948585104 KR3F10020002: NTGI STRUCTURED	0.0500 0.0500	10.80 10.80	15.00 15.00	0.00	4.20 4.20
1,500.000 WEIGHT WATCHERS INTERNATIONAL 948626106 KR3F10020002: NTGI STRUCTURED	20.1700 20.1700	56,634.90 56,634.90	30,255.00 30,255.00	0.00	-26,379.90 -26,379.90
1,300.000 WEIS MARKETS INC 948849104 KR3F10020002: NTGI STRUCTURED	45.7300 45.7300	50,413.13 50,413.13	59,449.00 59,449.00	0.00	9,035.87 9,035.87



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2,500.000 WELLCARE HEALTH PLANS INC 94946T106 KR3F10020002: NTGI STRUCTURED	74.6600 74.6600	130,589.49 130,589.49	186,650.00 186,650.00	0.00	56,060.51 56,060.51
9,848.000 WELLPOINT INC 94973V107 KR3F19020002: S&P 500 INDEX	107.6100 107.6100	487,153.73 487,153.73	1,059,743.28 1,059,743.28	0.03	572,589.55 572,589.55
168,770.000 WELLS FARGO & CO 949746101 KR3F19020002: S&P 500 INDEX	52.5600 52.5600	5,813,124.72 5,813,124.72	8,870,551.20 8,870,551.20	0.22	3,057,426.48 3,057,426.48
23,200.000 WELLS FARGO & CO 949746101 KR3F10080002: WESTWOOD MGMT	52.5600 52.5600	727,401.54 727,401.54	1,219,392.00 1,219,392.00	0.03	491,990.46 491,990.46
100.000 WELLS FINANCIAL CORP 949759203 KR3F10020002: NTGI STRUCTURED	24.1000 24.1000	1,610.50 1,610.50	2,410.00 2,410.00	0.00	799.50 799.50
700.000 WELLS-GARDNER ELECTRONICS CORP 949765101 KR3F10020002: NTGI STRUCTURED	1.3800 1.3800	1,309.00 1,309.00	966.00 966.00	0.00	-343.00 -343.00
68,275.000 WENDYS CO 95058W100 KR3F10030002: SYSTEMATIC	8.5300 8.5300	588,499.27 588,499.27	582,385.75 582,385.75	0.01	-6,113.52 -6,113.52
16,000.000 WENDYS CO 95058W100 KR3F10020002: NTGI STRUCTURED	8.5300 8.5300	73,556.61 73,556.61	136,480.00 136,480.00	0.00	62,923.39 62,923.39
3,800.000 WERNER ENTERPRISES INC 950755108 KR3F10020002: NTGI STRUCTURED	26.5100 26.5100	93,147.27 93,147.27	100,738.00 100,738.00	0.00	7,590.73 7,590.73
2,231.000 WESBANCO INC 950810101 KR3F10020002: NTGI STRUCTURED	31.0400 31.0400	43,519.62 43,519.62	69,250.24 69,250.24	0.00	25,730.62 25,730.62



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200.000 WEST BANCORPORATION INC 95123P106 KR3F10020002: NTGI STRUCTURED	15.2300 15.2300	1,520.00 1,520.00	3,046.00 3,046.00	0.00	1,526.00 1,526.00
700.000 WEST MARINE INC 954235107 KR3F10020002: NTGI STRUCTURED	10.2600 10.2600	7,273.00 7,273.00	7,182.00 7,182.00	0.00	-91.00 -91.00
4,900.000 WEST PHARMACEUTICAL SERVICES I 955306105 KR3F10020002: NTGI STRUCTURED	42.1800 42.1800	107,804.11 107,804.11	206,682.00 206,682.00	0.01	98,877.89 98,877.89
1,800.000 WESTAMERICA BANCORPORATION 957090103 KR3F10020002: NTGI STRUCTURED	52.2800 52.2800	86,772.87 86,772.87	94,104.00 94,104.00	0.00	7,331.13 7,331.13
3,500.000 WESTELL TECHNOLOGIES INC 957541105 KR3F10020002: NTGI STRUCTURED	2.4500 2.4500	12,600.00 12,600.00	8,575.00 8,575.00	0.00	-4,025.00 -4,025.00
2,700.000 WESTERN ALLIANCE BANCORP 957638109 KR3F10020002: NTGI STRUCTURED	23.8000 23.8000	18,225.00 18,225.00	64,260.00 64,260.00	0.00	46,035.00 46,035.00
3,235.000 WESTERN ASSET MORTGAGE CAPITAL 95790D105 KR3F10020002: NTGI STRUCTURED	14.1700 14.1700	56,314.35 56,314.35	45,839.95 45,839.95	0.00	-10,474.40 -10,474.40
4,000.000 WESTERN DIGITAL CORP 958102105 KR3F10080002: WESTWOOD MGMT	92.3000 92.3000	132,993.67 132,993.67	369,200.00 369,200.00	0.01	236,206.33 236,206.33
8,215.000 WESTERN DIGITAL CORP 958102105 KR3F10030002: SYSTEMATIC	92.3000 92.3000	684,960.30 684,960.30	758,244.50 758,244.50	0.02	73,284.20 73,284.20
7,367.000 WESTERN DIGITAL CORP 958102105 KR3F19020002: S&P 500 INDEX	92.3000 92.3000	218,761.91 218,761.91	679,974.10 679,974.10	0.02	461,212.19 461,212.19



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15,305.000 WESTERN GAS PARTNERS LP 958254104 KR3F35020002: TORTOISE CAP	76.4800 76.4800	693,298.50 693,298.50	1,170,526.40 1,170,526.40	0.03	477,227.90 477,227.90
7,710.000 WESTERN GAS EQUITY PARTNERS LP 95825R103 KR3F35020002: TORTOISE CAP	62.7000 62.7000	226,807.24 226,807.24	483,417.00 483,417.00	0.01	256,609.76 256,609.76
4,800.000 WESTERN REFINING INC 959319104 KR3F10020002: NTGI STRUCTURED	37.5500 37.5500	82,842.66 82,842.66	180,240.00 180,240.00	0.00	97,397.34 97,397.34
18,976.000 WESTERN UNION CO/THE 959802109 KR3F19020002: S&P 500 INDEX	17.3400 17.3400	361,295.87 361,295.87	329,043.84 329,043.84	0.01	-32,252.03 -32,252.03
11,831.000 WESTERN UNION CO/THE 959802109 KR3F10070002: RIVER ROAD	17.3400 17.3400	181,605.58 181,605.58	205,149.54 205,149.54	0.00	23,543.96 23,543.96
1,600.000 WESTFIELD FINANCIAL INC 96008P104 KR3F10020002: NTGI STRUCTURED	7.4600 7.4600	13,056.00 13,056.00	11,936.00 11,936.00	0.00	-1,120.00 -1,120.00
1,000.000 WESTMORELAND COAL CO 960878106 KR3F10020002: NTGI STRUCTURED	36.2800 36.2800	31,451.57 31,451.57	36,280.00 36,280.00	0.00	4,828.43 4,828.43
1,100.000 WESTWOOD HOLDINGS GROUP INC 961765104 KR3F10020002: NTGI STRUCTURED	60.0400 60.0400	39,435.92 39,435.92	66,044.00 66,044.00	0.00	26,608.08 26,608.08
6,900.000 WET SEAL INC/THE 961840105 KR3F10020002: NTGI STRUCTURED	0.9100 0.9100	27,255.00 27,255.00	6,279.00 6,279.00	0.00	-20,976.00 -20,976.00
2,400.000 WEX INC 96208T104 KR3F10020002: NTGI STRUCTURED	104.9700 104.9700	139,724.80 139,724.80	251,928.00 251,928.00	0.01	112,203.20 112,203.20



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600.000 WEYCO GROUP INC 962149100 KR3F10020002: NTGI STRUCTURED	27.4100 27.4100	13,686.00 13,686.00	16,446.00 16,446.00	0.00	2,760.00 2,760.00
22,790.000 WEYERHAEUSER CO 962166104 KR3F10050002: SASCO CAPITAL	33.0900 33.0900	594,233.61 594,233.61	754,121.10 754,121.10	0.02	159,887.49 159,887.49
20,608.000 WEYERHAEUSER CO 962166104 KR3F19020002: S&P 500 INDEX	33.0900 33.0900	487,715.26 487,715.26	681,918.72 681,918.72	0.02	194,203.46 194,203.46
2,737.000 WHIRLPOOL CORP 963320106 KR3F19020002: S&P 500 INDEX	139.2200 139.2200	154,261.30 154,261.30	381,045.14 381,045.14	0.01	226,783.84 226,783.84
951.000 WHITESTONE REIT 966084204 KR3F10020002: NTGI STRUCTURED	14.9100 14.9100	16,583.18 16,583.18	14,179.41 14,179.41	0.00	-2,403.77 -2,403.77
14,350.000 WHITING PETROLEUM CORP 966387102 KR3F10030002: SYSTEMATIC	80.2500 80.2500	858,035.61 858,035.61	1,151,587.50 1,151,587.50	0.03	293,551.89 293,551.89
12,943.000 WHOLE FOODS MARKET INC 966837106 KR3F19020002: S&P 500 INDEX	38.6300 38.6300	461,894.28 461,894.28	499,988.09 499,988.09	0.01	38,093.81 38,093.81
1,400.000 WILHELMINA INTERNATIONAL INC 968235101 KR3F10020002: NTGI STRUCTURED	0.2789 0.2789	245.00 245.00	390.46 390.46	0.00	145.46 145.46
2,900.000 WILLBROS GROUP INC 969203108 KR3F10020002: NTGI STRUCTURED	12.3500 12.3500	34,513.95 34,513.95	35,815.00 35,815.00	0.00	1,301.05 1,301.05
24,138.000 WILLIAMS COS INC/THE 969457100 KR3F19020002: S&P 500 INDEX	58.2100 58.2100	522,178.97 522,178.97	1,405,072.98 1,405,072.98	0.03	882,894.01 882,894.01

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15,395.000 WILLIAMS COS INC/THE 969457100 KR3F35020002: TORTOISE CAP	58.2100 58.2100	597,382.80 597,382.80	896,142.95 896,142.95	0.02	298,760.15 298,760.15
500.000 CLAYTON WILLIAMS ENERGY INC 969490101 KR3F10020002: NTGI STRUCTURED	137.3700 137.3700	30,900.42 30,900.42	68,685.00 68,685.00	0.00	37,784.58 37,784.58
4,643.000 WILLIAMS PARTNERS LP 96950F104 KR3F10070002: RIVER ROAD	54.2900 54.2900	236,426.82 236,426.82	252,068.47 252,068.47	0.01	15,641.65 15,641.65
700.000 WILLIS LEASE FINANCE CORP 970646105 KR3F10020002: NTGI STRUCTURED	24.5200 24.5200	9,100.00 9,100.00	17,164.00 17,164.00	0.00	8,064.00 8,064.00
600.000 WILSHIRE BANCORP INC 97186T108 KR3F10020002: NTGI STRUCTURED	10.2700 10.2700	1,800.00 1,800.00	6,162.00 6,162.00	0.00	4,362.00 4,362.00
21,221.000 WINDSTREAM HOLDINGS INC 97382A101 KR3F19020002: S&P 500 INDEX	9.9600 9.9600	217,289.73 217,289.73	211,361.16 211,361.16	0.01	-5,928.57 -5,928.57
100.000 WINLAND ELECTRONICS INC 974241101 KR3F10020002: NTGI STRUCTURED	0.8600 0.8600	43.50 43.50	86.00 86.00	0.00	42.50 42.50
200.000 WINMARK CORP 974250102 KR3F10020002: NTGI STRUCTURED	69.6300 69.6300	7,554.00 7,554.00	13,926.00 13,926.00	0.00	6,372.00 6,372.00
1,900.000 WINNEBAGO INDUSTRIES INC 974637100 KR3F10020002: NTGI STRUCTURED	25.1800 25.1800	21,052.00 21,052.00	47,842.00 47,842.00	0.00	26,790.00 26,790.00
2,410.000 WINTHROP REALTY TRUST 976391300 KR3F10020002: NTGI STRUCTURED	15.3500 15.3500	30,380.68 30,380.68	36,993.50 36,993.50	0.00	6,612.82 6,612.82

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2,000.000 WINTRUST FINANCIAL CORP 97650W108 KR3F10020002: NTGI STRUCTURED	46.0000 46.0000	62,740.21 62,740.21	92,000.00 92,000.00	0.00	29,259.79 29,259.79
100.000 WIRELESS TELECOM GROUP INC 976524108 KR3F10020002: NTGI STRUCTURED	2.6700 2.6700	111.50 111.50	267.00 267.00	0.00	155.50 155.50
100.000 WIRELESS XCESSORIES GROUP 97652L100 KR3F10020002: NTGI STRUCTURED	0.9510 0.9510	72.50 72.50	95.10 95.10	0.00	22.60 22.60
7,941.000 WISCONSIN ENERGY CORP 976657106 KR3F19020002: S&P 500 INDEX	46.9200 46.9200	219,497.90 219,497.90	372,591.72 372,591.72	0.01	153,093.82 153,093.82
5,400.000 WISDOMTREE INVESTMENTS INC 97717P104 KR3F10020002: NTGI STRUCTURED	12.3600 12.3600	61,573.73 61,573.73	66,744.00 66,744.00	0.00	5,170.27 5,170.27
6,700.000 WOLVERINE WORLD WIDE INC 978097103 KR3F10020002: NTGI STRUCTURED	26.0600 26.0600	132,849.45 132,849.45	174,602.00 174,602.00	0.00	41,752.55 41,752.55
3,700.000 WOODWARD INC 980745103 KR3F10020002: NTGI STRUCTURED	50.1800 50.1800	123,774.56 123,774.56	185,666.00 185,666.00	0.00	61,891.44 61,891.44
1,800.000 WORLD ACCEPTANCE CORP 981419104 KR3F10020002: NTGI STRUCTURED	75.9600 75.9600	116,683.82 116,683.82	136,728.00 136,728.00	0.00	20,044.18 20,044.18
4,200.000 WORLD FUEL SERVICES CORP 981475106 KR3F10020002: NTGI STRUCTURED	49.2300 49.2300	147,261.72 147,261.72	206,766.00 206,766.00	0.01	59,504.28 59,504.28
400.000 WORLDGATE COMMUNICATIONS 98156L307 KR3F10020002: NTGI STRUCTURED	0.0002 0.0002	8.00 8.00	0.08 0.08	0.00	-7.92 -7.92



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3,100.000 WORLD WRESTLING ENTERTAINMENT 98156Q108 KR3F10020002: NTGI STRUCTURED	11.9300 11.9300	29,137.79 29,137.79	36,983.00 36,983.00	0.00	7,845.21 7,845.21
5,000.000 WORTHINGTON INDUSTRIES INC 981811102 KR3F10020002: NTGI STRUCTURED	43.0400 43.0400	99,544.94 99,544.94	215,200.00 215,200.00	0.01	115,655.06 115,655.06
800.000 WRIGHT INVESTORS' SERVICE HOLD 982345100 KR3F10020002: NTGI STRUCTURED	1.7900 1.7900	1,197.33 1,197.33	1,432.00 1,432.00	0.00	234.67 234.67
2,448.000 WRIGHT MEDICAL GROUP INC 98235T107 KR3F10020002: NTGI STRUCTURED	31.4000 31.4000	37,027.35 37,027.35	76,867.20 76,867.20	0.00	39,839.85 39,839.85
600.000 WRIGHT MEDICAL GROUP INC-CVR 98235T115 RTS KR3F10020002: NTGI STRUCTURED	1.4900 1.4900	1,566.00 1,566.00	894.00 894.00	0.00	-672.00 -672.00
4,483.000 WYNDHAM WORLDWIDE CORP 98310W108 KR3F19020002: S&P 500 INDEX	75.7200 75.7200	190,890.47 190,890.47	339,452.76 339,452.76	0.01	148,562.29 148,562.29
2,852.000 WYNN RESORTS LTD 983134107 KR3F19020002: S&P 500 INDEX	207.5600 207.5600	378,487.06 378,487.06	591,961.12 591,961.12	0.01	213,474.06 213,474.06
1,200.000 XO GROUP INC 983772104 KR3F10020002: NTGI STRUCTURED	12.2200 12.2200	11,976.00 11,976.00	14,664.00 14,664.00	0.00	2,688.00 2,688.00
152.000 XPO LOGISTICS INC 983793100 KR3F10020002: NTGI STRUCTURED	28.6200 28.6200	4,529.60 4,529.60	4,350.24 4,350.24	0.00	-179.36 -179.36
500.000 XRS CORP 983845108 KR3F10020002: NTGI STRUCTURED	2.5700 2.5700	900.50 900.50	1,285.00 1,285.00	0.00	384.50 384.50



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17,675.000 XCEL ENERGY INC 98389B100 KR3F19020002: S&P 500 INDEX	32.2300 32.2300	450,342.64 450,342.64	569,665.25 569,665.25	0.01	119,322.61 119,322.61
9,465.000 XILINX INC 983919101 KR3F19020002: S&P 500 INDEX	47.3100 47.3100	326,728.77 326,728.77	447,789.15 447,789.15	0.01	121,060.38 121,060.38
1,100.000 XCERRA CORP 98400J108 KR3F10020002: NTGI STRUCTURED	9.1000 9.1000	9,713.00 9,713.00	10,010.00 10,010.00	0.00	297.00 297.00
800.000 XENOPORT INC 98411C100 KR3F10020002: NTGI STRUCTURED	4.8300 4.8300	5,856.00 5,856.00	3,864.00 3,864.00	0.00	-1,992.00 -1,992.00
38,465.000 XEROX CORP 984121103 KR3F19020002: S&P 500 INDEX	12.4400 12.4400	321,445.32 321,445.32	478,504.60 478,504.60	0.01	157,059.28 157,059.28
14,480.000 XYLEM INC/NY 98419M100 KR3F10050002: SASCO CAPITAL	39.0800 39.0800	364,975.72 364,975.72	565,878.40 565,878.40	0.01	200,902.68 200,902.68
6,471.000 XYLEM INC/NY 98419M100 KR3F19020002: S&P 500 INDEX	39.0800 39.0800	172,083.32 172,083.32	252,886.68 252,886.68	0.01	80,803.36 80,803.36
32,970.000 YAHOO! INC 984332106 KR3F19020002: S&P 500 INDEX	35.1300 35.1300	536,968.37 536,968.37	1,158,236.10 1,158,236.10	0.03	621,267.73 621,267.73
200.000 YORK WATER CO 987184108 KR3F10020002: NTGI STRUCTURED	20.8200 20.8200	3,384.00 3,384.00	4,164.00 4,164.00	0.00	780.00 780.00
15,542.000 YUM! BRANDS INC 988498101 KR3F19020002: S&P 500 INDEX	81.2000 81.2000	894,586.17 894,586.17	1,262,010.40 1,262,010.40	0.03	367,424.23 367,424.23



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250.000 ZALICUS INC 98887C204 KR3F10020002: NTGI STRUCTURED	1.2200 1.2200	3,510.00 3,510.00	305.00 305.00	0.00	-3,205.00 -3,205.00
100.000 ZAP.COM CORP 989063102 KR3F10020002: NTGI STRUCTURED	1.0100 1.0100	15.50 15.50	101.00 101.00	0.00	85.50 85.50
100.000 ZANETT INC 98906R208 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	49.50 49.50	0.00 0.00	0.00	-49.50 -49.50
900.000 ZAZA ENERGY CORP 98919T100 KR3F10020002: NTGI STRUCTURED	0.8800 0.8800	3,780.00 3,780.00	792.00 792.00	0.00	-2,988.00 -2,988.00
1,000.000 ZEP INC 98944B108 KR3F10020002: NTGI STRUCTURED	17.6600 17.6600	18,530.00 18,530.00	17,660.00 17,660.00	0.00	-870.00 -870.00
400.000 ZHONE TECHNOLOGIES INC 98950P884 KR3F10020002: NTGI STRUCTURED	3.1000 3.1000	912.00 912.00	1,240.00 1,240.00	0.00	328.00 328.00
5,909.000 ZIMMER HOLDINGS INC 98956P102 KR3F19020002: S&P 500 INDEX	103.8600 103.8600	301,908.14 301,908.14	613,708.74 613,708.74	0.01	311,800.60 311,800.60
9,045.000 ZIMMER HOLDINGS INC 98956P102 KR3F10030002: SYSTEMATIC	103.8600 103.8600	917,120.38 917,120.38	939,413.70 939,413.70	0.02	22,293.32 22,293.32
100.000 ZION OIL & GAS INC 989696109 KR3F10020002: NTGI STRUCTURED	2.0700 2.0700	638.00 638.00	207.00 207.00	0.00	-431.00 -431.00
6,510.000 ZIONS BANCORPORATION 989701107 KR3F19020002: S&P 500 INDEX	29.4700 29.4700	321,650.23 321,650.23	191,849.70 191,849.70	0.00	-129,800.53 -129,800.53



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900.000 ZIX CORP 98974P100 KR3F10020002: NTGI STRUCTURED	3.4200 3.4200	3,141.00 3,141.00	3,078.00 3,078.00	0.00	-63.00 -63.00
200.000 ZIPREALTY INC 98974V107 KR3F10020002: NTGI STRUCTURED	3.0300 3.0300	464.00 464.00	606.00 606.00	0.00	142.00 142.00
17,642.000 ZOETIS INC 98978V103 KR3F19020002: S&P 500 INDEX	32.2700 32.2700	539,945.99 539,945.99	569,307.34 569,307.34	0.01	29,361.35 29,361.35
800.000 ZUMIEZ INC 989817101 KR3F10020002: NTGI STRUCTURED	27.5900 27.5900	18,696.00 18,696.00	22,072.00 22,072.00	0.00	3,376.00 3,376.00
32,700.000 ZYNGA INC 98986T108 KR3F10020002: NTGI STRUCTURED	3.2100 3.2100	120,968.60 120,968.60	104,967.00 104,967.00	0.00	-16,001.60 -16,001.60
1,708,098.170 MSCI EMERGE MARKET FREE B 99VVAK2Q6 KR3F25030002: BLACKROCK EMERG MKTS	35.0465 35.0465	55,206,003.14 55,206,003.14	59,862,777.11 59,862,777.11	1.45	4,656,773.97 4,656,773.97
879,488.230 CF ABERDEEN DE BUSINESS TR 99VVAUL91 EMERGING MARKETS EQTY FD KR3F25020002: ABERDEEN	58.8260 58.8260	67,357,429.42 67,357,429.42	51,736,788.69 51,736,788.69	1.26	-15,620,640.73 -15,620,640.73
1,252,712.876 CF WTC CTF EMERGING MKT EQTY 99VVAUMB5 FD KR3F25010002: WELLINGTON KR3	40.6662 40.6662	50,683,505.12 50,683,505.12	50,943,072.36 50,943,072.36	1.24	259,567.24 259,567.24
348,149.980 BLACKROCK MSCI CANADA SMALL 99VVAVL16 CAP KR3F20040002: BLKRCK ACWI EX-US SC	15.9282 15.9282	4,118,471.13 4,118,471.13	5,545,412.26 5,545,412.26	0.13	1,426,941.13 1,426,941.13
3,279,673.070 BLACKROCK MSCI EAFE SMALL CAP 99VVAVL24 KR3F20040002: BLKRCK ACWI EX-US SC	12.6115 12.6115	31,465,979.28 31,465,979.28	41,361,449.34 41,361,449.34	1.00	9,895,470.06 9,895,470.06



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1,000,123.210 BLACKROCK EMERGING MARKETS 99VAVL32 SMALL CAP KR3F20040002: BLKRCK ACWI EX-US SC	12.5803 12.5803	10,670,052.92 10,670,052.92	12,581,847.02 12,581,847.02	0.31	1,911,794.10 1,911,794.10
7,623.000 GYRODYNE CO OF AMERICA INC 99VVAYVN1 2 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	96,888.33 96,888.33	0.00 0.00	0.00	-96,888.33 -96,888.33
700.000 GYRODYNE SPECIAL DIST LLC 99VVAZQP9 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
82,956.000 AMERICAN INTERNATIONAL GROUP ACG874152 INC KR3F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
23,700.000 SISTEMA JSFC GDR REPR 1/50 EXB05N808 RUB0.09 REGS KR3F20070002: LSV ASSET MGMT	30.8000 30.8000	726,405.00 726,405.00	729,960.00 729,960.00	0.02	3,555.00 3,555.00
22,530.000 ROSNEFT OJSC GDR EACH REPR 1 EXB17FSC3 ORD REGS KR3F20020002: BOSTON CO NON-US VAL	7.3150 7.3150	159,735.40 159,735.40	164,806.95 164,806.95	0.00	5,071.55 5,071.55
79,382.000 MARRIOTT INTERNATIONAL FHB903208 KR3F19010002: TRANSITION ACCT	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
6,043.000 ACTAVIS PLC G0083B108 KR3F19020002: S&P 500 INDEX	223.0500 223.0500	881,510.43 881,510.43	1,347,891.15 1,347,891.15	0.03	466,380.72 466,380.72
5,850.000 ACTAVIS PLC G0083B108 KR3F10060002: WESTFIELD CAPITAL	223.0500 223.0500	880,819.48 880,819.48	1,304,842.50 1,304,842.50	0.03	424,023.02 424,023.02
3,000.000 AIRCASTLE LTD SHS G0129K104 KR3F10020002: NTGI STRUCTURED	17.7700 17.7700	36,739.85 36,739.85	53,310.00 53,310.00	0.00	16,570.15 16,570.15

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7,874.000 AIRCASTLE LTD SHS G0129K104 KR3F10070002: RIVER ROAD	17.7700 17.7700	135,904.89 135,904.89	139,920.98 139,920.98	0.00	4,016.09 4,016.09
24,000.000 ALKERMES PLC G01767105 KR3F20060002: FRANKIN TEMPLETON	50.3300 50.3300	1,202,400.00 1,202,400.00	1,207,920.00 1,207,920.00	0.03	5,520.00 5,520.00
3,161.000 ALLEGION PLC G0176J109 KR3F19020002: S&P 500 INDEX	56.6800 56.6800	84,569.86 84,569.86	179,165.48 179,165.48	0.00	94,595.62 94,595.62
24,400.000 AMDOCS LTD COM G02602103 KR3F10080002: WESTWOOD MGMT	46.3300 46.3300	957,076.53 957,076.53	1,130,452.00 1,130,452.00	0.03	173,375.47 173,375.47
10,440.000 AON CORP G0408V102 KR3F19020002: S&P 500 INDEX	90.0900 90.0900	527,071.40 527,071.40	940,539.60 940,539.60	0.02	413,468.20 413,468.20
3,000.000 A-POWER ENERGY GENERATION SYS G04136100 LTD KR3F10020002: NTGI STRUCTURED	0.0600 0.0600	6,570.00 6,570.00	180.00 180.00	0.00	-6,390.00 -6,390.00
2,520.000 ARGO GROUP INTERNATIONAL G0464B107 HOLDINGS LTD COM KR3F10020002: NTGI STRUCTURED	51.1100 51.1100	70,945.88 70,945.88	128,797.20 128,797.20	0.00	57,851.32 57,851.32
400.000 APCO OIL & GAS INTERNATIONAL G0471F109 KR3F10020002: NTGI STRUCTURED	14.4300 14.4300	32,831.50 32,831.50	5,772.00 5,772.00	0.00	-27,059.50 -27,059.50
4,333.000 ENERGY XXI BERMUDA LTD G10082140 KR3F10020002: NTGI STRUCTURED	23.6300 23.6300	118,494.19 118,494.19	102,388.79 102,388.79	0.00	-16,105.40 -16,105.40
22,291.000 ACCENTURE PLC G1151C101 KR3F19020002: S&P 500 INDEX	80.8400 80.8400	1,240,178.41 1,240,178.41	1,802,004.44 1,802,004.44	0.04	561,826.03 561,826.03

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4,005.000 BUNGE LIMITED COM G16962105 KR3F10030002: SYSTEMATIC	75.6400 75.6400	319,652.18 319,652.18	302,938.20 302,938.20	0.01	-16,713.98 -16,713.98
200.000 ESCROW CDC LIQUIDATING TRUST G20ESC995 KR3F10020002: NTGI STRUCTURED	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,300.000 CONSOLIDATED WATER CO LTD G23773107 KR3F10020002: NTGI STRUCTURED	11.7700 11.7700	11,492.00 11,492.00	15,301.00 15,301.00	0.00	3,809.00 3,809.00
15,876.000 COVIDIEN PLC G2554F113 KR3F19020002: S&P 500 INDEX	90.1800 90.1800	791,795.10 791,795.10	1,431,697.68 1,431,697.68	0.03	639,902.58 639,902.58
9,730.000 DELPHI AUTOMOTIVE PLC G27823106 KR3F19020002: S&P 500 INDEX	68.7400 68.7400	362,227.43 362,227.43	668,840.20 668,840.20	0.02	306,612.77 306,612.77
16,512.000 EATON CORP PLC G29183103 KR3F19020002: S&P 500 INDEX	77.1800 77.1800	873,797.00 873,797.00	1,274,396.16 1,274,396.16	0.03	400,599.16 400,599.16
2,300.000 ENDURANCE SPECIALTY HLDGS LTD G30397106 SHS KR3F10020002: NTGI STRUCTURED	51.5900 51.5900	90,552.15 90,552.15	118,657.00 118,657.00	0.00	28,104.85 28,104.85
561.000 ENSTAR GROUP LIMITED SHS G3075P101 KR3F10020002: NTGI STRUCTURED	150.7300 150.7300	57,055.71 57,055.71	84,559.53 84,559.53	0.00	27,503.82 27,503.82
2,279.000 ENSCO PLC G3157S106 KR3F10070002: RIVER ROAD	55.5700 55.5700	136,867.58 136,867.58	126,644.03 126,644.03	0.00	-10,223.55 -10,223.55
8,229.000 ENSCO PLC G3157S106 KR3F19020002: S&P 500 INDEX	55.5700 55.5700	457,196.31 457,196.31	457,285.53 457,285.53	0.01	89.22 89.22



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300.000 FABRINET G3323L100 KR3F10020002: NTGI STRUCTURED	20.6000 20.6000	28,060.00 28,060.00	47,380.00 47,380.00	0.00	19,320.00 19,320.00
600.000 FLEETMATICS GROUP LTD G35569105 KR3F10020002: NTGI STRUCTURED	32.3400 32.3400	22,975.50 22,975.50	19,404.00 19,404.00	0.00	-3,571.50 -3,571.50
2,400.000 FRESH DEL MONTE PRODUCE G36738105 KR3F10020002: NTGI STRUCTURED	30.6500 30.6500	63,990.22 63,990.22	73,560.00 73,560.00	0.00	9,569.78 9,569.78
300.000 GASLOG LTD G37585109 KR3F10020002: NTGI STRUCTURED	31.8900 31.8900	7,329.00 7,329.00	9,567.00 9,567.00	0.00	2,238.00 2,238.00
764.000 GLOBAL SOURCE LTD SHS G39300101 KR3F10020002: NTGI STRUCTURED	8.2800 8.2800	7,212.16 7,212.16	6,325.92 6,325.92	0.00	-886.24 -886.24
300.000 GLOBAL INDEMNITY PLC G39319101 KR3F10020002: NTGI STRUCTURED	25.9900 25.9900	6,516.00 6,516.00	7,797.00 7,797.00	0.00	1,281.00 1,281.00
1,400.000 GREENLIGHT CAPITAL RE LTD CL A G4095J109 KR3F10020002: NTGI STRUCTURED	32.9400 32.9400	34,236.56 34,236.56	46,116.00 46,116.00	0.00	11,879.44 11,879.44
1,900.000 HELEN OF TROY LTD NEW G4388N106 KR3F10020002: NTGI STRUCTURED	60.6300 60.6300	62,757.74 62,757.74	115,197.00 115,197.00	0.00	52,439.26 52,439.26
1,600.000 HOLLYSYS AUTOMATION G45667105 TECHNOLOGIES LTD SHS KR3F10020002: NTGI STRUCTURED	24.4900 24.4900	23,553.92 23,553.92	39,184.00 39,184.00	0.00	15,630.08 15,630.08
8,838.000 INGERSOLL-RAND PUBLIC LIMITED G47791101 COMPANY KR3F19020002: S&P 500 INDEX	62.5100 62.5100	308,687.81 308,687.81	552,463.38 552,463.38	0.01	243,775.57 243,775.57



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,825.000 WEATHERFORD INTL PLC ORD SHS G48833100 KR3F10030002: SYSTEMATIC	23.0000 23.0000	567,338.64 567,338.64	616,975.00 616,975.00	0.01	49,636.36 49,636.36
31,575.000 INVESCO LTD G491BT108 KR3F10030002: SYSTEMATIC	37.7500 37.7500	1,041,899.11 1,041,899.11	1,191,956.25 1,191,956.25	0.03	150,057.14 150,057.14
15,235.000 INVESCO LTD G491BT108 KR3F19020002: S&P 500 INDEX	37.7500 37.7500	318,018.25 318,018.25	575,121.25 575,121.25	0.01	257,103.00 257,103.00
5,180.000 JAZZ PHARMACEUTICALS PLC G50871105 KR3F10060002: WESTFIELD CAPITAL	147.0100 147.0100	692,429.26 692,429.26	761,511.80 761,511.80	0.02	69,082.54 69,082.54
732.000 KNIGHTSBRIDGE TANKERS LTD COM G5299G106 KR3F10020002: NTGI STRUCTURED	14.1900 14.1900	15,533.52 15,533.52	10,387.08 10,387.08	0.00	-5,146.44 -5,146.44
11,630.000 LIBERTY GLOBAL PLC SHS CL C G5480U120 KR3F10060002: WESTFIELD CAPITAL	42.3100 42.3100	445,082.52 445,082.52	492,065.30 492,065.30	0.01	46,982.78 46,982.78
900.000 LUXOFT HOLDING INC G57279104 KR3F10020002: NTGI STRUCTURED	36.0600 36.0600	23,864.29 23,864.29	32,454.00 32,454.00	0.00	8,589.71 8,589.71
6,200.000 MAIDEN HOLDINGS LTD SHS G5753U112 KR3F10020002: NTGI STRUCTURED	12.0900 12.0900	57,565.59 57,565.59	74,958.00 74,958.00	0.00	17,392.41 17,392.41
9,430.000 MALLINCKRODT PLC G5785G107 KR3F10030002: SYSTEMATIC	80.0200 80.0200	580,865.96 580,865.96	754,588.60 754,588.60	0.02	173,722.64 173,722.64
6,330.000 MICHAEL KORS HOLDINGS LTD G60754101 KR3F19020002: S&P 500 INDEX	88.6500 88.6500	521,382.10 521,382.10	561,154.50 561,154.50	0.01	39,772.40 39,772.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,100.000 MONTPELIER RE HOLDINGS LTD CDT G62185106 SHS KR3F10020002: NTGI STRUCTURED	31.9500 31.9500	75,894.67 75,894.67	130,995.00 130,995.00	0.00	55,100.33 55,100.33
2,800.000 ALPHA & OMEGA SEMICONDUCTOR G6331P104 KR3F10020002: NTGI STRUCTURED	9.2700 9.2700	23,617.00 23,617.00	25,956.00 25,956.00	0.00	2,339.00 2,339.00
9,217.000 NABORS INDUSTRIES LTD SHS G6359F103 KR3F19020002: S&P 500 INDEX	29.3700 29.3700	208,087.18 208,087.18	270,703.29 270,703.29	0.01	62,616.11 62,616.11
30,800.000 NABORS INDUSTRIES LTD SHS G6359F103 KR3F10050002: SASCO CAPITAL	29.3700 29.3700	430,460.97 430,460.97	904,596.00 904,596.00	0.02	474,135.03 474,135.03
8,806.000 NOBLE CORP PLC G65431101 KR3F19020002: S&P 500 INDEX	33.5600 33.5600	335,470.86 335,470.86	295,529.36 295,529.36	0.01	-39,941.50 -39,941.50
4,100.000 NORDIC AMER TANKER SHIPPING G65773106 KR3F10020002: NTGI STRUCTURED	9.5300 9.5300	49,861.10 49,861.10	39,073.00 39,073.00	0.00	-10,788.10 -10,788.10
3,800.000 HOME LOAN SERVICING SOLUTION G6648D109 KR3F10020002: NTGI STRUCTURED	22.7300 22.7300	83,283.52 83,283.52	86,374.00 86,374.00	0.00	3,090.48 3,090.48
2,800.000 ONEBEACON INSURANCE GROUP LTD G67742109 CL A KR3F10020002: NTGI STRUCTURED	15.5400 15.5400	41,309.03 41,309.03	43,512.00 43,512.00	0.00	2,202.97 2,202.97
5,300.000 ORIENT EXPRESS HOTELS LTD CL A G67743107 SHS KR3F10020002: NTGI STRUCTURED	14.5400 14.5400	52,540.59 52,540.59	77,062.00 77,062.00	0.00	24,521.41 24,521.41
1,749.000 PARTNERRE HLDGS LTD BERMUDA G6852T105 COM KR3F10070002: RIVER ROAD	109.2100 109.2100	121,917.38 121,917.38	191,008.29 191,008.29	0.00	69,090.91 69,090.91



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,400.000 PLATINUM UNDERWRITERS HLDGS G7127P100 LTD SHS KR3F10020002: NTGI STRUCTURED	64.8500 64.8500	118,513.20 118,513.20	220,490.00 220,490.00	0.01	101,976.80 101,976.80
1,600.000 PRIMUS GUARANTY LTD SHS G72457107 KR3F10020002: NTGI STRUCTURED	1.6200 1.6200	4,736.00 4,736.00	2,592.00 2,592.00	0.00	-2,144.00 -2,144.00
4,379.000 ROWAN COS PLC G7665A101 KR3F19020002: S&P 500 INDEX	31.9300 31.9300	147,785.60 147,785.60	139,821.47 139,821.47	0.00	-7,964.13 -7,964.13
15,260.000 ROWAN COS PLC G7665A101 KR3F10050002: SASCO CAPITAL	31.9300 31.9300	481,775.90 481,775.90	487,251.80 487,251.80	0.01	5,475.90 5,475.90
11,499.000 SEAGATE TECHNOLOGY G7945M107 KR3F19020002: S&P 500 INDEX	56.8200 56.8200	297,560.95 297,560.95	653,373.18 653,373.18	0.02	355,812.23 355,812.23
6,856.000 PENTAIR PLC G7S00T104 KR3F19020002: S&P 500 INDEX	72.1200 72.1200	263,975.85 263,975.85	494,454.72 494,454.72	0.01	230,478.87 230,478.87
2,600.000 SHIP FINANCE INTL LTD SHS G81075106 KR3F10020002: NTGI STRUCTURED	18.5900 18.5900	43,931.93 43,931.93	48,334.00 48,334.00	0.00	4,402.07 4,402.07
6,610.000 SIGNET JEWELERS LTD G81276100 KR3F10060002: WESTFIELD CAPITAL	110.5900 110.5900	359,540.17 359,540.17	730,999.90 730,999.90	0.02	371,459.73 371,459.73
5,800.000 UTI WORLDWIDE INC G87210103 KR3F10020002: NTGI STRUCTURED	10.3400 10.3400	82,855.65 82,855.65	59,972.00 59,972.00	0.00	-22,883.65 -22,883.65
2,900.000 TEXTAINER GROUP HLDGS LTD SHS G8766E109 KR3F10020002: NTGI STRUCTURED	38.6200 38.6200	85,688.31 85,688.31	111,998.00 111,998.00	0.00	26,309.69 26,309.69

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,945.000 TOWER GROUP INTERNATIONAL LTD G8988C105 KR3F10020002: NTGI STRUCTURED	1.8000 1.8000	51,213.55 51,213.55	5,301.00 5,301.00	0.00	-45,912.55 -45,912.55
1,666.000 UTSTARCOM HOLDINGS CORP G9310A114 KR3F10020002: NTGI STRUCTURED	2.9300 2.9300	7,496.99 7,496.99	4,881.38 4,881.38	0.00	-2,615.61 -2,615.61
8,875.000 VALIDUS HOLDINGS LTD COM SHS G9319H102 KR3F10030002: SYSTEMATIC	38.2400 38.2400	291,350.38 291,350.38	339,380.00 339,380.00	0.01	48,029.62 48,029.62
800.000 VIEWTRAN GROUP INC G9363W104 KR3F10020002: NTGI STRUCTURED	1.9600 1.9600	4,352.00 4,352.00	1,568.00 1,568.00	0.00	-2,784.00 -2,784.00
4,500.000 GOLAR LNG LIMITED SHS G9456A100 KR3F10020002: NTGI STRUCTURED	60.1000 60.1000	147,882.80 147,882.80	270,450.00 270,450.00	0.01	122,567.20 122,567.20
11,676.000 PERRIGO CO PLC G97822103 KR3F10040002: GENEVA CAPITAL	145.7600 145.7600	1,816,201.80 1,816,201.80	1,701,893.76 1,701,893.76	0.04	-114,308.04 -114,308.04
4,634.000 PERRIGO CO PLC G97822103 KR3F19020002: S&P 500 INDEX	145.7600 145.7600	715,951.79 715,951.79	675,451.84 675,451.84	0.02	-40,499.95 -40,499.95
9,560.000 XL GROUP PLC G98290102 KR3F19020002: S&P 500 INDEX	32.7300 32.7300	520,741.72 520,741.72	312,898.80 312,898.80	0.01	-207,842.92 -207,842.92
11,891.000 ACE LIMITED SHS H0023R105 KR3F19020002: S&P 500 INDEX	103.7000 103.7000	842,885.05 842,885.05	1,233,096.70 1,233,096.70	0.03	390,211.65 390,211.65
13,525.000 ALLIED WORLD ASSURANCE COMPANY H01531104 HOLDINGS AG KR3F10030002: SYSTEMATIC	38.0200 38.0200	509,161.02 509,161.02	514,220.50 514,220.50	0.01	5,059.48 5,059.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,800.000 GARMIN LTD H2906T109 KR3F10080002: WESTWOOD MGMT	60.9000 60.9000	354,383.74 354,383.74	414,120.00 414,120.00	0.01	59,736.26 59,736.26
4,321.000 GARMIN LTD H2906T109 KR3F19020002: S&P 500 INDEX	60.9000 60.9000	183,185.53 183,185.53	263,148.90 263,148.90	0.01	79,963.37 79,963.37
14,392.000 TE CONNECTIVITY LTD H84989104 KR3F19020002: S&P 500 INDEX	61.8400 61.8400	506,444.68 506,444.68	890,001.28 890,001.28	0.02	383,556.60 383,556.60
11,981.000 TRANSOCEAN LTD H8817H100 KR3F19020002: S&P 500 INDEX	45.0300 45.0300	571,666.52 571,666.52	539,504.43 539,504.43	0.01	-32,162.09 -32,162.09
16,242.000 TYCO INTERNATIONAL LTD SHS H89128104 KR3F19020002: S&P 500 INDEX	45.6000 45.6000	365,421.55 365,421.55	740,635.20 740,635.20	0.02	375,213.65 375,213.65
1,200.000 ALTISOURCE PORTFOLIO SOLUTIONS L0175J104 SA REG SHS KR3F10020002: NTGI STRUCTURED	114.5800 114.5800	57,948.58 57,948.58	137,496.00 137,496.00	0.00	79,547.42 79,547.42
19,113.000 CHECK POINT SOFTWARE TECHNOLOG M22465104 KR3F20060002: FRANKIN TEMPLETON	67.0300 67.0300	1,264,324.95 1,264,324.95	1,281,144.39 1,281,144.39	0.03	16,819.44 16,819.44
600.000 SYNERON MEDICAL LTD M87245102 KR3F10020002: NTGI STRUCTURED	10.3200 10.3200	6,723.00 6,723.00	6,192.00 6,192.00	0.00	-531.00 -531.00
14,668.000 LYONDELLBASELL INDUSTRIES NV N53745100 KR3F19020002: S&P 500 INDEX	97.6500 97.6500	786,571.72 786,571.72	1,432,330.20 1,432,330.20	0.03	645,758.48 645,758.48
9,604.000 NIELSEN N V N63218106 KR3F19020002: S&P 500 INDEX	48.4100 48.4100	362,156.35 362,156.35	464,929.64 464,929.64	0.01	102,773.29 102,773.29



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,700.000 NXP SEMICONDUCTOR NV N6596X109 KR3F10030002: SYSTEMATIC	66.1800 66.1800	291,362.18 291,362.18	708,126.00 708,126.00	0.02	416,763.82 416,763.82
2,300.000 ORTHOFIX INTERNATIONAL NV N6748L102 KR3F10020002: NTGI STRUCTURED	36.2500 36.2500	74,211.71 74,211.71	83,375.00 83,375.00	0.00	9,163.29 9,163.29
1,000.000 TORNIER NV N87237108 KR3F10020002: NTGI STRUCTURED	23.3800 23.3800	16,234.00 16,234.00	23,380.00 23,380.00	0.00	7,146.00 7,146.00
2,000.000 VISTAPRINT NV N93540107 KR3F10020002: NTGI STRUCTURED	40.4600 40.4600	90,183.07 90,183.07	80,920.00 80,920.00	0.00	-9,263.07 -9,263.07
900.000 BANCO LATINOAMERICANO DE P16994132 COMERCIO EXTERIOR KR3F10020002: NTGI STRUCTURED	29.6700 29.6700	15,444.00 15,444.00	26,703.00 26,703.00	0.00	11,259.00 11,259.00
600.000 STEINER LEISURE LTD P8744Y102 KR3F10020002: NTGI STRUCTURED	43.2900 43.2900	27,086.14 27,086.14	25,974.00 25,974.00	0.00	-1,112.14 -1,112.14
400.000 ULTRAPETROL BAHAMAS LIMITED P94398107 SHS KR3F10020002: NTGI STRUCTURED	2.9700 2.9700	2,028.00 2,028.00	1,188.00 1,188.00	0.00	-840.00 -840.00
17,775.000 ROYAL CARIBBEAN CRUISES LTD V7780T103 KR3F10030002: SYSTEMATIC	55.6000 55.6000	905,603.89 905,603.89	988,290.00 988,290.00	0.02	82,686.11 82,686.11
8,863.000 AVAGO TECHNOLOGIES LTD Y0486S104 KR3F19020002: S&P 500 INDEX	72.0700 72.0700	601,127.93 601,127.93	638,756.41 638,756.41	0.02	37,628.48 37,628.48
175.000 DHT HOLDINGS INC Y2065G121 KR3F10020002: NTGI STRUCTURED	7.2000 7.2000	7,597.00 7,597.00	1,260.00 1,260.00	0.00	-6,337.00 -6,337.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225.000 EAGLE BULK SHIPPING INC Y2187A119 KR3F10020002: NTGI STRUCTURED	3.0900 3.0900	2,295.00 2,295.00	695.25 695.25	0.00	-1,599.75 -1,599.75
100.000 GENCO SHIPPING & TRADING Y2685T107 LIMITED SHS KR3F10020002: NTGI STRUCTURED	0.9400 0.9400	687.00 687.00	94.00 94.00	0.00	-593.00 -593.00
600.000 TEEKAY TANKERS LTD CLASS A Y8565N102 KR3F10020002: NTGI STRUCTURED	4.2900 4.2900	5,280.00 5,280.00	2,574.00 2,574.00	0.00	-2,706.00 -2,706.00
TOTAL U.S. DOLLAR EQUITY			959,240,393.94	1,288,745,157.22	329,504,763.28
			959,240,393.94	1,288,745,157.22	31.30
TOTAL ASSETS EQUITY			1,295,493,347.97	1,647,754,019.23	40.02
FIXED INCOME SECURITIES					
AUSTRALIAN DOLLAR					
10,200,000.000 AUSTRALIA GOVERNMENT BOND AAB0WRQ03 5.250% 03/15/2019 KR3F30010002: PIMCO KR3	109.9930 103.8169	11,154,940.00 10,415,925.23	11,219,286.00 10,589,323.09	0.26	64,346.00 173,397.86
150,000.000 KFW AAB1VKSN5 6.000% 03/28/2017 KR3F30020002: MANULIFE ASSET MGMT	107.8158 101.7619	161,625.00 144,840.24	161,723.70 152,642.91	0.00	98.70 7,802.67
130,000.000 INTER-AMERICAN DEVELOPMENT BAN AAB3W4MB8 6.500% 08/20/2019 KR3F30020002: MANULIFE ASSET MGMT	114.0661 107.6613	147,551.30 138,012.11	148,285.93 139,959.68	0.00	734.63 1,947.57
50,000.000 PROVINCE OF ONTARIO CANADA AAB45LSQ9 6.250% 09/29/2020 KR3F30020002: MANULIFE ASSET MGMT	111.9136 105.6297	54,514.50 51,150.96	55,956.80 52,814.83	0.00	1,442.30 1,663.87
315,000.000 KFW AAB46KXG6 6.000% 01/19/2016 KR3F30020002: MANULIFE ASSET MGMT	104.8084 98.9234	328,500.10 332,322.08	330,146.46 311,608.74	0.01	1,646.36 -20,713.34



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,800,000.000 AUSTRALIA GOVERNMENT BOND AAB4KTTW1 4.500% 04/15/2020 KR3F30010002: PIMCO KR3	107.2890 101.2647	6,171,722.00 5,762,845.42	6,222,762.00 5,873,353.91	0.14	51,040.00 110,508.49
200,000.000 NATIONAL AUSTRALIA BANK LTD AAB4M3SP2 6.000% 02/15/2017 KR3F30020002: MANULIFE ASSET MGMT	106.6276 100.6405	213,721.00 199,768.98	213,255.20 201,280.92	0.00	-465.80 1,511.94
465,000.000 QUEENSLAND TREASURY CORP AAB4Z5NS2 6.000% 10/21/2015 KR3F30020002: MANULIFE ASSET MGMT	104.2842 98.4286	490,552.30 472,295.38	484,921.53 457,693.19	0.01	-5,630.77 -14,602.19
265,000.000 KFW AAB5790J7 6.000% 08/20/2020 KR3F30020002: MANULIFE ASSET MGMT	112.2144 105.9136	274,620.70 261,817.77	297,368.16 280,670.94	0.01	22,747.46 18,853.17
100,000.000 WESTPAC BANKING CORP AAB5ZSZL1 7.250% 02/11/2020 KR3F30020002: MANULIFE ASSET MGMT	115.6375 109.1445	115,957.00 121,447.56	115,637.50 109,144.45	0.00	-319.50 -12,303.11
427,000.000 QUEENSLAND TREASURY CORP AAB674MG8 6.000% 04/21/2016 KR3F30020002: MANULIFE ASSET MGMT	105.7951 99.8547	451,997.04 437,759.38	451,745.08 426,379.59	0.01	-251.96 -11,379.79
630,000.000 NEW SOUTH WALES TREASURY CORP AAB694MH4 6.000% 05/01/2020 KR3F30020002: MANULIFE ASSET MGMT	114.0131 107.6113	694,262.21 647,595.13	718,282.53 677,950.97	0.02	24,020.32 30,355.84
115,000.000 QUEENSLAND TREASURY CORP AAB7573B3 4.000% 06/21/2019 KR3F30020002: MANULIFE ASSET MGMT	103.1585 97.3662	117,840.50 109,208.68	118,632.28 111,971.08	0.00	791.78 2,762.40
50,000.000 EXPORT DEVELOPMENT CANADA AAB7X6G79 3.250% 08/08/2017 KR3F30020002: MANULIFE ASSET MGMT	100.5686 94.9217	49,518.00 46,992.58	50,284.30 47,460.84	0.00	766.30 468.26
200,000.000 MORGAN STANLEY AAB7YKFM5 8.000% 05/09/2017 KR3F30060002: LOOMIS	110.9561 104.7259	200,000.00 206,970.00	221,912.20 209,451.83	0.01	21,912.20 2,481.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 INTL BK RECON & DEVELOP AABJ3THW0 3.750% 01/23/2019 KR3F30020002: MANULIFE ASSET MGMT	101.5031 95.8037	198,743.65 178,109.14	203,006.20 191,607.40	0.00	4,262.55 13,498.26
33,300,000.000 CCP_IRS P AUD-BBR-BBSW 6M AA9QDBJG8 R 4.00% 2019 JUN 18 CME KR3F30010002: PIMCO KR3 AUD6B140618190618400	3.2642 3.0810	110,243.70 97,718.03	1,086,993.92 1,025,959.21	0.02	976,750.22 928,241.18
-33,300,000.000 CCP IRS P AUD-BBR-BBSW 6M AA9QDBJE3 R 4.00% 2019 JUN 18 CME KR3F30010002: PIMCO KR3 AUD6B140618190618400	0.0000 0.0000	-38,262.44 -34,885.05	0.00 0.00	0.00	38,262.44 34,885.05
8,500,000.000 CCP_IRS P AUD-BBR-BBSW 6M CME AA9QDPWK3 REC 3.50% 2019 JUN 18 KR3F30010002: PIMCO KR3 AUD6M140618190618	0.9620 0.9080	23,661.61 21,928.40	81,773.32 77,181.75	0.00	58,111.71 55,253.35
-8,500,000.000 CCP IRS P AUD-BBR-BBSW 6M CME AA9QDPWJ6 REC 3.50% 2019 JUN 18 KR3F30010002: PIMCO KR3 AUD6M140618190618	0.0000 0.0000	-0.05 -0.05	0.00 0.00	0.00	0.05 0.05
TOTAL AUSTRALIAN DOLLAR FIXED INCOME SECURITIES		20,921,708.12 19,611,821.97	22,181,973.11 20,936,455.33	0.51	1,260,264.99 1,324,633.36
BRAZIL REAL					
270,000.000 ANHEUSER-BUSCH INBEV WORLDWIDE 03523TAY4 9.750% 11/17/2015 DD 11/17/10 KR3F30020002: MANULIFE ASSET MGMT	99.9360 45.3410	230,704.62 130,624.18	269,827.20 122,420.58	0.00	39,122.58 -8,203.60
86,000.000 ARCOS DORADOS HOLDINGS IN 144A 03965UAA8 10.250% 07/13/2016 DD 07/13/11 KR3F30020002: MANULIFE ASSET MGMT	94.5000 42.8746	81,179.36 36,213.51	81,270.00 36,872.19	0.00	90.64 658.68
1,400,000.000 OI SA 144A 10553MAC5 9.750% 09/15/2016 DD 09/15/11 KR3F30060002: LOOMIS	93.7500 42.5344	780,749.91 780,749.91	1,312,500.00 595,481.15	0.01	531,750.09 -185,268.76
260,000.000 BRAZILIAN GOVERNMENT INTERNATI 105756BJ8 12.500% 01/05/2016 DD 09/26/05 KR3F30020002: MANULIFE ASSET MGMT	104.7500 47.5251	216,876.15 135,342.14	272,350.00 123,565.17	0.00	55,473.85 -11,776.97

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 ODEBRECHT FINANCE LTD 144A 675758AK2 8.250% 04/25/2018 DD 04/25/13 KR3F30060002: LOOMIS	89.7500 40.7196	149,142.60 149,142.60	269,250.00 122,158.70	0.00	120,107.40 -26,983.90
255,000.000 BRAZILIAN GOVERNMENT INTERNATI LBB1RB7L3 10.250% 01/10/2028 KR3F30020002: MANULIFE ASSET MGMT	105.0000 47.6385	292,612.50 171,519.63	267,750.00 121,478.15	0.00	-24,862.50 -50,041.48
360,000.000 BRAZIL NOTAS DO TESOIRO NACION LBB4Q5YM9 10.000% 01/01/2023 KR3F30020002: MANULIFE ASSET MGMT	89.4945 40.6036	317,365.53 134,728.11	322,180.20 146,173.13	0.00	4,814.67 11,445.02
475,000.000 BRAZIL NOTAS DO TESOIRO NACION LBB62L3V9 10.000% 01/01/2021 KR3F30020002: MANULIFE ASSET MGMT	91.3731 41.4560	436,826.93 189,130.16	434,022.23 196,915.85	0.00	-2,804.70 7,785.69
18,100,000.000 BRAZIL NOTAS DO TESOIRO NACION LBB62L3V9 10.000% 01/01/2021 KR3F30010002: PIMCO KR3	91.3731 41.4560	16,195,121.07 7,063,742.37	16,538,531.10 7,503,530.29	0.18	343,410.03 439,787.92
1,400,000.000 BRAZIL NOTAS DO TESNTNB-INFLAT LBB7QMXZ7 6.000% 08/15/2022 KR3F30010002: PIMCO KR3	251.3373 114.0317	3,411,704.98 1,535,317.14	3,518,722.20 1,596,443.99	0.04	107,017.22 61,126.85
600,000.000 BANCO SANTANDER BRASIL SA/CAYM LBB946SX3 8.000% 03/18/2016 KR3F30060002: LOOMIS	95.5000 43.3283	607,500.00 302,314.00	573,000.00 259,970.06	0.01	-34,500.00 -42,343.94
300,000.000 BRF SA LBBB96CP7 7.750% 05/22/2018 KR3F30060002: LOOMIS	86.2500 39.1316	300,000.00 147,936.30	258,750.00 117,394.86	0.00	-41,250.00 -30,541.44
1,400.000 LETRA TESOIRO NACIONAL LBBJ38WR6 0.000% 01/01/2018 KR3F30010002: PIMCO KR3	67.5298 30.6383	945,051.60 422,870.26	945,417.20 428,935.71	0.01	365.60 6,065.45
165,000.000 INTERNATIONAL FINANCE CORP LBBJ4G2R0 10.000% 06/12/2017 KR3F30020002: MANULIFE ASSET MGMT	100.1000 45.4154	165,254.12 73,319.19	165,165.00 74,935.35	0.00	-89.12 1,616.16

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,500,000.000 IRS BRL ZCS R 11.68%- CDI LB9QDQ6W0 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009E52	-0.9333 -0.4234	0.00 0.00	-88,663.79 -40,226.75	-0.00	-88,663.79 -40,226.75
-9,500,000.000 IRS_ BRL ZCS R 11.68%- CDI LB9QDQ6X8 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009E52	0.0000 0.0000	-13,589.36 -6,079.57	0.00 0.00	0.00	13,589.36 6,079.57
5,200,000.000 IRS P CDI DAILY R 11.68 BOA LB9QDRAP8 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009EW3	-0.9333 -0.4234	11,063.18 4,950.30	-48,531.76 -22,018.86	-0.00	-59,594.94 -26,969.16
-5,200,000.000 IRS_P CDI DAILY R 11.68 BOA LB9QDRAQ6 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009EW3	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
9,700,000.000 ZCS IRS P CDI DAILY R 11.68% LB9QDRA78 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009F51	0.6396 0.2902	0.00 0.00	62,039.26 28,147.21	0.00	62,039.26 28,147.21
-9,700,000.000 ZCS_ IRS P CDI DAILY R 11.68% LB9QDRA86 2021 JAN 04 KR3F30010002: PIMCO KR3 SWU009F51	0.0000 0.0000	-4,294.53 -1,921.62	0.00 0.00	0.00	4,294.53 1,921.62
TOTAL BRAZIL REAL FIXED INCOME SECURITIES		24,123,268.66 11,269,898.61	25,153,578.84 11,412,176.78	0.28	1,030,310.18 142,278.17
CANADIAN DOLLAR					
135,000.000 GOVERNMENT OF CANADA NCB84XPW7 1.250% 01-MAR-2018 SER A875 KR3F30020002: MANULIFE ASSET MGMT	99.6560 93.5605	134,761.58 126,543.43	134,535.60 126,306.72	0.00	-225.98 -236.71
2,700,000.000 GOVERNMENT OF CANADA NCBBTRTM4 2.500% 01-JUN-2024 SER B451 KR3F30010002: PIMCO KR3	102.3000 96.0428	2,709,180.00 2,454,523.22	2,762,100.00 2,593,155.89	0.06	52,920.00 138,632.67
TOTAL CANADIAN DOLLAR FIXED INCOME SECURITIES		2,843,941.58 2,581,066.65	2,896,635.60 2,719,462.61	0.07	52,694.02 138,395.96
CHILEAN PESO					



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
148,000,000.000 INTL BK RECON & DEVELOP LCBBCR9D6 4.250% 02/05/2016 KR3F30060002: LOOMIS	101.3400 0.1830	149,568,552.11 269,911.11	149,983,200.00 270,889.16	0.01	414,647.89 978.05
COLOMBIAN PESO					
120,000,000.000 EMPRESA DE TELECOMUNIC 144A 29245YAB5 7.000% 01/17/2023 DD 01/17/13 KR3F30060002: LOOMIS	92.5000 0.0492	67,874.84 67,874.84	111,000,000.00 59,050.45	0.00	110,932,125.16 -8,824.39
EURO CURRENCY UNIT					
1,400,000.000 REPUBLIC OF SLOVENIA DVBH7J9M4 4.700% 11/01/2016 KR3F30010002: PIMCO KR3	108.2690 148.2365	1,394,456.00 1,878,959.74	1,515,766.00 2,075,311.02	0.05	121,310.00 196,351.28
145,000.000 AUTONOMOUS COMMUNITY OF MADRID EEB1FH3Z8 4.300% 09/15/2026 KR3F30060002: LOOMIS	107.9412 147.7877	108,209.42 143,475.40	156,514.74 214,292.16	0.01	48,305.32 70,816.76
800,000.000 AUTONOMOUS COMMUNITY OF CATALO EEB61K8Y3 4.950% 02/11/2020 KR3F30010002: PIMCO KR3	111.9200 153.2353	827,200.00 1,124,950.64	895,360.00 1,225,882.14	0.03	68,160.00 100,931.50
3,800,000.000 SPAIN GOVERNMENT BOND EEB6W31Q1 5.850% 01/31/2022 KR3F30010002: PIMCO KR3	125.8460 172.3021	4,632,370.00 6,365,802.85	4,782,148.00 6,547,477.93	0.16	149,778.00 181,675.08
900,000.000 BPE FINANCIACIONES SA EEBGDW1T0 2.875% 05/19/2016 KR3F30010002: PIMCO KR3	102.4390 140.2544	914,281.00 1,256,273.06	921,951.00 1,262,289.21	0.03	7,670.00 6,016.15
299,981.000 ITALY BUONI POLIENNICPI-INFLAT EI9404027 2.250% 04/22/2017 KR3F30010002: PIMCO KR3	104.0200 142.4190	310,760.85 429,652.81	312,040.24 427,229.89	0.01	1,279.39 -2,422.92
5,100,000.000 ITALY BUONI POLIENNALI DEL TES EIB7M5HQ9 5.500% 11/01/2022 KR3F30010002: PIMCO KR3	122.6490 167.9249	6,080,075.00 8,355,239.07	6,255,099.00 8,564,168.80	0.21	175,024.00 208,929.73

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600,912.000 ITALY BUONI POLIENNICPI-INFLAT EIB8TWBX2 2.550% 10/22/2016 KR3F30010002: PIMCO KR3	104.0400 142.4464	626,712.82 866,355.97	625,188.84 855,977.30	0.02	-1,523.98 -10,378.67
2,504,500.000 ITALY BUONI POLIENNALI DEL REG EIBFZBB23 2.150% 11/12/2017 KR3F30010002: PIMCO KR3	103.9500 142.3231	2,587,266.68 3,575,064.69	2,603,427.75 3,564,483.10	0.09	16,161.07 -10,581.59
100,000.000 WIND ACQUISITION FIN SA 144A EL9531863 VAR RT 07/15/2020 KR3F30060002: LOOMIS	100.0628 137.0010	100,000.00 135,965.00	100,062.80 137,000.98	0.00	62.80 1,035.98
400,000.000 ALTICE SA ELBLWP5D8 7.250% 05/15/2022 KR3F30010002: PIMCO KR3	106.0000 145.1299	400,000.00 553,180.00	424,000.00 580,519.60	0.01	24,000.00 27,339.60
2,100,000.000 SCHAEFFLER HLDG FIN BV ENBCF52K4 6.875% 08/15/2018 KR3F30010002: PIMCO KR3	105.2500 144.1030	2,250,000.00 3,083,633.55	2,210,250.00 3,026,163.79	0.07	-39,750.00 -57,469.76
35,000.000 ROYAL BANK OF SCOTLAND GROUP P EXB04BL18 5.500% 11/29/2049 KR3F30060002: LOOMIS	97.6500 133.6975	23,012.50 29,829.95	34,177.50 46,794.12	0.00	11,165.00 16,964.17
800,000.000 BRADFORD & BINGLEY PLC EXB13W8C2 4.250% 05/04/2016 KR3F30010002: PIMCO KR3	106.9852 146.4788	853,600.00 1,109,253.26	855,881.60 1,171,830.29	0.03	2,281.60 62,577.03
200,000.000 ROYAL BANK OF SCOTLAND PLC/THE EXB2QQN80 6.934% 04/09/2018 KR3F30060002: LOOMIS	115.7468 158.4747	185,062.50 241,584.16	231,493.60 316,949.46	0.01	46,431.10 75,365.30
2,000,000.000 ROYAL BANK OF SCOTLAND PLC/THE EXB2QQN80 6.934% 04/09/2018 KR3F30010002: PIMCO KR3	115.7468 158.4747	2,129,965.00 2,844,941.04	2,314,936.00 3,169,494.62	0.08	184,971.00 324,553.58
600,000.000 MERRILL LYNCH & CO INC NAB01Y469 VAR RT 07/22/2014 KR3F30010002: PIMCO KR3	100.0268 136.9517	574,800.00 704,101.31	600,160.80 821,710.16	0.02	25,360.80 117,608.85

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200,000.000 JPMORGAN CHASE BANK NA NAB1GHBR4 VAR RT 11/30/2021 KR3F30010002: PIMCO KR3	105.4500 144.3769	187,750.00 229,299.09	210,900.00 288,753.74	0.01	23,150.00 59,454.65
2,600,000.000 JPMORGAN CHASE BANK NA NAB1Y42R3 VAR RT 05/31/2017 KR3F30010002: PIMCO KR3	99.5400 136.2852	2,334,000.00 2,997,484.90	2,588,040.00 3,543,414.97	0.09	254,040.00 545,930.07
-10,100,000.000 CDS SP UL ITRAXX MAIN21 V1 5YR XX9QDK9UG PUT SEP 14 000.950 ED 09/17/14 KR3F30010002: PIMCO KR3	0.0553 0.0757	-23,482.50 -32,392.93	-5,584.19 -7,645.59	-0.00	17,898.31 24,747.34
-11,700,000.000 CDS-SP UL ITRAXX MAIN21 V1 5YR XX9QDM9UA PUT SEP 14 000.950 ED 09/17/14 KR3F30010002: PIMCO KR3 317540U34	0.0553 0.0757	-31,239.00 -43,383.16	-6,468.81 -8,856.77	-0.00	24,770.19 34,526.39
-700,000.000 CCP IRS EUR-EURIBOR-6M CME XX9QC6YE3 PAY 2.75% 2044 SEP 17 KR3F30010002: PIMCO KR3 EUR6E140917440917275	0.0000 0.0000	-58,439.40 -79,565.24	0.00 0.00	0.00	58,439.40 79,565.24
700,000.000 CCP_IRS EUR-EURIBOR-6M CME XX9QC6YF0 PAY 2.75% 2044 SEP 17 KR3F30010002: PIMCO KR3 EUR6E140917440917275	-12.6288 -17.2907	0.01 0.01	-88,401.33 -121,034.68	-0.00	-88,401.34 -121,034.69
-12,600,000.000 CCP IRS EUR-EURIBOR-6M CME XX9QDJHF0 PAY 2.00% 2024 SEP 17 KR3F30010002: PIMCO KR3 EUR6M140917240917	0.0000 0.0000	-142,363.65 -196,412.01	0.00 0.00	0.00	142,363.65 196,412.01
12,600,000.000 CCP_IRS EUR-EURIBOR-6M CME XX9QDJHG8 PAY 2.00% 2024 SEP 17 KR3F30010002: PIMCO KR3 EUR6M140917240917	-4.8447 -6.6331	0.01 0.01	-610,434.72 -835,776.70	-0.02	-610,434.73 -835,776.71
100,000.000 CDS SP UL FINMECCANICA S.P.A. XX9QDHK86 R 500BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC02OM9	14.6974 20.1229	12,224.72 16,750.92	14,697.39 20,122.93	0.00	2,472.67 3,372.01
-100,000.000 CDS_SP UL FINMECCANICA S.P.A. XX9QDHL4 R 500BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC02OM9	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
600,000.000 CDS SP UL REPUBLIC OF ITALY XX9QCDYX6 R 100BPS 2017 JUN 20 KR3F30010002: PIMCO KR3 SWPC032T6	1.2106 1.6574	0.00 0.00	7,263.30 9,944.55	0.00	7,263.30 9,944.55
-600,000.000 CDS_SP UL REPUBLIC OF ITALY XX9QCDYY4 R 100BPS 2017 JUN 20 KR3F30010002: PIMCO KR3 SWPC032T6	0.0000 0.0000	-90,676.68 -113,019.42	0.00 0.00	0.00	90,676.68 113,019.42
500,000.000 CDS SP UL ITALY REPUBLIC XX9QC3GW0 R 100BPS 2017 JUN 20 KR3F30010002: PIMCO KR3 SWPC033T5	1.1657 1.5960	0.00 0.00	5,828.40 7,979.95	0.00	5,828.40 7,979.95
-500,000.000 CDS-SP UL ITALY REPUBLIC XX9QC3GX8 R 100BPS 2017 JUN 20 KR3F30010002: PIMCO KR3 SWPC033T5	0.0000 0.0000	-74,921.50 -93,382.16	0.00 0.00	0.00	74,921.50 93,382.16
-1,000,000.000 CDS BP UL CREDIT AGRICOLE XX9QB01T0 P 100BP 2016 DEC 20 KR3F30010002: PIMCO KR3 SWPC296Q3	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,000,000.000 CDS_BP UL CREDIT AGRICOLE XX9QB01U7 P 100BP 2016 DEC 20 KR3F30010002: PIMCO KR3 SWPC296Q3	-1.0494 -1.4368	69,895.90 96,113.86	-10,494.03 -14,367.90	-0.00	-80,389.93 -110,481.76
1,200,000.000 CDS SP UL LLOYDS TSB BANK PLC XX9QCGRF6 R 300BPS 2017 SEP 20 KR3F30010002: PIMCO KR3 SWPC774T8	8.4089 11.5130	11,272.32 13,820.99	100,906.67 138,156.37	0.00	89,634.35 124,335.38
-1,200,000.000 CDS_SP UL LLOYDS TSB BANK PLC XX9QCGRH2 R 300BPS 2017 SEP 20 KR3F30010002: PIMCO KR3 SWPC774T8	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
1,000,000.000 CDS SP UL LLOYDS TSB BANK PLC XX9QCGRK5 R 300BPS 2017 SEP 20 KR3F30010002: PIMCO KR3 SWPC778T4	8.4089 11.5130	11,223.95 13,761.68	84,088.89 115,130.30	0.00	72,864.94 101,368.62
-1,000,000.000 CDS_SP UL LLOYDS TSB BANK PLC XX9QCGRN9 R 300BPS 2017 SEP 20 KR3F30010002: PIMCO KR3 SWPC778T4	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,200,000.000 CCP_CD X ITRAXX MAIN 21 5Y XX9QDK7W1 1.000% BP 2019 JUN 20 ICE KR3F30010002: PIMCO KR3 TE2101J19E0100XXI	1.8401 2.5194	59,462.94 81,959.41	114,086.20 156,201.12	0.00	54,623.26 74,241.71
-6,200,000.000 CCP CD X ITRAXX MAIN 21 5Y XX9QDK7X9 REC 100BP 2019 JUN 20 ICE KR3F30010002: PIMCO KR3 TE2101J19E0100XXI	0.0000 0.0000	-0.07 -0.07	0.00 0.00	0.00	0.07 0.07
TOTAL EURO CURRENCY UNIT FIXED INCOME SECURITIES		26,262,478.82 35,589,298.38	27,242,885.64 37,299,596.86	0.91	980,406.82 1,710,298.48
INDIAN RUPEE					
28,500,000.000 INTL FINANCE CORP 45950VCV6 7.800% 06/03/2019 DD 03/21/14 KR3F30060002: LOOMIS	104.3724 1.7353	28,573,613.54 467,347.28	29,746,134.57 494,573.69	0.01	1,172,521.03 27,226.41
JAPANESE YEN					
-890,000,000.000 CCP IRS JPY-LIBOR-BBA 6M CME FJ9QCT5Y2 PAY 1.00% 2013 JAN 25 KR3F30010002: PIMCO KR3 JPY6L130918230918100	0.0000 0.0000	-22,840,071.00 -232,325.89	0.00 0.00	0.00	22,840,071.00 232,325.89
890,000,000.000 CCP_IRS JPY-LIBOR-BBA 6M CME FJ9QCT5X4 PAY 1.00% 2013 JAN 25 KR3F30010002: PIMCO KR3 JPY6L130918230918100	-3.3430 -0.0330	5.00 0.05	-29,752,611.00 -293,693.41	-0.01	-29,752,616.00 -293,693.46
TOTAL JAPANESE YEN FIXED INCOME SECURITIES		-22,840,066.00 -232,325.84	-29,752,611.00 -293,693.41	-0.01	-6,912,545.00 -61,367.57
MALAYSIAN RINGGIT					
750,000.000 MALAYSIA GOVERNMENT BOND FNB11ZPD7 4.262% 09/15/2016 KR3F30020002: MANULIFE ASSET MGMT	101.8699 31.7253	781,875.00 245,833.99	764,024.25 237,939.66	0.01	-17,850.75 -7,894.33
900,000.000 MALAYSIA GOVERNMENT BOND FNB43XTL2 3.741% 02/27/2015 KR3F30020002: MANULIFE ASSET MGMT	100.3867 31.2634	913,220.00 306,192.79	903,480.30 281,370.38	0.01	-9,739.70 -24,822.41



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,450,000.000 MALAYSIA GOVERNMENT BOND FNB61CG70 3.835% 08/12/2015 KR3F30020002: MANULIFE ASSET MGMT	100.7688 31.3824	1,466,930.00 449,560.36	1,461,147.60 455,044.41	0.01	-5,782.40 5,484.05
TOTAL MALAYSIAN RINGGIT FIXED INCOME SECURITIES		3,162,025.00 1,001,587.14	3,128,652.15 974,354.45	0.02	-33,372.85 -27,232.69
MEXICAN NEW PESO					
1,460,000.000 PETROLEOS MEXICANOS 144A 71654QBA9 7.650% 11/24/2021 DD 12/07/11 KR3F30020002: MANULIFE ASSET MGMT	107.8094 8.3103	1,580,604.01 121,044.49	1,574,017.24 121,330.24	0.00	-6,586.77 285.75
3,030,000.000 MEXICAN BONOS LMB00L4V9 8.000% 12/07/2023 KR3F30020002: MANULIFE ASSET MGMT	116.8290 9.0056	3,551,345.21 273,110.66	3,539,918.70 272,868.17	0.01	-11,426.51 -242.49
1,000,000.000 MEXICAN BONOS LMB00L4V9 8.000% 12/07/2023 KR3F30060002: LOOMIS	116.8290 9.0056	1,156,554.07 87,500.81	1,168,290.00 90,055.50	0.00	11,735.93 2,554.69
850,000.000 MEXICAN BONOS LMB05QN18 10.000% 12/05/2024 KR3F30060002: LOOMIS	133.5279 10.2928	1,196,457.21 94,672.90	1,134,987.15 87,488.41	0.00	-61,470.06 -7,184.49
59,500,000.000 MEXICAN BONOS LMB05QN18 10.000% 12/05/2024 KR3F30010002: PIMCO KR3	133.5279 10.2928	76,942,645.63 5,881,161.36	79,449,100.50 6,124,188.76	0.15	2,506,454.87 243,027.40
3,900,000.000 AMERICA MOVIL SAB DE CV LMB29LKT3 8.460% 12/18/2036 KR3F30060002: LOOMIS	98.4160 7.5862	3,632,116.40 274,740.46	3,838,224.00 295,862.48	0.01	206,107.60 21,122.02
11,250,000.000 MEXICAN BONOS LMB3ZD2V5 6.500% 06/10/2021 KR3F30060002: LOOMIS	107.1244 8.2575	11,780,288.84 906,577.29	12,051,495.00 928,967.47	0.02	271,206.16 22,390.18
3,000,000.000 MEXICAN BONOS LMB44NND2 8.500% 11/18/2038 KR3F30060002: LOOMIS	121.8788 9.3948	3,515,125.63 270,498.72	3,656,364.00 281,844.14	0.01	141,238.37 11,345.42

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800,000.000 MEXICAN BONOS LMB45QPV2 6.000% 06/18/2015 KR3F30020002: MANULIFE ASSET MGMT	102.7350 7.9191	829,266.91 60,985.32	821,880.00 63,353.12	0.00	-7,386.91 2,367.80
8,299,500.000 MEXICAN BONOS LMB6TC403 7.750% 05/29/2031 KR3F30020002: MANULIFE ASSET MGMT	114.3737 8.8163	8,964,337.43 682,701.14	9,492,445.23 731,707.80	0.02	528,107.80 49,006.66
3,410,000.000 MEXICAN BONOS LMB7V21L7 7.750% 11/13/2042 KR3F30060002: LOOMIS	113.2406 8.7289	4,035,011.38 314,975.47	3,861,504.46 297,657.02	0.01	-173,506.92 -17,318.45
2,716,400.000 MEXICAN BONOS LMB81WLQ9 5.000% 06/15/2017 KR3F30020002: MANULIFE ASSET MGMT	103.4299 7.9727	2,815,849.99 229,720.94	2,809,569.80 216,570.55	0.01	-6,280.19 -13,150.39
5,000,000.000 MEX BONOS DESARR FIX RT LMBDC7KX7 4.750% 06/14/2018 KR3F30060002: LOOMIS	101.1448 7.7966	4,884,957.15 373,172.96	5,057,240.00 389,828.11	0.01	172,282.85 16,655.15
TOTAL MEXICAN NEW PESO FIXED INCOME SECURITIES		124,884,559.86 9,570,862.52	128,455,036.08 9,901,721.77	0.24	3,570,476.22 330,859.25
NEW ZEALAND DOLLAR					
70,000.000 NEW ZEALAND GOVERNMENT BOND AN6610728 6.000% 04/15/2015 KR3F30020002: MANULIFE ASSET MGMT	101.8600 89.1835	76,951.49 58,552.39	71,302.00 62,428.47	0.00	-5,649.49 3,876.08
220,000.000 EUROPEAN INVESTMENT BANK ANB02TT68 6.500% 09/10/2014 KR3F30020002: MANULIFE ASSET MGMT	100.4364 87.9371	233,200.00 177,441.88	220,960.08 193,461.60	0.00	-12,239.92 16,019.72
640,000.000 NEW ZEALAND GOVERNMENT BOND ANB087SC8 6.000% 12/15/2017 KR3F30020002: MANULIFE ASSET MGMT	106.4160 93.1725	713,372.64 557,855.06	681,062.40 596,304.18	0.01	-32,310.24 38,449.12
317,000.000 PROVINCE OF ONTARIO CANADA ANB0B8255 6.250% 06/16/2015 KR3F30020002: MANULIFE ASSET MGMT	101.9077 89.2253	341,422.14 266,383.42	323,047.41 282,844.16	0.01	-18,374.73 16,460.74

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
445,000.000 GENERAL ELECTRIC CAPITAL CORP ANB1W6W36 7.625% 12/10/2014 KR3F30020002: MANULIFE ASSET MGMT	101.5448 88.9076	472,062.50 374,658.00	451,874.36 395,638.60	0.01	-20,188.14 20,980.60
215,000.000 NEW ZEALAND GOVERNMENT BOND ANB4L3PG8 5.000% 03/15/2019 KR3F30020002: MANULIFE ASSET MGMT	103.8130 90.8935	224,139.11 185,486.32	223,197.95 195,420.97	0.00	-941.16 9,934.65
200,000.000 NEW ZEALAND GOVERNMENT BOND ANB503GR4 6.000% 05/15/2021 KR3F30020002: MANULIFE ASSET MGMT	110.1140 96.4103	219,720.67 181,829.84	220,228.00 192,820.63	0.00	507.33 10,990.79
340,000.000 INTERNATIONAL BANK FOR RECONST ANB73CFV9 4.500% 08/16/2016 KR3F30020002: MANULIFE ASSET MGMT	100.3152 87.8310	352,937.94 276,100.15	341,071.68 298,625.31	0.01	-11,866.26 22,525.16
80,000.000 CITIGROUP INC ANB7V7FQ0 6.250% 06/29/2017 KR3F30020002: MANULIFE ASSET MGMT	102.9286 90.1191	80,000.00 63,188.00	82,342.88 72,095.31	0.00	2,342.88 8,907.31
170,000.000 NEW ZEALAND GOVERNMENT ANB8FM6F7 5.000% 03/15/2019 KR3F30020002: MANULIFE ASSET MGMT	103.8130 90.8935	188,147.06 157,582.56	176,482.10 154,518.90	0.00	-11,664.96 -3,063.66
310,000.000 INTERNATIONAL FINANCE CORP ANB966G10 3.875% 02/26/2018 KR3F30020002: MANULIFE ASSET MGMT	97.3390 85.2252	305,432.80 250,424.18	301,750.90 264,198.00	0.01	-3,681.90 13,773.82
220,000.000 NEW ZEALAND GOVERNMENT ANB9C4FQ4 6.000% 05/15/2021 KR3F30020002: MANULIFE ASSET MGMT	110.1140 96.4103	253,938.86 193,222.08	242,250.80 212,102.69	0.01	-11,688.06 18,880.61
50,000.000 GENERAL ELECTRIC CAPITAL CORP ANB9DNDP5 4.250% 01/17/2018 DD 01/17/13 KR3F30020002: MANULIFE ASSET MGMT	97.8353 85.6597	49,761.94 41,727.88	48,917.65 42,829.85	0.00	-844.29 1,101.97
135,000.000 INTL BK RECON & DEVELOP ANBK0S457 4.625% 02/26/2019 KR3F30020002: MANULIFE ASSET MGMT	99.2898 86.9332	134,459.05 116,354.14	134,041.23 117,359.80	0.00	-417.82 1,005.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL NEW ZEALAND DOLLAR FIXED INCOME SECURITIES		3,645,546.20	3,518,529.44		-127,016.76
		2,900,805.90	3,080,648.47	0.07	179,842.57
NORWEGIAN KRONE					
2,770,000.000 NORWAY GOVERNMENT BOND SNB01C191 5.000% 05/15/2015 KR3F30020002: MANULIFE ASSET MGMT	103.1510 16.8100	3,030,857.00 508,376.63	2,857,282.70 465,636.08	0.01	-173,574.30 -42,740.55
2,540,000.000 NORWAY GOVERNMENT BOND SNB39J5Q0 4.500% 05/22/2019 KR3F30020002: MANULIFE ASSET MGMT	112.8168 18.3852	2,876,134.00 484,299.85	2,865,546.72 466,982.83	0.01	-10,587.28 -17,317.02
TOTAL NORWEGIAN KRONE FIXED INCOME SECURITIES		5,906,991.00	5,722,829.42		-184,161.58
		992,676.48	932,618.91	0.02	-60,057.57
PHILIPPINES PESO					
20,000,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BM8 6.250% 01/14/2036 DD 01/14/11 KR3F30060002: LOOMIS	107.5050 2.4629	448,287.83 448,287.83	21,501,000.00 492,577.31	0.01	21,052,712.17 44,289.48
10,700,000.000 PHILIPPINE GOVERNMENT BOND FP9254318 6.500% 04/28/2021 KR3F30020002: MANULIFE ASSET MGMT	116.2733 2.6638	12,177,378.45 272,896.50	12,441,243.10 285,022.75	0.01	263,864.65 12,126.25
13,000,000.000 PHILIPPINE GOVERNMENT INTERNAT FPB3LJ4G8 6.250% 01/14/2036 KR3F30020002: MANULIFE ASSET MGMT	108.0000 2.4742	12,675,000.00 290,711.01	14,040,000.00 321,649.48	0.01	1,365,000.00 30,938.47
13,000,000.000 PHILIPPINE GOVERNMENT INTERNAT FPB3MRN11 4.950% 01/15/2021 KR3F30020002: MANULIFE ASSET MGMT	106.1250 2.4313	12,935,000.00 299,075.14	13,796,250.00 316,065.29	0.01	861,250.00 16,990.15
2,800,000.000 PHILIPPINE GOVERNMENT BOND FPB4K2QP0 7.375% 03/03/2021 KR3F30020002: MANULIFE ASSET MGMT	121.2600 2.7780	3,350,230.80 75,134.13	3,395,280.00 77,784.19	0.00	45,049.20 2,650.06
TOTAL PHILIPPINES PESO FIXED INCOME SECURITIES		41,585,897.08	65,173,773.10		23,587,876.02
		1,386,104.61	1,493,099.02	0.04	106,994.41
POUND STERLING					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 GENERAL ELECTRIC CAPITAL CORP EX4464049 6.250% 09/29/2020 KR3F30020002: MANULIFE ASSET MGMT	117.8480 201.5024	29,512.50 50,332.09	29,462.00 50,375.60	0.00	-50.50 43.51
50,000.000 E.ON INTERNATIONAL FINANCE BV EXB28RMN6 6.000% 10/30/2019 KR3F30020002: MANULIFE ASSET MGMT	115.2200 197.0089	58,285.00 97,676.92	57,610.00 98,504.46	0.00	-675.00 827.54
2,200,000.000 UNITED KINGDOM GILT EXB3KJDQ1 4.000% 03/07/2022 KR3F30010002: PIMCO KR3	111.0310 189.8464	2,645,148.00 4,151,691.99	2,442,682.00 4,176,619.82	0.10	-202,466.00 24,927.83
50,000.000 WESTPAC BANKING CORP EXB512963 5.000% 10/21/2019 KR3F30020002: MANULIFE ASSET MGMT	110.9934 189.7821	56,420.00 91,992.81	55,496.70 94,891.03	0.00	-923.30 2,898.22
500,000.000 CCP_IRS GBP-LIBOR-BBA 6M CME EX9QDJAB7 REC 3.00% 2024 SEP 17 KR3F30010002: PIMCO KR3 GBP6L140917240917300	1.4324 2.4492	3,997.10 6,724.52	7,161.89 12,245.76	0.00	3,164.79 5,521.24
-500,000.000 CCP IRS GBP-LIBOR-BBA 6M CME EX9QDJAA9 REC 3.00% 2024 SEP 17 KR3F30010002: PIMCO KR3 GBP6L140917240917300	0.0000 0.0000	-0.01 -0.02	0.00 0.00	0.00	0.01 0.02
TOTAL POUND STERLING FIXED INCOME SECURITIES		2,793,362.59 4,398,418.31	2,592,412.59 4,432,636.67	0.11	-200,950.00 34,218.36
SINGAPORE DOLLAR					
200,000.000 SINGAPORE GOVERNMENT BOND FMB0JCHN0 3.250% 09/01/2020 KR3F30020002: MANULIFE ASSET MGMT	109.1196 87.5303	230,660.00 189,352.71	218,239.20 175,060.52	0.00	-12,420.80 -14,292.19
775,000.000 SINGAPORE GOVERNMENT BOND FMB3BBBT7 2.875% 07/01/2015 KR3F30020002: MANULIFE ASSET MGMT	102.5526 82.2625	806,827.75 636,933.87	794,782.65 637,534.71	0.02	-12,045.10 600.84
575,000.000 SINGAPORE GOVERNMENT BOND FMB596MT4 2.375% 04/01/2017 KR3F30020002: MANULIFE ASSET MGMT	105.4469 84.5842	621,000.00 484,682.93	606,319.68 486,359.19	0.01	-14,680.32 1,676.26

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL SINGAPORE DOLLAR FIXED INCOME SECURITIES		1,658,487.75	1,619,341.53		-39,146.22
		1,310,969.51	1,298,954.42	0.03	-12,015.09
SOUTH KOREAN WON					
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ2T2 0.000% 09/10/2014 KR3F30020002: MANULIFE ASSET MGMT	99.5239 0.0984	2,515,308.50 2,258.72	5,150,361.83 5,090.30	0.00	2,635,053.33 2,831.58
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ3D6 0.000% 03/10/2015 KR3F30020002: MANULIFE ASSET MGMT	98.2347 0.0971	2,479,342.50 2,226.42	5,083,645.73 5,024.36	0.00	2,604,303.23 2,797.94
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ3Z7 0.000% 09/10/2015 KR3F30020002: MANULIFE ASSET MGMT	96.9660 0.0958	2,442,082.50 2,192.96	5,017,990.50 4,959.47	0.00	2,575,908.00 2,766.51
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ4S2 0.000% 03/10/2016 KR3F30020002: MANULIFE ASSET MGMT	95.6680 0.0946	2,402,752.50 2,157.64	4,950,819.00 4,893.08	0.00	2,548,066.50 2,735.44
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ502 0.000% 09/10/2016 KR3F30020002: MANULIFE ASSET MGMT	94.3609 0.0933	2,358,247.50 2,117.68	4,883,176.58 4,826.23	0.00	2,524,929.08 2,708.55
5,175,000.000 KOREA TREASURY BOND COUPON STR FKB3QQ577 0.000% 03/10/2017 KR3F30020002: MANULIFE ASSET MGMT	93.0334 0.0919	2,316,588.50 2,080.27	4,814,478.45 4,758.33	0.00	2,497,889.95 2,678.06
5,175,000.000 KOREA TRSY CPN STRIPS FKB45FJF9 0.000% 03/10/2018 KR3F30020002: MANULIFE ASSET MGMT	90.2891 0.0892	4,463,437.00 4,008.12	4,672,460.93 4,617.97	0.00	209,023.93 609.85
160,000,000.000 KOREA TREASURY BOND FKB4VVVY0 3.500% 03/10/2017 KR3F30020002: MANULIFE ASSET MGMT	102.0414 0.1009	162,429,080.00 148,509.55	163,266,240.00 161,362.23	0.00	837,160.00 12,852.68
60,000,000.000 KOREA TREASURY BOND FKB65QF23 4.000% 03/10/2016 KR3F30020002: MANULIFE ASSET MGMT	102.2164 0.1010	61,353,404.50 54,335.47	61,329,840.00 60,614.61	0.00	-23,564.50 6,279.14

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000,000.000 KOREA TRSY PRIN STRIPS FKB67CFM8 0.000% 09/10/2018 KR3F30020002: MANULIFE ASSET MGMT	88.8238 0.0878	152,064,000.00 136,551.80	159,882,840.00 158,018.29	0.00	7,818,840.00 21,466.49
5,175,000.000 KOREA TRSY CPN STRIPS FKB78S343 0.000% 09/10/2018 KR3F30020002: MANULIFE ASSET MGMT	88.8238 0.0878	4,371,840.00 3,925.86	4,596,631.65 4,543.03	0.00	224,791.65 617.17
5,175,000.000 KOREA TRSY CPN STRIPS FKB7GL2C2 0.000% 09/10/2017 KR3F30020002: MANULIFE ASSET MGMT	91.7013 0.0906	4,546,755.00 4,082.94	4,745,542.28 4,690.20	0.00	198,787.28 607.26
300,000,000.000 KOREA TREASURY BOND FKB844KN7 3.250% 06/10/2015 KR3F30020002: MANULIFE ASSET MGMT	100.5897 0.0994	302,085,715.00 281,527.53	301,769,100.00 298,249.87	0.01	-316,615.00 16,722.34
TOTAL SOUTH KOREAN WON FIXED INCOME SECURITIES		705,828,553.50 645,974.96	730,163,126.95 721,647.97	0.02	24,334,573.45 75,673.01
SWEDISH KRONA					
1,540,000.000 SWEDEN GOVERNMENT BOND SS7774077 5.000% 12/01/2020 KR3F30020002: MANULIFE ASSET MGMT	122.8300 18.3730	1,888,606.20 284,219.48	1,891,582.00 282,944.35	0.01	2,975.80 -1,275.13
1,955,000.000 SWEDEN GOVERNMENT BOND SSB0KP6D6 3.000% 07/12/2016 KR3F30020002: MANULIFE ASSET MGMT	105.1100 15.7224	2,054,724.55 313,576.33	2,054,900.50 307,373.66	0.01	175.95 -6,202.67
2,190,000.000 SWEDEN GOVERNMENT BOND SSB1FLSS2 3.750% 08/12/2017 KR3F30020002: MANULIFE ASSET MGMT	109.5472 16.3862	2,433,710.10 361,531.05	2,399,083.68 358,856.86	0.01	-34,626.42 -2,674.19
TOTAL SWEDISH KRONA FIXED INCOME SECURITIES		6,377,040.85 959,326.86	6,345,566.18 949,174.87	0.02	-31,474.67 -10,151.99
THAILAND BAHT					
21,700,000.000 THAILAND GOVERNMENT BOND FBB51CWJ4 3.250% 06/16/2017 KR3F30020002: MANULIFE ASSET MGMT	101.9440 3.1411	21,995,099.62 710,285.84	22,121,848.00 681,616.01	0.02	126,748.38 -28,669.83

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,250,000.000 BANK OF THAILAND	100.3345	9,305,504.81	9,280,941.25		-24,563.56
FBB8BX106 3.200% 10/22/2014	3.0915	307,422.76	285,963.37	0.01	-21,459.39
KR3F30020002: MANULIFE ASSET MGMT					
TOTAL THAILAND BAHT FIXED INCOME SECURITIES		31,300,604.43	31,402,789.25		102,184.82
		1,017,708.60	967,579.38	0.02	-50,129.22
U.S. DOLLAR					
826,646.770 A&K FUNDING LLC 2006-A A 144A	25.1720	134,330.10	208,083.16		73,753.06
000112AB8 7.415% 11/10/2036 DD 11/21/06	25.1720	134,330.10	208,083.16	0.01	73,753.06
KR3F30050002: WATERFALL					
300,000.000 AUTHENTIC BRANDS 5/14 COV-LITE	100.2500	297,000.00	300,750.00		3,750.00
00076VAG5 TL	100.2500	297,000.00	300,750.00	0.01	3,750.00
KR3F30040002: SHENKMAN CAP					
15,000.000 ADS TACTICAL INC 144A	95.7500	14,850.00	14,362.50		-487.50
00101DAA7 11.000% 04/01/2018 DD 03/25/11	95.7500	14,850.00	14,362.50	0.00	-487.50
KR3F30070002: COLUMBIA					
98,000.000 ADT CORP/THE	91.0000	89,057.50	89,180.00		122.50
00101JAF3 3.500% 07/15/2022 DD 01/15/13	91.0000	89,057.50	89,180.00	0.00	122.50
KR3F30070002: COLUMBIA					
230,000.000 AES CORP/VA	117.0000	252,567.50	269,100.00		16,532.50
00130HBS3 7.375% 07/01/2021 DD 07/01/12	117.0000	252,567.50	269,100.00	0.01	16,532.50
KR3F30070002: COLUMBIA					
420,000.000 AES CORP/VA	99.0000	420,000.00	415,800.00		-4,200.00
00130HBT1 4.875% 05/15/2023 DD 04/30/13	99.0000	420,000.00	415,800.00	0.01	-4,200.00
KR3F30060002: LOOMIS					
313,000.000 AMC NETWORKS INC	111.8750	339,976.87	350,168.75		10,191.88
00164VAB9 7.750% 07/15/2021 DD 01/15/12	111.8750	339,976.87	350,168.75	0.01	10,191.88
KR3F30070002: COLUMBIA					
129,000.000 AMC NETWORKS INC	100.0000	128,775.00	129,000.00		225.00
00164VAC7 4.750% 12/15/2022 DD 12/17/12	100.0000	128,775.00	129,000.00	0.00	225.00
KR3F30070002: COLUMBIA					

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
62,000.000 AMC ENTERTAINMENT INC 00165AAD0 9.750% 12/01/2020 DD 06/01/11 KR3F30070002: COLUMBIA	114.0000 114.0000	59,955.00 59,955.00	70,680.00 70,680.00	0.00	10,725.00 10,725.00
111,000.000 AMC ENTERTAINMENT INC 00165AAF5 5.875% 02/15/2022 DD 02/07/14 KR3F30070002: COLUMBIA	104.0000 104.0000	111,000.00 111,000.00	115,440.00 115,440.00	0.00	4,440.00 4,440.00
60,000.000 AON PLC 00185AAG9 4.600% 06/14/2044 DD 05/28/14 KR3F30080002: NISA	99.9980 99.9980	59,843.40 59,843.40	59,998.80 59,998.80	0.00	155.40 155.40
380,000.000 AT&T INC 00206RAV4 2.500% 08/15/2015 DD 07/30/10 KR3F30080002: NISA	102.1712 102.1712	393,625.65 393,625.65	388,250.56 388,250.56	0.01	-5,375.09 -5,375.09
160,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 KR3F30080002: NISA	94.7918 94.7918	153,472.00 153,472.00	151,666.88 151,666.88	0.00	-1,805.12 -1,805.12
536,000.000 NEW CINGULAR WIRELESS SERVICES 00209AAF3 8.750% 03/01/2031 DD 09/01/01 KR3F30080002: NISA	148.9843 148.9843	800,269.82 800,269.82	798,555.85 798,555.85	0.02	-1,713.97 -1,713.97
294,000.000 APX GROUP INC 00213MAB0 6.375% 12/01/2019 DD 06/01/13 KR3F30070002: COLUMBIA	103.7500 103.7500	295,657.50 295,657.50	305,025.00 305,025.00	0.01	9,367.50 9,367.50
99,000.000 APX GROUP INC 00213MAD6 8.750% 12/01/2020 DD 06/01/13 KR3F30070002: COLUMBIA	101.5000 101.5000	100,101.06 100,101.06	100,485.00 100,485.00	0.00	383.94 383.94
55,000.000 APX GROUP INC 144A 00213MAF1 8.750% 12/01/2020 DD 06/01/14 KR3F30070002: COLUMBIA	102.0000 102.0000	56,100.00 56,100.00	56,100.00 56,100.00	0.00	0.00 0.00
123,000.000 A-S CO-ISSUER SUBSIDIARY 144A 00213UAA4 7.875% 12/15/2020 DD 12/20/12 KR3F30070002: COLUMBIA	105.6250 105.6250	123,938.75 123,938.75	129,918.75 129,918.75	0.00	5,980.00 5,980.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 LEARNING CARE 5/14 COV-LITE TL 00214NAB7 KR3F30040002: SHENKMAN CAP	101.5000 101.5000	198,000.00 198,000.00	203,000.00 203,000.00	0.00	5,000.00 5,000.00
838,000.000 ABACUS 2005-4 LTD 4A C 144A 00256PAC9 VAR RT 08/28/2046 DD 08/18/05 KR3F30050002: WATERFALL	89.0000 89.0000	657,830.00 657,830.00	745,820.00 745,820.00	0.02	87,990.00 87,990.00
250,000.000 ABBVIE INC 00287YAG4 1.200% 11/06/2015 DD 05/06/13 KR3F30080002: NISA	100.6752 100.6752	249,832.50 249,832.50	251,688.00 251,688.00	0.01	1,855.50 1,855.50
85,000.000 ABBVIE INC 00287YAM1 4.400% 11/06/2042 DD 05/06/13 KR3F30020002: MANULIFE ASSET MGMT	97.0805 97.0805	83,226.60 83,226.60	82,518.43 82,518.43	0.00	-708.17 -708.17
200,000.000 ABENGOA TRANSMISION SUR 144A 00289LAA3 6.875% 04/30/2043 DD 04/16/14 KR3F30020002: MANULIFE ASSET MGMT	110.5000 110.5000	199,990.00 199,990.00	221,000.00 221,000.00	0.01	21,010.00 21,010.00
35,000.000 ACADIA HEALTHCARE CO INC 144A 00404AAF6 5.125% 07/01/2022 DD 07/01/14 KR3F30070002: COLUMBIA	100.2500 100.2500	35,000.00 35,000.00	35,087.50 35,087.50	0.00	87.50 87.50
258,000.000 ACCESS MIDSTREAM PARTNERS LP / 00434NAA3 4.875% 05/15/2023 DD 12/19/12 KR3F30070002: COLUMBIA	105.3750 105.3750	258,356.25 258,356.25	271,867.50 271,867.50	0.01	13,511.25 13,511.25
72,000.000 ACCESS MIDSREAM PARTNER 00434NAB1 4.875% 03/15/2024 DD 03/07/14 KR3F30070002: COLUMBIA	105.6250 105.6250	72,000.00 72,000.00	76,050.00 76,050.00	0.00	4,050.00 4,050.00
580,000.000 ACE INA HOLDINGS INC 00440EAJ6 5.700% 02/15/2017 DD 02/08/07 KR3F30080002: NISA	111.6621 111.6621	657,273.40 657,273.40	647,640.18 647,640.18	0.02	-9,633.22 -9,633.22
285,000.000 ACTAVIS FUNDING SCS 144A 00507UAE1 3.850% 06/15/2024 DD 06/19/14 KR3F30080002: NISA	101.0852 101.0852	283,925.55 283,925.55	288,092.82 288,092.82	0.01	4,167.27 4,167.27

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 ACTAVIS FUNDING SCS 144A 00507UAG6 4.850% 06/15/2044 DD 06/19/14 KR3F30080002: NISA	100.9449 100.9449	149,766.00 149,766.00	151,417.35 151,417.35	0.00	1,651.35 1,651.35
370,000.000 ACTIVISION BLIZZARD INC 144A 00507VAC3 5.625% 09/15/2021 DD 09/19/13 KR3F30070002: COLUMBIA	107.7500 107.7500	372,758.75 372,758.75	398,675.00 398,675.00	0.01	25,916.25 25,916.25
12,000.000 ACTIVISION BLIZZARD INC 144A 00507VAE9 6.125% 09/15/2023 DD 09/19/13 KR3F30070002: COLUMBIA	110.0000 110.0000	12,630.00 12,630.00	13,200.00 13,200.00	0.00	570.00 570.00
201,000.000 AERCAP IRELAND CAP LTD/A 144A 00772BAE1 4.500% 05/15/2021 DD 05/14/14 KR3F30070002: COLUMBIA	101.7500 101.7500	201,000.00 201,000.00	204,517.50 204,517.50	0.00	3,517.50 3,517.50
60,000.000 ADVANCED MICRO DEVICES 144A 007903BA4 7.000% 07/01/2024 DD 06/16/14 KR3F30060002: LOOMIS	102.1250 102.1250	60,000.00 60,000.00	61,275.00 61,275.00	0.00	1,275.00 1,275.00
75,000.000 AIR CANADA 144A 008911AX7 6.750% 10/01/2019 DD 09/26/13 KR3F30020002: MANULIFE ASSET MGMT	108.7500 108.7500	78,750.00 78,750.00	81,562.50 81,562.50	0.00	2,812.50 2,812.50
115,000.000 AIRCASTLE LTD 00928QAF8 6.750% 04/15/2017 DD 04/04/12 KR3F30020002: MANULIFE ASSET MGMT	111.0000 111.0000	128,475.00 128,475.00	127,650.00 127,650.00	0.00	-825.00 -825.00
72,000.000 AIRCASTLE LTD 00928QAM3 5.125% 03/15/2021 DD 03/26/14 KR3F30070002: COLUMBIA	103.5000 103.5000	72,000.00 72,000.00	74,520.00 74,520.00	0.00	2,520.00 2,520.00
60,000.000 NEW ALBERTSONS INC 013104AC8 7.750% 06/15/2026 DD 06/17/96 KR3F30060002: LOOMIS	98.0000 98.0000	39,450.00 39,450.00	58,800.00 58,800.00	0.00	19,350.00 19,350.00
65,000.000 NEW ALBERTSONS INC 013104AF1 7.450% 08/01/2029 DD 07/27/99 KR3F30060002: LOOMIS	94.7500 94.7500	44,300.00 44,300.00	61,587.50 61,587.50	0.00	17,287.50 17,287.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 NEW ALBERTSONS INC 013104AH7 8.700% 05/01/2030 DD 05/09/00 KR3F30060002: LOOMIS	100.0000 100.0000	40,350.00 40,350.00	60,000.00 60,000.00	0.00	19,650.00 19,650.00
65,000.000 NEW ALBERTSONS INC 013104AL8 8.000% 05/01/2031 DD 05/01/01 KR3F30060002: LOOMIS	97.5000 97.5000	44,225.00 44,225.00	63,375.00 63,375.00	0.00	19,150.00 19,150.00
65,000.000 NEW ALBERTSONS INC 01310QDB8 6.625% 06/01/2028 DD 06/03/98 KR3F30060002: LOOMIS	85.2500 85.2500	39,487.50 39,487.50	55,412.50 55,412.50	0.00	15,925.00 15,925.00
237,971.430 ALCATEL 1/13 (USD) TLC 01377BAD0 0.000% 01/29/2019 DD 01/09/13 KR3F30020002: MANULIFE ASSET MGMT	100.0160 100.0160	241,061.45 241,061.45	238,009.51 238,009.51	0.01	-3,051.94 -3,051.94
200,000.000 ALCATEL-LUCENT USA INC 144A 01377RAB9 6.750% 11/15/2020 DD 11/15/13 KR3F30060002: LOOMIS	106.5000 106.5000	200,000.00 200,000.00	213,000.00 213,000.00	0.01	13,000.00 13,000.00
235,000.000 ALCOA INC 013817AJ0 5.900% 02/01/2027 DD 01/25/07 KR3F30060002: LOOMIS	106.9619 106.9619	230,372.40 230,372.40	251,360.47 251,360.47	0.01	20,988.07 20,988.07
317,000.000 ALESCO PREFERRED 14A A2 144A 014498AC3 VAR RT 09/23/2037 DD 12/21/06 KR3F30050002: WATERFALL	60.6250 60.6250	185,841.25 185,841.25	192,181.25 192,181.25	0.00	6,340.00 6,340.00
307,384.300 ALESCO PRFRRD FDG 12A C1 144A 01450DAE4 VAR RT 07/15/2037 DD 10/12/06 KR3F30050002: WATERFALL	48.8333 48.8333	142,951.54 142,951.54	150,106.00 150,106.00	0.00	7,154.46 7,154.46
345,625.000 ALIXPARTNERS 1/14 COV-LITE 01642PAR7 TLB2 KR3F30040002: SHENKMAN CAP	99.7750 99.7750	342,168.75 342,168.75	344,847.34 344,847.34	0.01	2,678.59 2,678.59
1,500,000.000 ALLEGHENY ENERGY SUPPLY C 144A 017363AK8 5.750% 10/15/2019 DD 10/01/09 KR3F30010002: PIMCO KR3	107.2250 107.2250	1,665,615.00 1,665,615.00	1,608,375.00 1,608,375.00	0.04	-57,240.00 -57,240.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
92,000.000 ALLEGION US HOLDING CO IN 144A 01748NAA2 5.750% 10/01/2021 DD 10/04/13 KR3F30070002: COLUMBIA	105.2500 105.2500	92,503.75 92,503.75	96,830.00 96,830.00	0.00	4,326.25 4,326.25
208,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AE8 6.375% 04/01/2020 DD 03/29/12 KR3F30070002: COLUMBIA	106.5000 106.5000	213,932.50 213,932.50	221,520.00 221,520.00	0.01	7,587.50 7,587.50
22,000.000 ALLIANCE DATA SYSTEMS COR 144A 018581AF5 5.250% 12/01/2017 DD 11/20/12 KR3F30070002: COLUMBIA	104.5000 104.5000	21,760.64 21,760.64	22,990.00 22,990.00	0.00	1,229.36 1,229.36
165,000.000 ALLIANCE ONE INTERNATIONAL INC 018772AS2 9.875% 07/15/2021 DD 08/01/13 KR3F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	161,700.00 161,700.00	168,300.00 168,300.00	0.00	6,600.00 6,600.00
147,267.860 ALLIEDBARTON 2/14 COV-LITE TL 01950EAP2 KR3F30040002: SHENKMAN CAP	99.6250 99.6250	146,531.52 146,531.52	146,715.61 146,715.61	0.00	184.09 184.09
52,380.950 ALLIEDBARTON 2/14 COV-LITE DD 01950EAQ0 TL KR3F30040002: SHENKMAN CAP	99.6250 99.6250	52,119.05 52,119.05	52,184.52 52,184.52	0.00	65.47 65.47
144,000.000 ALLISON TRANSMISSION INC 144A 019736AC1 7.125% 05/15/2019 DD 05/06/11 KR3F30070002: COLUMBIA	107.0000 107.0000	147,682.50 147,682.50	154,080.00 154,080.00	0.00	6,397.50 6,397.50
-17,000,000.000 COMMIT TO PUR FNMA SF MTG 01F042673 4.500% 07/01/2044 DD 07/01/14 KR3F30010002: PIMCO KR3	108.2969 108.2969	-18,304,375.00 -18,304,375.00	-18,410,473.00 -18,410,473.00	-0.45	-106,098.00 -106,098.00
5,000,000.000 COMMIT TO PUR FNMA SF MTG 01F042673 4.500% 07/01/2044 DD 07/01/14 KR3F30010002: PIMCO KR3	108.2969 108.2969	5,403,710.94 5,403,710.94	5,414,845.00 5,414,845.00	0.13	11,134.06 11,134.06
-5,000,000.000 COMMIT TO PUR FNMA SF MTG 01F042681 4.500% 08/01/2044 DD 08/01/14 KR3F30010002: PIMCO KR3	108.0508 108.0508	-5,391,406.25 -5,391,406.25	-5,402,540.00 -5,402,540.00	-0.13	-11,133.75 -11,133.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,000,000.000 COMMIT TO PUR FNMA SF MTG 01F050676 5.000% 07/01/2044 DD 07/01/14 KR3F30010002: PIMCO KR3	111.0469 111.0469	1,095,468.75 1,095,468.75	1,110,468.80 1,110,468.80	0.03	15,000.05 15,000.05
2,000,000.000 COMMIT TO PUR GNMA SF MTG 01N030679 3.000% 07/15/2044 DD 07/01/14 KR3F30010002: PIMCO KR3	100.7500 100.7500	2,008,750.00 2,008,750.00	2,015,000.00 2,015,000.00	0.05	6,250.00 6,250.00
500,000.000 ALLY FINANCIAL INC 02005NAB6 8.300% 02/12/2015 DD 08/12/10 KR3F30010002: PIMCO KR3	104.1875 104.1875	533,125.00 533,125.00	520,937.50 520,937.50	0.01	-12,187.50 -12,187.50
608,000.000 ALLY FINANCIAL INC 02005NAE0 8.000% 03/15/2020 DD 09/15/10 KR3F30070002: COLUMBIA	121.5000 121.5000	640,144.15 640,144.15	738,720.00 738,720.00	0.02	98,575.85 98,575.85
300,000.000 ALLY FINANCIAL INC 02005NAJ9 7.500% 09/15/2020 DD 03/15/11 KR3F30010002: PIMCO KR3	120.5000 120.5000	360,000.00 360,000.00	361,500.00 361,500.00	0.01	1,500.00 1,500.00
1,500,000.000 ALLY FINANCIAL INC 02005NAM2 4.625% 06/26/2015 DD 06/26/12 KR3F30010002: PIMCO KR3	103.2500 103.2500	1,562,300.00 1,562,300.00	1,548,750.00 1,548,750.00	0.04	-13,550.00 -13,550.00
600,000.000 ALLY FINANCIAL INC 02005NAP5 3.500% 07/18/2016 DD 07/18/13 KR3F30010002: PIMCO KR3	103.2500 103.2500	621,000.00 621,000.00	619,500.00 619,500.00	0.02	-1,500.00 -1,500.00
250,000.000 ALPHABET HOLDING CO INC 02079DAB9 7.750% 11/01/2017 DD 05/01/13 KR3F30040002: SHENKMAN CAP	103.2500 103.2500	255,625.00 255,625.00	258,125.00 258,125.00	0.01	2,500.00 2,500.00
149,000.000 ALTICE SA 144A 02154VAA9 7.750% 05/15/2022 DD 05/08/14 KR3F30070002: COLUMBIA	106.7500 106.7500	155,383.75 155,383.75	159,057.50 159,057.50	0.00	3,673.75 3,673.75
95,000.000 ALTRIA GROUP INC 02209SAR4 5.375% 01/31/2044 DD 10/31/13 KR3F30080002: NISA	109.5334 109.5334	94,595.30 94,595.30	104,056.73 104,056.73	0.00	9,461.43 9,461.43

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 ALCOA INC 022249AU0 6.750% 01/15/2028 DD 01/27/98 KR3F30060002: LOOMIS	111.4533 111.4533	42,345.00 42,345.00	44,581.32 44,581.32	0.00	2,236.32 2,236.32
445,000.000 AMAZON.COM INC 023135AH9 1.200% 11/29/2017 DD 11/29/12 KR3F30080002: NISA	99.3977 99.3977	442,832.85 442,832.85	442,319.77 442,319.77	0.01	-513.08 -513.08
258,227.550 AMERICAN AIRLINES 2013-2 144A 02376TAA6 5.600% 01/15/2022 DD 11/27/13 KR3F30060002: LOOMIS	105.0000 105.0000	258,227.55 258,227.55	271,138.93 271,138.93	0.01	12,911.38 12,911.38
105,000.000 AMERICAN AXLE & MANUFACTURING 02406PAL4 6.625% 10/15/2022 DD 09/17/12 KR3F30020002: MANULIFE ASSET MGMT	109.5000 109.5000	107,868.75 107,868.75	114,975.00 114,975.00	0.00	7,106.25 7,106.25
48,000.000 AMERICAN AXLE & MANUFACTURING 02406PAM2 6.250% 03/15/2021 DD 02/28/13 KR3F30070002: COLUMBIA	107.5000 107.5000	48,000.00 48,000.00	51,600.00 51,600.00	0.00	3,600.00 3,600.00
76,000.000 AMERICAN AXLE & MANUFACTURING 02406PAN0 5.125% 02/15/2019 DD 11/12/13 KR3F30070002: COLUMBIA	105.0000 105.0000	76,322.50 76,322.50	79,800.00 79,800.00	0.00	3,477.50 3,477.50
50,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13 KR3F30020002: MANULIFE ASSET MGMT	103.5000 103.5000	51,162.50 51,162.50	51,750.00 51,750.00	0.00	587.50 587.50
158,000.000 AMERICAN BUILDERS & CONTR 144A 024747AC1 5.625% 04/15/2021 DD 04/16/13 KR3F30070002: COLUMBIA	103.5000 103.5000	158,402.50 158,402.50	163,530.00 163,530.00	0.00	5,127.50 5,127.50
134,062.120 ABC SUPPLY 4/13 TLB 02474RAB9 KR3F30020002: MANULIFE ASSET MGMT	99.6560 99.6560	135,506.10 135,506.10	133,600.95 133,600.95	0.00	-1,905.15 -1,905.15
1,000,000.000 AMERICAN EXPRESS BANK FSB 02580ECC5 6.000% 09/13/2017 DD 09/13/07 KR3F30010002: PIMCO KR3	114.2802 114.2802	1,122,310.00 1,122,310.00	1,142,802.00 1,142,802.00	0.03	20,492.00 20,492.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
790,000.000 AMERICN EXPRESS CREDIT 0258M0DM8 1.125% 06/05/2017 DD 06/05/14 KR3F30080002: NISA	99.8950 99.8950	788,072.40 788,072.40	789,170.50 789,170.50	0.02	1,098.10 1,098.10
295,000.000 AMERICAN INTERNATIONAL GROUP I 026874BS5 VAR RT 05/15/2068 DD 05/15/09 KR3F30020002: MANULIFE ASSET MGMT	137.7500 137.7500	337,462.50 337,462.50	406,362.50 406,362.50	0.01	68,900.00 68,900.00
400,000.000 AMERICAN INTERNATIONAL GROUP I 026874BT3 8.250% 08/15/2018 DD 02/15/09 KR3F30010002: PIMCO KR3	124.2409 124.2409	472,000.00 472,000.00	496,963.60 496,963.60	0.01	24,963.60 24,963.60
235,000.000 AMERICAN INTERNATIONAL GROUP I 026874CX3 3.375% 08/15/2020 DD 08/09/13 KR3F30080002: NISA	103.9134 103.9134	234,941.25 234,941.25	244,196.49 244,196.49	0.01	9,255.24 9,255.24
1,000,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UEJ9 7.834% 02/15/2041 DD 12/21/10 KR3F30010002: PIMCO KR3	141.7640 141.7640	1,227,980.00 1,227,980.00	1,417,640.00 1,417,640.00	0.03	189,660.00 189,660.00
400,000.000 AMERICAN MUNI PWR-OHIO INC OH 02765UEK6 8.084% 02/15/2050 DD 12/21/10 KR3F30010002: PIMCO KR3	150.6140 150.6140	462,500.00 462,500.00	602,456.00 602,456.00	0.01	139,956.00 139,956.00
374,062.500 AMERICAN PACIFIC 2/14 TLB 02878CAM0 KR3F30040002: SHENKMAN CAP	101.0000 101.0000	371,257.03 371,257.03	377,803.13 377,803.13	0.01	6,546.10 6,546.10
155,000.000 AMERICAN RENAL 2/13 2ND LIEN 02922XAD0 COV-LITE TL KR3F30070002: COLUMBIA	100.0000 100.0000	152,680.24 152,680.24	155,000.00 155,000.00	0.00	2,319.76 2,319.76
135,000.000 AMERICAN TOWER CORP 029912AT9 7.000% 10/15/2017 DD 10/15/08 KR3F30020002: MANULIFE ASSET MGMT	116.3755 116.3755	157,555.05 157,555.05	157,106.93 157,106.93	0.00	-448.12 -448.12
90,000.000 AMERICAN TOWER CORP 03027XAA8 4.700% 03/15/2022 DD 03/12/12 KR3F30020002: MANULIFE ASSET MGMT	107.5372 107.5372	92,837.20 92,837.20	96,783.48 96,783.48	0.00	3,946.28 3,946.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
250,000.000 AMERISTAR CASINOS INC 03070QAN1 7.500% 04/15/2021 DD 10/15/11 KR3F30040002: SHENKMAN CAP	107.7500 107.7500	252,062.50 252,062.50	269,375.00 269,375.00	0.01	17,312.50 17,312.50
250,000.000 AMGEN INC 031162BK5 5.150% 11/15/2041 DD 11/10/11 KR3F30080002: NISA	107.3034 107.3034	260,152.50 260,152.50	268,258.50 268,258.50	0.01	8,106.00 8,106.00
300,000.000 AMGEN INC 031162BR0 1.250% 05/22/2017 DD 05/22/14 KR3F30080002: NISA	99.9105 99.9105	299,673.00 299,673.00	299,731.50 299,731.50	0.01	58.50 58.50
35,000.000 AMKOR TECHNOLOGY INC 031652BE9 6.625% 06/01/2021 DD 05/20/11 KR3F30060002: LOOMIS	106.5000 106.5000	35,481.25 35,481.25	37,275.00 37,275.00	0.00	1,793.75 1,793.75
70,000.000 AMKOR TECHNOLOGY INC 031652BG4 6.375% 10/01/2022 DD 09/21/12 KR3F30060002: LOOMIS	106.5000 106.5000	70,006.25 70,006.25	74,550.00 74,550.00	0.00	4,543.75 4,543.75
150,302.380 AMRESCO INDEPENDEN 1A A 144A 03215XAA0 VAR RT 07/15/2026 DD 09/29/99 KR3F30050002: WATERFALL	92.0000 92.0000	123,695.10 123,695.10	138,278.23 138,278.23	0.00	14,583.13 14,583.13
107,000.000 AMSTED INDUSTRIES 144A 032177AE7 5.000% 03/15/2022 DD 03/17/14 KR3F30070002: COLUMBIA	100.0000 100.0000	107,000.00 107,000.00	107,000.00 107,000.00	0.00	0.00 0.00
48,000.000 AMSURG CORP 03232PAB4 5.625% 11/30/2020 DD 05/30/13 KR3F30070002: COLUMBIA	101.0000 101.0000	48,000.00 48,000.00	48,480.00 48,480.00	0.00	480.00 480.00
111,000.000 ANCESTRY.COM INC 144A 032801AA0 9.625% 10/15/2018 DD 09/17/13 KR3F30070002: COLUMBIA	103.3750 103.3750	111,050.00 111,050.00	114,746.25 114,746.25	0.00	3,696.25 3,696.25
374.060 ANCESTRY.COM 12/12 TL 03280HAC1 0.000% 12/18/2018 DD 12/03/12 KR3F30040002: SHENKMAN CAP	99.9750 99.9750	377.33 377.33	373.97 373.97	0.00	-3.36 -3.36

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
76,000.000 ANTERO RESOURCES FINANCE CORP 03674PAL7 5.375% 11/01/2021 DD 05/01/14 KR3F30070002: COLUMBIA	103.7500 103.7500	76,000.00 76,000.00	78,850.00 78,850.00	0.00	2,850.00 2,850.00
98,000.000 ANTERO RESOURCES FINANCE 144A 03674XAA4 5.125% 12/01/2022 DD 05/06/14 KR3F30070002: COLUMBIA	102.7500 102.7500	98,000.00 98,000.00	100,695.00 100,695.00	0.00	2,695.00 2,695.00
226,630.080 ANTHRACITE 2005-HY2 CL A 144A 03703BAA7 VAR RT 07/26/2045 DD 07/26/05 KR3F30050002: WATERFALL	98.7340 98.7340	170,483.98 170,483.98	223,760.94 223,760.94	0.01	53,276.96 53,276.96
195,000.000 AON CORP 037389AU7 6.250% 09/30/2040 DD 09/10/10 KR3F30080002: NISA	124.4587 124.4587	236,086.50 236,086.50	242,694.47 242,694.47	0.01	6,607.97 6,607.97
59,187.500 APEX TOOL 1/13 COV-LITE TLB 03759DAB4 KR3F30020002: MANULIFE ASSET MGMT	98.7190 98.7190	59,990.39 59,990.39	58,429.31 58,429.31	0.00	-1,561.08 -1,561.08
246,875.000 APEX TOOL 1/13 COV-LITE TLB 03759DAB4 KR3F30040002: SHENKMAN CAP	98.7190 98.7190	245,649.67 245,649.67	243,712.53 243,712.53	0.01	-1,937.14 -1,937.14
14,925.000 APPLIED SYSTEMS 1/14 COV-LITE 03827FAR2 TL KR3F30070002: COLUMBIA	100.2340 100.2340	14,887.68 14,887.68	14,959.92 14,959.92	0.00	72.24 72.24
18,000.000 APPLIED SYSTEMS 1/14 COV-LITE 03827FAU5 2ND LIEN TL KR3F30070002: COLUMBIA	101.8000 101.8000	17,865.00 17,865.00	18,324.00 18,324.00	0.00	459.00 459.00
152,000.000 ARAMARK CORP 038521AM2 5.750% 03/15/2020 DD 09/15/13 KR3F30070002: COLUMBIA	105.7500 105.7500	153,850.00 153,850.00	160,740.00 160,740.00	0.00	6,890.00 6,890.00
112,000.000 ARAMARK CORP 038521AM2 5.750% 03/15/2020 DD 09/15/13 KR3F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	118,306.25 118,306.25	118,440.00 118,440.00	0.00	133.75 133.75



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274,312.500 ARAMARK 2/14 (USD) TLF 03852CAU0 KR3F30020002: MANULIFE ASSET MGMT	99.2500 99.2500	273,383.58 273,383.58	272,255.16 272,255.16	0.01	-1,128.42 -1,128.42
100,000.000 ARCH COAL INC 039380AG5 7.250% 06/15/2021 DD 12/15/11 KR3F30020002: MANULIFE ASSET MGMT	73.0000 73.0000	101,837.50 101,837.50	73,000.00 73,000.00	0.00	-28,837.50 -28,837.50
74,000.000 ARCH COAL INC 144A 039380AK6 8.000% 01/15/2019 DD 12/17/13 KR3F30070002: COLUMBIA	99.0000 99.0000	74,402.85 74,402.85	73,260.00 73,260.00	0.00	-1,142.85 -1,142.85
299.550 ARCH COAL (5/12) TLB 03938DAD4 KR3F30020002: MANULIFE ASSET MGMT	98.1880 98.1880	308.62 308.62	294.12 294.12	0.00	-14.50 -14.50
186,055.320 ARCH COAL (5/12) TLB 03938DAD4 KR3F30070002: COLUMBIA	98.1880 98.1880	182,868.99 182,868.99	182,684.00 182,684.00	0.00	-184.99 -184.99
5,000.000 ARCELORMITTAL 03938LAP9 VAR RT 10/15/2039 DD 10/08/09 KR3F30060002: LOOMIS	110.0000 110.0000	4,914.95 4,914.95	5,500.00 5,500.00	0.00	585.05 585.05
135,000.000 ARCELORMITTAL 03938LAS3 VAR RT 03/01/2041 DD 03/07/11 KR3F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	131,712.50 131,712.50	143,437.50 143,437.50	0.00	11,725.00 11,725.00
395,000.000 ARCELORMITTAL 03938LAS3 VAR RT 03/01/2041 DD 03/07/11 KR3F30060002: LOOMIS	106.2500 106.2500	371,419.95 371,419.95	419,687.50 419,687.50	0.01	48,267.55 48,267.55
136,000.000 ARCELORMITTAL 03938LAU8 VAR RT 03/01/2021 DD 03/07/11 KR3F30070002: COLUMBIA	108.2500 108.2500	138,627.50 138,627.50	147,220.00 147,220.00	0.00	8,592.50 8,592.50
197,000.000 ARCELORMITTAL 03938LAX2 STEP 02/25/2022 DD 02/28/12 KR3F30070002: COLUMBIA	112.0000 112.0000	204,882.50 204,882.50	220,640.00 220,640.00	0.01	15,757.50 15,757.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 ARCELORMITTAL 03938LAX2 STEP 02/25/2022 DD 02/28/12 KR3F30060002: LOOMIS	112.0000 112.0000	4,964.20 4,964.20	5,600.00 5,600.00	0.00	635.80 635.80
185,000.000 ARDAGH PACKAGING FINANCE 144A 03968XAB7 7.375% 10/15/2017 DD 04/15/12 KR3F30020002: MANULIFE ASSET MGMT	105.5300 105.5300	198,875.00 198,875.00	195,230.50 195,230.50	0.00	-3,644.50 -3,644.50
497,487.000 ARYSTA LIFE SCIENCE 5/13 04338GAB5 COV-LITE TLB KR3F30040002: SHENKMAN CAP	100.1250 100.1250	496,865.14 496,865.14	498,108.86 498,108.86	0.01	1,243.72 1,243.72
125,000.000 ASCENSION HEALTH 04351LAA8 4.847% 11/15/2053 DD 06/18/13 KR3F30080002: NISA	109.5182 109.5182	125,000.00 125,000.00	136,897.75 136,897.75	0.00	11,897.75 11,897.75
61,000.000 ASHTEAD CAPITAL INC 144A 045054AB9 6.500% 07/15/2022 DD 07/16/12 KR3F30070002: COLUMBIA	109.2500 109.2500	64,660.00 64,660.00	66,642.50 66,642.50	0.00	1,982.50 1,982.50
105,000.000 ASIAN DEVELOPMENT BANK 045167AY9 5.593% 07/16/2018 DD 07/16/98 KR3F30080002: NISA	114.7211 114.7211	123,324.60 123,324.60	120,457.16 120,457.16	0.00	-2,867.44 -2,867.44
300,000.000 ASSUREDPARTNERS 3/14 COV-LT TL 04622BAC9 KR3F30040002: SHENKMAN CAP	100.0310 100.0310	298,500.00 298,500.00	300,093.00 300,093.00	0.01	1,593.00 1,593.00
359,863.300 ASURION 2/13 COV-LITE TLB1 04649VAG5 0.000% 05/24/2019 DD 02/05/13 KR3F30040002: SHENKMAN CAP	100.5630 100.5630	356,617.72 356,617.72	361,889.33 361,889.33	0.01	5,271.61 5,271.61
394,625.310 ASURION 2/13 COV-LITE TLB1 04649VAG5 0.000% 05/24/2019 DD 02/05/13 KR3F30070002: COLUMBIA	100.5630 100.5630	391,584.99 391,584.99	396,847.05 396,847.05	0.01	5,262.06 5,262.06
350,000.000 ASURION 2/14 COV-LITE 2ND LIEN 04649VAM2 KR3F30040002: SHENKMAN CAP	103.6500 103.6500	344,750.00 344,750.00	362,775.00 362,775.00	0.01	18,025.00 18,025.00

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235,000.000 ASURION 2/14 COV-LITE 2ND LIEN 04649VAM2 KR3F30070002: COLUMBIA	103.6500 103.6500	231,475.00 231,475.00	243,577.50 243,577.50	0.01	12,102.50 12,102.50
211,000.000 ATHLON HOLDINGS LP / ATHL 144A 047478AA0 7.375% 04/15/2021 DD 04/17/13 KR3F30070002: COLUMBIA	109.0000 109.0000	213,360.00 213,360.00	229,990.00 229,990.00	0.01	16,630.00 16,630.00
113,000.000 ATHLON HLDS LP / FIN COR 144A 047478AC6 6.000% 05/01/2022 DD 05/01/14 KR3F30070002: COLUMBIA	103.5000 103.5000	113,833.75 113,833.75	116,955.00 116,955.00	0.00	3,121.25 3,121.25
200,000.000 ATKORE 4/14 COV-LITE 2ND LN TL 04765BAF9 KR3F30040002: SHENKMAN CAP	100.3750 100.3750	198,000.00 198,000.00	200,750.00 200,750.00	0.00	2,750.00 2,750.00
185,000.000 ATRIUM WINDOWS & DOORS 144A 04964VAA5 7.750% 05/01/2019 DD 04/17/14 KR3F30060002: LOOMIS	101.0000 101.0000	183,848.50 183,848.50	186,850.00 186,850.00	0.00	3,001.50 3,001.50
370,000.000 ATTENTUS CDO LTD 07-3A B 144A 04973PAD1 VAR RT 10/11/2042 DD 01/18/07 KR3F30050002: WATERFALL	51.4433 51.4433	187,775.00 187,775.00	190,340.33 190,340.33	0.00	2,565.33 2,565.33
23,000.000 ATWOOD OCEANICS INC 050095AM0 6.500% 02/01/2020 DD 01/18/12 KR3F30070002: COLUMBIA	106.6250 106.6250	23,716.35 23,716.35	24,523.75 24,523.75	0.00	807.40 807.40
104,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAE8 6.000% 06/15/2021 DD 07/02/13 KR3F30070002: COLUMBIA	106.7500 106.7500	107,535.00 107,535.00	111,020.00 111,020.00	0.00	3,485.00 3,485.00
80,000.000 AUDATEX NORTH AMERICA INC 144A 05070GAG3 6.125% 11/01/2023 DD 11/05/13 KR3F30060002: LOOMIS	106.7500 106.7500	80,000.00 80,000.00	85,400.00 85,400.00	0.00	5,400.00 5,400.00
64,000.000 AUTONATION INC 05329WAK8 5.500% 02/01/2020 DD 02/01/12 KR3F30070002: COLUMBIA	110.3750 110.3750	64,000.00 64,000.00	70,640.00 70,640.00	0.00	6,640.00 6,640.00

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360,000.000 AVALONBAY COMMUNITIES INC 05348EAS8 3.625% 10/01/2020 DD 09/20/13 KR3F30080002: NISA	104.4146 104.4146	359,020.80 359,020.80	375,892.56 375,892.56	0.01	16,871.76 16,871.76
200,000.000 AVIATION CAPITAL GROUP CO 144A 05367AAD5 6.750% 04/06/2021 DD 04/06/11 KR3F30010002: PIMCO KR3	112.4925 112.4925	222,250.00 222,250.00	224,985.00 224,985.00	0.01	2,735.00 2,735.00
84,000.000 AVIS BUDGET CAR RENTAL LLC / A 053773AQ0 9.750% 03/15/2020 DD 10/03/11 KR3F30070002: COLUMBIA	113.2500 113.2500	84,420.00 84,420.00	95,130.00 95,130.00	0.00	10,710.00 10,710.00
80,000.000 AVIS BUDGET CAR/FINANCE 144A 053773AY3 5.125% 06/01/2022 DD 05/16/14 KR3F30060002: LOOMIS	100.1250 100.1250	80,000.00 80,000.00	80,100.00 80,100.00	0.00	100.00 100.00
102,000.000 AXTEL SAB DE CV 144A 05462GAE4 VAR RT 01/31/2020 DD 01/31/13 KR3F30060002: LOOMIS	101.7500 101.7500	67,686.72 67,686.72	103,785.00 103,785.00	0.00	36,098.28 36,098.28
195,000.000 AZURE 11/13 COV-LITE TL 05501TAC3 KR3F30040002: SHENKMAN CAP	100.6250 100.6250	192,075.00 192,075.00	196,218.75 196,218.75	0.00	4,143.75 4,143.75
182,000.000 B&G FOODS INC 05508WAA3 4.625% 06/01/2021 DD 06/04/13 KR3F30070002: COLUMBIA	100.2500 100.2500	183,521.25 183,521.25	182,455.00 182,455.00	0.00	-1,066.25 -1,066.25
255,000.000 BB&T CORP 05531FAN3 2.050% 06/19/2018 DD 06/19/13 KR3F30080002: NISA	101.1006 101.1006	254,627.70 254,627.70	257,806.53 257,806.53	0.01	3,178.83 3,178.83
21,000.000 BBVA BANCOMER SA/TEXAS 144A 05533UAB4 6.500% 03/10/2021 DD 03/10/11 KR3F30020002: MANULIFE ASSET MGMT	112.7500 112.7500	21,819.00 21,819.00	23,677.50 23,677.50	0.00	1,858.50 1,858.50
675,000.000 BP CAPITAL MARKETS PLC 05565QBP2 4.500% 10/01/2020 DD 10/01/10 KR3F30080002: NISA	110.6461 110.6461	741,838.92 741,838.92	746,861.18 746,861.18	0.02	5,022.26 5,022.26

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135,000.000 BMC SOFTWARE FINANCE INC 144A 05578MAA0 8.125% 07/15/2021 DD 08/21/13 KR3F30060002: LOOMIS	102.8750 102.8750	137,906.25 137,906.25	138,881.25 138,881.25	0.00	975.00 975.00
298,500.000 BMC SOFTWARE 8/13 (US 05578NAD2 0.000% 09/10/2020 DD 08/09/13 KR3F30040002: SHENKMAN CAP	99.7710 99.7710	296,335.88 296,335.88	297,816.44 297,816.44	0.01	1,480.56 1,480.56
89,550.000 BMC SOFTWARE 8/13 (US 05578NAD2 0.000% 09/10/2020 DD 08/09/13 KR3F30020002: MANULIFE ASSET MGMT	99.7710 99.7710	89,027.62 89,027.62	89,344.93 89,344.93	0.00	317.31 317.31
46,000.000 BOE MERGER CORP 144A 05590WAA2 9.500% 11/01/2017 DD 11/05/12 KR3F30070002: COLUMBIA	105.3750 105.3750	46,000.00 46,000.00	48,472.50 48,472.50	0.00	2,472.50 2,472.50
1,504,000.000 BABSON CLO LTD 11-1A D 144A 05617HAA4 VAR RT 09/28/2021 DD 08/09/11 KR3F30050002: WATERFALL	92.5675 92.5675	1,406,240.00 1,406,240.00	1,392,215.20 1,392,215.20	0.03	-14,024.80 -14,024.80
200,000.000 BAIDU INC 056752AD0 2.750% 06/09/2019 DD 06/09/14 KR3F30080002: NISA	100.3895 100.3895	198,640.00 198,640.00	200,779.00 200,779.00	0.00	2,139.00 2,139.00
155,000.000 BALL CORP 058498AP1 6.750% 09/15/2020 DD 03/22/10 KR3F30020002: MANULIFE ASSET MGMT	106.6250 106.6250	170,336.11 170,336.11	165,268.75 165,268.75	0.00	-5,067.36 -5,067.36
220,000.000 BALL CORP 058498AS5 4.000% 11/15/2023 DD 05/16/13 KR3F30020002: MANULIFE ASSET MGMT	95.2500 95.2500	214,968.75 214,968.75	209,550.00 209,550.00	0.01	-5,418.75 -5,418.75
60,000.000 BANC OF AMERICA COMMERCIA 2 AM 05950EAG3 VAR RT 05/10/2045 DD 06/01/06 KR3F30020002: MANULIFE ASSET MGMT	109.0628 109.0628	62,498.44 62,498.44	65,437.68 65,437.68	0.00	2,939.24 2,939.24
60,000.000 BANC OF AMERICA COMMERCIA 4 AM 05950WAH1 5.675% 07/10/2046 DD 08/01/06 KR3F30020002: MANULIFE ASSET MGMT	108.8136 108.8136	61,045.32 61,045.32	65,288.16 65,288.16	0.00	4,242.84 4,242.84



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1,000,000.000 BANC OF AMERICA COMMERCIA 5 A4 05950XAE6 5.414% 09/10/2047 DD 10/01/06 KR3F30010002: PIMCO KR3	107.6700 107.6700	1,087,031.25 1,087,031.25	1,076,700.00 1,076,700.00	0.03	-10,331.25 -10,331.25
130,000.000 BANC OF AMERICA COMMERCIA 5 AM 05950XAH9 5.448% 09/10/2047 DD 10/01/06 KR3F30020002: MANULIFE ASSET MGMT	107.5208 107.5208	139,663.67 139,663.67	139,777.04 139,777.04	0.00	113.37 113.37
100,000.000 BANCOLOMBIA SA 05968LAG7 5.950% 06/03/2021 DD 06/03/11 KR3F30020002: MANULIFE ASSET MGMT	110.2500 110.2500	100,800.00 100,800.00	110,250.00 110,250.00	0.00	9,450.00 9,450.00
765,000.000 BANK OF AMERICA CORP 060505CS1 5.625% 10/14/2016 DD 10/26/06 KR3F30010002: PIMCO KR3	109.7936 109.7936	856,226.25 856,226.25	839,921.04 839,921.04	0.02	-16,305.21 -16,305.21
800,000.000 BANK OF AMERICA CORP 060505DH4 6.000% 09/01/2017 DD 08/23/07 KR3F30010002: PIMCO KR3	112.9736 112.9736	915,344.00 915,344.00	903,788.80 903,788.80	0.02	-11,555.20 -11,555.20
300,000.000 BANK OF AMERICA CORP 060505DP6 5.750% 12/01/2017 DD 12/04/07 KR3F30010002: PIMCO KR3	112.7920 112.7920	320,565.00 320,565.00	338,376.00 338,376.00	0.01	17,811.00 17,811.00
743,900.600 BANC OF AMERICA FUNDING A 4A1 06051GBD0 VAR RT 06/20/2032 DD 08/01/04 KR3F30010002: PIMCO KR3	101.6541 101.6541	716,004.32 716,004.32	756,205.46 756,205.46	0.02	40,201.14 40,201.14
128,000.000 BANK OF AMERICA CORP 06051GEA3 6.500% 08/01/2016 DD 07/28/09 KR3F30010002: PIMCO KR3	110.8389 110.8389	145,500.16 145,500.16	141,873.79 141,873.79	0.00	-3,626.37 -3,626.37
555,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13 KR3F30080002: NISA	98.5656 98.5656	539,401.20 539,401.20	547,039.08 547,039.08	0.01	7,637.88 7,637.88
1,000,000.000 BANK OF AMERICA CORP 06051GEX3 2.600% 01/15/2019 DD 10/22/13 KR3F30010002: PIMCO KR3	101.1763 101.1763	1,003,650.00 1,003,650.00	1,011,763.00 1,011,763.00	0.02	8,113.00 8,113.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 BANK OF AMERICA CORP 06051GFB0 4.125% 01/22/2024 DD 01/21/14 KR3F30080002: NISA	103.0993 103.0993	226,678.50 226,678.50	231,973.43 231,973.43	0.01	5,294.93 5,294.93
85,000.000 BANK OF AMERICA CORP 06051GFC8 5.000% 01/21/2044 DD 01/21/14 KR3F30080002: NISA	106.0943 106.0943	88,196.00 88,196.00	90,180.16 90,180.16	0.00	1,984.16 1,984.16
75,000.000 BANK OF AMERICA CORP 06051GFD6 2.650% 04/01/2019 DD 04/01/14 KR3F30080002: NISA	101.3600 101.3600	75,199.50 75,199.50	76,020.00 76,020.00	0.00	820.50 820.50
160,000.000 BANK OF AMERICA CORP 06051GFG9 4.875% 04/01/2044 DD 04/01/14 KR3F30080002: NISA	103.1935 103.1935	161,819.42 161,819.42	165,109.60 165,109.60	0.00	3,290.18 3,290.18
3,200,000.000 BK TOKYO MITSUBISHI UFJ144A 064255AU6 2.300% 03/10/2019 DD 03/10/14 KR3F30010002: PIMCO KR3	100.9781 100.9781	3,194,880.00 3,194,880.00	3,231,299.20 3,231,299.20	0.08	36,419.20 36,419.20
330,000.000 BAPTIST HEALTH SOUTH FLORIDA I 066836AA5 4.590% 08/15/2021 DD 05/25/11 KR3F30080002: NISA	107.6855 107.6855	365,960.70 365,960.70	355,362.15 355,362.15	0.01	-10,598.55 -10,598.55
200,000.000 BARCLAYS PLC 06739FHV6 3.750% 05/15/2024 DD 05/15/14 KR3F30080002: NISA	100.3574 100.3574	199,934.00 199,934.00	200,714.80 200,714.80	0.00	780.80 780.80
150,000.000 BARRICK GOLD CORP 067901AL2 3.850% 04/01/2022 DD 04/03/12 KR3F30060002: LOOMIS	99.4920 99.4920	128,839.90 128,839.90	149,238.00 149,238.00	0.00	20,398.10 20,398.10
145,000.000 BARRICK GOLD CORP 067901AL2 3.850% 04/01/2022 DD 04/03/12 KR3F30080002: NISA	99.4920 99.4920	127,095.40 127,095.40	144,263.40 144,263.40	0.00	17,168.00 17,168.00
125,000.000 BASIC ENERGY SERVICES INC 06985PAK6 7.750% 10/15/2022 DD 10/16/12 KR3F30060002: LOOMIS	111.7500 111.7500	123,018.75 123,018.75	139,687.50 139,687.50	0.00	16,668.75 16,668.75



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 BAYTEX ENERGY CORP 144A 07317QAF2 5.125% 06/01/2021 DD 06/06/14 KR3F30060002: LOOMIS	100.6250 100.6250	25,000.00 25,000.00	25,156.25 25,156.25	0.00	156.25 156.25
165,000.000 BAYTEX ENERGY CORP 144A 07317QAG0 5.625% 06/01/2024 DD 06/06/14 KR3F30060002: LOOMIS	100.3750 100.3750	165,681.25 165,681.25	165,618.75 165,618.75	0.00	-62.50 -62.50
18,377.270 BEAR STEARNS ARM TRUST 20 2 A1 07384M7C0 VAR RT 03/25/2035 DD 02/01/05 KR3F30020002: MANULIFE ASSET MGMT	101.4541 101.4541	18,296.87 18,296.87	18,644.49 18,644.49	0.00	347.62 347.62
141,273.520 BEAR STEARNS ALT-A TRUST 7 1A1 07386HKJ9 VAR RT 08/25/2034 DD 07/01/04 KR3F30020002: MANULIFE ASSET MGMT	102.5073 102.5073	145,158.54 145,158.54	144,815.67 144,815.67	0.00	-342.87 -342.87
7,215.300 BEAR STEARNS ALT-A TRUST 8 1A 07386HKS9 VAR RT 09/25/2034 DD 07/30/04 KR3F30020002: MANULIFE ASSET MGMT	97.4371 97.4371	7,070.99 7,070.99	7,030.38 7,030.38	0.00	-40.61 -40.61
38,527.990 BEAR STEARNS ALT-A TRUS 7 11A1 07386HVG3 VAR RT 08/25/2035 DD 07/29/05 KR3F30020002: MANULIFE ASSET MGMT	94.0880 94.0880	35,339.18 35,339.18	36,250.22 36,250.22	0.00	911.04 911.04
214,750.550 BEAR STEARNS ASSET BACK AC5 A1 073879GM4 VAR RT 10/25/2034 DD 09/01/04 KR3F30020002: MANULIFE ASSET MGMT	102.6797 102.6797	223,340.57 223,340.57	220,505.22 220,505.22	0.01	-2,835.35 -2,835.35
892,217.000 BEAR STEARNS COMMERCIA PW10 AJ 07387BEE9 VAR RT 12/11/2040 DD 12/01/05 KR3F30050002: WATERFALL	98.1002 98.1002	809,961.46 809,961.46	875,266.66 875,266.66	0.02	65,305.20 65,305.20
3,235,000.000 BEAR STEARNS COMMERCIA PW17 A4 07388QAE9 VAR RT 06/11/2050 DD 09/01/07 KR3F30010002: PIMCO KR3	111.3031 111.3031	3,541,061.33 3,541,061.33	3,600,655.29 3,600,655.29	0.09	59,593.96 59,593.96
85,000.000 BEAZER HOMES USA INC 07556QBD6 VAR RT 02/01/2023 DD 08/01/13 KR3F30060002: LOOMIS	103.6250 103.6250	81,150.00 81,150.00	88,081.25 88,081.25	0.00	6,931.25 6,931.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000 BERKSHIRE HATHAWAY FINANCE COR 084664BQ3 4.250% 01/15/2021 DD 01/11/11 KR3F30080002: NISA	110.1325 110.1325	429,142.90 429,142.90	440,530.00 440,530.00	0.01	11,387.10 11,387.10
265,000.000 BERKSHIRE HATHAWAY FINANCE COR 084664BZ3 2.900% 10/15/2020 DD 10/15/13 KR3F30080002: NISA	102.9898 102.9898	264,483.25 264,483.25	272,922.97 272,922.97	0.01	8,439.72 8,439.72
200,000.000 GOVT OF BERMUDA 085209AC8 4.854% 02/06/2024 DD 08/06/13 KR3F30020002: MANULIFE ASSET MGMT	105.3000 105.3000	200,000.00 200,000.00	210,600.00 210,600.00	0.01	10,600.00 10,600.00
61,000.000 BERRY PLASTICS CORP 085790AX1 5.500% 05/15/2022 DD 05/12/14 KR3F30070002: COLUMBIA	100.5625 100.5625	61,000.00 61,000.00	61,343.13 61,343.13	0.00	343.13 343.13
64,187.500 BERRY PLASTICS 2/13 COV-LT TLD 08579JAJ1 0.000% 02/08/2020 DD 02/04/13 KR3F30020002: MANULIFE ASSET MGMT	99.1150 99.1150	64,205.59 64,205.59	63,619.44 63,619.44	0.00	-586.15 -586.15
40,000.000 BEVERAGE PACKAGING HOLDIN 144A 08783AAA1 5.625% 12/15/2016 DD 11/15/13 KR3F30070002: COLUMBIA	102.5000 102.5000	40,000.00 40,000.00	41,000.00 41,000.00	0.00	1,000.00 1,000.00
24,000.000 BEVERAGE PACKAGING HOLDIN 144A 08783AAC7 6.000% 06/15/2017 DD 12/10/13 KR3F30070002: COLUMBIA	102.5000 102.5000	24,000.00 24,000.00	24,600.00 24,600.00	0.00	600.00 600.00
350,000.000 BEVERAGE PACKAGING HOLDIN 144A 08783AAC7 6.000% 06/15/2017 DD 12/10/13 KR3F30040002: SHENKMAN CAP	102.5000 102.5000	350,000.00 350,000.00	358,750.00 358,750.00	0.01	8,750.00 8,750.00
200,000.000 BI-LO LLC / BI-LO FINANCE 144A 088609AA0 8.625% 09/15/2018 DD 09/20/13 KR3F30040002: SHENKMAN CAP	101.5000 101.5000	198,997.50 198,997.50	203,000.00 203,000.00	0.00	4,002.50 4,002.50
38,000.000 BIOMET INC 090613AJ9 6.500% 08/01/2020 DD 02/01/13 KR3F30070002: COLUMBIA	107.7500 107.7500	39,736.79 39,736.79	40,945.00 40,945.00	0.00	1,208.21 1,208.21

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
103,378.530 BIOMET 9/13 (USD) EXTENDED 09061AAS3 COV-LITE TLB2 KR3F30020002: MANULIFE ASSET MGMT	100.0770 100.0770	103,580.99 103,580.99	103,458.13 103,458.13	0.00	-122.86 -122.86
95,000.000 BIOSCRIP INC 144A 09069NAD0 8.875% 02/15/2021 DD 02/11/14 KR3F30060002: LOOMIS	104.5000 104.5000	95,437.50 95,437.50	99,275.00 99,275.00	0.00	3,837.50 3,837.50
394,397.780 BJ'S WHOLESALE CLUB 11/13 09179FAR3 COV-LITE TL KR3F30040002: SHENKMAN CAP	100.0520 100.0520	393,063.60 393,063.60	394,602.87 394,602.87	0.01	1,539.27 1,539.27
200,000.000 BJ'S WHOLESALE CLUB 11/13 2ND 09179FAS1 LIEN COV-LITE TL KR3F30040002: SHENKMAN CAP	102.3130 102.3130	199,409.10 199,409.10	204,626.00 204,626.00	0.00	5,216.90 5,216.90
204,000.000 BLACKBOARD INC 144A 091935AB2 7.750% 11/15/2019 DD 10/29/13 KR3F30060002: LOOMIS	104.5000 104.5000	204,000.00 204,000.00	213,180.00 213,180.00	0.01	9,180.00 9,180.00
365,000.000 BOARDWALK PIPELINES LP 096630AA6 5.875% 11/15/2016 DD 11/21/06 KR3F30080002: NISA	109.9125 109.9125	401,375.90 401,375.90	401,180.63 401,180.63	0.01	-195.27 -195.27
1.000 BOE INTERMEDIATE HOLDING 144A 09701BAA6 9.000% 11/01/2017 DD 05/13/13 KR3F30070002: COLUMBIA	104.8750 104.8750	0.56 0.56	1.05 1.05	0.00	0.49 0.49
43,000.000 BOMBARDIER INC 144A 097751AV3 7.750% 03/15/2020 DD 03/29/10 KR3F30070002: COLUMBIA	113.0150 113.0150	47,951.25 47,951.25	48,596.45 48,596.45	0.00	645.20 645.20
103,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13 KR3F30070002: COLUMBIA	103.0000 103.0000	111,554.60 111,554.60	106,090.00 106,090.00	0.00	-5,464.60 -5,464.60
50,000.000 BOMBARDIER INC 144A 097751BF7 6.125% 01/15/2023 DD 01/14/13 KR3F30040002: SHENKMAN CAP	103.0000 103.0000	49,125.00 49,125.00	51,500.00 51,500.00	0.00	2,375.00 2,375.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 BOMBARDIER INC 144A 097751BH3 4.750% 04/15/2019 DD 04/03/14 KR3F30070002: COLUMBIA	101.7500 101.7500	80,000.00 80,000.00	81,400.00 81,400.00	0.00	1,400.00 1,400.00
72,000.000 BOMBARDIER INC 144A 097751BJ9 6.000% 10/15/2022 DD 04/03/14 KR3F30070002: COLUMBIA	102.5000 102.5000	72,000.00 72,000.00	73,800.00 73,800.00	0.00	1,800.00 1,800.00
150,000.000 BOONE CNTY KY SCH DIST FIN COR 098825D66 2.000% 02/01/2015 DD 12/01/11 KR3F90010002: CASH ACCOUNT KR3	101.0100 101.0100	152,515.50 152,515.50	151,515.00 151,515.00	0.00	-1,000.50 -1,000.50
348,250.000 BRAND ENERGY 11/13 COV-LITE TL 10524MAK3 KR3F30040002: SHENKMAN CAP	100.3850 100.3850	348,250.00 348,250.00	349,590.76 349,590.76	0.01	1,340.76 1,340.76
1,900,000.000 BRF SA 144A 10552TAA5 5.875% 06/06/2022 DD 06/06/12 KR3F30010002: PIMCO KR3	108.2500 108.2500	1,882,330.00 1,882,330.00	2,056,750.00 2,056,750.00	0.05	174,420.00 174,420.00
200,000.000 BRASKEM AMERICA FINANCE C 144A 10554CAA0 7.125% 07/22/2041 DD 07/22/11 KR3F30060002: LOOMIS	102.6300 102.6300	196,800.00 196,800.00	205,260.00 205,260.00	0.00	8,460.00 8,460.00
190,000.000 FED REPUBLIC OF BRAZIL 105756BV1 4.250% 01/07/2025 DD 11/01/13 KR3F30080002: NISA	101.3500 101.3500	182,970.00 182,970.00	192,565.00 192,565.00	0.00	9,595.00 9,595.00
450,000.000 BRICKMAN GROUP 12/13 COV-LITE 10801XAF4 TL KR3F30040002: SHENKMAN CAP	98.9490 98.9490	445,500.00 445,500.00	445,270.50 445,270.50	0.01	-229.50 -229.50
85,000.000 BRIGHTSTAR CORP 144A 109478AA5 9.500% 12/01/2016 DD 11/30/10 KR3F30020002: MANULIFE ASSET MGMT	107.2500 107.2500	88,612.50 88,612.50	91,162.50 91,162.50	0.00	2,550.00 2,550.00
370,000.000 BROADCOM CORP 111320AF4 2.500% 08/15/2022 DD 02/15/13 KR3F30080002: NISA	94.6438 94.6438	352,188.20 352,188.20	350,182.06 350,182.06	0.01	-2,006.14 -2,006.14



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
49,000.000 BROOKFIELD RESIDENTIAL PR 144A 11283YAA8 6.125% 07/01/2022 DD 06/25/13 KR3F30070002: COLUMBIA	104.0000 104.0000	48,955.00 48,955.00	50,960.00 50,960.00	0.00	2,005.00 2,005.00
130,000.000 BUILDERS FIRSTSOURCE INC 144A 12008RAG2 7.625% 06/01/2021 DD 05/29/13 KR3F30060002: LOOMIS	107.0000 107.0000	129,193.75 129,193.75	139,100.00 139,100.00	0.00	9,906.25 9,906.25
10,701.360 BURLINGTON COAT FACTORY (5/12) 121575AE4 TLB KR3F30020002: MANULIFE ASSET MGMT	100.5420 100.5420	10,674.34 10,674.34	10,759.36 10,759.36	0.00	85.02 85.02
78,000.000 BURLINGTON COAT FACTORY WAREHO 121579AG1 10.000% 02/15/2019 DD 08/15/11 KR3F30070002: COLUMBIA	109.1250 109.1250	80,088.82 80,088.82	85,117.50 85,117.50	0.00	5,028.68 5,028.68
75,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAG6 4.950% 09/15/2041 DD 08/22/11 KR3F30080002: NISA	107.4378 107.4378	73,793.25 73,793.25	80,578.35 80,578.35	0.00	6,785.10 6,785.10
195,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAN1 4.450% 03/15/2043 DD 03/12/13 KR3F30080002: NISA	99.4367 99.4367	191,172.15 191,172.15	193,901.57 193,901.57	0.00	2,729.42 2,729.42
170,000.000 BURLINGTN NORTH SANTA FE LLC 12189LAR2 3.750% 04/01/2024 DD 03/07/14 KR3F30080002: NISA	103.2011 103.2011	169,444.10 169,444.10	175,441.87 175,441.87	0.00	5,997.77 5,997.77
297,000.000 CBC INSURANCE REVENUE A C 144A 12479MAD0 8.880% 02/15/2023 DD 11/26/02 KR3F30050002: WATERFALL	97.2660 97.2660	303,775.31 303,775.31	288,880.02 288,880.02	0.01	-14,895.29 -14,895.29
135,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAS2 7.000% 01/15/2019 DD 01/11/11 KR3F30020002: MANULIFE ASSET MGMT	105.5000 105.5000	138,206.25 138,206.25	142,425.00 142,425.00	0.00	4,218.75 4,218.75
131,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAU7 6.500% 04/30/2021 DD 05/10/11 KR3F30070002: COLUMBIA	106.5000 106.5000	139,052.50 139,052.50	139,515.00 139,515.00	0.00	462.50 462.50



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
72,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAW3 7.375% 06/01/2020 DD 12/14/11 KR3F30070002: COLUMBIA	109.0000 109.0000	72,000.00 72,000.00	78,480.00 78,480.00	0.00	6,480.00 6,480.00
50,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAY9 5.250% 09/30/2022 DD 08/22/12 KR3F30060002: LOOMIS	101.5000 101.5000	46,606.25 46,606.25	50,750.00 50,750.00	0.00	4,143.75 4,143.75
135,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPAZ6 5.125% 02/15/2023 DD 12/17/12 KR3F30060002: LOOMIS	100.8750 100.8750	124,331.25 124,331.25	136,181.25 136,181.25	0.00	11,850.00 11,850.00
170,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBB8 5.250% 03/15/2021 DD 09/15/13 KR3F30070002: COLUMBIA	102.5000 102.5000	172,315.69 172,315.69	174,250.00 174,250.00	0.00	1,934.31 1,934.31
80,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBD4 5.750% 09/01/2023 DD 03/01/14 KR3F30060002: LOOMIS	103.6250 103.6250	80,000.00 80,000.00	82,900.00 82,900.00	0.00	2,900.00 2,900.00
325,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBE2 5.750% 01/15/2024 DD 05/03/13 KR3F30060002: LOOMIS	102.2500 102.2500	323,650.00 323,650.00	332,312.50 332,312.50	0.01	8,662.50 8,662.50
119,000.000 CCO HOLDINGS LLC / CCO HOLDING 1248EPBE2 5.750% 01/15/2024 DD 05/03/13 KR3F30020002: MANULIFE ASSET MGMT	102.2500 102.2500	120,533.75 120,533.75	121,677.50 121,677.50	0.00	1,143.75 1,143.75
147,000.000 CREDIT-BASED ASSET SC1 B3 144A 12498SAJ1 VAR RT /05/25/2036 DD 05/01/06 KR3F30050002: WATERFALL	42.2351 42.2351	20,809.69 20,809.69	62,085.60 62,085.60	0.00	41,275.91 41,275.91
175,000.000 CBRE SERVICES INC 12505BAA8 5.000% 03/15/2023 DD 03/14/13 KR3F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	175,862.50 175,862.50	176,750.00 176,750.00	0.00	887.50 887.50
26,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAA9 5.250% 02/15/2022 DD 01/31/14 KR3F30070002: COLUMBIA	102.7500 102.7500	26,000.00 26,000.00	26,715.00 26,715.00	0.00	715.00 715.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
90,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14 KR3F30020002: MANULIFE ASSET MGMT	103.2500 103.2500	91,371.25 91,371.25	92,925.00 92,925.00	0.00	1,553.75 1,553.75
26,000.000 CBS OUTDOOR AMERICAS CAPI 144A 12505FAC5 5.625% 02/15/2024 DD 01/31/14 KR3F30070002: COLUMBIA	103.2500 103.2500	26,000.00 26,000.00	26,845.00 26,845.00	0.00	845.00 845.00
105,778.570 CD 2005-CD1 COMMERCIAL CD1 A4 12513EAG9 VAR RT 07/15/2044 DD 11/01/05 KR3F30020002: MANULIFE ASSET MGMT	103.9788 103.9788	116,901.85 116,901.85	109,987.29 109,987.29	0.00	-6,914.56 -6,914.56
26,000.000 CDW LLC / CDW FINANCE CORP 12513GAX7 8.500% 04/01/2019 DD 10/01/11 KR3F30070002: COLUMBIA	108.2500 108.2500	24,895.00 24,895.00	28,145.00 28,145.00	0.00	3,250.00 3,250.00
123,000.000 CD 2007-CD4 COMMERCIAL CD4 AJ 12513YAJ9 VAR RT 12/11/2049 DD 03/01/07 KR3F30050002: WATERFALL	83.9356 83.9356	100,755.00 100,755.00	103,240.79 103,240.79	0.00	2,485.79 2,485.79
225,000.000 CEMEX FINANCE LLC 144A 12516UAC9 9.375% 10/12/2022 DD 10/12/12 KR3F30020002: MANULIFE ASSET MGMT	117.6250 117.6250	261,750.00 261,750.00	264,656.25 264,656.25	0.01	2,906.25 2,906.25
887,000.000 CENT CLO LP 13-19A D 144A 12518YAA3 VAR RT 10/29/2025 DD 10/29/13 KR3F30050002: WATERFALL	92.0650 92.0650	812,935.50 812,935.50	816,616.55 816,616.55	0.02	3,681.05 3,681.05
150,000.000 CF INDUSTRIES INC 12527GAE3 5.375% 03/15/2044 DD 03/11/14 KR3F30080002: NISA	107.2243 107.2243	149,622.00 149,622.00	160,836.45 160,836.45	0.00	11,214.45 11,214.45
95,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAL4 8.000% 11/15/2019 DD 05/15/12 KR3F30070002: COLUMBIA	109.5000 109.5000	104,856.25 104,856.25	104,025.00 104,025.00	0.00	-831.25 -831.25
140,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAQ3 7.125% 07/15/2020 DD 07/18/12 KR3F30020002: MANULIFE ASSET MGMT	108.2500 108.2500	151,145.00 151,145.00	151,550.00 151,550.00	0.00	405.00 405.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,000.000 CHS/CMNTY HEALTH SYS INC 144A 12543DAS9 5.125% 08/01/2021 DD 01/27/14 KR3F30070002: COLUMBIA	102.5000 102.5000	37,000.00 37,000.00	37,925.00 37,925.00	0.00	925.00 925.00
250,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR3F30040002: SHENKMAN CAP	106.0000 106.0000	250,000.00 250,000.00	265,000.00 265,000.00	0.01	15,000.00 15,000.00
332,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR3F30070002: COLUMBIA	106.0000 106.0000	337,817.50 337,817.50	351,920.00 351,920.00	0.01	14,102.50 14,102.50
100,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR3F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	103,240.00 103,240.00	106,000.00 106,000.00	0.00	2,760.00 2,760.00
275,000.000 CHS / CMNTY HEALTH SYS INC 12543DAT7 6.875% 02/01/2022 DD 01/27/14 KR3F30060002: LOOMIS	106.0000 106.0000	284,968.75 284,968.75	291,500.00 291,500.00	0.01	6,531.25 6,531.25
114,425.000 COMMUNITY HEALTH 1/14 COV-LITE 12543KAK0 TLD KR3F30020002: MANULIFE ASSET MGMT	100.5340 100.5340	115,998.35 115,998.35	115,036.03 115,036.03	0.00	-962.32 -962.32
49,750.000 COMMUNITY HEALTH 1/14 COV-LITE 12543KAK0 TLD KR3F30070002: COLUMBIA	100.5340 100.5340	49,501.25 49,501.25	50,015.67 50,015.67	0.00	514.42 514.42
236,000.000 CIFC FDG LTD 12-3A B3L 144A 12548XAB7 VAR RT 01/29/2025 DD 01/08/13 KR3F30050002: WATERFALL	97.8654 97.8654	234,519.10 234,519.10	230,962.34 230,962.34	0.01	-3,556.76 -3,556.76
251,000.000 CIFC FUNDING LTD 3A D 144A 12549EAA0 VAR RT 10/24/2025 DD 09/12/13 KR3F30050002: WATERFALL	90.5000 90.5000	227,155.00 227,155.00	227,155.00 227,155.00	0.01	0.00 0.00
144,000.000 CIT GROUP INC 144A 125577BC9 6.625% 04/01/2018 DD 03/30/11 KR3F30070002: COLUMBIA	112.2500 112.2500	145,440.00 145,440.00	161,640.00 161,640.00	0.00	16,200.00 16,200.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,900,000.000 CIT GROUP INC 144A 125581GE2 4.750% 02/15/2015 DD 02/07/12 KR3F30010002: PIMCO KR3	102.0000 102.0000	3,034,625.00 3,034,625.00	2,958,000.00 2,958,000.00	0.07	-76,625.00 -76,625.00
121,000.000 CIT GROUP INC 144A 125581GH5 5.500% 02/15/2019 DD 02/07/12 KR3F30070002: COLUMBIA	108.3750 108.3750	121,000.00 121,000.00	131,133.75 131,133.75	0.00	10,133.75 10,133.75
200,000.000 CIT GROUP INC 125581GL6 5.250% 03/15/2018 DD 03/15/12 KR3F30010002: PIMCO KR3	107.3750 107.3750	216,000.00 216,000.00	214,750.00 214,750.00	0.01	-1,250.00 -1,250.00
140,000.000 CIT GROUP INC 125581GN2 5.375% 05/15/2020 DD 05/04/12 KR3F30070002: COLUMBIA	107.3437 107.3437	149,262.50 149,262.50	150,281.18 150,281.18	0.00	1,018.68 1,018.68
20,000.000 CIT GROUP INC 125581GQ5 5.000% 08/15/2022 DD 08/03/12 KR3F30060002: LOOMIS	103.5000 103.5000	18,912.50 18,912.50	20,700.00 20,700.00	0.00	1,787.50 1,787.50
165,000.000 CIT GROUP INC 125581GR3 5.000% 08/01/2023 DD 08/01/13 KR3F30060002: LOOMIS	102.3750 102.3750	164,775.00 164,775.00	168,918.75 168,918.75	0.00	4,143.75 4,143.75
110,000.000 CIT GROUP INC 125581GS1 3.875% 02/19/2019 DD 02/19/14 KR3F30060002: LOOMIS	101.5600 101.5600	110,000.00 110,000.00	111,716.00 111,716.00	0.00	1,716.00 1,716.00
315,000.000 CNOOC FINANCE 2014 ULC 12591DAC5 4.250% 04/30/2024 DD 04/30/14 KR3F30080002: NISA	102.5334 102.5334	313,629.75 313,629.75	322,980.21 322,980.21	0.01	9,350.46 9,350.46
80,000.000 CNH INDUSTRIAL CAPITAL L 144A 12592BAA2 3.375% 07/15/2019 DD 06/30/14 KR3F30070002: COLUMBIA	99.2500 99.2500	79,540.80 79,540.80	79,400.00 79,400.00	0.00	-140.80 -140.80
165,000.000 CNA FINANCIAL CORP 126117AQ3 5.875% 08/15/2020 DD 08/10/10 KR3F30080002: NISA	117.0194 117.0194	175,368.60 175,368.60	193,082.01 193,082.01	0.00	17,713.41 17,713.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 CNA FINANCIAL CORP 126117AR1 5.750% 08/15/2021 DD 02/14/11 KR3F30080002: NISA	116.3458 116.3458	48,020.00 48,020.00	46,538.32 46,538.32	0.00	-1,481.68 -1,481.68
156,000.000 CNH CAPITAL LLC 12623EAF8 3.625% 04/15/2018 DD 04/08/13 KR3F30070002: COLUMBIA	102.1250 102.1250	156,506.25 156,506.25	159,315.00 159,315.00	0.00	2,808.75 2,808.75
122,032.190 CPS AUTO RECEIVABLES C D 144A 12623NAD3 10.000% 03/15/2019 DD 12/14/11 KR3F30050002: WATERFALL	102.3668 102.3668	121,409.49 121,409.49	124,920.45 124,920.45	0.00	3,510.96 3,510.96
85,000.000 CNOOC FINANCE 2013 LTD 12625GAC8 3.000% 05/09/2023 DD 05/09/13 KR3F30020002: MANULIFE ASSET MGMT	94.4217 94.4217	83,705.45 83,705.45	80,258.45 80,258.45	0.00	-3,447.00 -3,447.00
92,000.000 CPG MERGER SUB LLC 144A 12626CAA0 8.000% 10/01/2021 DD 09/30/13 KR3F30060002: LOOMIS	105.2500 105.2500	92,000.00 92,000.00	96,830.00 96,830.00	0.00	4,830.00 4,830.00
248,125.000 CPG INTERNATIONAL 9/13 12626JAB3 COV-LITE TLB KR3F30040002: SHENKMAN CAP	100.1670 100.1670	246,884.37 246,884.37	248,539.37 248,539.37	0.01	1,655.00 1,655.00
219,000.000 CSC HOLDINGS LLC 126307AF4 6.750% 11/15/2021 DD 11/15/11 KR3F30070002: COLUMBIA	110.0000 110.0000	225,830.67 225,830.67	240,900.00 240,900.00	0.01	15,069.33 15,069.33
17,000.000 CSC HOLDINGS LLC 144A 126307AG2 5.250% 06/01/2024 DD 05/23/14 KR3F30070002: COLUMBIA	98.3750 98.3750	17,000.00 17,000.00	16,723.75 16,723.75	0.00	-276.25 -276.25
215,000.000 CVS CAREMARK CORP 126650CB4 2.250% 12/05/2018 DD 12/05/13 KR3F30080002: NISA	101.2237 101.2237	214,757.05 214,757.05	217,630.96 217,630.96	0.01	2,873.91 2,873.91
285,000.000 CVS CAREMARK CORP 126650CC2 4.000% 12/05/2023 DD 12/05/13 KR3F30080002: NISA	104.6466 104.6466	291,543.60 291,543.60	298,242.81 298,242.81	0.01	6,699.21 6,699.21



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,662.710 COUNTRYWIDE HOME EQUITY LO A A 1266712S4 VAR RT 04/15/2030 DD 02/20/04 KR3F30050002: WATERFALL	95.5836 95.5836	7,259.12 7,259.12	9,235.97 9,235.97	0.00	1,976.85 1,976.85
161,967.840 CWABS REVOLVING HOME EQUIT I A 126673FH0 VAR RT 02/15/2034 DD 09/29/04 KR3F30050002: WATERFALL	89.5864 89.5864	107,858.77 107,858.77	145,101.16 145,101.16	0.00	37,242.39 37,242.39
54,011.510 CWABS REVOLVING HOME EQUI D 2A 126685AF3 VAR RT 11/15/2035 DD 08/30/05 KR3F30050002: WATERFALL	89.8478 89.8478	40,306.09 40,306.09	48,528.15 48,528.15	0.00	8,222.06 8,222.06
14,045.670 CWABS REVOLVING HOME EQUI I 2A 126685AR7 VAR RT 02/15/2036 DD 12/28/05 KR3F30050002: WATERFALL	83.8021 83.8021	8,708.31 8,708.31	11,770.57 11,770.57	0.00	3,062.26 3,062.26
227,031.469 CWHEQ REVOLVING HOME EQUI I 2A 12668FAB0 VAR RT 01/15/2037 DD 12/29/06 KR3F30050002: WATERFALL	92.0135 92.0135	196,744.58 196,744.58	208,899.60 208,899.60	0.01	12,155.02 12,155.02
246,875.000 CAMPING WORLD 11/13 COV-LT TL 12670NAB9 KR3F30040002: SHENKMAN CAP	100.6880 100.6880	244,406.25 244,406.25	248,573.50 248,573.50	0.01	4,167.25 4,167.25
75,000.000 CABLEVISION SYSTEMS CORP 12686CAY5 8.625% 09/15/2017 DD 03/15/10 KR3F30020002: MANULIFE ASSET MGMT	116.3750 116.3750	83,093.75 83,093.75	87,281.25 87,281.25	0.00	4,187.50 4,187.50
160,000.000 CABLEVISION SYSTEMS CORP 12686CBA6 8.000% 04/15/2020 DD 04/15/10 KR3F30020002: MANULIFE ASSET MGMT	113.5625 113.5625	172,525.00 172,525.00	181,700.00 181,700.00	0.00	9,175.00 9,175.00
25,000.000 CALCIPAR SA 144A 128690AA2 6.875% 05/01/2018 DD 04/28/11 KR3F30070002: COLUMBIA	105.5000 105.5000	22,500.00 22,500.00	26,375.00 26,375.00	0.00	3,875.00 3,875.00
40,000.000 CALFRAC HOLDINGS LP 144A 12958RAC1 7.500% 12/01/2020 DD 11/18/10 KR3F30020002: MANULIFE ASSET MGMT	107.5000 107.5000	39,200.00 39,200.00	43,000.00 43,000.00	0.00	3,800.00 3,800.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 KR3F30080002: NISA	150.4320 150.4320	131,120.90 131,120.90	142,910.40 142,910.40	0.00	11,789.50 11,789.50
115,000.000 CALIFORNIA ST 13063BBU5 7.350% 11/01/2039 DD 11/10/09 KR3F30080002: NISA	143.1640 143.1640	160,508.95 160,508.95	164,638.60 164,638.60	0.00	4,129.65 4,129.65
1,000,000.000 CALIFORNIA ST 13063BJB9 7.700% 11/01/2030 DD 12/01/10 KR3F30010002: PIMCO KR3	123.4460 123.4460	1,102,920.00 1,102,920.00	1,234,460.00 1,234,460.00	0.03	131,540.00 131,540.00
70,000.000 CALIFORNIA ST 13063BJC7 7.600% 11/01/2040 DD 12/01/10 KR3F30080002: NISA	151.2890 151.2890	92,387.40 92,387.40	105,902.30 105,902.30	0.00	13,514.90 13,514.90
65,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR3F30020002: MANULIFE ASSET MGMT	107.7500 107.7500	69,856.25 69,856.25	70,037.50 70,037.50	0.00	181.25 181.25
192,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR3F30070002: COLUMBIA	107.7500 107.7500	203,678.86 203,678.86	206,880.00 206,880.00	0.01	3,201.14 3,201.14
130,000.000 CALPINE CORP 144A 131347CA2 6.000% 01/15/2022 DD 10/31/13 KR3F30060002: LOOMIS	107.7500 107.7500	128,950.90 128,950.90	140,075.00 140,075.00	0.00	11,124.10 11,124.10
16,000.000 CALPINE CORP 144A 131347CC8 5.875% 01/15/2024 DD 10/31/13 KR3F30020002: MANULIFE ASSET MGMT	105.5000 105.5000	16,992.50 16,992.50	16,880.00 16,880.00	0.00	-112.50 -112.50
70,000.000 CALUMET SPECIALTY PRODUCTS PAR 131477AL5 7.625% 01/15/2022 DD 11/26/13 KR3F30060002: LOOMIS	107.5000 107.5000	68,945.80 68,945.80	75,250.00 75,250.00	0.00	6,304.20 6,304.20
190,000.000 CAMERON INTERNATIONAL CORP 13342BAK1 1.150% 12/15/2016 DD 12/16/13 KR3F30080002: NISA	100.0134 100.0134	189,965.80 189,965.80	190,025.46 190,025.46	0.00	59.66 59.66

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
235,291.110 CANNERY CASINO 10/12 TL 137671AL7 KR3F30040002: SHENKMAN CAP	100.3750 100.3750	233,616.94 233,616.94	236,173.45 236,173.45	0.01	2,556.51 2,556.51
1,156,444.610 CAPITAL GUARDIAN ABS 1A B 144A 14018WAJ9 VAR RT 04/03/2037 DD 02/28/02 KR3F30050002: WATERFALL	41.5880 41.5880	699,649.00 699,649.00	480,942.17 480,942.17	0.01	-218,706.83 -218,706.83
40,000.000 CAPITAL ONE FINANCIAL CO 14040HBE4 2.450% 04/24/2019 DD 04/24/14 KR3F30080002: NISA	100.9379 100.9379	39,970.00 39,970.00	40,375.16 40,375.16	0.00	405.16 405.16
380,000.000 CAPITAL ONE BANK USA NA 140420NB2 3.375% 02/15/2023 DD 02/11/13 KR3F30080002: NISA	99.3245 99.3245	382,490.78 382,490.78	377,433.10 377,433.10	0.01	-5,057.68 -5,057.68
535,000.000 CAPITAL ONE BANK USA NA 140420NE6 2.150% 11/21/2018 DD 11/21/13 KR3F30080002: NISA	100.5755 100.5755	534,695.05 534,695.05	538,078.93 538,078.93	0.01	3,383.88 3,383.88
94,762.500 CAPITAL SAFETY 3/14 COV-LITE 14045VAC3 TL KR3F30020002: MANULIFE ASSET MGMT	99.3330 99.3330	94,644.05 94,644.05	94,130.43 94,130.43	0.00	-513.62 -513.62
34,237.510 CAPITAL TRUST RE CDO 1A A 144A 140558AA5 VAR RT 03/20/2050 DD 03/15/05 KR3F30050002: WATERFALL	95.3800 95.3800	31,840.89 31,840.89	32,655.74 32,655.74	0.00	814.85 814.85
22,000.000 CAPSUGEL SA 144A 14070HAA6 7.000% 05/15/2019 DD 11/14/13 KR3F30070002: COLUMBIA	103.0000 103.0000	22,000.00 22,000.00	22,660.00 22,660.00	0.00	660.00 660.00
207,329.500 CARESTREAM 6/13 COV-LITE TL 14173VAE3 0.000% 06/07/2019 DD 05/21/13 KR3F30020002: MANULIFE ASSET MGMT	100.0500 100.0500	204,219.56 204,219.56	207,433.16 207,433.16	0.01	3,213.60 3,213.60
116,717.170 CARESTREAM 6/13 2ND LIEN 14173VAH6 COV-LITE TL KR3F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	114,382.83 114,382.83	119,051.51 119,051.51	0.00	4,668.68 4,668.68



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59,000.000 CARLSON TRAVEL HOLDINGS 144A 14281RAA9 7.500% 08/15/2019 DD 07/03/14 KR3F30070002: COLUMBIA	102.0000 102.0000	60,475.00 60,475.00	60,180.00 60,180.00	0.00	-295.00 -295.00
250,000.000 DUKE ENERGY PROGRESS INC 144141CZ9 5.300% 01/15/2019 DD 01/15/09 KR3F30080002: NISA	114.3831 114.3831	291,535.00 291,535.00	285,957.75 285,957.75	0.01	-5,577.25 -5,577.25
145,000.000 DUKE ENERGY PROGRESS INC 144141DA3 3.000% 09/15/2021 DD 09/15/11 KR3F30080002: NISA	101.9750 101.9750	154,623.65 154,623.65	147,863.75 147,863.75	0.00	-6,759.90 -6,759.90
75,000.000 CARRIZO OIL & GAS INC 144577AC7 8.625% 10/15/2018 DD 04/15/11 KR3F30070002: COLUMBIA	105.3750 105.3750	75,543.00 75,543.00	79,031.25 79,031.25	0.00	3,488.25 3,488.25
25,000.000 CARRIZO OIL & GAS INC 144577AF0 7.500% 09/15/2020 DD 09/10/12 KR3F30020002: MANULIFE ASSET MGMT	109.7500 109.7500	25,700.00 25,700.00	27,437.50 27,437.50	0.00	1,737.50 1,737.50
344,000.000 CASE NEW HOLLAND INC 147446AR9 7.875% 12/01/2017 DD 06/01/11 KR3F30070002: COLUMBIA	116.5000 116.5000	393,490.00 393,490.00	400,760.00 400,760.00	0.01	7,270.00 7,270.00
226,609.570 CASTLE 2003-1 TRUST 1A B2 144A 14852MAD3 8.290% 05/15/2027 DD 09/23/03 KR3F30050002: WATERFALL	100.0000 100.0000	212,446.48 212,446.48	226,609.57 226,609.57	0.01	14,163.09 14,163.09
37,000.000 CATAMARAN CORP 148887AA0 4.750% 03/15/2021 DD 03/12/14 KR3F30070002: COLUMBIA	101.0000 101.0000	37,000.00 37,000.00	37,370.00 37,370.00	0.00	370.00 370.00
75,000.000 CATAMARAN CORP 148887AA0 4.750% 03/15/2021 DD 03/12/14 KR3F30060002: LOOMIS	101.0000 101.0000	75,000.00 75,000.00	75,750.00 75,750.00	0.00	750.00 750.00
145,000.000 CATERPILLAR INC 149123CC3 3.400% 05/15/2024 DD 05/08/14 KR3F30080002: NISA	101.1385 101.1385	144,975.35 144,975.35	146,650.83 146,650.83	0.00	1,675.48 1,675.48



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400,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3K5 5.850% 09/01/2017 DD 09/04/07 KR3F30080002: NISA	113.8059 113.8059	481,812.00 481,812.00	455,223.60 455,223.60	0.01	-26,588.40 -26,588.40
60,000.000 CATHOLIC HEALTH INITIATIVES 14916RAD6 4.350% 11/01/2042 DD 10/31/12 KR3F30080002: NISA	95.8319 95.8319	61,486.80 61,486.80	57,499.14 57,499.14	0.00	-3,987.66 -3,987.66
1,300,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13 KR3F30010002: PIMCO KR3	100.3883 100.3883	1,299,987.00 1,299,987.00	1,305,047.90 1,305,047.90	0.03	5,060.90 5,060.90
135,000.000 CEDAR FAIR LP / CANADA'S WONDE 150191AF1 5.250% 03/15/2021 DD 09/15/13 KR3F30070002: COLUMBIA	103.0000 103.0000	135,115.81 135,115.81	139,050.00 139,050.00	0.00	3,934.19 3,934.19
38,000.000 CEDAR FAIR LP/CANADA'S W 144A 150191AG9 5.375% 06/01/2024 DD 06/03/14 KR3F30070002: COLUMBIA	101.2500 101.2500	38,000.00 38,000.00	38,475.00 38,475.00	0.00	475.00 475.00
145,000.000 CELANESE US HOLDINGS LLC 15089QAC8 5.875% 06/15/2021 DD 05/06/11 KR3F30070002: COLUMBIA	110.2500 110.2500	156,580.00 156,580.00	159,862.50 159,862.50	0.00	3,282.50 3,282.50
100,000.000 CELGENE CORP 151020AN4 2.250% 05/15/2019 DD 05/15/14 KR3F30080002: NISA	100.2761 100.2761	99,751.00 99,751.00	100,276.10 100,276.10	0.00	525.10 525.10
345,000.000 CELGENE CORP 151020AP9 3.625% 05/15/2024 DD 05/15/14 KR3F30080002: NISA	100.2337 100.2337	343,823.55 343,823.55	345,806.27 345,806.27	0.01	1,982.72 1,982.72
63,000.000 CENTENE CORP 15135BAD3 4.750% 05/15/2022 DD 04/29/14 KR3F30070002: COLUMBIA	101.5000 101.5000	63,135.00 63,135.00	63,945.00 63,945.00	0.00	810.00 810.00
240,000.000 CENTURYLINK INC 156700AW6 5.625% 04/01/2020 DD 03/21/13 KR3F30060002: LOOMIS	105.5000 105.5000	240,000.00 240,000.00	253,200.00 253,200.00	0.01	13,200.00 13,200.00

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246,000.000 CENTURYLINK INC 156700AW6 5.625% 04/01/2020 DD 03/21/13 KR3F30070002: COLUMBIA	105.5000 105.5000	246,000.00 246,000.00	259,530.00 259,530.00	0.01	13,530.00 13,530.00
145,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12 KR3F30070002: COLUMBIA	106.2500 106.2500	148,515.00 148,515.00	154,062.50 154,062.50	0.00	5,547.50 5,547.50
500,000.000 CEQUEL COMMUNICATIONS HOL 144A 15672JAA1 6.375% 09/15/2020 DD 10/25/12 KR3F30040002: SHENKMAN CAP	106.2500 106.2500	522,529.17 522,529.17	531,250.00 531,250.00	0.01	8,720.83 8,720.83
250,000.000 CATALINA MARKETING 4/14 16282FAC5 COV-LITE TL KR3F30040002: SHENKMAN CAP	99.9580 99.9580	248,750.00 248,750.00	249,895.00 249,895.00	0.01	1,145.00 1,145.00
125,000.000 CATALINA MARKETING 4/14 16282FAE1 COV-LITE 2ND LIEN TL KR3F30040002: SHENKMAN CAP	99.9380 99.9380	124,062.50 124,062.50	124,922.50 124,922.50	0.00	860.00 860.00
85,000.000 CHESAPEAKE ENERGY CORP 165167BU0 6.875% 11/15/2020 DD 05/15/06 KR3F30060002: LOOMIS	116.0000 116.0000	81,743.75 81,743.75	98,600.00 98,600.00	0.00	16,856.25 16,856.25
5,000.000 CHESAPEAKE ENERGY CORP 165167CF2 6.625% 08/15/2020 DD 08/17/10 KR3F30060002: LOOMIS	115.0000 115.0000	4,562.50 4,562.50	5,750.00 5,750.00	0.00	1,187.50 1,187.50
147,000.000 CHESAPEAKE ENERGY CORP 165167CF2 6.625% 08/15/2020 DD 08/17/10 KR3F30070002: COLUMBIA	115.0000 115.0000	154,157.50 154,157.50	169,050.00 169,050.00	0.00	14,892.50 14,892.50
369,000.000 CHESAPEAKE ENERGY CORP 165167CG0 6.125% 02/15/2021 DD 02/11/11 KR3F30070002: COLUMBIA	112.0000 112.0000	385,605.00 385,605.00	413,280.00 413,280.00	0.01	27,675.00 27,675.00
204,000.000 CHESAPEAKE ENERGY CORP 165167CL9 5.750% 03/15/2023 DD 04/01/13 KR3F30070002: COLUMBIA	111.1200 111.1200	208,705.00 208,705.00	226,684.80 226,684.80	0.01	17,979.80 17,979.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 CHESAPEAKE OILFIELD OPERATING 165258AB0 6.625% 11/15/2019 DD 05/15/13 KR3F30040002: SHENKMAN CAP	107.5000 107.5000	200,000.00 200,000.00	215,000.00 215,000.00	0.01	15,000.00 15,000.00
64,000.000 CHOICE HOTELS INTERNATIONAL IN 169905AE6 5.750% 07/01/2022 DD 06/27/12 KR3F30070002: COLUMBIA	107.3260 107.3260	64,617.50 64,617.50	68,688.64 68,688.64	0.00	4,071.14 4,071.14
298,500.000 CHROMAFLO TECHNOLOGIES 12/13 17107UAC3 COV-LITE TLB KR3F30040002: SHENKMAN CAP	100.2500 100.2500	297,753.75 297,753.75	299,246.25 299,246.25	0.01	1,492.50 1,492.50
211,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAB3 8.000% 06/15/2019 DD 12/15/11 KR3F30070002: COLUMBIA	108.6250 108.6250	210,531.27 210,531.27	229,198.75 229,198.75	0.01	18,667.48 18,667.48
80,000.000 CHRYSLER GROUP LLC / CG CO-ISS 17121EAD9 8.250% 06/15/2021 DD 12/15/11 KR3F30020002: MANULIFE ASSET MGMT	113.0000 113.0000	91,300.00 91,300.00	90,400.00 90,400.00	0.00	-900.00 -900.00
75,000.000 CHRYSLER AUTOMOTIVE 1/14 TLB 17121HAF7 KR3F30020002: MANULIFE ASSET MGMT	99.6460 99.6460	74,625.00 74,625.00	74,734.50 74,734.50	0.00	109.50 109.50
395,000.000 CIFC FUNDING LTD 07-3A D 144A 17178JAA6 VAR RT 07/26/2021 DD 07/31/07 KR3F30050002: WATERFALL	98.7930 98.7930	390,062.50 390,062.50	390,232.35 390,232.35	0.01	169.85 169.85
387,763.929 CIFC FUNDING 06-1A B2L 144A 17178RAA8 VAR RT 10/20/2020 DD 08/03/06 KR3F30050002: WATERFALL	97.3461 97.3461	366,921.62 366,921.62	377,473.16 377,473.16	0.01	10,551.54 10,551.54
257,363.480 CIFC FUNDING 2006- 2A B2L 144A 17178UAA1 VAR RT 03/01/2021 DD 12/20/06 KR3F30050002: WATERFALL	98.9730 98.9730	234,522.48 234,522.48	254,720.36 254,720.36	0.01	20,197.88 20,197.88
43,000.000 CIMAREX ENERGY CO 171798AC5 4.375% 06/01/2024 DD 06/04/14 KR3F30070002: COLUMBIA	101.8750 101.8750	43,000.00 43,000.00	43,806.25 43,806.25	0.00	806.25 806.25



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
223,875.000 CINCINNATI BELL 9/13 TLB 17187MAJ9 KR3F30040002: SHENKMAN CAP	99.9380 99.9380	222,195.94 222,195.94	223,736.20 223,736.20	0.01	1,540.26 1,540.26
30,000.000 CINEMARK USA INC 172441AV9 7.375% 06/15/2021 DD 06/03/11 KR3F30020002: MANULIFE ASSET MGMT	110.2500 110.2500	30,600.00 30,600.00	33,075.00 33,075.00	0.00	2,475.00 2,475.00
41,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13 KR3F30070002: COLUMBIA	99.7500 99.7500	37,873.75 37,873.75	40,897.50 40,897.50	0.00	3,023.75 3,023.75
270,000.000 CINEMARK USA INC 172441AZ0 4.875% 06/01/2023 DD 05/24/13 KR3F30020002: MANULIFE ASSET MGMT	99.7500 99.7500	264,127.50 264,127.50	269,325.00 269,325.00	0.01	5,197.50 5,197.50
200,000.000 CINTAS CORP NO 2 17252MAJ9 2.850% 06/01/2016 DD 05/23/11 KR3F30080002: NISA	103.3541 103.3541	203,652.00 203,652.00	206,708.20 206,708.20	0.01	3,056.20 3,056.20
190,000.000 CISCO SYSTEMS INC 17275RAR3 2.125% 03/01/2019 DD 03/03/14 KR3F30080002: NISA	100.7770 100.7770	189,865.10 189,865.10	191,476.30 191,476.30	0.00	1,611.20 1,611.20
195,615.141 CIT RV TRUST 1999-A A B 172850BB4 6.440% 03/15/2017 DD 05/19/99 KR3F30050002: WATERFALL	20.4220 20.4220	81,787.97 81,787.97	39,948.51 39,948.51	0.00	-41,839.46 -41,839.46
185,000.000 CITIGROUP INC 172967CQ2 5.000% 09/15/2014 DD 09/16/04 KR3F30080002: NISA	100.8854 100.8854	194,518.25 194,518.25	186,637.99 186,637.99	0.00	-7,880.26 -7,880.26
135,000.000 CITIGROUP INC 172967DR9 6.125% 08/25/2036 DD 08/25/06 KR3F30080002: NISA	114.5199 114.5199	154,999.70 154,999.70	154,601.87 154,601.87	0.00	-397.83 -397.83
2,400,000.000 CITIGROUP INC 172967EH0 6.000% 08/15/2017 DD 08/15/07 KR3F30010002: PIMCO KR3	113.1873 113.1873	2,654,640.00 2,654,640.00	2,716,495.20 2,716,495.20	0.07	61,855.20 61,855.20

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 CITIGROUP INC 172967EM9 6.125% 11/21/2017 DD 11/21/07 KR3F30010002: PIMCO KR3	114.3747 114.3747	219,672.00 219,672.00	228,749.40 228,749.40	0.01	9,077.40 9,077.40
55,000.000 CITIGROUP INC 172967EW7 8.125% 07/15/2039 DD 07/23/09 KR3F30080002: NISA	150.0979 150.0979	82,011.60 82,011.60	82,553.85 82,553.85	0.00	542.25 542.25
34,000.000 CITIGROUP INC 172967FA4 6.010% 01/15/2015 DD 12/15/09 KR3F30080002: NISA	103.0146 103.0146	36,561.90 36,561.90	35,024.96 35,024.96	0.00	-1,536.94 -1,536.94
137,000.000 CITIGROUP INC 172967FD8 4.750% 05/19/2015 DD 05/19/10 KR3F30080002: NISA	103.6522 103.6522	144,244.56 144,244.56	142,003.51 142,003.51	0.00	-2,241.05 -2,241.05
400,000.000 CITIGROUP INC 172967FW6 4.450% 01/10/2012 DD 01/10/12 KR3F30010002: PIMCO KR3	107.7009 107.7009	438,792.00 438,792.00	430,803.60 430,803.60	0.01	-7,988.40 -7,988.40
210,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2024 DD 09/13/13 KR3F30080002: NISA	111.5469 111.5469	210,000.00 210,000.00	234,248.49 234,248.49	0.01	24,248.49 24,248.49
595,000.000 CITIGROUP INC 172967HT1 3.750% 06/16/2024 DD 06/16/14 KR3F30080002: NISA	100.2792 100.2792	594,262.20 594,262.20	596,661.24 596,661.24	0.01	2,399.04 2,399.04
130,000.000 FRONTIER COMMUNICATIONS CORP 17453BAJ0 9.000% 08/15/2031 DD 02/15/02 KR3F30060002: LOOMIS	107.7500 107.7500	127,075.00 127,075.00	140,075.00 140,075.00	0.00	13,000.00 13,000.00
30,000.000 FRONTIER COMMUNICATIONS CORP 17453BAW1 7.125% 03/15/2019 DD 03/23/07 KR3F30020002: MANULIFE ASSET MGMT	113.5000 113.5000	28,275.00 28,275.00	34,050.00 34,050.00	0.00	5,775.00 5,775.00
150,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12 KR3F30070002: COLUMBIA	103.1250 103.1250	152,908.17 152,908.17	154,687.50 154,687.50	0.00	1,779.33 1,779.33

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
302,000.000 CLEAR CHANNEL COMMUNICATIONS I 184502BG6 9.000% 03/01/2021 DD 02/23/11 KR3F30070002: COLUMBIA	107.0000 107.0000	296,080.00 296,080.00	323,140.00 323,140.00	0.01	27,060.00 27,060.00
203,000.000 CLEAR CHANNEL COMMUNICATIONS I 184502BQ4 14.000% 02/01/2021 DD 02/01/14 KR3F30070002: COLUMBIA	103.0000 103.0000	204,018.05 204,018.05	209,090.00 209,090.00	0.01	5,071.95 5,071.95
99,820.300 CLEAR CHANNEL 5/13 EXTENDED 18450JAT2 TLD KR3F30020002: MANULIFE ASSET MGMT	99.4460 99.4460	78,584.66 78,584.66	99,267.30 99,267.30	0.00	20,682.64 20,682.64
32,103.890 CLEAR CHANNEL 12/13 EXTENDED 18450JAU9 TLE KR3F30020002: MANULIFE ASSET MGMT	100.1560 100.1560	25,274.15 25,274.15	32,153.97 32,153.97	0.00	6,879.82 6,879.82
210,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12 KR3F30060002: LOOMIS	107.8750 107.8750	204,025.00 204,025.00	226,537.50 226,537.50	0.01	22,512.50 22,512.50
273,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAH1 7.625% 03/15/2020 DD 03/15/12 KR3F30070002: COLUMBIA	107.8750 107.8750	274,508.04 274,508.04	294,498.75 294,498.75	0.01	19,990.71 19,990.71
81,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAL2 6.500% 11/15/2022 DD 05/15/13 KR3F30070002: COLUMBIA	106.7500 106.7500	80,190.00 80,190.00	86,467.50 86,467.50	0.00	6,277.50 6,277.50
175,000.000 CLEAR CHANNEL WORLDWIDE HOLDIN 18451QAM0 6.500% 11/15/2022 DD 05/15/13 KR3F30070002: COLUMBIA	107.7500 107.7500	175,000.00 175,000.00	188,562.50 188,562.50	0.00	13,562.50 13,562.50
260,000.000 COCA-COLA FEMSA SAB DE CV 191241AE8 3.875% 11/26/2023 DD 11/26/13 KR3F30080002: NISA	102.7100 102.7100	256,141.60 256,141.60	267,046.00 267,046.00	0.01	10,904.40 10,904.40
35,000.000 COGECO CABLE INC 144A 19238VAG0 4.875% 05/01/2020 DD 04/23/13 KR3F30070002: COLUMBIA	101.2500 101.2500	35,000.00 35,000.00	35,437.50 35,437.50	0.00	437.50 437.50



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BK0 7.375% 09/18/2037 DD 09/19/06 KR3F30080002: NISA	136.0000 136.0000	125,150.00 125,150.00	136,000.00 136,000.00	0.00	10,850.00 10,850.00
5,000.000 HCA INC 197677AC1 8.360% 04/15/2024 DD 04/15/94 KR3F30060002: LOOMIS	118.7500 118.7500	4,806.25 4,806.25	5,937.50 5,937.50	0.00	1,131.25 1,131.25
35,000.000 HCA INC 197677AG2 7.690% 06/15/2025 DD 06/30/95 KR3F30060002: LOOMIS	112.7500 112.7500	33,368.75 33,368.75	39,462.50 39,462.50	0.00	6,093.75 6,093.75
35,000.000 HCA INC 197677AJ6 7.050% 12/01/2027 DD 12/08/95 KR3F30060002: LOOMIS	103.0000 103.0000	29,925.00 29,925.00	36,050.00 36,050.00	0.00	6,125.00 6,125.00
20,000.000 HCA INC 197679AB9 7.500% 12/15/2023 DD 12/15/93 KR3F30060002: LOOMIS	112.0000 112.0000	19,918.75 19,918.75	22,400.00 22,400.00	0.00	2,481.25 2,481.25
25,000.000 HCA INC 19767QAQ8 7.580% 09/15/2025 DD 09/14/95 KR3F30060002: LOOMIS	111.0000 111.0000	22,325.00 22,325.00	27,750.00 27,750.00	0.00	5,425.00 5,425.00
80,000.000 HCA INC 19767QAS4 7.750% 07/15/2036 DD 07/08/96 KR3F30060002: LOOMIS	106.0000 106.0000	76,656.25 76,656.25	84,800.00 84,800.00	0.00	8,143.75 8,143.75
112,000.000 COLUMBUS MCKINNON CORP/NY 199333AJ4 7.875% 02/01/2019 DD 01/25/11 KR3F30070002: COLUMBIA	106.7500 106.7500	115,920.00 115,920.00	119,560.00 119,560.00	0.00	3,640.00 3,640.00
389,000.000 COLUMBUSNOVA CLO LTD 2A E 144A 19964PAA6 VAR RT 04/04/2018 DD 12/20/06 KR3F30050002: WATERFALL	94.7083 94.7083	290,291.25 290,291.25	368,415.42 368,415.42	0.01	78,124.17 78,124.17
1,144,000.000 COLUMBUS NOVA 07-1A E 144A 19964RAA2 VAR RT 05/16/2019 DD 03/21/07 KR3F30050002: WATERFALL	96.6547 96.6547	1,077,262.50 1,077,262.50	1,105,729.55 1,105,729.55	0.03	28,467.05 28,467.05

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
355,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97 KR3F30080002: NISA	121.5913 121.5913	459,327.40 459,327.40	431,649.12 431,649.12	0.01	-27,678.28 -27,678.28
55,000.000 COMM 2007-C9 MORTGAGE TR C9 A4 20047RAE3 VAR RT 12/10/2049 DD 08/01/07 KR3F30020002: MANULIFE ASSET MGMT	111.9584 111.9584	60,852.34 60,852.34	61,577.12 61,577.12	0.00	724.78 724.78
35,000.000 COMMERCIAL MORTGAGE TRU GG7 AM 20173MAG5 VAR RT 07/10/2038 DD 07/01/06 KR3F30020002: MANULIFE ASSET MGMT	108.4859 108.4859	34,786.72 34,786.72	37,970.07 37,970.07	0.00	3,183.35 3,183.35
100,000.000 COMMSCOPE INC 144A 203372AL1 5.000% 06/15/2021 DD 05/30/14 KR3F30060002: LOOMIS	102.0000 102.0000	100,000.00 100,000.00	102,000.00 102,000.00	0.00	2,000.00 2,000.00
197,507.500 U.S.I. 12/13 COV-LITE TLB 20451XAD1 KR3F30040002: SHENKMAN CAP	100.0630 100.0630	196,524.91 196,524.91	197,631.93 197,631.93	0.00	1,107.02 1,107.02
209,000.000 COMSTOCK RESOURCES INC 205768AJ3 9.500% 06/15/2020 DD 06/05/12 KR3F30070002: COLUMBIA	114.0000 114.0000	199,185.36 199,185.36	238,260.00 238,260.00	0.01	39,074.64 39,074.64
233,000.000 CONCHO RESOURCES INC 20605PAC5 6.500% 01/15/2022 DD 05/23/11 KR3F30070002: COLUMBIA	110.2500 110.2500	245,237.50 245,237.50	256,882.50 256,882.50	0.01	11,645.00 11,645.00
17,000.000 CONCHO RESOURCES INC 20605PAD3 5.500% 10/01/2022 DD 03/12/12 KR3F30070002: COLUMBIA	107.6250 107.6250	17,000.00 17,000.00	18,296.25 18,296.25	0.00	1,296.25 1,296.25
227,000.000 CONCHO RESOURCES INC 20605PAE1 5.500% 04/01/2023 DD 08/17/12 KR3F30070002: COLUMBIA	107.5000 107.5000	233,887.50 233,887.50	244,025.00 244,025.00	0.01	10,137.50 10,137.50
73,000.000 CONSOL ENERGY INC 144A 20854PAJ8 5.875% 04/15/2022 DD 04/16/14 KR3F30070002: COLUMBIA	104.7500 104.7500	73,000.00 73,000.00	76,467.50 76,467.50	0.00	3,467.50 3,467.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 CONSOL ENERGY INC 144A 20854PAJ8 5.875% 04/15/2022 DD 04/16/14 KR3F30060002: LOOMIS	104.7500 104.7500	100,000.00 100,000.00	104,750.00 104,750.00	0.00	4,750.00 4,750.00
0.010 CONSOLIDATED CONTAINER 7/12 B 20902CAL4 KR3F30020002: MANULIFE ASSET MGMT	100.1250 100.1250	0.01 0.01	0.01 0.01	0.00	0.00 0.00
135,000.000 CONSTELLATION BRANDS INC 21036PAK4 3.750% 05/01/2021 DD 05/14/13 KR3F30020002: MANULIFE ASSET MGMT	99.3750 99.3750	133,942.50 133,942.50	134,156.25 134,156.25	0.00	213.75 213.75
190,000.000 CONSTELLATION BRANDS INC 21036PAL2 4.250% 05/01/2023 DD 05/14/13 KR3F30020002: MANULIFE ASSET MGMT	100.3750 100.3750	188,562.50 188,562.50	190,712.50 190,712.50	0.00	2,150.00 2,150.00
36,000.000 CONSTELLIUM NV 144A 210383AA3 5.750% 05/15/2024 DD 05/07/14 KR3F30070002: COLUMBIA	105.0000 105.0000	36,810.00 36,810.00	37,800.00 37,800.00	0.00	990.00 990.00
70,000.000 CONTINENTAL AIRLINES 2012-3 CL 210795QD5 6.125% 04/29/2018 DD 12/27/12 KR3F30060002: LOOMIS	107.0000 107.0000	70,000.00 70,000.00	74,900.00 74,900.00	0.00	4,900.00 4,900.00
774,976.890 CONTINENTAL AIRLINES 2009-1 PA 21079TAA6 9.000% 01/08/2018 DD 07/01/09 KR3F30010002: PIMCO KR3	113.0000 113.0000	883,473.64 883,473.64	875,723.89 875,723.89	0.02	-7,749.75 -7,749.75
68,000.000 CONVATEC FINANCE INTERNAT 144A 21244VAA1 8.250% 01/15/2019 DD 08/12/13 KR3F30070002: COLUMBIA	102.2500 102.2500	68,340.00 68,340.00	69,530.00 69,530.00	0.00	1,190.00 1,190.00
124,000.000 CONVATEC HEALTHCARE E SA 144A 21244WAA9 10.500% 12/15/2018 DD 12/22/10 KR3F30070002: COLUMBIA	108.2500 108.2500	114,080.00 114,080.00	134,230.00 134,230.00	0.00	20,150.00 20,150.00
200,000.000 CORP GEO SAB DE CV 144A 21986VAC9 8.875% 03/27/2022 DD 03/27/12 KR3F30060002: LOOMIS	11.5000 11.5000	200,000.00 200,000.00	23,000.00 23,000.00	0.00	-177,000.00 -177,000.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
107,000.000 CORRECTIONS CORP OF AMERICA 22025YAM2 4.125% 04/01/2020 DD 04/04/13 KR3F30020002: MANULIFE ASSET MGMT	99.2500 99.2500	106,740.00 106,740.00	106,197.50 106,197.50	0.00	-542.50 -542.50
150,000.000 COTT BEVERAGES INC 144A 221643AG4 5.375% 07/01/2022 DD 06/24/14 KR3F30020002: MANULIFE ASSET MGMT	100.2500 100.2500	150,751.88 150,751.88	150,375.00 150,375.00	0.00	-376.88 -376.88
105,000.000 CREDIT ACCEPTANCE CORP 144A 225310AF8 6.125% 02/15/2021 DD 01/22/14 KR3F30020002: MANULIFE ASSET MGMT	104.5000 104.5000	106,800.00 106,800.00	109,725.00 109,725.00	0.00	2,925.00 2,925.00
3,215.110 CREDIT SUISSE FIRS CKN5 H 144A 22540VCZ3 VAR RT 09/15/2034 DD 11/01/01 KR3F30050002: WATERFALL	94.2100 94.2100	1,192.80 1,192.80	3,028.96 3,028.96	0.00	1,836.16 1,836.16
16,000.040 HOME EQUITY ASSET TRUST 1 M1 22541NZZ4 VAR RT 06/25/2033 DD 01/29/03 KR3F30020002: MANULIFE ASSET MGMT	96.0452 96.0452	15,040.05 15,040.05	15,367.27 15,367.27	0.00	327.22 327.22
201,000.000 CREDIT SUISSE FIRST C4 E 144A 22541SM21 VAR RT 10/15/2039 DD 11/01/04 KR3F30050002: WATERFALL	90.5639 90.5639	186,176.25 186,176.25	182,033.44 182,033.44	0.00	-4,142.81 -4,142.81
793,142.000 COMMERCIAL MORTGAGE PA C1 AMFL 22545XBC6 VAR RT 02/15/2040 DD 03/16/07 KR3F30050002: WATERFALL	85.1840 85.1840	590,865.41 590,865.41	675,630.08 675,630.08	0.02	84,764.67 84,764.67
279,138.700 CREST 2001-1 LTD 1A C 144A 226086AA4 9.000% 02/25/2034 DD 03/07/01 KR3F30050002: WATERFALL	98.8470 98.8470	205,721.93 205,721.93	275,920.23 275,920.23	0.01	70,198.30 70,198.30
120,000.000 CROWN AMERICAS LLC / CROWN AME 228189AB2 4.500% 01/15/2023 DD 07/15/13 KR3F30020002: MANULIFE ASSET MGMT	97.4000 97.4000	116,890.00 116,890.00	116,880.00 116,880.00	0.00	-10.00 -10.00
125,000.000 CROWN CASTLE INTERNATIONAL COR 228227BD5 5.250% 01/15/2023 DD 10/15/12 KR3F30070002: COLUMBIA	104.2500 104.2500	125,000.00 125,000.00	130,312.50 130,312.50	0.00	5,312.50 5,312.50



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
205,000.000 CROWN CASTLE INTL CORP 228227BE3 4.875% 04/15/2022 DD 04/15/14 KR3F30060002: LOOMIS	103.3750 103.3750	203,975.00 203,975.00	211,918.75 211,918.75	0.01	7,943.75 7,943.75
197,000.000 CROWN CASTLE INTL CORP 228227BE3 4.875% 04/15/2022 DD 04/15/14 KR3F30070002: COLUMBIA	103.3750 103.3750	196,015.00 196,015.00	203,648.75 203,648.75	0.00	7,633.75 7,633.75
1,000,000.000 CROWN CASTLE TOWERS LLC 144A 22822RAR1 6.113% 01/15/2040 DD 01/15/10 KR3F30010002: PIMCO KR3	117.7026 117.7026	1,101,860.00 1,101,860.00	1,177,026.00 1,177,026.00	0.03	75,166.00 75,166.00
95,000.000 CROWN CASTLE TOWERS LLC 144A 22822RAZ3 4.883% 08/15/2040 DD 08/16/10 KR3F30020002: MANULIFE ASSET MGMT	110.4580 110.4580	101,047.84 101,047.84	104,935.10 104,935.10	0.00	3,887.26 3,887.26
352,478.590 CROWN CASTLE 12/13 EXTENDED 22822TAT3 INCREMENTAL TLB2 KR3F30020002: MANULIFE ASSET MGMT	99.9510 99.9510	353,526.55 353,526.55	352,305.88 352,305.88	0.01	-1,220.67 -1,220.67
492,952.478 CWHEQ REVOLVING HO F 2A1A 23242LAB9 VAR RT 007/15/2036 DD 06/30/06 KR3F30050002: WATERFALL	91.9538 91.9538	433,798.17 433,798.17	453,288.54 453,288.54	0.01	19,490.37 19,490.37
358,753.910 CWHEQ REVOLVING HOME EQUI E 2A 23242QAE2 VAR RT 07/15/2036 DD 06/29/06 KR3F30050002: WATERFALL	83.7501 83.7501	246,963.62 246,963.62	300,456.76 300,456.76	0.01	53,493.14 53,493.14
400,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13 KR3F30040002: SHENKMAN CAP	107.7500 107.7500	404,447.50 404,447.50	431,000.00 431,000.00	0.01	26,552.50 26,552.50
194,000.000 CYRUSONE LP / CYRUSONE FINANCE 23283PAB0 6.375% 11/15/2022 DD 05/15/13 KR3F30070002: COLUMBIA	107.7500 107.7500	196,760.00 196,760.00	209,035.00 209,035.00	0.01	12,275.00 12,275.00
130,000.000 DCP MIDSTREAM LLC 144A 23311RAH9 VAR RT 05/21/2043 DD 05/21/13 KR3F30020002: MANULIFE ASSET MGMT	95.0000 95.0000	128,475.00 128,475.00	123,500.00 123,500.00	0.00	-4,975.00 -4,975.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,300,000.000 DNB BANK ASA 144A 23329PAA8 3.200% 04/03/2017 DD 04/03/12 KR3F30010002: PIMCO KR3	105.2219 105.2219	1,298,869.00 1,298,869.00	1,367,884.70 1,367,884.70	0.03	69,015.70 69,015.70
175,000.000 CRESTVIEW DS MERGER SUB I 144A 23339WAA1 10.000% 09/01/2021 DD 08/30/13 KR3F30060002: LOOMIS	111.7500 111.7500	170,339.75 170,339.75	195,562.50 195,562.50	0.00	25,222.75 25,222.75
140,000.000 DANA HOLDING CORP 235825AB2 6.750% 02/15/2021 DD 01/28/11 KR3F30070002: COLUMBIA	107.8750 107.8750	146,269.53 146,269.53	151,025.00 151,025.00	0.00	4,755.47 4,755.47
87,000.000 DARLING INGREDIENTS INC 144A 237264AA4 5.375% 01/15/2022 DD 01/02/14 KR3F30070002: COLUMBIA	103.7500 103.7500	87,000.00 87,000.00	90,262.50 90,262.50	0.00	3,262.50 3,262.50
260,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12 KR3F30070002: COLUMBIA	106.8750 106.8750	259,357.50 259,357.50	277,875.00 277,875.00	0.01	18,517.50 18,517.50
135,000.000 DAVITA HEALTHCARE PARTNERS INC 23918KAP3 5.750% 08/15/2022 DD 08/28/12 KR3F30060002: LOOMIS	106.8750 106.8750	132,668.75 132,668.75	144,281.25 144,281.25	0.00	11,612.50 11,612.50
163,000.000 DAVITA HEALTHCARE PARTNE 23918KAQ1 5.125% 07/15/2024 DD 06/13/14 KR3F30070002: COLUMBIA	100.6250 100.6250	163,000.00 163,000.00	164,018.75 164,018.75	0.00	1,018.75 1,018.75
175,000.000 DAVITA HEALTHCARE PARTNE 23918KAQ1 5.125% 07/15/2024 DD 06/13/14 KR3F30020002: MANULIFE ASSET MGMT	100.6250 100.6250	175,391.25 175,391.25	176,093.75 176,093.75	0.00	702.50 702.50
275,000.000 DAYTON POWER & LIGHT CO/T 144A 240019BR9 1.875% 09/15/2016 DD 09/19/13 KR3F30080002: NISA	101.6937 101.6937	274,532.50 274,532.50	279,657.68 279,657.68	0.01	5,125.18 5,125.18
70,000.000 JOHN DEERE CAPITAL CORP MTN 24422ESK6 1.950% 03/04/2019 DD 03/04/14 KR3F30080002: NISA	100.0449 100.0449	69,877.50 69,877.50	70,031.43 70,031.43	0.00	153.93 153.93



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
52,678.730 DEL MONTE 2/14 TLB 24521QAC6 KR3F30020002: MANULIFE ASSET MGMT	99.0940 99.0940	53,025.20 53,025.20	52,201.46 52,201.46	0.00	-823.74 -823.74
248,750.000 DELL 9/13 (USD) COV-LITE TLB 24702NAB6 KR3F30040002: SHENKMAN CAP	100.4550 100.4550	246,262.50 246,262.50	249,881.81 249,881.81	0.01	3,619.31 3,619.31
129,350.000 DELL 9/13 (USD) COV-LITE TLB 24702NAB6 KR3F30020002: MANULIFE ASSET MGMT	100.4550 100.4550	128,146.32 128,146.32	129,938.54 129,938.54	0.00	1,792.22 1,792.22
61,807.400 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08 KR3F30020002: MANULIFE ASSET MGMT	118.0000 118.0000	69,964.35 69,964.35	72,932.73 72,932.73	0.00	2,968.38 2,968.38
216,511.130 DELTA AIR LINES (4/11) TLB 24736CAR5 KR3F30020002: MANULIFE ASSET MGMT	99.9290 99.9290	210,608.83 210,608.83	216,357.41 216,357.41	0.01	5,748.58 5,748.58
205,000.000 STATOIL ASA 24820RAG3 6.500% 12/01/2028 DD 12/01/98 KR3F30080002: NISA	129.9273 129.9273	240,477.30 240,477.30	266,350.97 266,350.97	0.01	25,873.67 25,873.67
415,000.000 DEUTSCHE BANK AG/LONDON 25152RVR1 1.400% 02/13/2017 DD 02/13/14 KR3F30080002: NISA	100.5082 100.5082	414,962.65 414,962.65	417,109.03 417,109.03	0.01	2,146.38 2,146.38
34,000.000 DIAMOND FOODS INC 144A 252603AA3 7.000% 03/15/2019 DD 02/19/14 KR3F30070002: COLUMBIA	104.7500 104.7500	34,000.00 34,000.00	35,615.00 35,615.00	0.00	1,615.00 1,615.00
155,000.000 DIGITALGLOBE INC 144A 25389MAD1 5.250% 02/01/2021 DD 01/31/13 KR3F30070002: COLUMBIA	99.0000 99.0000	155,000.00 155,000.00	153,450.00 153,450.00	0.00	-1,550.00 -1,550.00
15,000.000 DILLARD'S INC 254063AR1 7.875% 01/01/2023 DD 01/01/93 KR3F30060002: LOOMIS	114.2500 114.2500	14,137.50 14,137.50	17,137.50 17,137.50	0.00	3,000.00 3,000.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 DILLARD'S INC 254063AU4 7.750% 07/15/2026 DD 07/17/96 KR3F30060002: LOOMIS	111.2500 111.2500	67,325.00 67,325.00	77,875.00 77,875.00	0.00	10,550.00 10,550.00
5,000.000 DILLARD'S INC 254063AW0 7.750% 05/15/2027 DD 05/15/97 KR3F30060002: LOOMIS	109.0000 109.0000	4,637.50 4,637.50	5,450.00 5,450.00	0.00	812.50 812.50
25,000.000 DILLARD'S INC 254067AN1 7.000% 12/01/2028 DD 12/07/98 KR3F30060002: LOOMIS	104.0000 104.0000	23,587.50 23,587.50	26,000.00 26,000.00	0.00	2,412.50 2,412.50
525,000.000 DIRECTV HOLDINGS/FING 25459HBL8 4.450% 04/01/2024 DD 03/20/14 KR3F30080002: NISA	106.0324 106.0324	523,057.50 523,057.50	556,670.10 556,670.10	0.01	33,612.60 33,612.60
75,000.000 DISCOVER BANK/GREENWOOD DE 25466AAD3 4.200% 08/08/2023 DD 08/08/13 KR3F30080002: NISA	105.5225 105.5225	75,029.28 75,029.28	79,141.88 79,141.88	0.00	4,112.60 4,112.60
80,000.000 DISCOVER FINANCIAL SERVICES 254709AG3 5.200% 04/27/2022 DD 10/27/12 KR3F30020002: MANULIFE ASSET MGMT	110.9842 110.9842	72,471.98 72,471.98	88,787.36 88,787.36	0.00	16,315.38 16,315.38
116,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09 KR3F30070002: COLUMBIA	118.7500 118.7500	127,890.00 127,890.00	137,750.00 137,750.00	0.00	9,860.00 9,860.00
180,000.000 DISH DBS CORP 25470XAB1 7.875% 09/01/2019 DD 08/17/09 KR3F30020002: MANULIFE ASSET MGMT	118.7500 118.7500	201,110.00 201,110.00	213,750.00 213,750.00	0.01	12,640.00 12,640.00
176,000.000 DISH DBS CORP 25470XAE5 6.750% 06/01/2021 DD 05/05/11 KR3F30070002: COLUMBIA	114.0000 114.0000	181,752.58 181,752.58	200,640.00 200,640.00	0.00	18,887.42 18,887.42
15,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12 KR3F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	15,112.50 15,112.50	16,275.00 16,275.00	0.00	1,162.50 1,162.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
103,000.000 DISH DBS CORP 25470XAJ4 5.875% 07/15/2022 DD 05/16/12 KR3F30070002: COLUMBIA	108.5000 108.5000	104,934.09 104,934.09	111,755.00 111,755.00	0.00	6,820.91 6,820.91
180,000.000 DISH DBS CORP 25470XAL9 5.000% 03/15/2023 DD 12/27/12 KR3F30020002: MANULIFE ASSET MGMT	101.8750 101.8750	178,500.00 178,500.00	183,375.00 183,375.00	0.00	4,875.00 4,875.00
221,447.000 DISTRIBUTION FINANCIAL SER 1 D 254934AH5 7.730% 11/15/2022 DD 11/27/01 KR3F30050002: WATERFALL	24.7500 24.7500	81,935.39 81,935.39	54,808.13 54,808.13	0.00	-27,127.26 -27,127.26
25,000.000 DOMINION RESOURCES INC/VA 25746UBB4 5.600% 11/15/2016 DD 11/14/06 KR3F30020002: MANULIFE ASSET MGMT	110.6149 110.6149	29,195.50 29,195.50	27,653.73 27,653.73	0.00	-1,541.77 -1,541.77
149,768.750 DOMINO'S PIZZA MAST 1A A2 144A 25755TAC4 5.216% 01/25/2042 DD 03/15/12 KR3F30020002: MANULIFE ASSET MGMT	107.4622 107.4622	152,541.05 152,541.05	160,944.79 160,944.79	0.00	8,403.74 8,403.74
34,649.920 DONCASTERS 4/13 (USD) TL 25769JAB2 KR3F30020002: MANULIFE ASSET MGMT	100.3130 100.3130	34,826.17 34,826.17	34,758.37 34,758.37	0.00	-67.80 -67.80
55,000.000 RR DONNELLEY & SONS CO 257867AZ4 7.000% 02/15/2022 DD 08/26/13 KR3F30060002: LOOMIS	110.2500 110.2500	55,000.00 55,000.00	60,637.50 60,637.50	0.00	5,637.50 5,637.50
250,000.000 RR DONNELLEY & SONS CO 257867BA8 6.500% 11/15/2023 DD 11/12/13 KR3F30040002: SHENKMAN CAP	104.5000 104.5000	250,000.00 250,000.00	261,250.00 261,250.00	0.01	11,250.00 11,250.00
181,347.820 DORIC NIMROD AIR FINANCE 144A 258258AA0 5.125% 11/30/2024 DD 07/11/12 KR3F30010002: PIMCO KR3	107.1039 107.1039	181,347.82 181,347.82	194,230.59 194,230.59	0.00	12,882.77 12,882.77
350,000.000 DR PEPPER SNAPPLE GROUP INC 26138EAM1 2.900% 01/15/2016 DD 01/11/11 KR3F30080002: NISA	103.4187 103.4187	357,588.00 357,588.00	361,965.45 361,965.45	0.01	4,377.45 4,377.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
120,000.000 DR PEPPER SNAPPLE GROUP INC 26138EAR0 2.700% 11/15/2022 DD 11/20/12 KR3F30080002: NISA	95.8833 95.8833	119,552.40 119,552.40	115,059.96 115,059.96	0.00	-4,492.44 -4,492.44
47,000.000 DREAMWORKS ANIMATION SKG 144A 26153CAA1 6.875% 08/15/2020 DD 08/14/13 KR3F30060002: LOOMIS	107.7500 107.7500	47,000.00 47,000.00	50,642.50 50,642.50	0.00	3,642.50 3,642.50
56,000.000 DUPONT FABROS TECHNOLOGY LP 26613TAE0 5.875% 09/15/2021 DD 09/24/13 KR3F30070002: COLUMBIA	104.5000 104.5000	56,000.00 56,000.00	58,520.00 58,520.00	0.00	2,520.00 2,520.00
121,649.480 DYNEGY 4/13 TLB2 26817HAC4 KR3F30020002: MANULIFE ASSET MGMT	100.2030 100.2030	122,308.51 122,308.51	121,896.43 121,896.43	0.00	-412.08 -412.08
160,000.000 DYNEGY INC 26817RAB4 5.875% 06/01/2023 DD 12/01/13 KR3F30020002: MANULIFE ASSET MGMT	100.7500 100.7500	154,400.00 154,400.00	161,200.00 161,200.00	0.00	6,800.00 6,800.00
500,000.000 EDP FINANCE BV 144A 26835PAC4 4.900% 10/01/2019 DD 09/29/09 KR3F30060002: LOOMIS	105.7600 105.7600	410,000.00 410,000.00	528,800.00 528,800.00	0.01	118,800.00 118,800.00
14,459.766 EMAC OWNER TRUST 199 1 A3 144A 268617AC1 6.630% 01/15/2025 DD 07/07/98 KR3F30050002: WATERFALL	39.3333 39.3333	8,331.27 8,331.27	5,687.51 5,687.51	0.00	-2,643.76 -2,643.76
76,258.719 EMAC OWNER TRUST 200 1 A2 144A 268617BJ5 VAR RT 001/15/2027 DD 02/01/00 KR3F30050002: WATERFALL	70.3334 70.3334	42,171.70 42,171.70	53,635.31 53,635.31	0.00	11,463.61 11,463.61
44,000.000 EP ENERGY LLC / EVEREST ACQUIS 268787AB4 7.750% 09/01/2022 DD 08/13/12 KR3F30070002: COLUMBIA	112.7500 112.7500	47,107.50 47,107.50	49,610.00 49,610.00	0.00	2,502.50 2,502.50
195,000.000 EP ENERGY LLC / EVEREST ACQUIS 268787AB4 7.750% 09/01/2022 DD 08/13/12 KR3F30020002: MANULIFE ASSET MGMT	112.7500 112.7500	214,458.75 214,458.75	219,862.50 219,862.50	0.01	5,403.75 5,403.75



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400,000.000 ERP OPERATING LP 26884ABC6 2.375% 07/01/2019 DD 06/19/14 KR3F30080002: NISA	100.3944 100.3944	399,600.00 399,600.00	401,577.60 401,577.60	0.01	1,977.60 1,977.60
195,000.000 E*TRADE FINANCIAL CORP 269246BK9 6.375% 11/15/2019 DD 11/14/12 KR3F30070002: COLUMBIA	108.2500 108.2500	200,175.00 200,175.00	211,087.50 211,087.50	0.01	10,912.50 10,912.50
109,000.000 EXCO RESOURCES INC 269279AE5 8.500% 04/15/2022 DD 04/16/14 KR3F30070002: COLUMBIA	108.0000 108.0000	110,697.50 110,697.50	117,720.00 117,720.00	0.00	7,022.50 7,022.50
300,000.000 ESTRN KY UNIV GEN RECPTS 276552CK0 4.000% 04/01/2015 DD 07/03/12 KR3F90010002: CASH ACCOUNT KR3	102.7870 102.7870	310,674.00 310,674.00	308,361.00 308,361.00	0.01	-2,313.00 -2,313.00
125,000.000 EATON CORP 278062AB0 1.500% 11/02/2017 DD 11/02/13 KR3F30080002: NISA	100.1239 100.1239	124,863.75 124,863.75	125,154.88 125,154.88	0.00	291.13 291.13
1,000,000.000 EBAY INC 278642AG8 1.350% 07/15/2017 DD 07/24/12 KR3F30010002: PIMCO KR3	100.4705 100.4705	999,430.00 999,430.00	1,004,705.00 1,004,705.00	0.02	5,275.00 5,275.00
35,000.000 ECOPETROL SA 279158AC3 5.875% 09/18/2023 DD 09/18/13 KR3F30020002: MANULIFE ASSET MGMT	112.2500 112.2500	35,001.25 35,001.25	39,287.50 39,287.50	0.00	4,286.25 4,286.25
15,000.000 ECOPETROL SA 279158AD1 4.250% 09/18/2018 DD 09/18/13 KR3F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	14,933.85 14,933.85	16,050.00 16,050.00	0.00	1,116.15 1,116.15
115,000.000 ECOPETROL SA 279158AJ8 5.875% 05/28/2045 DD 05/28/14 KR3F30080002: NISA	103.4280 103.4280	114,236.40 114,236.40	118,942.20 118,942.20	0.00	4,705.80 4,705.80
122,584.910 EDUCATIONAL FUNDING 1A A2 144A 28140XAB5 VAR RT 10/25/2029 DD 11/14/06 KR3F30050002: WATERFALL	85.8775 85.8775	77,964.01 77,964.01	105,272.86 105,272.86	0.00	27,308.85 27,308.85

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290,000.000 EDWARDS LIFESCIENCES CORP 28176EAC2 2.875% 10/15/2018 DD 10/03/13 KR3F30080002: NISA	102.1897 102.1897	288,544.20 288,544.20	296,350.13 296,350.13	0.01	7,805.93 7,805.93
200,000.000 EKSPORTFINANS ASA 28264QGC2 5.500% 06/26/2017 DD 06/26/07 KR3F30010002: PIMCO KR3	107.1200 107.1200	202,200.00 202,200.00	214,240.00 214,240.00	0.01	12,040.00 12,040.00
100,000.000 EKSPORTFINANS ASA 28264QR63 3.000% 11/17/2014 DD 11/17/09 KR3F30010002: PIMCO KR3	100.6100 100.6100	95,750.00 95,750.00	100,610.00 100,610.00	0.00	4,860.00 4,860.00
600,000.000 EKSPORTFINANS ASA 28264QT53 2.000% 09/15/2015 DD 09/15/10 KR3F30010002: PIMCO KR3	99.9000 99.9000	554,175.00 554,175.00	599,400.00 599,400.00	0.01	45,225.00 45,225.00
200,000.000 EKSPORTFINANS ASA 28264QV27 2.375% 05/25/2016 DD 05/25/11 KR3F30010002: PIMCO KR3	100.0000 100.0000	190,450.00 190,450.00	200,000.00 200,000.00	0.00	9,550.00 9,550.00
49,000.000 EL PASO LLC 28336LBR9 7.250% 06/01/2018 DD 05/30/08 KR3F30070002: COLUMBIA	113.8750 113.8750	55,222.50 55,222.50	55,798.75 55,798.75	0.00	576.25 576.25
435,000.000 EL PASO LLC 28336LBV0 6.500% 09/15/2020 DD 03/15/11 KR3F30070002: COLUMBIA	110.7500 110.7500	477,096.25 477,096.25	481,762.50 481,762.50	0.01	4,666.25 4,666.25
103,000.000 EMDEON INC 29084TAA2 11.000% 12/31/2019 DD 06/30/12 KR3F30070002: COLUMBIA	115.0000 115.0000	105,961.25 105,961.25	118,450.00 118,450.00	0.00	12,488.75 12,488.75
165,000.000 ENABLE MIDSTREAM PARTNER 144A 292480AC4 3.900% 05/15/2024 DD 05/27/14 KR3F30080002: NISA	99.7871 99.7871	164,813.55 164,813.55	164,648.72 164,648.72	0.00	-164.83 -164.83
200,000.000 ENEL SPA 144A 29265WAA6 VAR RT 09/24/2073 DD 09/24/13 KR3F30060002: LOOMIS	117.7500 117.7500	198,366.00 198,366.00	235,500.00 235,500.00	0.01	37,134.00 37,134.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
400,000.000 ENEL FINANCE INTERNATIONA 144A 29268BAF8 6.000% 10/07/2039 DD 10/07/09 KR3F30060002: LOOMIS	113.9376 113.9376	343,965.00 343,965.00	455,750.40 455,750.40	0.01	111,785.40 111,785.40
120,000.000 ENDO FINANCE LLC 144A 29271LAA2 5.750% 01/15/2022 DD 12/19/13 KR3F30020002: MANULIFE ASSET MGMT	102.0000 102.0000	123,042.50 123,042.50	122,400.00 122,400.00	0.00	-642.50 -642.50
200,000.000 ENDO FINANCE LLC & ENDO F 144A 29271LAD6 7.250% 01/15/2022 DD 05/06/14 KR3F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	218,500.00 218,500.00	216,000.00 216,000.00	0.01	-2,500.00 -2,500.00
200,000.000 ENTEGRIS 4/14 COV-LITE TLB 29362LAD6 KR3F30040002: SHENKMAN CAP	99.1880 99.1880	199,000.00 199,000.00	198,376.00 198,376.00	0.00	-624.00 -624.00
110,000.000 ENTEGRIS INC 144A 29362UAA2 6.000% 04/01/2022 DD 04/01/14 KR3F30070002: COLUMBIA	103.0000 103.0000	111,381.25 111,381.25	113,300.00 113,300.00	0.00	1,918.75 1,918.75
170,000.000 ENTERGY MISSISSIPPI INC 29364NAR9 3.100% 07/01/2023 DD 12/11/12 KR3F30080002: NISA	99.6419 99.6419	169,330.20 169,330.20	169,391.23 169,391.23	0.00	61.03 61.03
81,000.000 ENVISION HEALTHCARE CORP 144A 29414DAA8 5.125% 07/01/2022 DD 06/18/14 KR3F30070002: COLUMBIA	100.8750 100.8750	81,000.00 81,000.00	81,708.75 81,708.75	0.00	708.75 708.75
91,000.000 EQUINIX INC 29444UAK2 7.000% 07/15/2021 DD 07/13/11 KR3F30070002: COLUMBIA	110.5000 110.5000	96,010.23 96,010.23	100,555.00 100,555.00	0.00	4,544.77 4,544.77
127,000.000 EQUINIX INC 29444UAL0 4.875% 04/01/2020 DD 03/05/13 KR3F30070002: COLUMBIA	102.5000 102.5000	128,600.00 128,600.00	130,175.00 130,175.00	0.00	1,575.00 1,575.00
105,000.000 EQUINIX INC 29444UAM8 5.375% 04/01/2023 DD 03/05/13 KR3F30060002: LOOMIS	102.2500 102.2500	105,000.00 105,000.00	107,362.50 107,362.50	0.00	2,362.50 2,362.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
110,000.000 ESSAR STEEL ALGOMA INC 144A 29667WAA0 9.375% 03/15/2015 DD 12/14/09 KR3F30060002: LOOMIS	99.7500 99.7500	103,825.00 103,825.00	109,725.00 109,725.00	0.00	5,900.00 5,900.00
199,000.000 EP ENERGY LLC / EP ENERGY FINA 29977HAB6 9.375% 05/01/2020 DD 11/01/12 KR3F30070002: COLUMBIA	114.5000 114.5000	207,909.94 207,909.94	227,855.00 227,855.00	0.01	19,945.06 19,945.06
200,000.000 EXPORT-IMPORT BANK OF KOREA 302154AU3 5.875% 01/14/2015 DD 07/14/09 KR3F30080002: NISA	102.7341 102.7341	221,194.00 221,194.00	205,468.20 205,468.20	0.00	-15,725.80 -15,725.80
800,000.000 EXPORT-IMPORT BK KOREA 302154BA6 4.375% 09/15/2021 DD 09/15/11 KR3F30010002: PIMCO KR3	108.4633 108.4633	880,228.00 880,228.00	867,706.40 867,706.40	0.02	-12,521.60 -12,521.60
200,000.000 EXPORT-IMPORT BANK OF KOREA 302154BE8 1.250% 11/20/2015 DD 11/20/12 KR3F30010002: PIMCO KR3	100.5164 100.5164	199,648.00 199,648.00	201,032.80 201,032.80	0.00	1,384.80 1,384.80
215,000.000 EXPRESS SCRIPTS HOLDING 30219GAH1 2.250% 06/15/2019 DD 06/05/14 KR3F30080002: NISA	99.5818 99.5818	214,481.85 214,481.85	214,100.87 214,100.87	0.01	-380.98 -380.98
440,000.000 EXPRESS SCRIPTS HOLDING 30219GAJ7 1.250% 06/02/2017 DD 06/05/14 KR3F30080002: NISA	99.8243 99.8243	439,832.80 439,832.80	439,226.92 439,226.92	0.01	-605.88 -605.88
22,305.560 EXTENDED STAY AMER ESHM M 144A 30225BAD3 7.625% 12/05/2019 DD 02/01/13 KR3F30020002: MANULIFE ASSET MGMT	102.2400 102.2400	23,139.06 23,139.06	22,805.20 22,805.20	0.00	-333.86 -333.86
148,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAH0 8.250% 11/01/2019 DD 10/28/11 KR3F30070002: COLUMBIA	108.8750 108.8750	148,550.10 148,550.10	161,135.00 161,135.00	0.00	12,584.90 12,584.90
225,000.000 FMG RESOURCES AUGUST 2006 144A 30251GAN7 6.875% 04/01/2022 DD 03/19/12 KR3F30020002: MANULIFE ASSET MGMT	107.2500 107.2500	233,817.50 233,817.50	241,312.50 241,312.50	0.01	7,495.00 7,495.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,056,746.192 FAIRFIELD STREET SO 1A A1 144A 304727AA8 VAR RT 11/28/2039 DD 12/16/04 KR3F30050002: WATERFALL	93.9423 93.9423	792,326.30 792,326.30	992,732.01 992,732.01	0.02	200,405.71 200,405.71
965,603.000 FAIRWAY OUTDOOR FUND 1A B 144A 30605XAB9 8.835% 10/15/2042 DD 11/05/12 KR3F30050002: WATERFALL	103.8290 103.8290	996,831.86 996,831.86	1,002,575.94 1,002,575.94	0.02	5,744.08 5,744.08
277,526.080 FHLMC POOL #G1-1565 31283KW20 4.500% 01/01/2019 DD 05/01/04 KR3F30080002: NISA	106.0636 106.0636	295,912.18 295,912.18	294,354.09 294,354.09	0.01	-1,558.09 -1,558.09
540,213.950 FHLMC POOL #G0-1840 3128LXBH2 5.000% 07/01/2035 DD 06/01/05 KR3F30080002: NISA	111.0612 111.0612	578,957.42 578,957.42	599,967.90 599,967.90	0.01	21,010.48 21,010.48
343,677.450 FHLMC POOL #G0-1974 3128LXFP0 5.000% 12/01/2035 DD 12/01/05 KR3F30080002: NISA	110.8963 110.8963	370,205.05 370,205.05	381,125.45 381,125.45	0.01	10,920.40 10,920.40
86,332.840 FHLMC POOL #G0-2561 3128M4FA6 5.500% 02/01/2037 DD 01/01/07 KR3F30080002: NISA	111.4660 111.4660	93,212.49 93,212.49	96,231.72 96,231.72	0.00	3,019.23 3,019.23
229,465.070 FHLMC POOL #G0-5958 3128M75T9 5.000% 08/01/2040 DD 08/01/10 KR3F30080002: NISA	110.7558 110.7558	252,375.72 252,375.72	254,145.82 254,145.82	0.01	1,770.10 1,770.10
500,425.110 FHLMC POOL #G0-6066 3128M8CB8 6.000% 05/01/2040 DD 10/01/10 KR3F30080002: NISA	112.2354 112.2354	549,079.70 549,079.70	561,654.29 561,654.29	0.01	12,574.59 12,574.59
302,973.080 FHLMC POOL #G0-6975 3128M9CL4 4.000% 04/01/2042 DD 04/01/12 KR3F30080002: NISA	106.0824 106.0824	314,358.24 314,358.24	321,400.97 321,400.97	0.01	7,042.73 7,042.73
125,465.230 FHLMC POOL #G0-7496 3128M9UV2 4.000% 06/01/2042 DD 10/01/13 KR3F30080002: NISA	106.0824 106.0824	128,327.40 128,327.40	133,096.47 133,096.47	0.00	4,769.07 4,769.07



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
149,457.540 FHLMC POOL #G1-3826 3128MCPK5 4.000% 05/01/2025 DD 04/01/10 KR3F30080002: NISA	107.1618 107.1618	155,575.90 155,575.90	160,161.46 160,161.46	0.00	4,585.56 4,585.56
501,989.550 FHLMC POOL #G0-8058 3128MJB41 5.500% 05/01/2035 DD 05/01/05 KR3F30080002: NISA	112.3746 112.3746	546,070.50 546,070.50	564,108.67 564,108.67	0.01	18,038.17 18,038.17
259,204.680 FHLMC POOL #G0-8537 3128MJS35 3.000% 07/01/2043 DD 07/01/13 KR3F30080002: NISA	98.7622 98.7622	249,150.37 249,150.37	255,996.29 255,996.29	0.01	6,845.92 6,845.92
695,619.670 FHLMC POOL #G0-8540 3128MJS68 3.000% 08/01/2043 DD 08/01/13 KR3F30080002: NISA	98.7622 98.7622	676,354.27 676,354.27	687,009.08 687,009.08	0.02	10,654.81 10,654.81
764,980.830 FHLMC POOL #G0-8530 3128MJSU5 3.500% 04/01/2043 DD 04/01/13 KR3F30080002: NISA	102.9214 102.9214	803,353.36 803,353.36	787,329.27 787,329.27	0.02	-16,024.09 -16,024.09
586,390.030 FHLMC POOL #G0-8544 3128MJTA8 3.000% 09/01/2043 DD 09/01/13 KR3F30080002: NISA	98.7622 98.7622	564,366.71 564,366.71	579,131.52 579,131.52	0.01	14,764.81 14,764.81
245,796.110 FHLMC POOL #G0-8566 3128MJTY6 3.500% 01/01/2044 DD 01/01/14 KR3F30080002: NISA	102.9214 102.9214	243,885.43 243,885.43	252,976.89 252,976.89	0.01	9,091.46 9,091.46
228,780.290 FHLMC POOL #G1-8475 3128MMQ55 2.500% 08/01/2028 DD 08/01/13 KR3F30080002: NISA	101.6109 101.6109	228,413.90 228,413.90	232,465.81 232,465.81	0.01	4,051.91 4,051.91
235,210.650 FHLMC POOL #G1-8465 3128MMQT3 2.500% 05/01/2028 DD 05/01/13 KR3F30080002: NISA	101.6109 101.6109	243,057.14 243,057.14	238,999.76 238,999.76	0.01	-4,057.38 -4,057.38
409,316.320 FHLMC POOL #G1-8484 3128MMRE5 3.000% 10/01/2028 DD 10/01/13 KR3F30080002: NISA	103.7789 103.7789	423,130.75 423,130.75	424,783.99 424,783.99	0.01	1,653.24 1,653.24



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260,745.450 FHLMC POOL #J0-9380 3128PMM56 4.500% 04/01/2024 DD 03/01/09 KR3F30080002: NISA	107.6650 107.6650	275,483.69 275,483.69	280,731.53 280,731.53	0.01	5,247.84 5,247.84
498,275.190 FHLMC POOL #J1-3382 3128PSXK8 3.500% 11/01/2025 DD 10/01/10 KR3F30080002: NISA	106.0002 106.0002	523,344.65 523,344.65	528,172.49 528,172.49	0.01	4,827.84 4,827.84
294,128.350 FHLMC POOL #J1-6072 3128PVW97 3.500% 07/01/2026 DD 07/01/11 KR3F30080002: NISA	105.8084 105.8084	309,524.14 309,524.14	311,212.51 311,212.51	0.01	1,688.37 1,688.37
502,806.240 FHLMC POOL #J1-9206 3128Q0GP6 3.000% 05/01/2027 DD 05/01/12 KR3F30080002: NISA	103.7789 103.7789	526,060.98 526,060.98	521,806.81 521,806.81	0.01	-4,254.17 -4,254.17
585,899.100 FHLMC POOL #A8-2880 312929FV9 5.500% 11/01/2038 DD 10/01/08 KR3F30080002: NISA	111.4660 111.4660	630,093.28 630,093.28	653,078.03 653,078.03	0.02	22,984.75 22,984.75
179,467.330 FHLMC POOL #A9-7944 312946ZH2 5.000% 04/01/2041 DD 03/01/11 KR3F30080002: NISA	110.9863 110.9863	190,964.45 190,964.45	199,184.17 199,184.17	0.00	8,219.72 8,219.72
82,655.030 FHLMC POOL #E0-2930 31294MHF1 3.500% 07/01/2026 DD 07/01/11 KR3F30080002: NISA	105.8084 105.8084	86,981.52 86,981.52	87,455.97 87,455.97	0.00	474.45 474.45
273,688.660 FHLMC POOL #J2-2021 31307AG63 2.500% 01/01/2028 DD 01/01/13 KR3F30080002: NISA	101.6109 101.6109	279,034.13 279,034.13	278,097.63 278,097.63	0.01	-936.50 -936.50
361,023.130 FHLMC POOL #J2-3440 31307BZD5 2.500% 04/01/2028 DD 04/01/13 KR3F30080002: NISA	101.6109 101.6109	373,066.63 373,066.63	366,839.01 366,839.01	0.01	-6,227.62 -6,227.62
1,967,872.670 FHLMC POOL #Q0-1813 3132GFAN7 4.500% 07/01/2041 DD 07/01/11 KR3F30080002: NISA	108.3423 108.3423	2,041,283.54 2,041,283.54	2,132,037.61 2,132,037.61	0.05	90,754.07 90,754.07



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,054,097.190 FHLMC POOL #Q0-2144 3132GFLZ8 4.000% 07/01/2041 DD 07/01/11 KR3F30080002: NISA	106.0824 106.0824	1,061,673.50 1,061,673.50	1,118,211.08 1,118,211.08	0.03	56,537.58 56,537.58
1,051,033.600 FHLMC POOL #Q0-4649 3132GKZN9 3.500% 11/01/2041 DD 11/01/11 KR3F30080002: NISA	102.9214 102.9214	1,102,190.04 1,102,190.04	1,081,738.89 1,081,738.89	0.03	-20,451.15 -20,451.15
506,306.320 FHLMC POOL #Q0-5377 3132GLUA0 4.000% 01/01/2042 DD 12/01/11 KR3F30080002: NISA	106.0824 106.0824	533,876.29 533,876.29	537,101.65 537,101.65	0.01	3,225.36 3,225.36
287,763.840 FHLMC POOL #Q0-6290 3132GRKB6 3.500% 02/01/2042 DD 02/01/12 KR3F30080002: NISA	102.9214 102.9214	305,883.97 305,883.97	296,170.68 296,170.68	0.01	-9,713.29 -9,713.29
1,272,632.910 FHLMC POOL #Q1-7638 3132J84Y3 3.000% 04/01/2043 DD 04/01/13 KR3F30080002: NISA	99.1027 99.1027	1,277,107.02 1,277,107.02	1,261,213.49 1,261,213.49	0.03	-15,893.53 -15,893.53
256,666.850 FHLMC POOL #Q1-8784 3132JAF26 3.500% 06/01/2043 DD 05/01/13 KR3F30080002: NISA	102.9214 102.9214	265,319.34 265,319.34	264,165.21 264,165.21	0.01	-1,154.13 -1,154.13
366,688.250 FHLMC POOL #Q2-0856 3132JM5R6 3.000% 08/01/2043 DD 08/01/13 KR3F30080002: NISA	98.7622 98.7622	360,113.63 360,113.63	362,149.27 362,149.27	0.01	2,035.64 2,035.64
150,000.000 FEDERAL MOGUL 4/14 TLC 313551AV5 KR3F30040002: SHENKMAN CAP	100.0630 100.0630	149,250.00 149,250.00	150,094.50 150,094.50	0.00	844.50 844.50
375,000.000 FEDERAL NATL MTG ASSN 31359MGK3 6.625% 11/15/2030 DD 11/03/00 KR3F30080002: NISA	142.0139 142.0139	509,787.45 509,787.45	532,552.13 532,552.13	0.01	22,764.68 22,764.68
410,000.000 FNMA GTD REMIC P/T 14-M6 A2 3136AJ7G5 VAR RT 05/25/2021 DD 06/01/14 KR3F30080002: NISA	101.3307 101.3307	414,099.75 414,099.75	415,455.87 415,455.87	0.01	1,356.12 1,356.12



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 FEDERAL REALTY INVESTMENT TRUS 313747AT4 2.750% 06/01/2023 DD 05/09/13 KR3F30080002: NISA	95.7371 95.7371	74,061.75 74,061.75	71,802.83 71,802.83	0.00	-2,258.92 -2,258.92
225,000.000 FHLMC MULTICLASS MTG K013 A2 3137AA4W0 VAR RT 01/25/2021 DD 05/01/11 KR3F30080002: NISA	109.6310 109.6310	230,695.31 230,695.31	246,669.75 246,669.75	0.01	15,974.44 15,974.44
410,000.000 FHLMC MULTICLASS MTG K026 A2 3137B1BS0 2.510% 11/25/2022 DD 05/01/13 KR3F30080002: NISA	98.7583 98.7583	403,129.30 403,129.30	404,909.03 404,909.03	0.01	1,779.73 1,779.73
580,000.000 FEDERAL HOME LN MTG CORP 3137EADM8 1.250% 10/02/2019 DD 10/02/12 KR3F30080002: NISA	97.1225 97.1225	578,799.40 578,799.40	563,310.50 563,310.50	0.01	-15,488.90 -15,488.90
169,027.620 FNMA POOL #0555800 31385XNR4 5.500% 10/01/2033 DD 09/01/03 KR3F30080002: NISA	112.4311 112.4311	184,187.29 184,187.29	190,039.55 190,039.55	0.00	5,852.26 5,852.26
1,922,984.290 FNMA POOL #0AH3804 3138A5GN6 4.000% 02/01/2041 DD 01/01/11 KR3F30080002: NISA	106.2766 106.2766	1,938,157.83 1,938,157.83	2,043,682.88 2,043,682.88	0.05	105,525.05 105,525.05
397,918.620 FNMA POOL #0AH6174 3138A72G2 4.500% 02/01/2041 DD 02/01/11 KR3F30080002: NISA	108.3529 108.3529	425,213.35 425,213.35	431,156.41 431,156.41	0.01	5,943.06 5,943.06
17,058,013.500 FNMA POOL #0AH5849 3138A7QB7 4.500% 02/01/2041 DD 02/01/11 KR3F30010002: PIMCO KR3	109.3619 109.3619	17,488,461.82 17,488,461.82	18,654,966.13 18,654,966.13	0.45	1,166,504.31 1,166,504.31
1,283,856.580 FNMA POOL #0AH7580 3138A9M68 4.500% 03/01/2041 DD 03/01/11 KR3F30080002: NISA	108.5239 108.5239	1,351,111.54 1,351,111.54	1,393,290.60 1,393,290.60	0.03	42,179.06 42,179.06
53,322.750 FNMA POOL #0AI1163 3138AEJH7 4.500% 04/01/2041 DD 04/01/11 KR3F30080002: NISA	108.3445 108.3445	55,172.38 55,172.38	57,772.29 57,772.29	0.00	2,599.91 2,599.91



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
202,180.370 FNMA POOL #0AI8485 3138ANNB5 5.000% 07/01/2041 DD 07/01/11 KR3F30080002: NISA	111.2588 111.2588	224,041.12 224,041.12	224,943.37 224,943.37	0.01	902.25 902.25
335,437.260 FNMA POOL #0AJ5319 3138AW4D2 4.000% 11/01/2041 DD 11/01/11 KR3F30080002: NISA	106.3874 106.3874	347,701.69 347,701.69	356,863.03 356,863.03	0.01	9,161.34 9,161.34
143,345.940 FNMA POOL #0AJ5342 3138AW5C3 3.500% 11/01/2026 DD 11/01/11 KR3F30080002: NISA	106.1082 106.1082	152,573.90 152,573.90	152,101.85 152,101.85	0.00	-472.05 -472.05
154,591.210 FNMA POOL #0AL0414 3138EGN83 5.500% 09/01/2040 DD 06/01/11 KR3F30080002: NISA	111.8787 111.8787	167,399.34 167,399.34	172,954.56 172,954.56	0.00	5,555.22 5,555.22
304,174.610 FNMA POOL #0AO1013 3138LRDT6 3.500% 04/01/2042 DD 04/01/12 KR3F30080002: NISA	103.0985 103.0985	312,384.95 312,384.95	313,599.31 313,599.31	0.01	1,214.36 1,214.36
1,005,847.110 FNMA POOL #0AO4137 3138LUS30 3.500% 06/01/2042 DD 06/01/12 KR3F30080002: NISA	103.0985 103.0985	1,055,825.13 1,055,825.13	1,037,012.79 1,037,012.79	0.03	-18,812.34 -18,812.34
283,352.560 FNMA POOL #0AO4641 3138LVEP4 3.500% 06/01/2042 DD 05/01/12 KR3F30080002: NISA	103.0985 103.0985	300,641.49 300,641.49	292,132.10 292,132.10	0.01	-8,509.39 -8,509.39
278,768.910 FNMA POOL #0AO5540 3138LWEN7 3.000% 07/01/2042 DD 07/01/12 KR3F30080002: NISA	98.9049 98.9049	290,006.77 290,006.77	275,716.02 275,716.02	0.01	-14,290.75 -14,290.75
305,745.490 FNMA POOL #0AO9948 3138M2BS4 4.000% 07/01/2042 DD 07/01/12 KR3F30080002: NISA	106.2866 106.2866	314,870.09 314,870.09	324,966.35 324,966.35	0.01	10,096.26 10,096.26
392,571.600 FNMA POOL #0AP2289 3138M5RK7 3.500% 09/01/2042 DD 09/01/12 KR3F30080002: NISA	103.0985 103.0985	407,967.77 407,967.77	404,735.24 404,735.24	0.01	-3,232.53 -3,232.53



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
432,071.830 FNMA POOL #0AP4742	101.7209	452,081.07	439,507.52		-12,573.55
3138M8HU0 2.500% 08/01/2027 DD 08/01/12 KR3F30080002: NISA	101.7209	452,081.07	439,507.52	0.01	-12,573.55
932,851.270 FNMA POOL #0AP9736	103.0985	983,101.35	961,755.21		-21,346.14
3138MDZA3 3.500% 10/01/2042 DD 10/01/12 KR3F30080002: NISA	103.0985	983,101.35	961,755.21	0.02	-21,346.14
947,105.380 FNMA POOL #0AQ0396	103.0985	962,643.83	976,450.98		13,807.15
3138MFNN3 3.500% 10/01/2042 DD 09/01/12 KR3F30010002: PIMCO KR3	103.0985	962,643.83	976,450.98	0.02	13,807.15
261,967.360 FNMA POOL #0AQ7301	102.1883	264,218.64	267,699.89		3,481.25
3138MPDF9 VAR RT 01/01/2043 DD 12/01/12 KR3F30080002: NISA	102.1883	264,218.64	267,699.89	0.01	3,481.25
418,927.530 FNMA POOL #0AQ7920	98.9049	406,539.71	414,339.72		7,800.01
3138MPYS8 3.000% 12/01/2042 DD 12/01/12 KR3F30080002: NISA	98.9049	406,539.71	414,339.72	0.01	7,800.01
473,873.460 FNMA POOL #0AR7400	98.9049	476,520.48	468,683.92		-7,836.56
3138W5GJ1 3.000% 06/01/2043 DD 05/01/13 KR3F30080002: NISA	98.9049	476,520.48	468,683.92	0.01	-7,836.56
278,857.100 FNMA POOL #0AR9198	98.9049	290,959.08	275,803.25		-15,155.83
3138W7GG3 3.000% 03/01/2043 DD 03/01/13 KR3F30080002: NISA	98.9049	290,959.08	275,803.25	0.01	-15,155.83
500,366.750 FNMA POOL #0AS1376	106.2766	515,573.20	531,772.91		16,199.71
3138WAQ67 4.000% 12/01/2043 DD 11/01/13 KR3F30080002: NISA	106.2766	515,573.20	531,772.91	0.01	16,199.71
579,999.010 FNMA POOL #0AS2548	106.2766	614,663.01	616,403.40		1,740.39
3138WBZN8 4.000% 06/01/2044 DD 05/01/14 KR3F30080002: NISA	106.2766	614,663.01	616,403.40	0.01	1,740.39
370,434.130 FNMA POOL #0AT2015	98.9049	382,560.06	366,377.39		-16,182.67
3138WPGZ1 3.000% 04/01/2043 DD 04/01/13 KR3F30080002: NISA	98.9049	382,560.06	366,377.39	0.01	-16,182.67



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
259,059.820 FNMA POOL #0AT2809 3138WQDP4 3.000% 04/01/2043 DD 04/01/13 KR3F30080002: NISA	98.9049 98.9049	267,195.92 267,195.92	256,222.77 256,222.77	0.01	-10,973.15 -10,973.15
277,120.730 FNMA POOL #0AT7087 3138WU2V4 2.500% 05/01/2028 DD 05/01/13 KR3F30080002: NISA	101.7127 101.7127	289,764.38 289,764.38	281,866.95 281,866.95	0.01	-7,897.43 -7,897.43
1,568,514.500 FNMA POOL #0AT7130 3138WU4Q3 3.000% 06/01/2043 DD 05/01/13 KR3F30080002: NISA	98.9049 98.9049	1,519,498.42 1,519,498.42	1,551,337.20 1,551,337.20	0.04	31,838.78 31,838.78
642,145.460 FNMA POOL #0AU1632 3138X0Y69 3.000% 07/01/2043 DD 07/01/13 KR3F30080002: NISA	98.9049 98.9049	628,299.20 628,299.20	635,113.12 635,113.12	0.02	6,813.92 6,813.92
294,115.230 FNMA POOL #0AU4159 3138X3TR3 2.500% 09/01/2028 DD 09/01/13 KR3F30080002: NISA	101.7127 101.7127	295,114.76 295,114.76	299,152.52 299,152.52	0.01	4,037.76 4,037.76
392,269.400 FNMA POOL #0AU9268 3138X9JN0 3.500% 09/01/2043 DD 09/01/13 KR3F30080002: NISA	103.0985 103.0985	399,517.20 399,517.20	404,423.68 404,423.68	0.01	4,906.48 4,906.48
359,571.540 FNMA POOL #0AV0612 3138XBVE1 4.500% 11/01/2043 DD 11/01/13 KR3F30080002: NISA	108.6249 108.6249	383,870.71 383,870.71	390,584.36 390,584.36	0.01	6,713.65 6,713.65
509,177.880 FNMA POOL #0AV0629 3138XBVX9 2.500% 11/01/2028 DD 11/01/13 KR3F30080002: NISA	101.7127 101.7127	514,349.22 514,349.22	517,898.53 517,898.53	0.01	3,549.31 3,549.31
666,804.060 FNMA POOL #0AV2605 3138XD3P3 3.500% 11/01/2043 DD 11/01/13 KR3F30080002: NISA	103.0985 103.0985	676,076.80 676,076.80	687,464.66 687,464.66	0.02	11,387.86 11,387.86
485,546.150 FNMA POOL #0AV3598 3138XE7L6 4.000% 12/01/2043 DD 11/01/13 KR3F30080002: NISA	106.2766 106.2766	506,864.67 506,864.67	516,022.08 516,022.08	0.01	9,157.41 9,157.41

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
252,112.060 FNMA POOL #0AV8009 3138XK3T9 3.500% 02/01/2044 DD 02/01/14 KR3F30080002: NISA	103.0985 103.0985	255,874.05 255,874.05	259,923.63 259,923.63	0.01	4,049.58 4,049.58
405,878.070 FNMA POOL #0AW3884 3138XTJ63 4.000% 05/01/2044 DD 05/01/14 KR3F30080002: NISA	106.2766 106.2766	426,282.96 426,282.96	431,353.53 431,353.53	0.01	5,070.57 5,070.57
474,248.600 FNMA POOL #0AW4723 3138XUG97 3.500% 05/01/2044 DD 05/01/14 KR3F30080002: NISA	103.0985 103.0985	483,122.24 483,122.24	488,942.96 488,942.96	0.01	5,820.72 5,820.72
265,155.200 FNMA POOL #0725027 31402CPL0 5.000% 11/01/2033 DD 12/01/03 KR3F30080002: NISA	111.6643 111.6643	284,047.52 284,047.52	296,083.68 296,083.68	0.01	12,036.16 12,036.16
42,080.350 FNMA POOL #0735288 31402Q2V2 5.000% 03/01/2035 DD 02/01/05 KR3F30080002: NISA	111.3609 111.3609	45,170.64 45,170.64	46,861.06 46,861.06	0.00	1,690.42 1,690.42
25,624.920 FNMA POOL #0745274 31403C6K2 5.500% 01/01/2036 DD 01/01/06 KR3F30080002: NISA	112.1585 112.1585	27,883.12 27,883.12	28,740.52 28,740.52	0.00	857.40 857.40
287,911.900 FNMA POOL #0745729 31403DPN3 6.000% 08/01/2036 DD 07/01/06 KR3F30080002: NISA	112.9207 112.9207	317,062.99 317,062.99	325,112.05 325,112.05	0.01	8,049.06 8,049.06
401,423.720 FNMA POOL #0888065 31410FTW5 6.500% 07/01/2035 DD 11/01/06 KR3F30080002: NISA	113.8255 113.8255	456,870.36 456,870.36	456,922.53 456,922.53	0.01	52.17 52.17
637,540.640 FNMA POOL #0888649 31410GH22 5.500% 09/01/2036 DD 08/01/07 KR3F30080002: NISA	112.4524 112.4524	694,122.37 694,122.37	716,929.73 716,929.73	0.02	22,807.36 22,807.36
129,155.550 FNMA POOL #0888632 31410GHH9 5.000% 04/01/2036 DD 08/01/07 KR3F30080002: NISA	111.3372 111.3372	138,398.23 138,398.23	143,798.19 143,798.19	0.00	5,399.96 5,399.96



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
922,651.460 FNMA POOL #0930982 31412PJ36 4.500% 04/01/2039 DD 04/01/09 KR3F30080002: NISA	108.3942 108.3942	992,282.82 992,282.82	1,000,100.63 1,000,100.63	0.02	7,817.81 7,817.81
1,091,872.420 FNMA POOL #0932752 31412RH59 5.000% 04/01/2040 DD 03/01/10 KR3F30080002: NISA	111.2723 111.2723	1,162,502.91 1,162,502.91	1,214,951.31 1,214,951.31	0.03	52,448.40 52,448.40
359,418.450 FNMA POOL #0982185 31415BUJ6 5.000% 07/01/2023 DD 07/01/08 KR3F30080002: NISA	109.0638 109.0638	385,111.26 385,111.26	391,995.25 391,995.25	0.01	6,883.99 6,883.99
460,041.250 FNMA POOL #0995149 31416BQA9 6.500% 10/01/2038 DD 12/01/08 KR3F30080002: NISA	112.7543 112.7543	520,621.44 520,621.44	518,716.51 518,716.51	0.01	-1,904.93 -1,904.93
440,612.170 FNMA POOL #0AB5065 31417BTX5 3.000% 05/01/2027 DD 04/01/12 KR3F30080002: NISA	104.0040 104.0040	461,678.92 461,678.92	458,254.43 458,254.43	0.01	-3,424.49 -3,424.49
381,001.350 FNMA POOL #0AB6286 31417C6Y6 2.500% 09/01/2027 DD 08/01/12 KR3F30080002: NISA	101.7210 101.7210	395,765.14 395,765.14	387,558.40 387,558.40	0.01	-8,206.74 -8,206.74
380,587.020 FNMA POOL #0AB5716 31417CK61 3.000% 07/01/2027 DD 06/01/12 KR3F30080002: NISA	104.0040 104.0040	390,458.51 390,458.51	395,825.85 395,825.85	0.01	5,367.34 5,367.34
187,465.410 FNMA POOL #0MA1208 31418AKW7 3.000% 10/01/2042 DD 09/01/12 KR3F30080002: NISA	98.9049 98.9049	196,809.39 196,809.39	185,412.42 185,412.42	0.00	-11,396.97 -11,396.97
409,258.300 FNMA POOL #0AE0289 31419AKB2 VAR RT 05/01/2040 DD 08/01/10 KR3F30080002: NISA	107.0796 107.0796	430,936.21 430,936.21	438,232.12 438,232.12	0.01	7,295.91 7,295.91
205,117.190 FNMA POOL #0AE0968 31419BCE3 4.000% 07/01/2019 DD 02/01/11 KR3F30080002: NISA	106.3303 106.3303	216,975.53 216,975.53	218,101.65 218,101.65	0.01	1,126.12 1,126.12



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
339,894.570 FNMA POOL #0AE3066 31419DMQ1 3.500% 09/01/2025 DD 09/01/10 KR3F30080002: NISA	106.1082 106.1082	347,369.59 347,369.59	360,656.13 360,656.13	0.01	13,286.54 13,286.54
321,986.950 FNMA POOL #0AE7088 31419H2W1 4.000% 12/01/2025 DD 12/01/10 KR3F30080002: NISA	107.1389 107.1389	335,621.07 335,621.07	344,973.43 344,973.43	0.01	9,352.36 9,352.36
155,000.000 FEDEX CORP 31428XAV8 2.700% 04/15/2023 DD 04/11/13 KR3F30080002: NISA	94.7861 94.7861	154,581.50 154,581.50	146,918.46 146,918.46	0.00	-7,663.04 -7,663.04
220,000.000 FEDEX CORP 31428XAW6 5.100% 01/15/2044 DD 01/09/14 KR3F30080002: NISA	108.2053 108.2053	219,628.20 219,628.20	238,051.66 238,051.66	0.01	18,423.46 18,423.46
150,000.000 FIELDWOOD 9/13 2ND LIEN TL 31659HAF8 KR3F30040002: SHENKMAN CAP	103.0500 103.0500	145,500.00 145,500.00	154,575.00 154,575.00	0.00	9,075.00 9,075.00
535,000.000 FIFTH THIRD BANCORP 31677QBB4 2.375% 04/25/2019 DD 04/25/14 KR3F30080002: NISA	101.2986 101.2986	534,646.90 534,646.90	541,947.51 541,947.51	0.01	7,300.61 7,300.61
105,000.000 FIRST AMERICAN FINANCIAL CORP 31847RAE2 4.300% 02/01/2023 DD 01/29/13 KR3F30080002: NISA	100.2678 100.2678	104,619.90 104,619.90	105,281.19 105,281.19	0.00	661.29 661.29
31,000.000 FIRST DATA CORP 144A 319963AW4 8.875% 08/15/2020 DD 08/20/10 KR3F30070002: COLUMBIA	110.6250 110.6250	32,395.00 32,395.00	34,293.75 34,293.75	0.00	1,898.75 1,898.75
100,000.000 FIRST DATA CORP 144A 319963AW4 8.875% 08/15/2020 DD 08/20/10 KR3F30020002: MANULIFE ASSET MGMT	110.6250 110.6250	100,700.00 100,700.00	110,625.00 110,625.00	0.00	9,925.00 9,925.00
223,000.000 FIRST DATA CORP 144A 319963AY0 8.250% 01/15/2021 DD 12/17/10 KR3F30070002: COLUMBIA	109.5000 109.5000	230,106.25 230,106.25	244,185.00 244,185.00	0.01	14,078.75 14,078.75



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
247,000.000 FIRST DATA CORP 319963BB9 12.625% 01/15/2021 DD 07/15/11 KR3F30070002: COLUMBIA	123.1250 123.1250	226,321.96 226,321.96	304,118.75 304,118.75	0.01	77,796.79 77,796.79
125,000.000 FIRST DATA CORP 144A 319963BC7 7.375% 06/15/2019 DD 04/13/11 KR3F30070002: COLUMBIA	107.3750 107.3750	124,375.00 124,375.00	134,218.75 134,218.75	0.00	9,843.75 9,843.75
176,000.000 FIRST DATA CORP 144A 319963BE3 6.750% 11/01/2020 DD 08/16/12 KR3F30070002: COLUMBIA	108.2500 108.2500	183,943.30 183,943.30	190,520.00 190,520.00	0.00	6,576.70 6,576.70
125,000.000 FIRST DATA CORP 319963BJ2 10.625% 06/15/2021 DD 02/15/14 KR3F30060002: LOOMIS	116.5000 116.5000	125,000.00 125,000.00	145,625.00 145,625.00	0.00	20,625.00 20,625.00
25,000.000 FIRST DATA CORP 319963BJ2 10.625% 06/15/2021 DD 02/15/14 KR3F30070002: COLUMBIA	116.5000 116.5000	25,000.00 25,000.00	29,125.00 29,125.00	0.00	4,125.00 4,125.00
104,000.000 FIRST DATA CORP 319963BL7 11.750% 08/15/2021 DD 02/15/14 KR3F30070002: COLUMBIA	118.6250 118.6250	109,903.64 109,903.64	123,370.00 123,370.00	0.00	13,466.36 13,466.36
60,000.000 FIRST DATA 3/11 EXTENDED TL 32007UAL3 0.000% 03/24/2018 DD 03/24/11 KR3F30020002: MANULIFE ASSET MGMT	100.1250 100.1250	60,225.00 60,225.00	60,075.00 60,075.00	0.00	-150.00 -150.00
10,000.000 FIRST DATA 4/13 TLB 32007UBD0 KR3F30020002: MANULIFE ASSET MGMT	100.0710 100.0710	10,008.46 10,008.46	10,007.10 10,007.10	0.00	-1.36 -1.36
62,420.090 FIRST DATA 1/14 (USD) EXTENDED 32007UBE8 TL KR3F30020002: MANULIFE ASSET MGMT	100.1250 100.1250	57,386.16 57,386.16	62,498.12 62,498.12	0.00	5,111.96 5,111.96
120,000.000 FIRST NIAGARA FINANCIAL GROUP 33582VAC2 7.250% 12/15/2021 DD 12/13/11 KR3F30020002: MANULIFE ASSET MGMT	115.0825 115.0825	122,100.00 122,100.00	138,099.00 138,099.00	0.00	15,999.00 15,999.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
570,000.000 FISCAL YEAR 2005 SECURITIZATIO 337653AD1 4.930% 04/01/2020 DD 12/02/04 KR3F30080002: NISA	110.1770 110.1770	640,417.80 640,417.80	628,008.90 628,008.90	0.02	-12,408.90 -12,408.90
165,000.000 FIRSTMERIT CORP 337915AA0 4.350% 02/04/2023 DD 02/04/13 KR3F30080002: NISA	104.1731 104.1731	164,947.20 164,947.20	171,885.62 171,885.62	0.00	6,938.42 6,938.42
152,000.000 FLORIDA EAST COAST HLDGS 144A 340630AA0 6.750% 05/01/2019 DD 04/23/14 KR3F30070002: COLUMBIA	105.6250 105.6250	152,482.50 152,482.50	160,550.00 160,550.00	0.00	8,067.50 8,067.50
126,000.000 FLORIDA EAST COAST HLDGS 144A 340630AB8 9.750% 05/01/2020 DD 04/23/14 KR3F30070002: COLUMBIA	105.6250 105.6250	127,490.00 127,490.00	133,087.50 133,087.50	0.00	5,597.50 5,597.50
100,000.000 FLORIDA GAS TRANSMISSION 144A 340711AQ3 7.900% 05/15/2019 DD 05/08/09 KR3F30010002: PIMCO KR3	122.7548 122.7548	124,995.00 124,995.00	122,754.80 122,754.80	0.00	-2,240.20 -2,240.20
2,000,000.000 FOLIO FDG FOUR LLC0159 34499ACV4 VAR RT 01/01/2059 DD 04/11/13 KR3F30050002: WATERFALL	72.2088 72.2088	1,994,000.00 1,994,000.00	1,444,175.00 1,444,175.00	0.04	-549,825.00 -549,825.00
155,000.000 FORD MOTOR CREDIT CO LLC 345397VT7 5.000% 05/15/2018 DD 05/03/11 KR3F30080002: NISA	111.2451 111.2451	172,028.30 172,028.30	172,429.91 172,429.91	0.00	401.61 401.61
800,000.000 FORD MOTOR CREDIT CO LLC 345397VT7 5.000% 05/15/2018 DD 05/03/11 KR3F30010002: PIMCO KR3	111.2451 111.2451	890,048.00 890,048.00	889,960.80 889,960.80	0.02	-87.20 -87.20
2,400,000.000 FORD MOTOR CREDIT CO LLC 345397VW0 3.875% 01/15/2015 DD 11/02/11 KR3F30010002: PIMCO KR3	101.7915 101.7915	2,508,000.00 2,508,000.00	2,442,996.00 2,442,996.00	0.06	-65,004.00 -65,004.00
300,000.000 FORD MOTOR CREDIT CO LLC 345397VX8 4.250% 02/03/2017 DD 02/03/12 KR3F30010002: PIMCO KR3	107.3936 107.3936	320,751.00 320,751.00	322,180.80 322,180.80	0.01	1,429.80 1,429.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
925,000.000 FORD MOTOR CREDIT CO LLC 345397WD1 3.000% 06/12/2017 DD 06/12/12 KR3F30080002: NISA	104.3250 104.3250	962,897.25 962,897.25	965,006.25 965,006.25	0.02	2,109.00 2,109.00
255,000.000 FORD MOTOR CREDIT CO LLC 345397WN9 1.500% 01/17/2017 DD 11/12/13 KR3F30080002: NISA	100.5436 100.5436	254,760.30 254,760.30	256,386.18 256,386.18	0.01	1,625.88 1,625.88
130,000.000 FOREST LABORATORIES INC 144A 345838AA4 5.000% 12/15/2021 DD 12/10/13 KR3F30020002: MANULIFE ASSET MGMT	109.5860 109.5860	130,637.50 130,637.50	142,461.80 142,461.80	0.00	11,824.30 11,824.30
165,000.000 FOREST LABORATORIES INC 144A 345838AE6 4.875% 02/15/2021 DD 01/31/14 KR3F30020002: MANULIFE ASSET MGMT	109.2020 109.2020	167,650.00 167,650.00	180,183.30 180,183.30	0.00	12,533.30 12,533.30
209,174.440 FOUR SEASONS 12/13 TL 35100DAR7 KR3F30020002: MANULIFE ASSET MGMT	99.7920 99.7920	210,977.77 210,977.77	208,739.36 208,739.36	0.01	-2,238.41 -2,238.41
75,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAA1 6.500% 09/15/2018 DD 09/14/11 KR3F30070002: COLUMBIA	113.0000 113.0000	79,875.00 79,875.00	84,750.00 84,750.00	0.00	4,875.00 4,875.00
48,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAD5 5.625% 07/31/2019 DD 01/26/12 KR3F30070002: COLUMBIA	109.0000 109.0000	48,000.00 48,000.00	52,320.00 52,320.00	0.00	4,320.00 4,320.00
72,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAF0 5.875% 01/31/2022 DD 01/26/12 KR3F30070002: COLUMBIA	110.5000 110.5000	78,083.75 78,083.75	79,560.00 79,560.00	0.00	1,476.25 1,476.25
227,000.000 FRONTIER COMMUNICATIONS CORP 35906AAK4 8.750% 04/15/2022 DD 04/12/10 KR3F30070002: COLUMBIA	116.0000 116.0000	239,930.00 239,930.00	263,320.00 263,320.00	0.01	23,390.00 23,390.00
65,000.000 FRONTIER COMMUNICATIONS CORP 35906AAL2 9.250% 07/01/2021 DD 05/22/12 KR3F30020002: MANULIFE ASSET MGMT	119.7500 119.7500	74,250.00 74,250.00	77,837.50 77,837.50	0.00	3,587.50 3,587.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAL2 9.250% 07/01/2021 DD 05/22/12 KR3F30070002: COLUMBIA	119.7500 119.7500	69,600.00 69,600.00	71,850.00 71,850.00	0.00	2,250.00 2,250.00
185,000.000 FRONTIER COMMUNICATIONS CORP 35906AAM0 7.125% 01/15/2023 DD 08/15/12 KR3F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	187,317.50 187,317.50	196,100.00 196,100.00	0.00	8,782.50 8,782.50
90,000.000 FRONTIER COMMUNICATIONS CORP 35906AAN8 7.625% 04/15/2024 DD 04/10/13 KR3F30070002: COLUMBIA	107.6250 107.6250	90,000.00 90,000.00	96,862.50 96,862.50	0.00	6,862.50 6,862.50
571,458.650 FULTON STREET CDO 1A A1B 144A 360721AB0 VAR RT 04/20/2032 DD 03/27/02 KR3F30050002: WATERFALL	49.4445 49.4445	310,730.64 310,730.64	282,554.86 282,554.86	0.01	-28,175.78 -28,175.78
35,000.000 GATX CORP 361448AR4 2.500% 03/15/2019 DD 11/19/13 KR3F30080002: NISA	100.6435 100.6435	34,812.05 34,812.05	35,225.23 35,225.23	0.00	413.18 413.18
250,000.000 GCI INC 36155WAH9 6.750% 06/01/2021 DD 05/20/11 KR3F30040002: SHENKMAN CAP	101.2500 101.2500	245,625.00 245,625.00	253,125.00 253,125.00	0.01	7,500.00 7,500.00
778,454.930 GNMA POOL #0764525 36176FD62 5.000% 06/15/2041 DD 06/01/11 KR3F30080002: NISA	110.6226 110.6226	842,039.12 842,039.12	861,147.07 861,147.07	0.02	19,107.95 19,107.95
242,168.190 GNMA POOL #0AB0701 36178KX67 3.000% 06/15/2043 DD 06/01/13 KR3F30080002: NISA	100.9506 100.9506	246,850.75 246,850.75	244,470.23 244,470.23	0.01	-2,380.52 -2,380.52
216,544.090 GNMA II POOL #0MA0782 36179M2P4 3.000% 02/20/2043 DD 02/01/13 KR3F30080002: NISA	101.2082 101.2082	225,400.40 225,400.40	219,160.40 219,160.40	0.01	-6,240.00 -6,240.00
587,695.700 GNMA II POOL #0MA0022 36179MAX8 3.500% 04/20/2042 DD 04/01/12 KR3F30080002: NISA	104.3669 104.3669	614,649.68 614,649.68	613,359.55 613,359.55	0.01	-1,290.13 -1,290.13



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
266,237.330 GNMA II POOL #0MA0154 36179ME30 3.500% 06/20/2042 DD 06/01/12 KR3F30080002: NISA	104.3587 104.3587	279,830.00 279,830.00	277,841.81 277,841.81	0.01	-1,988.19 -1,988.19
181,208.520 GNMA II POOL #0MA0318 36179MK74 3.500% 08/20/2042 DD 08/01/12 KR3F30080002: NISA	104.3602 104.3602	193,128.65 193,128.65	189,109.52 189,109.52	0.00	-4,019.13 -4,019.13
235,188.420 GNMA II POOL #0MA0391 36179MNG1 3.000% 09/20/2042 DD 09/01/12 KR3F30080002: NISA	101.2529 101.2529	227,985.77 227,985.77	238,135.16 238,135.16	0.01	10,149.39 10,149.39
295,077.490 GNMA II POOL #0MA0533 36179MSW1 3.000% 11/20/2042 DD 11/01/12 KR3F30080002: NISA	101.2532 101.2532	314,303.62 314,303.62	298,775.42 298,775.42	0.01	-15,528.20 -15,528.20
468,932.730 GNMA II POOL #0MA0624 36179MVR8 3.000% 12/20/2042 DD 12/01/12 KR3F30080002: NISA	101.2350 101.2350	494,373.91 494,373.91	474,723.90 474,723.90	0.01	-19,650.01 -19,650.01
1,618,613.360 GNMA II POOL #0MA0625 36179MVS6 3.500% 12/20/2042 DD 12/01/12 KR3F30080002: NISA	104.3671 104.3671	1,755,689.68 1,755,689.68	1,689,299.71 1,689,299.71	0.04	-66,389.97 -66,389.97
222,684.620 GNMA II POOL #0MA0933 36179NBA5 3.000% 04/20/2043 DD 04/01/13 KR3F30080002: NISA	101.1803 101.1803	232,635.84 232,635.84	225,312.86 225,312.86	0.01	-7,322.98 -7,322.98
512,413.890 GNMA II POOL #0MA1089 36179NF60 3.000% 06/20/2043 DD 06/01/13 KR3F30080002: NISA	101.1352 101.1352	533,593.99 533,593.99	518,230.68 518,230.68	0.01	-15,363.31 -15,363.31
479,034.680 GNMA II POOL #0MA1156 36179NH92 3.000% 07/20/2043 DD 07/01/13 KR3F30080002: NISA	101.1222 101.1222	471,837.39 471,837.39	484,410.39 484,410.39	0.01	12,573.00 12,573.00
291,542.830 GNMA II POOL #0MA1449 36179NTE8 4.000% 11/20/2043 DD 11/01/13 KR3F30080002: NISA	107.1982 107.1982	310,846.16 310,846.16	312,528.65 312,528.65	0.01	1,682.49 1,682.49

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
782,205.410 GNMA II POOL #0MA1603 36179NX86 5.000% 01/20/2044 DD 01/01/14 KR3F30080002: NISA	110.1657 110.1657	859,448.19 859,448.19	861,722.19 861,722.19	0.02	2,274.00 2,274.00
702,770.920 GNMA II POOL #0MA1839 36179QBG5 4.000% 04/20/2044 DD 04/01/14 KR3F30080002: NISA	107.1982 107.1982	745,760.74 745,760.74	753,357.73 753,357.73	0.02	7,596.99 7,596.99
309,301.380 GNMA II POOL #0MA1920 36179QDZ1 4.000% 05/20/2044 DD 05/01/14 KR3F30080002: NISA	107.1982 107.1982	327,424.51 327,424.51	331,565.49 331,565.49	0.01	4,140.98 4,140.98
969,981.860 GNMA POOL #0AE7714 36181BSB7 3.000% 08/15/2043 DD 08/01/13 KR3F30010002: PIMCO KR3	100.9506 100.9506	960,130.49 960,130.49	979,202.46 979,202.46	0.02	19,071.97 19,071.97
961,328.330 GNMA POOL #0AF5074 36181LT73 3.000% 08/15/2043 DD 08/01/13 KR3F30010002: PIMCO KR3	100.9506 100.9506	949,311.74 949,311.74	970,466.67 970,466.67	0.02	21,154.93 21,154.93
41,000.000 GLP CAPITAL LP / GLP FINA 144A 361841AC3 4.875% 11/01/2020 DD 10/31/13 KR3F30070002: COLUMBIA	103.0000 103.0000	42,435.00 42,435.00	42,230.00 42,230.00	0.00	-205.00 -205.00
202,074.770 GMACM HOME EQU HE4 A2VN 144A 361856DR5 VAR RT 03/25/2035 DD 10/28/04 KR3F30050002: WATERFALL	87.2396 87.2396	152,566.46 152,566.46	176,289.22 176,289.22	0.00	23,722.76 23,722.76
358,038.970 GNMA II POOL #0005279 36202F2L9 3.500% 01/20/2042 DD 01/01/12 KR3F30080002: NISA	104.3668 104.3668	387,087.69 387,087.69	373,673.76 373,673.76	0.01	-13,413.93 -13,413.93
476,049.480 GNMA II POOL #0005280 36202F2M7 4.000% 01/20/2042 DD 01/01/12 KR3F30080002: NISA	107.1982 107.1982	509,205.58 509,205.58	510,316.45 510,316.45	0.01	1,110.87 1,110.87
603,203.770 GNMA II POOL #0004984 36202FRD0 5.500% 03/20/2041 DD 03/01/11 KR3F30080002: NISA	112.9074 112.9074	662,581.59 662,581.59	681,061.98 681,061.98	0.02	18,480.39 18,480.39



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
531,369.400 GNMA II POOL #0005081 36202FUE4 4.000% 06/20/2041 DD 06/01/11 KR3F30080002: NISA	107.1982 107.1982	542,079.82 542,079.82	569,618.40 569,618.40	0.01	27,538.58 27,538.58
555,704.870 GNMA II POOL #0005114 36202FVF0 4.000% 07/20/2041 DD 07/01/11 KR3F30080002: NISA	107.1982 107.1982	565,885.55 565,885.55	595,705.58 595,705.58	0.01	29,820.03 29,820.03
919,198.500 GNMA II POOL #0005115 36202FVG8 4.500% 07/20/2041 DD 07/01/11 KR3F30080002: NISA	109.4378 109.4378	968,318.19 968,318.19	1,005,950.47 1,005,950.47	0.02	37,632.28 37,632.28
345,033.780 GNMA II POOL #0005234 36202FY75 4.500% 11/20/2041 DD 11/01/11 KR3F30080002: NISA	109.4133 109.4133	370,803.49 370,803.49	377,512.73 377,512.73	0.01	6,709.24 6,709.24
777,144.980 GNMA POOL #0726139 3620ACV84 4.500% 01/15/2040 DD 01/01/10 KR3F30080002: NISA	109.3141 109.3141	821,922.05 821,922.05	849,528.76 849,528.76	0.02	27,606.71 27,606.71
290,309.430 GNMA POOL #0738711 3620ASVC0 4.000% 09/15/2041 DD 09/01/11 KR3F30080002: NISA	106.9889 106.9889	308,453.78 308,453.78	310,598.89 310,598.89	0.01	2,145.11 2,145.11
65,000.000 GS MORTGAGE SECURITIES C GG4 D 36228CWA7 VAR RT 07/10/2039 DD 06/01/05 KR3F30050002: WATERFALL	92.6377 92.6377	58,316.25 58,316.25	60,214.51 60,214.51	0.00	1,898.26 1,898.26
2,628,266.923 GS MORTGAGE SECURIT CC1 A 144A 36228CYQ0 VAR RT 03/21/2046 DD 04/01/06 KR3F30050002: WATERFALL	59.7500 59.7500	1,532,669.49 1,532,669.49	1,570,389.49 1,570,389.49	0.04	37,720.00 37,720.00
1,127,119.878 GS MORTGAGE SEC RR3 A1S 144A 3622G0AA8 VAR RT 07/18/2056 DD 12/01/06 KR3F30050002: WATERFALL	48.1690 48.1690	477,479.71 477,479.71	542,922.37 542,922.37	0.01	65,442.66 65,442.66
450,000.000 GTE CORP 362320AT0 8.750% 11/01/2021 DD 11/01/91 KR3F30080002: NISA	132.5347 132.5347	611,118.00 611,118.00	596,406.15 596,406.15	0.01	-14,711.85 -14,711.85

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
164,571.460 GNMA POOL #0783292 36241LUR5 6.000% 12/15/2040 DD 04/01/11 KR3F30080002: NISA	112.4553 112.4553	183,111.48 183,111.48	185,069.40 185,069.40	0.00	1,957.92 1,957.92
129,269.940 GNMA POOL #0658570 36294ST31 6.000% 08/15/2036 DD 08/01/06 KR3F30080002: NISA	115.3162 115.3162	143,833.01 143,833.01	149,069.23 149,069.23	0.00	5,236.22 5,236.22
500,072.280 GNMA POOL #0698483 36296Q6U8 4.500% 08/15/2039 DD 08/01/09 KR3F30080002: NISA	109.0254 109.0254	529,138.97 529,138.97	545,205.73 545,205.73	0.01	16,066.76 16,066.76
617,009.908 GS MORTGAGE SECURI RR2 A1 144A 36298JAA1 VAR RT 06/23/2046 DD 07/01/06 KR3F30050002: WATERFALL	57.4530 57.4530	348,885.89 348,885.89	354,490.70 354,490.70	0.01	5,604.81 5,604.81
71,741.480 GARDNER DENVER 7/13 (USD) TL 365556AK5 0.000% 07/30/2020 DD 07/09/13 KR3F30070002: COLUMBIA	99.9180 99.9180	71,562.13 71,562.13	71,682.65 71,682.65	0.00	120.52 120.52
71,000.000 GATES GLOBAL LLC 144A 36740PAA1 6.000% 07/15/2022 DD 06/26/14 KR3F30070002: COLUMBIA	100.0000 100.0000	71,000.00 71,000.00	71,000.00 71,000.00	0.00	0.00 0.00
108,189.850 GE CAPITAL COMMERCIAL MO C2 A4 36828QMC7 VAR RT 05/10/2043 DD 05/01/05 KR3F30020002: MANULIFE ASSET MGMT	102.4656 102.4656	117,352.19 117,352.19	110,857.38 110,857.38	0.00	-6,494.81 -6,494.81
160,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 KR3F30080002: NISA	104.1939 104.1939	158,542.40 158,542.40	166,710.24 166,710.24	0.00	8,167.84 8,167.84
125,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G4B7 6.875% 01/10/2039 DD 01/09/09 KR3F30080002: NISA	134.3278 134.3278	165,640.00 165,640.00	167,909.75 167,909.75	0.00	2,269.75 2,269.75
490,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G4Y7 4.625% 01/07/2021 DD 01/07/11 KR3F30080002: NISA	111.3538 111.3538	546,183.40 546,183.40	545,633.62 545,633.62	0.01	-549.78 -549.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
620,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G5J9 4.650% 10/17/2021 DD 10/17/11 KR3F30080002: NISA	111.2040 111.2040	689,415.20 689,415.20	689,464.80 689,464.80	0.02	49.60 49.60
175,000.000 GENERAL MOTORS CO 144A 37045VAB6 4.875% 10/02/2023 DD 09/27/13 KR3F30070002: COLUMBIA	105.2500 105.2500	177,651.37 177,651.37	184,187.50 184,187.50	0.00	6,536.13 6,536.13
260,000.000 GENERAL MOTORS CO 144A 37045VAB6 4.875% 10/02/2023 DD 09/27/13 KR3F30060002: LOOMIS	105.2500 105.2500	258,801.37 258,801.37	273,650.00 273,650.00	0.01	14,848.63 14,848.63
240,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XALO 4.250% 05/15/2023 DD 11/15/13 KR3F30020002: MANULIFE ASSET MGMT	99.8750 99.8750	243,197.50 243,197.50	239,700.00 239,700.00	0.01	-3,497.50 -3,497.50
225,000.000 GENZYME CORP 372917AQ7 3.625% 06/15/2015 DD 06/17/10 KR3F30080002: NISA	103.1078 103.1078	240,518.25 240,518.25	231,992.55 231,992.55	0.01	-8,525.70 -8,525.70
246,250.000 GETTY IMAGES COV-LITE TLB 37427UAF7 0.000% 10/18/2019 DD 10/03/12 KR3F30040002: SHENKMAN CAP	96.5560 96.5560	243,787.50 243,787.50	237,769.15 237,769.15	0.01	-6,018.35 -6,018.35
97,000.000 GIBRALTAR INDUSTRIES INC 374689AF4 VAR RT 02/01/2021 DD 08/01/13 KR3F30070002: COLUMBIA	104.0000 104.0000	101,387.50 101,387.50	100,880.00 100,880.00	0.00	-507.50 -507.50
100,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13 KR3F30040002: SHENKMAN CAP	108.2500 108.2500	98,476.00 98,476.00	108,250.00 108,250.00	0.00	9,774.00 9,774.00
25,000.000 GIBSON ENERGY INC 144A 374825AA5 6.750% 07/15/2021 DD 06/28/13 KR3F30060002: LOOMIS	108.2500 108.2500	27,000.00 27,000.00	27,062.50 27,062.50	0.00	62.50 62.50
85,000.000 GILEAD SCIENCES INC 375558AX1 4.800% 04/01/2044 DD 03/07/14 KR3F30080002: NISA	105.5195 105.5195	89,852.65 89,852.65	89,691.58 89,691.58	0.00	-161.07 -161.07

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
360,000.000 GLENCORE FUNDING LLC 144A 378272AG3 3.125% 04/29/2019 DD 04/29/14 KR3F30080002: NISA	101.9800 101.9800	358,826.40 358,826.40	367,128.00 367,128.00	0.01	8,301.60 8,301.60
155,000.000 GOLDCORP INC 380956AF9 3.625% 06/09/2021 DD 06/09/14 KR3F30080002: NISA	101.1382 101.1382	154,800.05 154,800.05	156,764.21 156,764.21	0.00	1,964.16 1,964.16
40,000.000 GOLDMAN SACHS GROUP INC/THE 38141GCU6 6.125% 02/15/2033 DD 02/13/03 KR3F30080002: NISA	119.7736 119.7736	46,754.00 46,754.00	47,909.44 47,909.44	0.00	1,155.44 1,155.44
320,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFD1 6.750% 10/01/2037 DD 10/03/07 KR3F30080002: NISA	120.3034 120.3034	369,004.40 369,004.40	384,970.88 384,970.88	0.01	15,966.48 15,966.48
220,000.000 GOLDMAN SACHS GROUP INC/THE 38141GFG4 5.950% 01/18/2018 DD 01/18/08 KR3F30080002: NISA	113.6050 113.6050	250,965.00 250,965.00	249,931.00 249,931.00	0.01	-1,034.00 -1,034.00
425,000.000 GOLDMAN SACHS GROUP INC/THE 38141GGS7 5.750% 01/24/2022 DD 01/24/12 KR3F30080002: NISA	115.7184 115.7184	484,091.70 484,091.70	491,803.20 491,803.20	0.01	7,711.50 7,711.50
21,000.000 GOODMAN NETWORKS INC 38239HAC9 VAR RT 07/01/2018 DD 01/01/14 KR3F30070002: COLUMBIA	109.7500 109.7500	20,422.73 20,422.73	23,047.50 23,047.50	0.00	2,624.77 2,624.77
67,000.000 GOODMAN NETWORKS INC 144A 38239HAD7 VAR RT 07/01/2018 DD 01/01/13 KR3F30070002: COLUMBIA	109.7500 109.7500	70,350.00 70,350.00	73,532.50 73,532.50	0.00	3,182.50 3,182.50
20,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BA8 8.750% 08/15/2020 DD 03/05/10 KR3F30020002: MANULIFE ASSET MGMT	118.5000 118.5000	21,700.00 21,700.00	23,700.00 23,700.00	0.00	2,000.00 2,000.00
250,000.000 GOODYEAR TIRE & RUBBER CO/THE 382550BC4 7.000% 05/15/2022 DD 02/28/12 KR3F30020002: MANULIFE ASSET MGMT	111.0000 111.0000	259,280.00 259,280.00	277,500.00 277,500.00	0.01	18,220.00 18,220.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
854,232.050 GNMA GTD REMIC P/T 11-121 FA 38376G4V9 VAR RT 03/16/2043 DD 09/16/11 KR3F30080002: NISA	99.0398 99.0398	855,681.52 855,681.52	846,029.71 846,029.71	0.02	-9,651.81 -9,651.81
1,847,000.000 GRAMERCY REAL EST 06-1A B 144A 38500VAD8 VAR RT 07/25/2041 DD 08/24/06 KR3F30050002: WATERFALL	88.2408 88.2408	1,571,730.00 1,571,730.00	1,629,806.65 1,629,806.65	0.04	58,076.65 58,076.65
1,502,370.652 GRAMERCY REAL ESTAT 1A A1 144A 38500XAA0 VAR RT 08/15/2056 DD 08/08/07 KR3F30050002: WATERFALL	86.1795 86.1795	1,144,956.50 1,144,956.50	1,294,735.52 1,294,735.52	0.03	149,779.02 149,779.02
7,266.270 GRAND PACIFIC BUSINE 1A A 144A 386110AA8 VAR RT 10/20/2033 DD 07/13/05 KR3F30050002: WATERFALL	80.0000 80.0000	5,411.68 5,411.68	5,813.02 5,813.02	0.00	401.34 401.34
53,454.510 GRAND PACIFIC BUSINE 1A B 144A 386110AC4 VAR RT 10/20/2033 DD 07/13/05 KR3F30050002: WATERFALL	36.0000 36.0000	14,198.85 14,198.85	19,243.62 19,243.62	0.00	5,044.77 5,044.77
127,000.000 GRAPHIC PACKAGING INTERNATIONA 38869PAK0 4.750% 04/15/2021 DD 04/02/13 KR3F30070002: COLUMBIA	102.0000 102.0000	127,462.50 127,462.50	129,540.00 129,540.00	0.00	2,077.50 2,077.50
100,000.000 GRAY TELEVISION INC 389375AG1 7.500% 10/01/2020 DD 10/09/12 KR3F30040002: SHENKMAN CAP	107.7500 107.7500	102,125.00 102,125.00	107,750.00 107,750.00	0.00	5,625.00 5,625.00
17,472.440 GREEN TREE RECREATIONAL E C B2 393533CZ5 8.310% 03/15/2019 DD 09/28/98 KR3F30050002: WATERFALL	83.6250 83.6250	14,765.95 14,765.95	14,611.32 14,611.32	0.00	-154.63 -154.63
235,000.000 COMMERCIAL MORTGAGE TRU GG5 AJ 396789LN7 VAR RT 04/10/2037 DD 11/01/05 KR3F30050002: WATERFALL	101.4927 101.4927	223,500.00 223,500.00	238,507.85 238,507.85	0.01	15,007.85 15,007.85
262,185.000 GREYWOLF CLO LTD 13-1A D 144A 39808GAA4 VAR RT 04/15/2025 DD 03/28/13 KR3F30050002: WATERFALL	91.1989 91.1989	242,684.99 242,684.99	239,109.84 239,109.84	0.01	-3,575.15 -3,575.15

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 GRIFFEY INTERMEDIATE INC 144A 398176AA5 7.000% 10/15/2020 DD 10/18/12 KR3F30040002: SHENKMAN CAP	91.6250 91.6250	132,187.50 132,187.50	137,437.50 137,437.50	0.00	5,250.00 5,250.00
130,000.000 GRIFOLS WORLDWIDE OP LTD 144A 398435AA5 5.250% 04/01/2022 DD 03/12/14 KR3F30070002: COLUMBIA	103.7500 103.7500	133,087.50 133,087.50	134,875.00 134,875.00	0.00	1,787.50 1,787.50
200,000.000 GRIFOLS WORLDWIDE OP LTD 144A 398435AA5 5.250% 04/01/2022 DD 03/12/14 KR3F30020002: MANULIFE ASSET MGMT	103.7500 103.7500	205,250.00 205,250.00	207,500.00 207,500.00	0.01	2,250.00 2,250.00
56,000.000 GROUP 1 AUTOMOTIVE INC 398905AH2 5.000% 06/01/2022 DD 06/02/14 KR3F30070002: COLUMBIA	100.0000 100.0000	56,000.00 56,000.00	56,000.00 56,000.00	0.00	0.00 0.00
85,000.000 GROUP 1 AUTOMOTIVE INC 398905AH2 5.000% 06/01/2022 DD 06/02/14 KR3F30060002: LOOMIS	100.0000 100.0000	85,000.00 85,000.00	85,000.00 85,000.00	0.00	0.00 0.00
30,000.000 GRUPO TELEVISAB SAB 40049JBA4 5.000% 05/13/2045 DD 05/13/14 KR3F30080002: NISA	100.1990 100.1990	30,107.40 30,107.40	30,059.70 30,059.70	0.00	-47.70 -47.70
16,000.000 H&E EQUIPMENT SERVICES INC 404030AE8 7.000% 09/01/2022 DD 03/01/13 KR3F30070002: COLUMBIA	110.5000 110.5000	17,360.00 17,360.00	17,680.00 17,680.00	0.00	320.00 320.00
183,000.000 HCA INC 404119AJ8 7.500% 11/06/2033 DD 11/06/03 KR3F30060002: LOOMIS	106.2500 106.2500	169,617.50 169,617.50	194,437.50 194,437.50	0.00	24,820.00 24,820.00
600,000.000 HCA INC 404119AP4 6.375% 01/15/2015 DD 11/19/04 KR3F30010002: PIMCO KR3	102.3750 102.3750	621,600.00 621,600.00	614,250.00 614,250.00	0.01	-7,350.00 -7,350.00
121,000.000 HCA INC 404119BM0 3.750% 03/15/2019 DD 03/17/14 KR3F30070002: COLUMBIA	100.8750 100.8750	121,000.00 121,000.00	122,058.75 122,058.75	0.00	1,058.75 1,058.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,200,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14 KR3F30010002: PIMCO KR3	101.3820 101.3820	1,206,125.00 1,206,125.00	1,216,584.00 1,216,584.00	0.03	10,459.00 10,459.00
180,000.000 HCA INC 404119BN8 5.000% 03/15/2024 DD 03/17/14 KR3F30020002: MANULIFE ASSET MGMT	101.3820 101.3820	180,211.25 180,211.25	182,487.60 182,487.60	0.00	2,276.35 2,276.35
99,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11 KR3F30070002: COLUMBIA	112.5000 112.5000	109,613.75 109,613.75	111,375.00 111,375.00	0.00	1,761.25 1,761.25
400,000.000 HCA INC 404121AC9 6.500% 02/15/2020 DD 08/01/11 KR3F30010002: PIMCO KR3	112.5000 112.5000	452,500.00 452,500.00	450,000.00 450,000.00	0.01	-2,500.00 -2,500.00
640,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR3F30060002: LOOMIS	115.3750 115.3750	643,687.50 643,687.50	738,400.00 738,400.00	0.02	94,712.50 94,712.50
130,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR3F30020002: MANULIFE ASSET MGMT	115.3750 115.3750	137,237.50 137,237.50	149,987.50 149,987.50	0.00	12,750.00 12,750.00
200,000.000 HCA INC 404121AD7 7.500% 02/15/2022 DD 08/01/11 KR3F30040002: SHENKMAN CAP	115.3750 115.3750	200,000.00 200,000.00	230,750.00 230,750.00	0.01	30,750.00 30,750.00
280,000.000 HCA INC 404121AF2 4.750% 05/01/2023 DD 10/23/12 KR3F30070002: COLUMBIA	99.8750 99.8750	276,597.50 276,597.50	279,650.00 279,650.00	0.01	3,052.50 3,052.50
115,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12 KR3F30060002: LOOMIS	107.3750 107.3750	121,193.75 121,193.75	123,481.25 123,481.25	0.00	2,287.50 2,287.50
373,000.000 HCA HOLDINGS INC 40412CAC5 6.250% 02/15/2021 DD 12/06/12 KR3F30070002: COLUMBIA	107.3750 107.3750	386,034.56 386,034.56	400,508.75 400,508.75	0.01	14,474.19 14,474.19

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58,000.000 HD SUPPLY INC 40415RAK1 11.500% 07/15/2020 DD 10/15/12 KR3F30070002: COLUMBIA	120.2500 120.2500	65,250.00 65,250.00	69,745.00 69,745.00	0.00	4,495.00 4,495.00
142,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13 KR3F30070002: COLUMBIA	109.2500 109.2500	142,000.00 142,000.00	155,135.00 155,135.00	0.00	13,135.00 13,135.00
250,000.000 HD SUPPLY INC 40415RAP0 7.500% 07/15/2020 DD 10/15/13 KR3F30060002: LOOMIS	109.2500 109.2500	250,787.50 250,787.50	273,125.00 273,125.00	0.01	22,337.50 22,337.50
199,000.000 HARVEY GULF 6/13 COV-LITE TLB 40419BAJ5 KR3F30040002: SHENKMAN CAP	99.2920 99.2920	196,019.98 196,019.98	197,591.08 197,591.08	0.00	1,571.10 1,571.10
323,794.150 HEINZ 3/13 (USD) COV-LITE TLB2 40419VAJ1 0.000% 06/05/2020 DD 03/13/13 KR3F30020002: MANULIFE ASSET MGMT	100.7040 100.7040	326,212.69 326,212.69	326,073.66 326,073.66	0.01	-139.03 -139.03
190,000.000 HBOS PLC 144A 4041A2AF1 6.000% 11/01/2033 DD 10/30/03 KR3F30060002: LOOMIS	111.2800 111.2800	123,225.00 123,225.00	211,432.00 211,432.00	0.01	88,207.00 88,207.00
25,000.000 HILLMAN GROUP INC 144A 40423BAA8 6.375% 07/15/2022 DD 06/30/14 KR3F30070002: COLUMBIA	100.0000 100.0000	25,000.00 25,000.00	25,000.00 25,000.00	0.00	0.00 0.00
270,000.000 HSBC HOLDINGS PLC 404280AP4 4.250% 03/14/2024 DD 03/12/14 KR3F30080002: NISA	102.9126 102.9126	268,218.00 268,218.00	277,864.02 277,864.02	0.01	9,646.02 9,646.02
355,000.000 HSBC BANK USA NA 4042Q1AE7 4.875% 08/24/2020 DD 08/24/10 KR3F30080002: NISA	111.4547 111.4547	386,179.65 386,179.65	395,664.19 395,664.19	0.01	9,484.54 9,484.54
125,000.000 HALCON RESOURCES CORP 40537QAB6 9.750% 07/15/2020 DD 01/15/13 KR3F30060002: LOOMIS	109.1250 109.1250	123,307.50 123,307.50	136,406.25 136,406.25	0.00	13,098.75 13,098.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 HALCON RESOURCES CORP 40537QAB6 9.750% 07/15/2020 DD 01/15/13 KR3F30070002: COLUMBIA	109.1250 109.1250	100,375.00 100,375.00	103,668.75 103,668.75	0.00	3,293.75 3,293.75
110,000.000 HALCON RESOURCES CORP 40537QAD2 8.875% 05/15/2021 DD 05/15/13 KR3F30070002: COLUMBIA	107.5000 107.5000	114,060.00 114,060.00	118,250.00 118,250.00	0.00	4,190.00 4,190.00
245,000.000 HARBINGER GROUP INC 41146AAE6 7.875% 07/15/2019 DD 01/15/14 KR3F30020002: MANULIFE ASSET MGMT	109.3750 109.3750	251,477.31 251,477.31	267,968.75 267,968.75	0.01	16,491.44 16,491.44
45,559.060 HARBORVIEW MORTGAGE LOAN 7 4A 41161PGM9 VAR RT 11/19/2034 DD 09/01/04 KR3F30020002: MANULIFE ASSET MGMT	100.1882 100.1882	45,003.81 45,003.81	45,644.80 45,644.80	0.00	640.99 640.99
34,307.610 HARBORVIEW MORTGAGE LOA 9 2A1A 41161PSK0 VAR RT 06/20/2035 DD 08/26/05 KR3F30020002: MANULIFE ASSET MGMT	95.8268 95.8268	32,334.89 32,334.89	32,875.88 32,875.88	0.00	540.99 540.99
23,059.200 HARBORVIEW MORTGAGE LOA 9 2A1C 41161PSM6 VAR RT 06/20/2035 DD 08/26/05 KR3F30020002: MANULIFE ASSET MGMT	95.0330 95.0330	21,286.53 21,286.53	21,913.85 21,913.85	0.00	627.32 627.32
191,343.750 CKE RESTAURANTS HOL 1A A2 144A 411707AA0 4.474% 03/20/2043 DD 04/01/13 KR3F30020002: MANULIFE ASSET MGMT	102.7115 102.7115	191,343.75 191,343.75	196,532.04 196,532.04	0.00	5,188.29 5,188.29
240,000.000 HARTFORD FINANCIAL SERVICES GR 416515AP9 6.100% 10/01/2041 DD 10/10/06 KR3F30080002: NISA	124.3354 124.3354	259,344.96 259,344.96	298,404.96 298,404.96	0.01	39,060.00 39,060.00
85,000.000 HARTFORD FINANCIAL SERVICES GR 416515AZ7 5.500% 03/30/2020 DD 03/23/10 KR3F30080002: NISA	114.4322 114.4322	98,175.85 98,175.85	97,267.37 97,267.37	0.00	-908.48 -908.48
155,000.000 HASBRO INC 418056AU1 5.100% 05/15/2044 DD 05/13/14 KR3F30080002: NISA	103.2531 103.2531	154,716.35 154,716.35	160,042.31 160,042.31	0.00	5,325.96 5,325.96



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700,000.000 HASHEMITE KINGDOM OF JOR 418097AC5 2.503% 10/30/2020 DD 10/31/13 KR3F30080002: NISA	101.2776 101.2776	700,000.00 700,000.00	708,943.20 708,943.20	0.02	8,943.20 8,943.20
350,000.000 HEARTHSIDE FOOD 4/14 COV-LITE 42234UAB9 DELAYED TL KR3F30040002: SHENKMAN CAP	100.5420 100.5420	348,250.00 348,250.00	351,897.00 351,897.00	0.01	3,647.00 3,647.00
235,000.000 HERCULES OFFSHORE INC 144A 427093AG4 8.750% 07/15/2021 DD 07/08/13 KR3F30060002: LOOMIS	105.7500 105.7500	242,725.00 242,725.00	248,512.50 248,512.50	0.01	5,787.50 5,787.50
240,156.150 HERFF JONES 6/13 TLB 42718HAC1 KR3F30040002: SHENKMAN CAP	100.5930 100.5930	237,754.58 237,754.58	241,580.28 241,580.28	0.01	3,825.70 3,825.70
98,000.000 HERTZ CORP/THE 428040CG2 7.375% 01/15/2021 DD 07/15/11 KR3F30070002: COLUMBIA	108.5000 108.5000	97,387.50 97,387.50	106,330.00 106,330.00	0.00	8,942.50 8,942.50
75,000.000 HDTFS INC 428040CN7 6.250% 10/15/2022 DD 10/16/12 KR3F30070002: COLUMBIA	105.8750 105.8750	78,951.25 78,951.25	79,406.25 79,406.25	0.00	455.00 455.00
70,000.000 HERTZ CORP/THE 428040CP2 5.875% 10/15/2020 DD 10/16/12 KR3F30070002: COLUMBIA	104.5000 104.5000	74,102.50 74,102.50	73,150.00 73,150.00	0.00	-952.50 -952.50
185,000.000 HEXION US FINANCE CORP / HEXIO 428303AJ0 8.875% 02/01/2018 DD 01/29/10 KR3F30060002: LOOMIS	104.0000 104.0000	182,225.00 182,225.00	192,400.00 192,400.00	0.00	10,175.00 10,175.00
408,000.000 HILAND PARTNERS LP / HILA 144A 43129TAA0 7.250% 10/01/2020 DD 09/18/12 KR3F30070002: COLUMBIA	109.0000 109.0000	430,596.75 430,596.75	444,720.00 444,720.00	0.01	14,123.25 14,123.25
128,000.000 HILAND PART LP/CORP 144A 43129TAC6 5.500% 05/15/2022 DD 05/14/14 KR3F30070002: COLUMBIA	101.2500 101.2500	129,080.00 129,080.00	129,600.00 129,600.00	0.00	520.00 520.00

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73,000.000 HILCORP ENERGY I/HILCORP 144A 431318AN4 5.000% 12/01/2024 DD 07/09/14 KR3F30070002: COLUMBIA	100.0000 100.0000	73,000.00 73,000.00	73,000.00 73,000.00	0.00	0.00 0.00
70,000.000 HILTON WORLDWIDE FINANCE 144A 432891AC3 5.625% 10/15/2021 DD 10/04/13 KR3F30060002: LOOMIS	106.2500 106.2500	73,637.50 73,637.50	74,375.00 74,375.00	0.00	737.50 737.50
252,000.000 HILTON WORLDWIDE FINANCE 144A 432891AC3 5.625% 10/15/2021 DD 10/04/13 KR3F30070002: COLUMBIA	106.2500 106.2500	254,300.00 254,300.00	267,750.00 267,750.00	0.01	13,450.00 13,450.00
3,143,859.650 HILTON HOTELS 9/13 COV-LITE 43289DAC7 TL KR3F30010002: PIMCO KR3	99.7920 99.7920	3,139,929.83 3,139,929.83	3,137,320.42 3,137,320.42	0.08	-2,609.41 -2,609.41
193,276.290 HILTON HOTELS 9/13 COV-LITE 43289DAC7 TL KR3F30020002: MANULIFE ASSET MGMT	99.7920 99.7920	193,913.90 193,913.90	192,874.28 192,874.28	0.00	-1,039.62 -1,039.62
0.010 HILTON HOTELS 9/13 COV-LITE 43289DAC7 TL KR3F30070002: COLUMBIA	99.7920 99.7920	0.01 0.01	0.01 0.01	0.00	0.00 0.00
246,000.000 HOCKEY MERGER SUB 2 INC 144A 43414TAA4 7.875% 10/01/2021 DD 10/02/13 KR3F30060002: LOOMIS	107.1250 107.1250	246,000.00 246,000.00	263,527.50 263,527.50	0.01	17,527.50 17,527.50
252,000.000 HOCKEY MERGER SUB 2 INC 144A 43414TAA4 7.875% 10/01/2021 DD 10/02/13 KR3F30070002: COLUMBIA	107.1250 107.1250	252,415.00 252,415.00	269,955.00 269,955.00	0.01	17,540.00 17,540.00
250,000.000 HOFFMASTER 5/14 COV-LITE TL 43455JAJ7 KR3F30040002: SHENKMAN CAP	99.9170 99.9170	247,500.00 247,500.00	249,792.50 249,792.50	0.01	2,292.50 2,292.50
71,259.320 HOME EQUITY LOAN TRUST HSA4 A 43709WAA1 VAR RT 07/25/2036 DD 07/28/06 KR3F30050002: WATERFALL	84.8974 84.8974	48,322.72 48,322.72	60,497.31 60,497.31	0.00	12,174.59 12,174.59



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105,000.000 HOST HOTELS & RESORTS LP 44107TAS5 5.250% 03/15/2022 DD 09/15/12 KR3F30020002: MANULIFE ASSET MGMT	110.2439 110.2439	111,501.40 111,501.40	115,756.10 115,756.10	0.00	4,254.70 4,254.70
135,000.000 HOUSTON TX UTILITY SYS REVENUE 4424355B5 3.828% 05/15/2028 DD 03/27/14 KR3F30080002: NISA	105.3220 105.3220	135,000.00 135,000.00	142,184.70 142,184.70	0.00	7,184.70 7,184.70
280,000.000 K HOVNANIAN ENTERPRISES INC 442488BU5 5.000% 11/01/2021 DD 11/02/11 KR3F30060002: LOOMIS	91.0000 91.0000	232,400.00 232,400.00	254,800.00 254,800.00	0.01	22,400.00 22,400.00
229,049.440 HUB INTERNATIONAL 10/13 (USD) 44332EAK2 TL KR3F30020002: MANULIFE ASSET MGMT	100.0690 100.0690	231,145.71 231,145.71	229,207.48 229,207.48	0.01	-1,938.23 -1,938.23
149,250.000 HUB INTERNATIONAL 10/13 (USD) 44332EAK2 TL KR3F30040002: SHENKMAN CAP	100.0690 100.0690	149,317.84 149,317.84	149,352.98 149,352.98	0.00	35.14 35.14
96,000.000 JM HUBER CORP 144A 44352UAA3 9.875% 11/01/2019 DD 11/01/11 KR3F30070002: COLUMBIA	113.8750 113.8750	95,350.08 95,350.08	109,320.00 109,320.00	0.00	13,969.92 13,969.92
162,000.000 HUGHES SATELLITE SYSTEMS CORP 444454AA0 7.625% 06/15/2021 DD 12/15/11 KR3F30070002: COLUMBIA	114.5000 114.5000	170,910.00 170,910.00	185,490.00 185,490.00	0.00	14,580.00 14,580.00
232,000.000 HUNTINGTON INGALLS INDUSTRIES 446413AB2 6.875% 03/15/2018 DD 09/15/11 KR3F30070002: COLUMBIA	105.7500 105.7500	234,890.00 234,890.00	245,340.00 245,340.00	0.01	10,450.00 10,450.00
460,000.000 HUNTINGTON NATIONAL BANK/THE 446438RE5 1.350% 08/02/2016 DD 08/02/13 KR3F30080002: NISA	100.7024 100.7024	459,379.00 459,379.00	463,231.04 463,231.04	0.01	3,852.04 3,852.04
74,000.000 HUNTSMAN INTERNATIONAL LLC 44701QAZ5 4.875% 11/15/2020 DD 11/19/12 KR3F30070002: COLUMBIA	103.5000 103.5000	74,000.00 74,000.00	76,590.00 76,590.00	0.00	2,590.00 2,590.00

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320,000.000 HUTCHISON WHAMPOA INTERNA 144A 44841AAA6 4.625% 09/11/2015 DD 09/11/09 KR3F30080002: NISA	104.4908	344,704.00	334,370.56	0.01	-10,333.44
80,000.000 IMS HEALTH 3/14 (USD) TLB 44969CAT7 KR3F30020002: MANULIFE ASSET MGMT	99.3750	79,600.00	79,500.00	0.00	-100.00
294,000.000 I-PREFERRED TERM SECURITIES II 44984SAD8 VAR RT 11/05/2033 DD 10/29/03 KR3F30050002: WATERFALL	88.2563	267,834.00	259,473.38	0.01	-8,360.62
131,000.000 INEOS GROUP HOLDINGS SA 144A 44986UAC3 5.875% 02/15/2019 DD 02/18/14 KR3F30070002: COLUMBIA	102.5000	132,272.50	134,275.00	0.00	2,002.50
67,000.000 IMS HEALTH INC 144A 449934AB4 6.000% 11/01/2020 DD 10/24/12 KR3F30070002: COLUMBIA	105.0000	67,097.50	70,350.00	0.00	3,252.50
75,000.000 ISTAR FINANCIAL INC 45031UBU4 5.000% 07/01/2019 DD 06/13/14 KR3F30060002: LOOMIS	100.0000	75,000.00	75,000.00	0.00	0.00
123,000.000 ISTAR FINANCIAL INC 45031UBU4 5.000% 07/01/2019 DD 06/13/14 KR3F30070002: COLUMBIA	100.0000	123,806.25	123,000.00	0.00	-806.25
85,000.000 ISTAR FINANCIAL INC 45031UBX8 4.000% 11/01/2017 DD 06/13/14 KR3F30060002: LOOMIS	100.3750	85,000.00	85,318.75	0.00	318.75
423,322.032 ICONS LTD 04-1A D 144A 45104SAE8 VAR RT 09/10/2034 DD 05/26/04 KR3F30050002: WATERFALL	87.4865	369,613.05	370,349.63	0.01	736.58
168,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102AX5 6.000% 08/01/2020 DD 08/01/13 KR3F30070002: COLUMBIA	107.1250	173,141.25	179,970.00	0.00	6,828.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
220,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BB2 4.875% 03/15/2019 DD 01/21/14 KR3F30060002: LOOMIS	103.0000 103.0000	220,000.00 220,000.00	226,600.00 226,600.00	0.01	6,600.00 6,600.00
90,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BF3 5.875% 02/01/2022 DD 01/29/14 KR3F30070002: COLUMBIA	104.7500 104.7500	90,000.00 90,000.00	94,275.00 94,275.00	0.00	4,275.00 4,275.00
85,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BF3 5.875% 02/01/2022 DD 01/29/14 KR3F30060002: LOOMIS	104.7500 104.7500	84,593.75 84,593.75	89,037.50 89,037.50	0.00	4,443.75 4,443.75
60,000.000 IGATE CORP 45169UAD7 4.750% 04/15/2019 DD 04/02/14 KR3F30060002: LOOMIS	101.7500 101.7500	60,000.00 60,000.00	61,050.00 61,050.00	0.00	1,050.00 1,050.00
150,000.000 ILLINOIS-ST SALES TAX REVENUE 452227JN2 4.620% 06/15/2038 DD 03/25/14 KR3F30080002: NISA	107.0020 107.0020	150,000.00 150,000.00	160,503.00 160,503.00	0.00	10,503.00 10,503.00
1,229,640.060 INGRESS I LTD 144A 45719QAD1 8.010% 03/30/2040 DD 05/18/00 KR3F30050002: WATERFALL	11.9167 11.9167	410,010.85 410,010.85	146,532.11 146,532.11	0.00	-263,478.74 -263,478.74
200,000.000 INKIA ENERGY LTD 144A 45721RAA1 8.375% 04/04/2021 DD 04/04/11 KR3F30020002: MANULIFE ASSET MGMT	110.7500 110.7500	201,125.00 201,125.00	221,500.00 221,500.00	0.01	20,375.00 20,375.00
148,872.180 INTEGRA TELECOM 6/13 TL 45811SAJ1 KR3F30040002: SHENKMAN CAP	100.5250 100.5250	150,360.90 150,360.90	149,653.76 149,653.76	0.00	-707.14 -707.14
15,000.000 INTELSAT LUXEMBOURG SA 458204AN4 6.750% 06/01/2018 DD 04/05/13 KR3F30060002: LOOMIS	105.8750 105.8750	15,000.00 15,000.00	15,881.25 15,881.25	0.00	881.25 881.25
170,000.000 INTELSAT LUXEMBORURG S A 458204AP9 7.750% 06/01/2021 DD 04/05/13 KR3F30060002: LOOMIS	105.8750 105.8750	174,031.25 174,031.25	179,987.50 179,987.50	0.00	5,956.25 5,956.25



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR3F30040002: SHENKMAN CAP	108.1250 108.1250	200,000.00 200,000.00	216,250.00 216,250.00	0.01	16,250.00 16,250.00
65,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR3F30060002: LOOMIS	108.1250 108.1250	65,000.00 65,000.00	70,281.25 70,281.25	0.00	5,281.25 5,281.25
215,000.000 INTELSAT LUXEMBOURG S A 458204AQ7 8.125% 06/01/2023 DD 04/05/13 KR3F30070002: COLUMBIA	108.1250 108.1250	218,745.00 218,745.00	232,468.75 232,468.75	0.01	13,723.75 13,723.75
144,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAC9 7.250% 10/15/2020 DD 09/30/10 KR3F30070002: COLUMBIA	107.7500 107.7500	145,147.50 145,147.50	155,160.00 155,160.00	0.00	10,012.50 10,012.50
229,000.000 INTELSAT JACKSON HOLDINGS SA 45824TAP0 5.500% 08/01/2023 DD 06/05/13 KR3F30070002: COLUMBIA	99.5000 99.5000	224,600.00 224,600.00	227,855.00 227,855.00	0.01	3,255.00 3,255.00
158,000.000 INTERFACE INC 458665AR7 7.625% 12/01/2018 DD 12/03/10 KR3F30070002: COLUMBIA	105.0000 105.0000	164,715.00 164,715.00	165,900.00 165,900.00	0.00	1,185.00 1,185.00
49,875.000 INTERLINE BRANDS 3/14 COV-LITE 45874JAD8 TL KR3F30070002: COLUMBIA	99.6670 99.6670	49,750.31 49,750.31	49,708.92 49,708.92	0.00	-41.39 -41.39
498,750.000 INTERLINE BRANDS 3/14 COV-LITE 45874JAD8 TL KR3F30040002: SHENKMAN CAP	99.6670 99.6670	497,503.12 497,503.12	497,089.16 497,089.16	0.01	-413.96 -413.96
570,000.000 INTERNATIONAL BUSINESS MACHINE 459200HG9 1.875% 08/01/2022 DD 07/30/12 KR3F30080002: NISA	92.0091 92.0091	505,299.30 505,299.30	524,451.87 524,451.87	0.01	19,152.57 19,152.57
455,000.000 INTERNATIONAL BUSINESS MACHINE 459200HP9 3.375% 08/01/2023 DD 08/01/13 KR3F30080002: NISA	101.1627 101.1627	454,817.00 454,817.00	460,290.29 460,290.29	0.01	5,473.29 5,473.29

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,100,000.000 INTERNATIONAL LEASE FINANCE CO 459745FW0 VAR RT 09/15/2015 DD 03/15/11 KR3F30010002: PIMCO KR3	108.2500 108.2500	1,234,000.00 1,234,000.00	1,190,750.00 1,190,750.00	0.03	-43,250.00 -43,250.00
1,000,000.000 INTERNATIONAL LEASE FINAN 144A 459745GA7 6.750% 09/01/2016 DD 08/20/10 KR3F30010002: PIMCO KR3	110.7500 110.7500	1,123,125.00 1,123,125.00	1,107,500.00 1,107,500.00	0.03	-15,625.00 -15,625.00
268,000.000 INTERNATIONAL LEASE FINANCE CO 459745GE9 8.875% 09/01/2017 DD 08/20/10 KR3F30070002: COLUMBIA	118.3750 118.3750	276,040.00 276,040.00	317,245.00 317,245.00	0.01	41,205.00 41,205.00
165,000.000 INTERNATIONAL LEASE FINANCE CO 459745GF6 8.250% 12/15/2020 DD 12/07/10 KR3F30060002: LOOMIS	123.5000 123.5000	171,600.00 171,600.00	203,775.00 203,775.00	0.00	32,175.00 32,175.00
80,000.000 INTERNATIONAL LEASE FINANCE CO 459745GF6 8.250% 12/15/2020 DD 12/07/10 KR3F30070002: COLUMBIA	123.5000 123.5000	95,275.52 95,275.52	98,800.00 98,800.00	0.00	3,524.48 3,524.48
90,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11 KR3F30060002: LOOMIS	112.0000 112.0000	81,828.95 81,828.95	100,800.00 100,800.00	0.00	18,971.05 18,971.05
70,000.000 INTERNATIONAL LEASE FINANCE CO 459745GL3 5.875% 04/01/2019 DD 03/19/12 KR3F30070002: COLUMBIA	110.0000 110.0000	69,501.60 69,501.60	77,000.00 77,000.00	0.00	7,498.40 7,498.40
200,000.000 INTERNATIONAL LEASE FINANCE CO 459745GM1 4.875% 04/01/2015 DD 03/19/12 KR3F30010002: PIMCO KR3	102.5000 102.5000	208,500.00 208,500.00	205,000.00 205,000.00	0.00	-3,500.00 -3,500.00
88,000.000 INTERNATIONAL LEASE FINANCE CO 459745GQ2 4.625% 04/15/2021 DD 03/11/13 KR3F30070002: COLUMBIA	103.2500 103.2500	87,994.72 87,994.72	90,860.00 90,860.00	0.00	2,865.28 2,865.28
175,000.000 IRON MOUNTAIN INC 46284PAP9 5.750% 08/15/2024 DD 08/10/12 KR3F30020002: MANULIFE ASSET MGMT	103.0000 103.0000	176,712.50 176,712.50	180,250.00 180,250.00	0.00	3,537.50 3,537.50



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
82,000.000 IRON MOUNTAIN INC 46284PAQ7 6.000% 08/15/2023 DD 08/13/13 KR3F30070002: COLUMBIA	108.1250 108.1250	87,480.00 87,480.00	88,662.50 88,662.50	0.00	1,182.50 1,182.50
250,000.000 ISLE OF CAPRI CASINOS INC 464592AL8 7.750% 03/15/2019 DD 03/07/11 KR3F30040002: SHENKMAN CAP	106.7500 106.7500	257,500.00 257,500.00	266,875.00 266,875.00	0.01	9,375.00 9,375.00
250,000.000 ISLE OF CAPRI CASINOS INC 464592AQ7 5.875% 03/15/2021 DD 03/05/13 KR3F30040002: SHENKMAN CAP	101.1250 101.1250	247,500.00 247,500.00	252,812.50 252,812.50	0.01	5,312.50 5,312.50
145,000.000 ISRAEL ST AID 46513EFG2 5.500% 09/18/2033 DD 09/18/03 KR3F30080002: NISA	125.2234 125.2234	167,243.00 167,243.00	181,573.93 181,573.93	0.00	14,330.93 14,330.93
0.010 ISTAR FINANCIAL 10/12 TL 46521NBB7 KR3F30020002: MANULIFE ASSET MGMT	99.9750 99.9750	0.01 0.01	0.01 0.01	0.00	0.00 0.00
30,000.000 JBS INVESTMENTS GMBH 144A 46611DAA3 7.750% 10/28/2020 DD 10/28/13 KR3F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	30,000.00 30,000.00	32,100.00 32,100.00	0.00	2,100.00 2,100.00
95,000.000 J. CREW 2/14 COV-LITE TLB 46613BAE7 KR3F30020002: MANULIFE ASSET MGMT	98.5780 98.5780	94,525.00 94,525.00	93,649.10 93,649.10	0.00	-875.90 -875.90
450,000.000 J. CREW 2/14 COV-LITE TLB 46613BAE7 KR3F30040002: SHENKMAN CAP	98.5780 98.5780	447,750.00 447,750.00	443,601.00 443,601.00	0.01	-4,149.00 -4,149.00
2,005,000.000 JPMORGAN CHASE & CO 46623EJY6 1.350% 02/15/2017 DD 02/18/14 KR3F30080002: NISA	100.3552 100.3552	2,004,756.70 2,004,756.70	2,012,121.76 2,012,121.76	0.05	7,365.06 7,365.06
180,000.000 JPMORGAN CHASE & CO 46625HHU7 4.250% 10/15/2020 DD 10/21/10 KR3F30080002: NISA	108.4833 108.4833	196,788.60 196,788.60	195,269.94 195,269.94	0.00	-1,518.66 -1,518.66



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
948,000.000 JPMORGAN CHASE COMMERC CB13 AJ 46625YVZ3 VAR RT 01/12/2043 DD 11/01/05 KR3F30050002: WATERFALL	98.8286 98.8286	923,632.50 923,632.50	936,895.13 936,895.13	0.02	13,262.63 13,262.63
110,000.000 JP MORGAN CHASE COMMER LDP7 A4 46628FAF8 VAR RT 04/15/2045 DD 06/01/06 KR3F30020002: MANULIFE ASSET MGMT	107.5637 107.5637	123,423.44 123,423.44	118,320.07 118,320.07	0.00	-5,103.37 -5,103.37
105,000.000 JP MORGAN CHASE COMMER LDP7 AM 46628FAM3 VAR RT 04/15/2045 DD 06/01/06 KR3F30020002: MANULIFE ASSET MGMT	108.9281 108.9281	111,043.95 111,043.95	114,374.51 114,374.51	0.00	3,330.56 3,330.56
105,000.000 JP MORGAN CHASE COMMER LDP8 AM 46629MAL9 5.440% 05/15/2045 DD 09/01/06 KR3F30020002: MANULIFE ASSET MGMT	108.3772 108.3772	115,237.50 115,237.50	113,796.06 113,796.06	0.00	-1,441.44 -1,441.44
39,424.590 JP MORGAN CHASE COMMER CB18 A4 46629YAC3 5.440% 06/12/2047 DD 03/01/07 KR3F30020002: MANULIFE ASSET MGMT	109.0811 109.0811	41,685.34 41,685.34	43,004.78 43,004.78	0.00	1,319.44 1,319.44
49,962.870 JP MORGAN MORTGAGE TRUS A1 1A1 46630GAA3 VAR RT 07/25/2035 DD 01/01/07 KR3F30020002: MANULIFE ASSET MGMT	101.7081 101.7081	50,806.01 50,806.01	50,816.29 50,816.29	0.00	10.28 10.28
358,830.760 JP MORGAN CHASE COMME CB20 ASB 46631QAE2 5.688% 02/12/2051 DD 09/01/07 KR3F30080002: NISA	105.9457 105.9457	384,397.44 384,397.44	380,165.76 380,165.76	0.01	-4,231.68 -4,231.68
500,000.000 JP MORGAN CHASE COM C4 A2 144A 46636DAC0 3.341% 07/15/2046 DD 06/01/11 KR3F30010002: PIMCO KR3	104.0820 104.0820	504,998.50 504,998.50	520,410.00 520,410.00	0.01	15,411.50 15,411.50
500,000.000 JP MORGAN CHASE COM C4 A3 144A 46636DAE6 4.106% 07/15/2046 DD 06/01/11 KR3F30010002: PIMCO KR3	108.3279 108.3279	504,998.50 504,998.50	541,639.50 541,639.50	0.01	36,641.00 36,641.00
139,000.000 JAGUAR HOLDING CO II / JA 144A 47009WAA9 9.500% 12/01/2019 DD 12/05/11 KR3F30070002: COLUMBIA	109.2500 109.2500	143,840.00 143,840.00	151,857.50 151,857.50	0.00	8,017.50 8,017.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
295,500.000 PHARMACEUTICAL PRODUCT 1/13 47009YAD9 0.000% 12/05/2018 DD 01/30/13 KR3F30040002: SHENKMAN CAP	100.2030 100.2030	295,507.74 295,507.74	296,099.87 296,099.87	0.01	592.13 592.13
124,000.000 JAGUAR LAND ROVER AUTOMOT 144A 47010BAA2 5.625% 02/01/2023 DD 01/28/13 KR3F30070002: COLUMBIA	106.2500 106.2500	128,047.45 128,047.45	131,750.00 131,750.00	0.00	3,702.55 3,702.55
75,000.000 JEFFERIES GROUP LLC 472319AC6 6.250% 01/15/2036 DD 01/26/06 KR3F30060002: LOOMIS	104.6470 104.6470	58,275.00 58,275.00	78,485.25 78,485.25	0.00	20,210.25 20,210.25
320,000.000 JEFFERIES GROUP LLC 472319AE2 6.450% 06/08/2027 DD 06/08/07 KR3F30060002: LOOMIS	113.4700 113.4700	272,575.00 272,575.00	363,104.00 363,104.00	0.01	90,529.00 90,529.00
10,000.000 JEFFERIES GROUP LLC 472319AH5 6.875% 04/15/2021 DD 06/28/10 KR3F30060002: LOOMIS	116.9130 116.9130	9,275.00 9,275.00	11,691.30 11,691.30	0.00	2,416.30 2,416.30
200,000.000 JEFFERIES FIN LLC / JFIN 144A 47232MAB8 6.875% 04/15/2022 DD 03/31/14 KR3F30060002: LOOMIS	101.0000 101.0000	202,500.00 202,500.00	202,000.00 202,000.00	0.00	-500.00 -500.00
195,000.000 JERSEY CENTRAL POWER & LIGHT C 476556DA0 7.350% 02/01/2019 DD 01/27/09 KR3F30080002: NISA	120.8184 120.8184	240,286.80 240,286.80	235,595.88 235,595.88	0.01	-4,690.92 -4,690.92
103,321.760 JET EQUIPMENT TRUST 477122AN5 10.000% 06/15/2012 DD 12/20/94 KR3F30050002: WATERFALL	102.0000 102.0000	90,115.75 90,115.75	105,388.20 105,388.20	0.00	15,272.45 15,272.45
60,000.000 JONES GROUP INC/THE 480081AK4 6.125% 11/15/2034 DD 05/15/05 KR3F30060002: LOOMIS	86.0000 86.0000	40,637.50 40,637.50	51,600.00 51,600.00	0.00	10,962.50 10,962.50
55,000.000 JONES ENERGY HLDGS/FIN 144A 48019TAA2 6.750% 04/01/2022 DD 04/01/14 KR3F30060002: LOOMIS	105.5000 105.5000	55,000.00 55,000.00	58,025.00 58,025.00	0.00	3,025.00 3,025.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
117,675.070 JPMORGAN RV MARINE 1A A2 144A 48122CAB1 4.060% 04/15/2022 DD 12/22/04 KR3F30050002: WATERFALL	90.7813 90.7813	89,433.07 89,433.07	106,826.90 106,826.90	0.00	17,393.83 17,393.83
1,119,371.270 JPMORGAN-CIBC COM RR1A A1 144A 48123HAA1 VAR RT 10/18/2052 DD 05/01/06 KR3F30050002: WATERFALL	49.8970 49.8970	455,462.71 455,462.71	558,532.68 558,532.68	0.01	103,069.97 103,069.97
300,000.000 JURASSIC HOLDINGS III INC 144A 48207WAA7 6.875% 02/15/2021 DD 02/07/14 KR3F30040002: SHENKMAN CAP	102.0000 102.0000	300,000.00 300,000.00	306,000.00 306,000.00	0.01	6,000.00 6,000.00
180,000.000 KB HOME 48666KAN9 7.250% 06/15/2018 DD 04/03/06 KR3F30060002: LOOMIS	112.5000 112.5000	152,173.47 152,173.47	202,500.00 202,500.00	0.00	50,326.53 50,326.53
75,000.000 KB HOME 48666KAQ2 8.000% 03/15/2020 DD 02/07/12 KR3F30060002: LOOMIS	114.7500 114.7500	73,845.55 73,845.55	86,062.50 86,062.50	0.00	12,216.95 12,216.95
30,000.000 KB HOME 48666KAR0 7.500% 09/15/2022 DD 07/31/12 KR3F30060002: LOOMIS	111.0000 111.0000	30,000.00 30,000.00	33,300.00 33,300.00	0.00	3,300.00 3,300.00
100,000.000 KB HOME 48666KAT6 7.000% 12/15/2021 DD 10/29/13 KR3F30060002: LOOMIS	109.0000 109.0000	100,750.00 100,750.00	109,000.00 109,000.00	0.00	8,250.00 8,250.00
30,000.000 KB HOME 48666KAU3 4.750% 05/15/2019 DD 03/25/14 KR3F30070002: COLUMBIA	100.7500 100.7500	30,000.00 30,000.00	30,225.00 30,225.00	0.00	225.00 225.00
30,000.000 KENTUCKY ST MUNI PWR AGY PWR S 491501AX0 5.390% 09/01/2014 DD 09/20/07 KR3F90010002: CASH ACCOUNT KR3	100.5840 100.5840	31,089.60 31,089.60	30,175.20 30,175.20	0.00	-914.40 -914.40
150,000.000 KENTUCKY ST PROPERTY & BLDGS C 49151FAC4 3.000% 10/01/2014 DD 11/15/11 KR3F90010002: CASH ACCOUNT KR3	100.7010 100.7010	153,564.00 153,564.00	151,051.50 151,051.50	0.00	-2,512.50 -2,512.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
325,000.000 KINDER MORGAN ENERGY PARTNERS 494550BS4 4.150% 02/01/2024 DD 08/05/13 KR3F30080002: NISA	101.4238 101.4238	324,044.50 324,044.50	329,627.35 329,627.35	0.01	5,582.85 5,582.85
260,000.000 KINDER MORGAN ENERGY PARTNERS 494550BT2 3.500% 03/01/2021 DD 02/24/14 KR3F30080002: NISA	101.4071 101.4071	258,684.40 258,684.40	263,658.46 263,658.46	0.01	4,974.06 4,974.06
91,000.000 KINETIC CONCEPTS INC / KCI USA 49461BAB0 VAR RT 11/01/2018 DD 11/01/12 KR3F30070002: COLUMBIA	113.0000 113.0000	93,635.16 93,635.16	102,830.00 102,830.00	0.00	9,194.84 9,194.84
438,000.000 KODIAK CDO I LTD 1A B 144A 50011PAC0 VAR RT 08/07/2037 DD 09/19/06 KR3F30050002: WATERFALL	36.0767 36.0767	149,358.00 149,358.00	158,015.80 158,015.80	0.00	8,657.80 8,657.80
103,000.000 KODIAK OIL & GAS CORP 50015QAB6 8.125% 12/01/2019 DD 06/01/12 KR3F30070002: COLUMBIA	110.7500 110.7500	105,933.39 105,933.39	114,072.50 114,072.50	0.00	8,139.11 8,139.11
198,000.000 KODIAK OIL & GAS CORP 50015QAF7 5.500% 01/15/2021 DD 07/15/13 KR3F30070002: COLUMBIA	104.2500 104.2500	203,097.75 203,097.75	206,415.00 206,415.00	0.01	3,317.25 3,317.25
332,000.000 KODIAK OIL & GAS CORP 50015QAH3 5.500% 02/01/2022 DD 07/26/13 KR3F30070002: COLUMBIA	103.7500 103.7500	326,846.25 326,846.25	344,450.00 344,450.00	0.01	17,603.75 17,603.75
750,000.000 KOREA DEVELOPMENT BANK/THE 500630BT4 4.000% 09/09/2016 DD 03/09/11 KR3F30010002: PIMCO KR3	106.0808 106.0808	769,627.50 769,627.50	795,606.00 795,606.00	0.02	25,978.50 25,978.50
200,000.000 KOREA DEVELOPMENT BANK/THE 500630BZ0 1.000% 01/22/2016 DD 01/22/13 KR3F30080002: NISA	100.0450 100.0450	199,030.00 199,030.00	200,090.00 200,090.00	0.00	1,060.00 1,060.00
275,000.000 KOREA GAS CORP 144A 50066AAF0 2.875% 07/29/2018 DD 07/29/13 KR3F30080002: NISA	102.5564 102.5564	273,567.25 273,567.25	282,030.10 282,030.10	0.01	8,462.85 8,462.85



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 KRONOS 10/12 2ND LIEN TL 50105JAE7 KR3F30040002: SHENKMAN CAP	103.6250 103.6250	148,505.50 148,505.50	155,437.50 155,437.50	0.00	6,932.00 6,932.00
196,469.430 KRONOS 2/13 TL 50105JAF4 KR3F30040002: SHENKMAN CAP	100.7000 100.7000	195,492.00 195,492.00	197,844.72 197,844.72	0.00	2,352.72 2,352.72
155,000.000 L BRANDS INC 501797AJ3 5.625% 10/15/2023 DD 10/16/13 KR3F30020002: MANULIFE ASSET MGMT	108.6250 108.6250	165,802.50 165,802.50	168,368.75 168,368.75	0.00	2,566.25 2,566.25
155,000.000 LB-UBS COMMERCIAL MORTGA C6 AM 50179MAG6 5.413% 09/15/2039 DD 09/11/06 KR3F30020002: MANULIFE ASSET MGMT	108.7692 108.7692	170,768.76 170,768.76	168,592.26 168,592.26	0.00	-2,176.50 -2,176.50
270,581.000 LB-UBS COMMERCIAL MORTGA C7 AJ 50180CAG5 5.407% 11/15/2038 DD 11/11/06 KR3F30050002: WATERFALL	86.8369 86.8369	213,819.01 213,819.01	234,964.15 234,964.15	0.01	21,145.14 21,145.14
209,000.000 LCP DOKOTA FUND CLASS J LIMITE 50181EAA3 0.010% 06/18/2019 DD 12/22/10 KR3F30050002: WATERFALL	96.0000 96.0000	207,955.00 207,955.00	200,640.00 200,640.00	0.00	-7,315.00 -7,315.00
189,000.000 LEAF II RECEIV 1 E2 144A 50187VAJ0 6.000% 09/15/2021 DD 09/26/13 KR3F30050002: WATERFALL	96.2966 96.2966	173,883.84 173,883.84	182,000.53 182,000.53	0.00	8,116.69 8,116.69
347,375.000 LIGHTOWER 4/13 TL 50217KAE9 KR3F30040002: SHENKMAN CAP	99.6610 99.6610	345,645.92 345,645.92	346,197.40 346,197.40	0.01	551.48 551.48
263,753.100 LA FRONTERA GENERATION 5/13 TL 50307MAB2 KR3F30020002: MANULIFE ASSET MGMT	100.3000 100.3000	263,963.18 263,963.18	264,544.36 264,544.36	0.01	581.18 581.18
210,000.000 LABORATORY CORP OF AMERICA HOL 50540RAM4 2.500% 11/01/2018 DD 11/01/13 KR3F30080002: NISA	101.8974 101.8974	209,823.60 209,823.60	213,984.54 213,984.54	0.01	4,160.94 4,160.94



Asset Detail - By Asset type

Report ID : IACS0005

TOTAL FUND - KR3G0000000

6/30/2014

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 LAMAR MEDIA CORP 513075BE0 5.000% 05/01/2023 DD 10/30/12 KR3F30070002: COLUMBIA	100.6250 100.6250	55,107.50 55,107.50	55,343.75 55,343.75	0.00	236.25 236.25
100,000.000 LAMAR MEDIA CORP 513075BE0 5.000% 05/01/2023 DD 10/30/12 KR3F30020002: MANULIFE ASSET MGMT	100.6250 100.6250	100,162.50 100,162.50	100,625.00 100,625.00	0.00	462.50 462.50
50,000.000 LAMAR MEDIA CORP 144A 513075BF7 5.375% 01/15/2024 DD 01/10/14 KR3F30070002: COLUMBIA	103.5000 103.5000	50,000.00 50,000.00	51,750.00 51,750.00	0.00	1,750.00 1,750.00
1,247,000.000 LANDMARK IX CDO LTD 9A E 144A 51507PAF2 VAR RT 04/15/2021 DD 04/10/07 KR3F30050002: WATERFALL	94.7750 94.7750	1,162,827.50 1,162,827.50	1,181,844.25 1,181,844.25	0.03	19,016.75 19,016.75
165,000.000 LANDS' END 3/14 COV-LITE TLB 51509GAB9 KR3F30020002: MANULIFE ASSET MGMT	99.8330 99.8330	164,625.00 164,625.00	164,724.45 164,724.45	0.00	99.45 99.45
400,000.000 LANDS' END 3/14 COV-LITE TLB 51509GAB9 KR3F30040002: SHENKMAN CAP	99.8330 99.8330	398,000.00 398,000.00	399,332.00 399,332.00	0.01	1,332.00 1,332.00
271,000.000 LAREDO PETE INC NEW 516806AA4 9.500% 02/15/2019 DD 08/15/11 KR3F30070002: COLUMBIA	109.7500 109.7500	284,647.50 284,647.50	297,422.50 297,422.50	0.01	12,775.00 12,775.00
107,000.000 LAREDO PETROLEUM INC 516806AB2 7.375% 05/01/2022 DD 04/27/12 KR3F30070002: COLUMBIA	111.7500 111.7500	114,851.91 114,851.91	119,572.50 119,572.50	0.00	4,720.59 4,720.59
121,000.000 LAREDO PETROLEUM INC 516806AD8 5.625% 01/15/2022 DD 01/23/14 KR3F30070002: COLUMBIA	103.3750 103.3750	121,700.00 121,700.00	125,083.75 125,083.75	0.00	3,383.75 3,383.75
110,000.000 LB-UBS COMMERCIAL MORTGA C1 A4 52108MDH3 5.156% 02/15/2031 DD 01/11/06 KR3F30020002: MANULIFE ASSET MGMT	105.1908 105.1908	121,464.06 121,464.06	115,709.88 115,709.88	0.00	-5,754.18 -5,754.18



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
28,000.000 LEAR CORP 521865AS4 8.125% 03/15/2020 DD 03/26/10 KR3F30020002: MANULIFE ASSET MGMT	107.6250 107.6250	30,695.00 30,695.00	30,135.00 30,135.00	0.00	-560.00 -560.00
25,000.000 LEAR CORP 521865AV7 5.375% 03/15/2024 DD 03/14/14 KR3F30060002: LOOMIS	102.7500 102.7500	25,000.00 25,000.00	25,687.50 25,687.50	0.00	687.50 687.50
110,000.000 LEGG MASON INC 524901AR6 5.625% 01/15/2044 DD 01/22/14 KR3F30080002: NISA	108.6971 108.6971	117,170.90 117,170.90	119,566.81 119,566.81	0.00	2,395.91 2,395.91
135,000.000 LENNAR CORP 526057BN3 STEP 11/15/2022 DD 05/15/13 KR3F30060002: LOOMIS	99.5000 99.5000	127,612.50 127,612.50	134,325.00 134,325.00	0.00	6,712.50 6,712.50
297,000.000 LEVEL 3 FINANCING INC 527298AR4 9.375% 04/01/2019 DD 10/01/11 KR3F30070002: COLUMBIA	109.7500 109.7500	308,137.50 308,137.50	325,957.50 325,957.50	0.01	17,820.00 17,820.00
45,000.000 LEVEL 3 FINANCING INC 527298AT0 8.625% 07/15/2020 DD 01/13/12 KR3F30070002: COLUMBIA	112.0000 112.0000	49,442.50 49,442.50	50,400.00 50,400.00	0.00	957.50 957.50
730,000.000 LEVEL 3 FINANCING INC 527298AU7 8.125% 07/01/2019 DD 01/01/12 KR3F30060002: LOOMIS	109.1250 109.1250	717,254.12 717,254.12	796,612.50 796,612.50	0.02	79,358.38 79,358.38
26,000.000 LEVEL 3 FINANCING INC 527298AW3 7.000% 06/01/2020 DD 12/01/12 KR3F30070002: COLUMBIA	109.2500 109.2500	26,506.25 26,506.25	28,405.00 28,405.00	0.00	1,898.75 1,898.75
75,000.000 LEVEL 3 FINANCING INC 144A 527298AX1 6.125% 01/15/2021 DD 11/14/13 KR3F30070002: COLUMBIA	107.1250 107.1250	75,000.00 75,000.00	80,343.75 80,343.75	0.00	5,343.75 5,343.75
120,000.000 LEVEL 3 COMMUNICATIONS INC 52729NBT6 11.875% 02/01/2019 DD 10/01/11 KR3F30070002: COLUMBIA	111.0000 111.0000	127,470.00 127,470.00	133,200.00 133,200.00	0.00	5,730.00 5,730.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 LEVEL 3 COMMUNICATIONS INC 52729NBV1 8.875% 06/01/2019 DD 12/01/12 KR3F30060002: LOOMIS	109.3750 109.3750	139,625.00 139,625.00	153,125.00 153,125.00	0.00	13,500.00 13,500.00
44,000.000 LEVEL 3 COMMUNICATIONS INC 52729NBV1 8.875% 06/01/2019 DD 12/01/12 KR3F30070002: COLUMBIA	109.3750 109.3750	46,738.30 46,738.30	48,125.00 48,125.00	0.00	1,386.70 1,386.70
142,000.000 LIFEPOINT HOSPITALS INC 144A 53219LAL3 5.500% 12/01/2021 DD 12/06/13 KR3F30070002: COLUMBIA	104.7500 104.7500	143,140.00 143,140.00	148,745.00 148,745.00	0.00	5,605.00 5,605.00
95,000.000 LIFEPOINT HOSPITALS INC 144A 53219LAL3 5.500% 12/01/2021 DD 12/06/13 KR3F30060002: LOOMIS	104.7500 104.7500	95,000.00 95,000.00	99,512.50 99,512.50	0.00	4,512.50 4,512.50
130,000.000 L BRANDS INC 532716AK3 6.950% 03/01/2033 DD 02/19/03 KR3F30020002: MANULIFE ASSET MGMT	104.7500 104.7500	136,500.00 136,500.00	136,175.00 136,175.00	0.00	-325.00 -325.00
147,000.000 L BRANDS INC 532716AT4 6.625% 04/01/2021 DD 03/25/11 KR3F30070002: COLUMBIA	113.6250 113.6250	155,085.00 155,085.00	167,028.75 167,028.75	0.00	11,943.75 11,943.75
243,757.080 LIN TV (12/11) TLB 532778AL1 0.000% 12/21/2018 DD 12/07/11 KR3F30040002: SHENKMAN CAP	100.0000 100.0000	241,319.52 241,319.52	243,757.08 243,757.08	0.01	2,437.56 2,437.56
299,250.000 LINEAGE LOGISTICS 3/14 53566NAC8 COV-LITE TL KR3F30040002: SHENKMAN CAP	99.3330 99.3330	297,753.75 297,753.75	297,254.00 297,254.00	0.01	-499.75 -499.75
58,575.210 LONG BEACH MORTGAGE LOAN 1 M3 542514CA0 VAR RT 05/25/2032 DD 04/02/02 KR3F30050002: WATERFALL	75.3775 75.3775	27,640.18 27,640.18	44,152.53 44,152.53	0.00	16,512.35 16,512.35
41,752.360 LONG BEACH MORTGAGE LOAN 2 M3 542514CL6 VAR RT 07/25/2032 DD 06/04/02 KR3F30050002: WATERFALL	64.7118 64.7118	20,536.94 20,536.94	27,018.70 27,018.70	0.00	6,481.76 6,481.76

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 LOS ANGELES CA UNIF SCH DIST 544646XY3 5.755% 07/01/2029 DD 10/15/09 KR3F30080002: NISA	121.3610 121.3610	86,451.20 86,451.20	97,088.80 97,088.80	0.00	10,637.60 10,637.60
165,000.000 LOS ANGELES CA UNIF SCH DIST 544646XZ0 5.750% 07/01/2034 DD 10/15/09 KR3F30080002: NISA	121.7500 121.7500	191,641.30 191,641.30	200,887.50 200,887.50	0.00	9,246.20 9,246.20
395,000.000 ALCATEL-LUCENT USA INC 549463AC1 6.500% 01/15/2028 DD 01/09/98 KR3F30060002: LOOMIS	99.0000 99.0000	343,312.50 343,312.50	391,050.00 391,050.00	0.01	47,737.50 47,737.50
265,000.000 ALCATEL-LUCENT USA INC 549463AE7 6.450% 03/15/2029 DD 03/15/99 KR3F30060002: LOOMIS	99.0000 99.0000	191,750.00 191,750.00	262,350.00 262,350.00	0.01	70,600.00 70,600.00
15,000.000 VIRGIN MEDIA SEC 55181WAA2 5.375% 04/15/2021 DD 02/22/13 KR3F30070002: COLUMBIA	105.0000 105.0000	15,487.50 15,487.50	15,750.00 15,750.00	0.00	262.50 262.50
315,000.000 LYONDELLBASELL INDUSTRIES NV 552081AD3 6.000% 11/15/2021 DD 05/15/12 KR3F30080002: NISA	119.5755 119.5755	359,152.45 359,152.45	376,662.83 376,662.83	0.01	17,510.38 17,510.38
250,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13 KR3F30040002: SHENKMAN CAP	105.5000 105.5000	251,685.00 251,685.00	263,750.00 263,750.00	0.01	12,065.00 12,065.00
186,000.000 MDC PARTNERS INC 144A 552697AN4 6.750% 04/01/2020 DD 03/20/13 KR3F30070002: COLUMBIA	105.5000 105.5000	189,352.50 189,352.50	196,230.00 196,230.00	0.00	6,877.50 6,877.50
70,000.000 MEG ENERGY CORP 144A 552704AB4 6.375% 01/30/2023 DD 07/19/12 KR3F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	71,375.00 71,375.00	74,375.00 74,375.00	0.00	3,000.00 3,000.00
150,000.000 MEG ENERGY CORP 144A 552704AB4 6.375% 01/30/2023 DD 07/19/12 KR3F30060002: LOOMIS	106.2500 106.2500	149,756.25 149,756.25	159,375.00 159,375.00	0.00	9,618.75 9,618.75

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 MEG ENERGY CORP 144A 552704AC2 7.000% 03/31/2024 DD 10/01/13 KR3F30060002: LOOMIS	110.2500 110.2500	15,150.00 15,150.00	16,537.50 16,537.50	0.00	1,387.50 1,387.50
48,000.000 MEG ENERGY CORP 144A 552704AC2 7.000% 03/31/2024 DD 10/01/13 KR3F30070002: COLUMBIA	110.2500 110.2500	49,680.00 49,680.00	52,920.00 52,920.00	0.00	3,240.00 3,240.00
140,000.000 MANUFACTURERS & TRADERS TRUST 55279HAA8 1.450% 03/07/2018 DD 03/07/13 KR3F30080002: NISA	99.2537 99.2537	139,932.80 139,932.80	138,955.18 138,955.18	0.00	-977.62 -977.62
25,000.000 MGM RESORTS INTERNATIONAL 552953BW0 8.625% 02/01/2019 DD 01/17/12 KR3F30020002: MANULIFE ASSET MGMT	119.1250 119.1250	25,000.00 25,000.00	29,781.25 29,781.25	0.00	4,781.25 4,781.25
78,000.000 MGM RESORTS INTERNATIONAL 552953BY6 6.750% 10/01/2020 DD 04/01/13 KR3F30070002: COLUMBIA	111.6250 111.6250	80,667.36 80,667.36	87,067.50 87,067.50	0.00	6,400.14 6,400.14
57,000.000 MGM RESORTS INTERNATIONAL 552953CA7 6.625% 12/15/2021 DD 12/20/12 KR3F30070002: COLUMBIA	111.2500 111.2500	60,527.50 60,527.50	63,412.50 63,412.50	0.00	2,885.00 2,885.00
203,000.000 MGM RESORTS INTERNATIONAL 55303QAA8 11.375% 03/01/2018 DD 09/22/09 KR3F30070002: COLUMBIA	130.0000 130.0000	220,210.03 220,210.03	263,900.00 263,900.00	0.01	43,689.97 43,689.97
1,257,301.000 ML-CFC COMMERCIAL MORTGAG 5 AJ 55312YAH5 VAR RT 08/12/2048 DD 03/01/07 KR3F30050002: WATERFALL	96.5669 96.5669	1,144,521.25 1,144,521.25	1,214,136.60 1,214,136.60	0.03	69,615.35 69,615.35
1,060,881.000 ML-CFC COMMERCIAL 5 AJFL 144A 55312YAR3 VAR RT 08/12/2048 DD 03/14/07 KR3F30050002: WATERFALL	96.4096 96.4096	822,114.75 822,114.75	1,022,791.13 1,022,791.13	0.02	200,676.38 200,676.38
214,000.000 ML-CFC COMMERCIAL MORTGAG 7 AM 55313KAG6 VAR RT 06/12/2050 DD 06/01/07 KR3F30050002: WATERFALL	103.1001 103.1001	211,592.50 211,592.50	220,634.21 220,634.21	0.01	9,041.71 9,041.71



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
916,000.000 ML-CFC COMMERCIAL 7 AMFL 144A 55313KAQ4 VAR RT 06/12/2050 DD 06/13/07 KR3F30050002: WATERFALL	77.8618 77.8618	659,080.00 659,080.00	713,214.09 713,214.09	0.02	54,134.09 54,134.09
291,818.190 MULTIPLAN 3/14 SENIOR TL 55328HAB7 KR3F30040002: SHENKMAN CAP	99.6700 99.6700	291,088.65 291,088.65	290,855.19 290,855.19	0.01	-233.46 -233.46
138,000.000 MPH ACQUISITION HOLDINGS 144A 553331AA7 6.625% 04/01/2022 DD 03/31/14 KR3F30070002: COLUMBIA	104.7500 104.7500	138,000.00 138,000.00	144,555.00 144,555.00	0.00	6,555.00 6,555.00
17,811.520 MT SPOKANE 2004-A LL AA C 144A 55377RAC3 VAR RT 11/15/2026 DD 06/10/04 KR3F30050002: WATERFALL	86.3750 86.3750	15,348.53 15,348.53	15,384.70 15,384.70	0.00	36.17 36.17
198,500.000 MACDERMID 6/13 COV-LITE TL 554276AE5 KR3F30040002: SHENKMAN CAP	99.9750 99.9750	198,009.51 198,009.51	198,450.38 198,450.38	0.00	440.87 440.87
170,000.000 PROVINCE OF MANITOBA 563469UD5 3.050% 05/14/2024 DD 05/14/14 KR3F30080002: NISA	100.7017 100.7017	169,405.00 169,405.00	171,192.89 171,192.89	0.00	1,787.89 1,787.89
65,000.000 MARKWEST ENERGY PARTNERS LP / 570506AN5 6.500% 08/15/2021 DD 02/24/11 KR3F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	69,525.00 69,525.00	70,200.00 70,200.00	0.00	675.00 675.00
95,000.000 MARKWEST ENERGY PARTNERS LP / 570506AP0 6.250% 06/15/2022 DD 11/03/11 KR3F30070002: COLUMBIA	109.2500 109.2500	95,144.14 95,144.14	103,787.50 103,787.50	0.00	8,643.36 8,643.36
291,000.000 MARKWEST ENERGY PARTNERS LP / 570506AQ8 5.500% 02/15/2023 DD 08/10/12 KR3F30070002: COLUMBIA	106.5000 106.5000	298,941.15 298,941.15	309,915.00 309,915.00	0.01	10,973.85 10,973.85
56,000.000 MARKWEST ENERGY PARTNERS LP / 570506AR6 4.500% 07/15/2023 DD 01/10/13 KR3F30070002: COLUMBIA	102.0000 102.0000	54,885.00 54,885.00	57,120.00 57,120.00	0.00	2,235.00 2,235.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
310,000.000 MARSH & MCLENNAN COS INC 571748AU6 4.050% 10/15/2023 DD 09/27/13 KR3F30080002: NISA	105.2489 105.2489	315,462.20 315,462.20	326,271.59 326,271.59	0.01	10,809.39 10,809.39
100,000.000 MARSH & MCLENNAN COS INC 571748AV4 3.500% 06/03/2024 DD 05/30/14 KR3F30080002: NISA	99.8644 99.8644	99,807.00 99,807.00	99,864.40 99,864.40	0.00	57.40 57.40
485,000.000 MATTEL INC 577081AZ5 2.350% 05/06/2019 DD 05/06/14 KR3F30080002: NISA	100.4567 100.4567	484,636.25 484,636.25	487,215.00 487,215.00	0.01	2,578.75 2,578.75
45,000.000 MACY'S RETAIL HOLDINGS INC 577778BD4 7.875% 08/15/2036 DD 08/15/96 KR3F30020002: MANULIFE ASSET MGMT	109.9340 109.9340	47,475.00 47,475.00	49,470.30 49,470.30	0.00	1,995.30 1,995.30
126,756.560 MCGRAW-HILL 3/14 COV-LITE TL 58063VAD5 KR3F30040002: SHENKMAN CAP	101.6250 101.6250	122,956.40 122,956.40	128,816.35 128,816.35	0.00	5,859.95 5,859.95
198,500.000 MRC 11/13 COV-LITE TL 58123YAC9 KR3F30040002: SHENKMAN CAP	100.5000 100.5000	198,500.00 198,500.00	199,492.50 199,492.50	0.00	992.50 992.50
235,000.000 MCKESSON CORP 581557BB0 1.292% 03/10/2017 DD 03/10/14 KR3F30080002: NISA	100.2643 100.2643	235,000.00 235,000.00	235,621.11 235,621.11	0.01	621.11 621.11
130,000.000 MEAD JOHNSON NUTRITION 582839AG1 4.600% 06/01/2044 DD 05/13/14 KR3F30080002: NISA	100.8029 100.8029	130,709.80 130,709.80	131,043.77 131,043.77	0.00	333.97 333.97
700,000.000 MECCANICA HOLDINGS USA IN 144A 583491AB1 7.375% 07/15/2039 DD 07/15/09 KR3F30060002: LOOMIS	106.2500 106.2500	674,751.00 674,751.00	743,750.00 743,750.00	0.02	68,999.00 68,999.00
19,000.000 MEDIACOM BRDBND LLC/CORP 144A 58446VAK7 5.500% 04/15/2021 DD 03/17/14 KR3F30070002: COLUMBIA	101.2500 101.2500	19,000.00 19,000.00	19,237.50 19,237.50	0.00	237.50 237.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
150,000.000 THE MEN'S WEARHOUSE INC 144A 587118AD2 7.000% 07/01/2022 DD 06/18/14 KR3F30020002: MANULIFE ASSET MGMT	103.5000 103.5000	154,833.75 154,833.75	155,250.00 155,250.00	0.00	416.25 416.25
50,000.000 MEN'S WEARHOUSE 4/13 TLA 58711PAJ1 KR3F30020002: MANULIFE ASSET MGMT	99.9560 99.9560	50,000.00 50,000.00	49,978.00 49,978.00	0.00	-22.00 -22.00
4,000.000 MERITAGE HOMES CORP 59001AAN2 7.150% 04/15/2020 DD 04/13/10 KR3F30070002: COLUMBIA	111.5000 111.5000	4,267.96 4,267.96	4,460.00 4,460.00	0.00	192.04 192.04
45,000.000 MERITAGE HOMES CORP 59001AAQ5 7.000% 04/01/2022 DD 04/10/12 KR3F30070002: COLUMBIA	110.1250 110.1250	45,110.00 45,110.00	49,556.25 49,556.25	0.00	4,446.25 4,446.25
203,000.000 MERITAGE HOMES CORP 59001AAT9 4.500% 03/01/2018 DD 03/13/13 KR3F30070002: COLUMBIA	102.7500 102.7500	203,675.00 203,675.00	208,582.50 208,582.50	0.01	4,907.50 4,907.50
18,353.270 MERRILL LYNCH MORTGAGE I 1 2A1 59020UNN1 VAR RT 12/25/2034 DD 11/01/04 KR3F30020002: MANULIFE ASSET MGMT	98.2458 98.2458	18,089.45 18,089.45	18,031.32 18,031.32	0.00	-58.13 -58.13
766,963.610 MERRILL LYNCH MORTGAGE I A2 A2 59020USJ5 VAR RT 02/25/2035 DD 02/01/05 KR3F30010002: PIMCO KR3	100.2454 100.2454	721,904.49 721,904.49	768,845.74 768,845.74	0.02	46,941.25 46,941.25
17,966.950 MERRILL LYNCH MORTGAGE I A2 A2 59020USJ5 VAR RT 02/25/2035 DD 02/01/05 KR3F30020002: MANULIFE ASSET MGMT	100.2454 100.2454	18,157.85 18,157.85	18,011.04 18,011.04	0.00	-146.81 -146.81
33,455.020 MERRILL LYNCH MORTGAGE IN 2 1A 59020UZZ1 VAR RT 10/25/2035 DD 08/01/05 KR3F30020002: MANULIFE ASSET MGMT	98.8035 98.8035	32,367.73 32,367.73	33,054.73 33,054.73	0.00	687.00 687.00
500,000.000 MERRILL LYNCH & CO INC 59022CAJ2 6.110% 01/29/2037 DD 01/29/07 KR3F30060002: LOOMIS	115.3637 115.3637	457,249.00 457,249.00	576,818.50 576,818.50	0.01	119,569.50 119,569.50



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 MERRILL LYNCH MORTGAGE LC1 AM 59022HND0 VAR RT 01/12/2044 DD 12/01/05 KR3F30020002: MANULIFE ASSET MGMT	105.8917 105.8917	53,797.85 53,797.85	52,945.85 52,945.85	0.00	-852.00 -852.00
120,000.000 MERRILL LYNCH MORTGAGE T C1 A4 59023BAE4 VAR RT 05/12/2039 DD 05/01/06 KR3F30020002: MANULIFE ASSET MGMT	106.7275 106.7275	134,550.00 134,550.00	128,073.00 128,073.00	0.00	-6,477.00 -6,477.00
20,131.210 MERRILL LYNCH MORTGAGE I 3 2A1 59023PAB9 VAR RT 10/25/2036 DD 10/01/06 KR3F30020002: MANULIFE ASSET MGMT	99.0940 99.0940	19,250.45 19,250.45	19,948.82 19,948.82	0.00	698.37 698.37
135,000.000 METLIFE INC 59156RAP3 6.400% 12/15/2066 DD 12/21/06 KR3F30020002: MANULIFE ASSET MGMT	111.7500 111.7500	127,696.50 127,696.50	150,862.50 150,862.50	0.00	23,166.00 23,166.00
170,000.000 METLIFE INC 59156RBG2 4.875% 11/13/2043 DD 11/13/13 KR3F30080002: NISA	108.1340 108.1340	176,029.90 176,029.90	183,827.80 183,827.80	0.00	7,797.90 7,797.90
97,000.000 MICHAELS FINCO HOLDINGS L 144A 594082AA7 7.500% 08/01/2018 DD 07/29/13 KR3F30070002: COLUMBIA	102.1250 102.1250	97,000.00 97,000.00	99,061.25 99,061.25	0.00	2,061.25 2,061.25
45,000.000 MICHAELS STORES INC 144A 594087AT5 5.875% 12/15/2020 DD 12/19/13 KR3F30070002: COLUMBIA	102.2500 102.2500	45,000.00 45,000.00	46,012.50 46,012.50	0.00	1,012.50 1,012.50
320,000.000 MICRON TECHNOLOGY INC 144A 595112AZ6 5.875% 02/15/2022 DD 02/10/14 KR3F30020002: MANULIFE ASSET MGMT	107.2500 107.2500	333,941.25 333,941.25	343,200.00 343,200.00	0.01	9,258.75 9,258.75
750,363.000 MID-STATE CAPITAL CO 1 M2 144A 59548PAC3 6.742% 10/15/2040 DD 10/01/06 KR3F30050002: WATERFALL	104.7155 104.7155	571,776.62 571,776.62	785,746.37 785,746.37	0.02	213,969.75 213,969.75
160,840.060 MID-STATE CAPITAL COR 1 B 144A 59548PAD1 8.311% 10/15/2040 DD 10/01/06 KR3F30050002: WATERFALL	94.8160 94.8160	125,455.28 125,455.28	152,502.11 152,502.11	0.00	27,046.83 27,046.83



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
158,947.890 MID-STATE TRUST X 10 B 59549RAE4 7.540% 02/15/2036 DD 11/09/01 KR3F30050002: WATERFALL	107.4991 107.4991	131,362.83 131,362.83	170,867.55 170,867.55	0.00	39,504.72 39,504.72
20,146.780 MID-STATE TRUST XI 11 B 59549WAD5 8.221% 07/15/2038 DD 06/15/03 KR3F30050002: WATERFALL	106.2091 106.2091	19,945.30 19,945.30	21,397.71 21,397.71	0.00	1,452.41 1,452.41
125,000.000 MIDAMERICAN ENERGY HOLDINGS CO 59562VBD8 5.150% 11/15/2043 DD 11/08/13 KR3F30080002: NISA	112.1187 112.1187	122,895.00 122,895.00	140,148.38 140,148.38	0.00	17,253.38 17,253.38
500,000.000 MILACRON LLC / MCRON FINA 144A 59870XAB6 7.750% 02/15/2021 DD 03/28/13 KR3F30060002: LOOMIS	109.5000 109.5000	500,000.00 500,000.00	547,500.00 547,500.00	0.01	47,500.00 47,500.00
975,000.000 MIZUHO BANK LTD 144A 60688XAC4 2.450% 04/16/2019 DD 04/16/14 KR3F30080002: NISA	100.9691 100.9691	976,659.30 976,659.30	984,448.73 984,448.73	0.02	7,789.43 7,789.43
194,507.580 MONEYGRAM PAYMENT 3/13 TL 60935QAF3 0.000% 03/27/2020 DD 03/26/13 KR3F30040002: SHENKMAN CAP	98.5630 98.5630	194,509.53 194,509.53	191,712.51 191,712.51	0.00	-2,797.02 -2,797.02
110,000.000 MONITRONICS INTERNATIONAL INC 609453AG0 9.125% 04/01/2020 DD 03/23/12 KR3F30070002: COLUMBIA	106.7500 106.7500	112,930.00 112,930.00	117,425.00 117,425.00	0.00	4,495.00 4,495.00
235,000.000 MONSANTO CO 61166WAP6 4.400% 07/15/2044 DD 07/01/14 KR3F30080002: NISA	100.2196 100.2196	233,136.45 233,136.45	235,516.06 235,516.06	0.01	2,379.61 2,379.61
107,649.470 MORGAN STANLEY CAPITAL HQ7 A4 617451CL1 VAR RT 11/14/2042 DD 11/01/05 KR3F30020002: MANULIFE ASSET MGMT	103.7052 103.7052	118,624.67 118,624.67	111,638.10 111,638.10	0.00	-6,986.57 -6,986.57
550,000.000 MORGAN STANLEY 61747WAL3 5.500% 07/28/2021 DD 07/28/11 KR3F30080002: NISA	114.8827 114.8827	627,100.40 627,100.40	631,854.85 631,854.85	0.02	4,754.45 4,754.45

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 MORGAN STANLEY CAPITAL IQ13 A4 61753JAE9 5.364% 03/15/2044 DD 03/01/07 KR3F30020002: MANULIFE ASSET MGMT	109.2323 109.2323	80,942.97 80,942.97	76,462.61 76,462.61	0.00	-4,480.36 -4,480.36
640,384.040 MORGAN STANLEY R GG10 A4A 144A 61758FAA0 VAR RT 08/12/2045 DD 06/01/09 KR3F30080002: NISA	110.4431 110.4431	711,780.94 711,780.94	707,259.99 707,259.99	0.02	-4,520.95 -4,520.95
522,762.480 MORGAN STANLEY R GG10 A4A 144A 61759LAA6 VAR RT 08/15/2045 DD 06/01/10 KR3F30010002: PIMCO KR3	110.3106 110.3106	579,265.75 579,265.75	576,662.43 576,662.43	0.01	-2,603.32 -2,603.32
220,000.000 MOTIVA ENTERPRISES LLC 144A 61980AAC7 5.750% 01/15/2020 DD 01/11/10 KR3F30080002: NISA	113.6587 113.6587	252,315.80 252,315.80	250,049.14 250,049.14	0.01	-2,266.66 -2,266.66
226,466.210 MT SPOKANE 2007-A LL AA E 144A 624736AC8 VAR RT 12/15/2034 DD 08/31/07 KR3F30050002: WATERFALL	99.0000 99.0000	124,556.41 124,556.41	224,201.55 224,201.55	0.01	99,645.14 99,645.14
199,500.000 MURRAY ENERGY 11/13 TL 627048AF8 KR3F30040002: SHENKMAN CAP	101.1250 101.1250	198,502.50 198,502.50	201,744.38 201,744.38	0.00	3,241.88 3,241.88
555,000.000 MYLAN INC/PA 144A 628530AL1 7.875% 07/15/2020 DD 05/19/10 KR3F30080002: NISA	110.6859 110.6859	639,577.25 639,577.25	614,306.75 614,306.75	0.01	-25,270.50 -25,270.50
40,000.000 NCR ESCROW CORP 144A 628865AA5 5.875% 12/15/2021 DD 12/19/13 KR3F30070002: COLUMBIA	105.5000 105.5000	40,000.00 40,000.00	42,200.00 42,200.00	0.00	2,200.00 2,200.00
250,000.000 NCR ESCROW CORP 144A 628865AC1 6.375% 12/15/2023 DD 12/19/13 KR3F30040002: SHENKMAN CAP	108.5000 108.5000	250,000.00 250,000.00	271,250.00 271,250.00	0.01	21,250.00 21,250.00
105,000.000 NCR ESCROW CORP 144A 628865AC1 6.375% 12/15/2023 DD 12/19/13 KR3F30070002: COLUMBIA	108.5000 108.5000	106,305.60 106,305.60	113,925.00 113,925.00	0.00	7,619.40 7,619.40

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
807,349.300 NCUA GUARANTEED NOTES TR R2 1A 62888UAA8 VAR RT 11/06/2017 DD 11/17/10 KR3F30080002: NISA	100.2169 100.2169	809,857.51 809,857.51	809,100.44 809,100.44	0.02	-757.07 -757.07
775,000.000 NCUA GUARANTEED NOTES TR C1 A2 62888XAB0 2.900% 10/29/2020 DD 11/10/10 KR3F30080002: NISA	103.7824 103.7824	791,748.83 791,748.83	804,313.60 804,313.60	0.02	12,564.77 12,564.77
2,181,827.900 NCUA GUARANTEED NOTES T C1 APT 62888XAC8 2.650% 10/29/2020 DD 11/10/10 KR3F30080002: NISA	102.6476 102.6476	2,211,240.31 2,211,240.31	2,239,593.98 2,239,593.98	0.05	28,353.67 28,353.67
335,000.000 NCUA GUARANTEED NOTES 62889KAD3 3.000% 06/12/2019 DD 06/16/11 KR3F30080002: NISA	105.8260 105.8260	353,183.26 353,183.26	354,517.10 354,517.10	0.01	1,333.84 1,333.84
1,235,000.000 NCUA GUARANTEED NOTES 62889KAE1 3.450% 06/12/2021 DD 06/16/11 KR3F30080002: NISA	107.5500 107.5500	1,236,901.90 1,236,901.90	1,328,242.50 1,328,242.50	0.03	91,340.60 91,340.60
250,000.000 NGL ENERGY PARTNERS LP / 144A 62913TAA0 6.875% 10/15/2021 DD 10/16/13 KR3F30040002: SHENKMAN CAP	106.5000 106.5000	250,000.00 250,000.00	266,250.00 266,250.00	0.01	16,250.00 16,250.00
80,000.000 NGL ENRGY PART LP/FIN CO 144A 62913TAD4 5.125% 07/15/2019 DD 07/09/14 KR3F30060002: LOOMIS	100.2500 100.2500	80,000.00 80,000.00	80,200.00 80,200.00	0.00	200.00 200.00
195,000.000 NRG ENERGY INC 629377BS0 7.875% 05/15/2021 DD 11/15/11 KR3F30060002: LOOMIS	110.8750 110.8750	189,062.50 189,062.50	216,206.25 216,206.25	0.01	27,143.75 27,143.75
185,000.000 NRG ENERGY INC 629377BU5 6.625% 03/15/2023 DD 03/15/13 KR3F30020002: MANULIFE ASSET MGMT	108.2500 108.2500	193,719.38 193,719.38	200,262.50 200,262.50	0.00	6,543.12 6,543.12
231,000.000 NRG ENERGY INC 144A 629377BV3 6.250% 07/15/2022 DD 01/27/14 KR3F30070002: COLUMBIA	106.5000 106.5000	231,000.00 231,000.00	246,015.00 246,015.00	0.01	15,015.00 15,015.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
135,000.000 NRG ENERGY INC 144A 629377BV3 6.250% 07/15/2022 DD 01/27/14 KR3F30020002: MANULIFE ASSET MGMT	106.5000 106.5000	138,600.00 138,600.00	143,775.00 143,775.00	0.00	5,175.00 5,175.00
85,000.000 NRG ENERGY INC 144A 629377BX9 6.250% 05/01/2024 DD 04/21/14 KR3F30020002: MANULIFE ASSET MGMT	104.5000 104.5000	85,000.00 85,000.00	88,825.00 88,825.00	0.00	3,825.00 3,825.00
275,000.000 NVR INC 62944TAE5 3.950% 09/15/2022 DD 09/10/12 KR3F30080002: NISA	100.7737 100.7737	283,016.25 283,016.25	277,127.68 277,127.68	0.01	-5,888.57 -5,888.57
196,000.000 NXP BV / NXP FUNDING LLC 144A 62947QAM0 5.750% 02/15/2021 DD 02/14/13 KR3F30070002: COLUMBIA	105.1250 105.1250	201,781.25 201,781.25	206,045.00 206,045.00	0.01	4,263.75 4,263.75
370,000.000 NABISCO INC 629527AU6 7.550% 06/15/2015 DD 06/15/95 KR3F30080002: NISA	106.6368 106.6368	430,639.90 430,639.90	394,556.16 394,556.16	0.01	-36,083.74 -36,083.74
340,000.000 NATIONAL CITY BANK/CLEVELAND O 63534PAG2 5.800% 06/07/2017 DD 06/07/07 KR3F30080002: NISA	112.6967 112.6967	380,527.31 380,527.31	383,168.78 383,168.78	0.01	2,641.47 2,641.47
51,972.000 NATIONAL COLLEGIATE STUDE 1 B1 63543PAS5 VAR RT 06/01/2039 DD 06/10/04 KR3F30050002: WATERFALL	51.0000 51.0000	17,735.45 17,735.45	26,505.72 26,505.72	0.00	8,770.27 8,770.27
148,500.520 NATIONAL FINANCIAL 6/13 63607NAK0 COV-LITE TLB KR3F30040002: SHENKMAN CAP	100.4500 100.4500	147,015.51 147,015.51	149,168.77 149,168.77	0.00	2,153.26 2,153.26
125,302.780 NATIONAL MENTOR 1/14 TLB 63689EAE5 KR3F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	126,735.15 126,735.15	125,929.29 125,929.29	0.00	-805.86 -805.86
166,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAE0 9.625% 05/01/2019 DD 05/01/13 KR3F30020002: MANULIFE ASSET MGMT	111.5000 111.5000	179,198.75 179,198.75	185,090.00 185,090.00	0.00	5,891.25 5,891.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 NATIONSTAR MORTGAGE LLC / NATI 63860UAH3 7.875% 10/01/2020 DD 04/01/13 KR3F30020002: MANULIFE ASSET MGMT	105.1250 105.1250	20,037.50 20,037.50	21,025.00 21,025.00	0.00	987.50 987.50
498,750.000 NATIONAL VISION 3/14 COV-LITE 63909DAB7 TL KR3F30040002: SHENKMAN CAP	98.8750 98.8750	498,750.00 498,750.00	493,139.06 493,139.06	0.01	-5,610.94 -5,610.94
40,000.000 NAVIOS MARITIME HOLDINGS INC / 639365AF2 8.125% 02/15/2019 DD 08/15/11 KR3F30020002: MANULIFE ASSET MGMT	105.1250 105.1250	30,000.00 30,000.00	42,050.00 42,050.00	0.00	12,050.00 12,050.00
70,000.000 NBCUNIVERSAL MEDIA LLC 63946BAF7 6.400% 04/30/2040 DD 04/30/11 KR3F30080002: NISA	128.2048 128.2048	81,849.60 81,849.60	89,743.36 89,743.36	0.00	7,893.76 7,893.76
10,000.000 JO-ANN STORES INC 144A 639888AA4 8.125% 03/15/2019 DD 03/18/11 KR3F30070002: COLUMBIA	102.5000 102.5000	9,668.39 9,668.39	10,250.00 10,250.00	0.00	581.61 581.61
448,252.190 NEIMAN MARCUS 3/14 COV-LITE TL 64021SAC3 KR3F30040002: SHENKMAN CAP	99.7310 99.7310	446,510.92 446,510.92	447,046.39 447,046.39	0.01	535.47 535.47
330,000.000 NETAPP INC 64110DAE4 3.375% 06/15/2021 DD 06/05/14 KR3F30080002: NISA	100.1662 100.1662	328,953.90 328,953.90	330,548.46 330,548.46	0.01	1,594.56 1,594.56
260,000.000 NEVADA POWER CO 641423BW7 6.500% 08/01/2018 DD 07/30/08 KR3F30080002: NISA	118.2379 118.2379	321,188.40 321,188.40	307,418.54 307,418.54	0.01	-13,769.86 -13,769.86
1,000,000.000 NEW JERSEY ST TURNPIKE AUTH 646139W35 7.414% 01/01/2040 DD 04/28/09 KR3F30010002: PIMCO KR3	144.2850 144.2850	1,244,190.00 1,244,190.00	1,442,850.00 1,442,850.00	0.04	198,660.00 198,660.00
240,000.000 NEW JERSEY ST TURNPIKE AUTH 646139X83 7.102% 01/01/2041 DD 12/15/10 KR3F30080002: NISA	140.1810 140.1810	320,066.40 320,066.40	336,434.40 336,434.40	0.01	16,368.00 16,368.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,000,000.000 NEW YORK NY 64966H4L1 5.817% 10/01/2031 DD 10/20/10 KR3F30010002: PIMCO KR3	111.2300 111.2300	2,057,080.00 2,057,080.00	2,224,600.00 2,224,600.00	0.05	167,520.00 167,520.00
500,000.000 NEW YORK NY 64966JAR7 6.271% 12/01/2037 DD 12/21/10 KR3F30010002: PIMCO KR3	127.8120 127.8120	531,545.00 531,545.00	639,060.00 639,060.00	0.02	107,515.00 107,515.00
165,000.000 NEW YORK CITY NY TRANSITIONAL 64971M4P4 5.508% 08/01/2037 DD 08/16/10 KR3F30080002: NISA	120.2490 120.2490	169,649.70 169,649.70	198,410.85 198,410.85	0.00	28,761.15 28,761.15
75,000.000 NEW YORK ST DORM AUTH ST PERSO 649902H48 5.427% 03/15/2039 DD 10/20/09 KR3F30080002: NISA	117.6280 117.6280	81,679.50 81,679.50	88,221.00 88,221.00	0.00	6,541.50 6,541.50
215,000.000 NEW YORK ST DORM AUTH ST PERSO 649902ZQ9 5.628% 03/15/2039 DD 08/31/09 KR3F30080002: NISA	119.8960 119.8960	222,767.95 222,767.95	257,776.40 257,776.40	0.01	35,008.45 35,008.45
55,000.000 NEW YORK ST URBAN DEV CORP REV 650035VB1 5.838% 03/15/2040 DD 12/08/10 KR3F30080002: NISA	122.2590 122.2590	69,070.10 69,070.10	67,242.45 67,242.45	0.00	-1,827.65 -1,827.65
200,000.000 NEWPAGE 2/14 TLB 651714AW7 KR3F30040002: SHENKMAN CAP	100.1250 100.1250	200,000.00 200,000.00	200,250.00 200,250.00	0.00	250.00 250.00
203,000.000 NIELSEN FINANCE LLC / NIELSEN 65409QBA9 4.500% 10/01/2020 DD 04/01/13 KR3F30070002: COLUMBIA	100.7500 100.7500	202,890.00 202,890.00	204,522.50 204,522.50	0.00	1,632.50 1,632.50
69,000.000 NIELSEN FINANCE LLC/CO 144A 65409QBB7 5.000% 04/15/2022 DD 04/11/14 KR3F30070002: COLUMBIA	100.7500 100.7500	69,258.75 69,258.75	69,517.50 69,517.50	0.00	258.75 258.75
155,000.000 NIELSEN CO LUXEMBOURG SAR 144A 65410CAA8 5.500% 10/01/2021 DD 09/27/13 KR3F30070002: COLUMBIA	103.2500 103.2500	155,000.00 155,000.00	160,037.50 160,037.50	0.00	5,037.50 5,037.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 NISOURCE FINANCE CORP 65473QBB8 5.250% 02/15/2043 DD 06/14/12 KR3F30080002: NISA	107.7132 107.7132	205,560.00 205,560.00	215,426.40 215,426.40	0.01	9,866.40 9,866.40
155,000.000 NISOURCE FINANCE CORP 65473QBD4 5.650% 02/01/2045 DD 10/10/13 KR3F30020002: MANULIFE ASSET MGMT	112.5925 112.5925	166,332.35 166,332.35	174,518.38 174,518.38	0.00	8,186.03 8,186.03
128,000.000 NORTEK INC 656559BQ3 8.500% 04/15/2021 DD 10/15/11 KR3F30070002: COLUMBIA	110.5000 110.5000	137,587.50 137,587.50	141,440.00 141,440.00	0.00	3,852.50 3,852.50
300,000.000 NORTHERN BLIZZARD RESOURC 144A 664784AA3 7.250% 02/01/2022 DD 01/29/14 KR3F30040002: SHENKMAN CAP	103.0000 103.0000	300,000.00 300,000.00	309,000.00 309,000.00	0.01	9,000.00 9,000.00
115,000.000 NORTHWESTERN UNIVERSITY 668444AC6 4.643% 12/01/2044 DD 10/29/13 KR3F30080002: NISA	109.0231 109.0231	115,000.00 115,000.00	125,376.57 125,376.57	0.00	10,376.57 10,376.57
78,000.000 NOVA CHEMICALS CORP 144A 66977WAN9 5.250% 08/01/2023 DD 07/30/13 KR3F30070002: COLUMBIA	109.2500 109.2500	78,776.25 78,776.25	85,215.00 85,215.00	0.00	6,438.75 6,438.75
159,000.000 NUANCE COMMUNICATIONS INC 144A 67020YAD2 5.375% 08/15/2020 DD 08/14/12 KR3F30070002: COLUMBIA	103.5000 103.5000	159,284.26 159,284.26	164,565.00 164,565.00	0.00	5,280.74 5,280.74
370,000.000 NUCOR CORP 670346AM7 4.000% 08/01/2023 DD 07/29/13 KR3F30080002: NISA	103.6083 103.6083	369,726.20 369,726.20	383,350.71 383,350.71	0.01	13,624.51 13,624.51
255,115.380 NUMERICABLE / YPSO 4/14 (USD) 67053NAB0 TLB2 KR3F30040002: SHENKMAN CAP	100.5780 100.5780	252,564.23 252,564.23	256,589.95 256,589.95	0.01	4,025.72 4,025.72
294,884.620 NUMERICABLE / YPSO 4/14 (USD) 67053NAC8 TLB1 KR3F30040002: SHENKMAN CAP	100.5780 100.5780	291,935.77 291,935.77	296,589.05 296,589.05	0.01	4,653.28 4,653.28

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
305,000.000 NUMERICABLE GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14 KR3F30070002: COLUMBIA	104.0000 104.0000	305,000.00 305,000.00	317,200.00 317,200.00	0.01	12,200.00 12,200.00
2,700,000.000 NUMERICABLE GROUP SA 144A 67054LAB3 6.000% 05/15/2022 DD 05/08/14 KR3F30010002: PIMCO KR3	104.0000 104.0000	2,700,000.00 2,700,000.00	2,808,000.00 2,808,000.00	0.07	108,000.00 108,000.00
112,728.000 NUVEEN INVESTMENTS 4/13 2ND 67073EAP5 LIEN TL KR3F30070002: COLUMBIA	100.8390 100.8390	111,291.62 111,291.62	113,673.79 113,673.79	0.00	2,382.17 2,382.17
400,000.000 OGX AUSTRIA GMBH 144A 670849AA6 8.500% 06/01/2018 DD 06/03/11 KR3F30060002: LOOMIS	6.0000 6.0000	406,500.00 406,500.00	24,000.00 24,000.00	0.00	-382,500.00 -382,500.00
600,000.000 OGX AUSTRIA GMBH 144A 67089WAA0 8.375% 04/01/2022 DD 03/30/12 KR3F30060002: LOOMIS	5.7500 5.7500	471,000.00 471,000.00	34,500.00 34,500.00	0.00	-436,500.00 -436,500.00
164,000.000 NUVEEN INVESTMENTS INC 144A 67090FAG1 9.500% 10/15/2020 DD 09/19/12 KR3F30070002: COLUMBIA	118.5000 118.5000	164,745.00 164,745.00	194,340.00 194,340.00	0.00	29,595.00 29,595.00
268,000.000 OASIS PETROLEUM INC 674215AD0 6.500% 11/01/2021 DD 11/10/11 KR3F30070002: COLUMBIA	107.5000 107.5000	271,675.00 271,675.00	288,100.00 288,100.00	0.01	16,425.00 16,425.00
186,000.000 OASIS PETROLEUM INC 674215AE8 6.875% 01/15/2023 DD 07/02/12 KR3F30070002: COLUMBIA	109.0000 109.0000	192,117.50 192,117.50	202,740.00 202,740.00	0.00	10,622.50 10,622.50
117,000.000 OASIS PETROLEUM INC 144A 674215AF5 6.875% 03/15/2022 DD 09/24/13 KR3F30070002: COLUMBIA	109.0000 109.0000	117,000.00 117,000.00	127,530.00 127,530.00	0.00	10,530.00 10,530.00
101.020 OCWEN FINANCIAL 1/13 TLB 67574GAF6 0.000% 02/15/2018 DD 01/28/13 KR3F30020002: MANULIFE ASSET MGMT	100.5420 100.5420	102.36 102.36	101.57 101.57	0.00	-0.79 -0.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 ODEBRECHT FINANCE LTD 144A 675758AF3 7.500% 09/29/2049 DD 09/14/10 KR3F30020002: MANULIFE ASSET MGMT	103.1250 103.1250	31,125.00 31,125.00	30,937.50 30,937.50	0.00	-187.50 -187.50
220,000.000 ODEBRECHT FINANCE LTD 144A 675758AJ5 7.125% 06/26/2042 DD 06/26/12 KR3F30020002: MANULIFE ASSET MGMT	108.0000 108.0000	216,253.20 216,253.20	237,600.00 237,600.00	0.01	21,346.80 21,346.80
400,000.000 ODEBRECHT FINANCE LTD 144A 675758AL0 4.375% 04/25/2025 DD 04/25/13 KR3F30060002: LOOMIS	98.7500 98.7500	352,652.78 352,652.78	395,000.00 395,000.00	0.01	42,347.22 42,347.22
254,795.800 OMAHA LLC 1A CTFS 144A 682044AC6 VAR RT 05/15/2040 DD 02/12/08 KR3F30050002: WATERFALL	96.5000 96.5000	152,877.48 152,877.48	245,877.95 245,877.95	0.01	93,000.47 93,000.47
270,000.000 ONCOR ELECTRIC DELIVERY CO LLC 68233JAR5 4.100% 06/01/2022 DD 05/18/12 KR3F30080002: NISA	107.5036 107.5036	269,511.30 269,511.30	290,259.72 290,259.72	0.01	20,748.42 20,748.42
330,000.000 ONCOR ELECTRIC DELIVERY 144A 68233JAW4 2.150% 06/01/2019 DD 05/13/14 KR3F30080002: NISA	100.0927 100.0927	329,653.50 329,653.50	330,305.91 330,305.91	0.01	652.41 652.41
170,000.000 ONTARIO (PROVINCE OF) 68323ACT9 3.200% 05/16/2024 DD 05/16/14 KR3F30080002: NISA	100.8665 100.8665	169,768.80 169,768.80	171,473.05 171,473.05	0.00	1,704.25 1,704.25
84,787.500 ONE CALL MEDICAL COV-LT TL 68347RAC3 KR3F30020002: MANULIFE ASSET MGMT	100.1560 100.1560	84,482.02 84,482.02	84,919.77 84,919.77	0.00	437.75 437.75
28,184.260 OPTEUM MORTGAGE ACCEPTA 4 1APT 68383NCA9 VAR RT 11/25/2035 DD 08/25/05 KR3F30020002: MANULIFE ASSET MGMT	95.0308 95.0308	25,682.91 25,682.91	26,783.73 26,783.73	0.00	1,100.82 1,100.82
210,000.000 ORACLE CORP 68389XAP0 2.500% 10/15/2022 DD 10/25/12 KR3F30080002: NISA	95.6723 95.6723	206,882.37 206,882.37	200,911.83 200,911.83	0.00	-5,970.54 -5,970.54



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 OREGON ST 68607LXQ5 5.892% 06/01/2027 DD 10/31/03 KR3F30080002: NISA	123.3540 123.3540	69,988.80 69,988.80	74,012.40 74,012.40	0.00	4,023.60 4,023.60
185,000.000 OUTERWALL INC 144A 690070AB3 5.875% 06/15/2021 DD 06/09/14 KR3F30020002: MANULIFE ASSET MGMT	100.7500 100.7500	185,000.00 185,000.00	186,387.50 186,387.50	0.00	1,387.50 1,387.50
200,000.000 OVERSEA-CHINESE BANKING 144A 69033CAB5 VAR RT 10/15/2024 DD 04/15/14 KR3F30020002: MANULIFE ASSET MGMT	101.7449 101.7449	198,800.00 198,800.00	203,489.80 203,489.80	0.00	4,689.80 4,689.80
205,000.000 OWENSBORO KY WTR REVENUE 691106GS1 1.750% 09/15/2015 DD 07/01/14 KR3F90010002: CASH ACCOUNT KR3	101.6870 101.6870	208,448.10 208,448.10	208,458.35 208,458.35	0.01	10.25 10.25
80,000.000 OXFORD FINANCE LLC / OXFO 144A 69144UAA3 7.250% 01/15/2018 DD 01/22/13 KR3F30060002: LOOMIS	105.0000 105.0000	80,000.00 80,000.00	84,000.00 84,000.00	0.00	4,000.00 4,000.00
245,000.000 PNC FUNDING CORP 693476BB8 5.625% 02/01/2017 DD 02/08/07 KR3F30080002: NISA	110.6029 110.6029	270,798.50 270,798.50	270,977.11 270,977.11	0.01	178.61 178.61
502,000.000 PQ CORP 144A 693522AD6 8.750% 05/01/2018 DD 11/08/12 KR3F30070002: COLUMBIA	108.6250 108.6250	514,332.50 514,332.50	545,297.50 545,297.50	0.01	30,965.00 30,965.00
150,705.000 PQ CORP 3/14 TL 69353FAK0 KR3F30070002: COLUMBIA	100.2500 100.2500	150,709.95 150,709.95	151,081.76 151,081.76	0.00	371.81 371.81
465,000.000 PNC BANK NA 69353RDD7 2.250% 07/02/2019 DD 06/20/14 KR3F30080002: NISA	100.5337 100.5337	463,549.20 463,549.20	467,481.71 467,481.71	0.01	3,932.51 3,932.51
200,000.000 PERTAMINA PERSERO PT 144A 69370PAA9 6.450% 05/30/2044 DD 05/30/14 KR3F30020002: MANULIFE ASSET MGMT	99.2500 99.2500	200,000.00 200,000.00	198,500.00 198,500.00	0.00	-1,500.00 -1,500.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
127,000.000 PACIFIC DRILLING SA 144A 69419BAA3 5.375% 06/01/2020 DD 06/03/13 KR3F30070002: COLUMBIA	98.0000 98.0000	127,414.32 127,414.32	124,460.00 124,460.00	0.00	-2,954.32 -2,954.32
300,000.000 PACIFIC RUBIALES ENERGY C 144A 69480UAH0 5.375% 01/26/2019 DD 11/26/13 KR3F30060002: LOOMIS	104.2500 104.2500	299,845.00 299,845.00	312,750.00 312,750.00	0.01	12,905.00 12,905.00
600,000.000 PALOMAR CA CMNTY CLG DIST 697511BZ5 7.194% 08/01/2045 DD 11/12/10 KR3F30010002: PIMCO KR3	113.5000 113.5000	618,480.00 618,480.00	681,000.00 681,000.00	0.02	62,520.00 62,520.00
391,448.050 PAR PHARMACEUTICAL 2/14 TLB2 69888DAJ2 KR3F30040002: SHENKMAN CAP	99.8040 99.8040	389,572.01 389,572.01	390,680.81 390,680.81	0.01	1,108.80 1,108.80
25,000.000 PARKER DRILLING CO 144A 701081AW1 6.750% 07/15/2022 DD 01/22/14 KR3F30060002: LOOMIS	104.0000 104.0000	25,000.00 25,000.00	26,000.00 26,000.00	0.00	1,000.00 1,000.00
238,000.000 PARSLEY ENERGY LLC / PARS 144A 701885AA3 7.500% 02/15/2022 DD 02/05/14 KR3F30070002: COLUMBIA	106.7500 106.7500	246,002.50 246,002.50	254,065.00 254,065.00	0.01	8,062.50 8,062.50
300,000.000 PARTY CITY 2/14 COV-LITE TL 70215EAF0 KR3F30040002: SHENKMAN CAP	99.3280 99.3280	299,250.00 299,250.00	297,984.00 297,984.00	0.01	-1,266.00 -1,266.00
110,000.000 PEMEX PROJECT FUNDING MASTER T 706451BG5 6.625% 06/15/2035 DD 12/15/05 KR3F30080002: NISA	117.7500 117.7500	124,025.00 124,025.00	129,525.00 129,525.00	0.00	5,500.00 5,500.00
65,000.000 PENN NATIONAL GAMING INC 144A 707569AP4 5.875% 11/01/2021 DD 10/30/13 KR3F30070002: COLUMBIA	94.5000 94.5000	65,000.00 65,000.00	61,425.00 61,425.00	0.00	-3,575.00 -3,575.00
300,000.000 PENSKE TRUCK LEASING CO L 144A 709599AC8 3.125% 05/11/2015 DD 05/11/12 KR3F30010002: PIMCO KR3	102.1755 102.1755	299,709.00 299,709.00	306,526.50 306,526.50	0.01	6,817.50 6,817.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
800,000.000 PENSKE TRUCK LEASING CO L 144A 709599AE4 3.750% 05/11/2017 DD 05/11/12 KR3F30010002: PIMCO KR3	106.2564 106.2564	799,424.00 799,424.00	850,051.20 850,051.20	0.02	50,627.20 50,627.20
260,000.000 PERRIGO CO LTD 144A 714294AA3 1.300% 11/08/2016 DD 11/08/13 KR3F30080002: NISA	99.8511 99.8511	259,732.20 259,732.20	259,612.86 259,612.86	0.01	-119.34 -119.34
275,000.000 PERRIGO CO LTD 144A 714294AE5 2.300% 11/08/2018 DD 11/08/13 KR3F30080002: NISA	99.9589 99.9589	274,612.25 274,612.25	274,886.98 274,886.98	0.01	274.73 274.73
100,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638AS1 7.350% 07/21/2025 DD 07/19/05 KR3F30020002: MANULIFE ASSET MGMT	132.5000 132.5000	133,312.50 133,312.50	132,500.00 132,500.00	0.00	-812.50 -812.50
170,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAR2 5.375% 01/27/2021 DD 01/27/11 KR3F30080002: NISA	104.2230 104.2230	174,214.30 174,214.30	177,179.10 177,179.10	0.00	2,964.80 2,964.80
45,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAR2 5.375% 01/27/2021 DD 01/27/11 KR3F30020002: MANULIFE ASSET MGMT	104.2230 104.2230	47,025.00 47,025.00	46,900.35 46,900.35	0.00	-124.65 -124.65
95,000.000 PETROBRAS INTERNATIONAL FINANC 71645WAS0 6.750% 01/27/2041 DD 01/27/11 KR3F30080002: NISA	103.0000 103.0000	97,808.20 97,808.20	97,850.00 97,850.00	0.00	41.80 41.80
135,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13 KR3F30020002: MANULIFE ASSET MGMT	96.3050 96.3050	133,417.80 133,417.80	130,011.75 130,011.75	0.00	-3,406.05 -3,406.05
170,000.000 PETROBRAS GLOBAL FINANCE 71647NAM1 6.250% 03/17/2024 DD 03/17/14 KR3F30060002: LOOMIS	106.4400 106.4400	169,612.40 169,612.40	180,948.00 180,948.00	0.00	11,335.60 11,335.60
110,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10 KR3F30020002: MANULIFE ASSET MGMT	114.4000 114.4000	123,670.00 123,670.00	125,840.00 125,840.00	0.00	2,170.00 2,170.00



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190,000.000 PETROLEOS MEXICANOS 144A 71656LAY7 6.375% 01/23/2045 DD 01/23/14 KR3F30080002: NISA	116.1250 116.1250	188,578.80 188,578.80	220,637.50 220,637.50	0.01	32,058.70 32,058.70
250,000.000 PHIBRO ANIMAL HEALTH 4/14 TLB 71742TAC4 KR3F30040002: SHENKMAN CAP	99.9580 99.9580	249,375.00 249,375.00	249,895.00 249,895.00	0.01	520.00 520.00
150,000.000 PHILIP MORRIS INTERNATIONAL IN 718172AU3 3.875% 08/21/2042 DD 08/21/12 KR3F30080002: NISA	92.9484 92.9484	133,138.50 133,138.50	139,422.60 139,422.60	0.00	6,284.10 6,284.10
30,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286BB2 7.750% 01/14/2031 DD 01/11/06 KR3F30080002: NISA	138.1250 138.1250	38,512.50 38,512.50	41,437.50 41,437.50	0.00	2,925.00 2,925.00
128,000.000 PHYSIO-CONTROL INTERNATIO 144A 719431AA6 9.875% 01/15/2019 DD 01/30/12 KR3F30070002: COLUMBIA	110.5000 110.5000	135,560.60 135,560.60	141,440.00 141,440.00	0.00	5,879.40 5,879.40
191,000.000 PINNACLE ENTERTAINMENT INC 723456AS8 6.375% 08/01/2021 DD 02/01/14 KR3F30070002: COLUMBIA	105.5000 105.5000	191,655.00 191,655.00	201,505.00 201,505.00	0.00	9,850.00 9,850.00
55,000.000 PINNACLE FOODS FINANCE LLC / P 72347QAJ2 4.875% 05/01/2021 DD 11/01/13 KR3F30070002: COLUMBIA	102.2500 102.2500	55,000.00 55,000.00	56,237.50 56,237.50	0.00	1,237.50 1,237.50
50,000.000 PIONEER ENERGY SERVICES 144A 723664AA6 6.125% 03/15/2022 DD 03/18/14 KR3F30060002: LOOMIS	103.6250 103.6250	50,331.25 50,331.25	51,812.50 51,812.50	0.00	1,481.25 1,481.25
172,000.000 PLAINS EXPLORATION & PRODUCTIO 726505AK6 6.625% 05/01/2021 DD 03/29/11 KR3F30080002: NISA	111.8750 111.8750	188,125.00 188,125.00	192,425.00 192,425.00	0.00	4,300.00 4,300.00
197,000.000 PLASTIPAK HOLDINGS INC 144A 727610AL1 6.500% 10/01/2021 DD 10/07/13 KR3F30070002: COLUMBIA	105.5000 105.5000	197,650.00 197,650.00	207,835.00 207,835.00	0.01	10,185.00 10,185.00

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48,755.000 PLAYA FUNDING 8/13 TLB 72812NAB2 KR3F30070002: COLUMBIA	100.2500 100.2500	48,511.22 48,511.22	48,876.89 48,876.89	0.00	365.67 365.67
216,000.000 PLAYA RESORTS HOLDING BV 144A 72812RAA5 8.000% 08/15/2020 DD 08/09/13 KR3F30070002: COLUMBIA	107.7500 107.7500	226,735.54 226,735.54	232,740.00 232,740.00	0.01	6,004.46 6,004.46
200,000.000 PLY GEM INDUSTRIES INC 144A 729416AW7 6.500% 02/01/2022 DD 01/30/14 KR3F30040002: SHENKMAN CAP	96.7500 96.7500	198,863.75 198,863.75	193,500.00 193,500.00	0.00	-5,363.75 -5,363.75
261,445.780 POLYMER GROUP 12/13 COV-LITE 731746AU7 TLB KR3F30040002: SHENKMAN CAP	101.0000 101.0000	261,445.78 261,445.78	264,060.24 264,060.24	0.01	2,614.46 2,614.46
88,554.220 POLYMER GROUP 6/14 DELAYED TL 731746AV5 KR3F30040002: SHENKMAN CAP	100.2500 100.2500	88,554.22 88,554.22	88,775.61 88,775.61	0.00	221.39 221.39
28,000.000 POPULAR INC 733174AJ5 7.000% 07/01/2019 DD 07/01/14 KR3F30070002: COLUMBIA	101.5000 101.5000	28,030.00 28,030.00	28,420.00 28,420.00	0.00	390.00 390.00
35,000.000 POST HOLDINGS INC 144A 737446AE4 6.750% 12/01/2021 DD 11/18/13 KR3F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	37,012.50 37,012.50	37,187.50 37,187.50	0.00	175.00 175.00
85,000.000 POST HOLDINGS INC 144A 737446AG9 6.000% 12/15/2022 DD 06/02/14 KR3F30070002: COLUMBIA	102.0000 102.0000	85,000.00 85,000.00	86,700.00 86,700.00	0.00	1,700.00 1,700.00
200,000.000 PRECISION CASTPARTS CORP 740189AJ4 0.700% 12/20/2015 DD 12/20/12 KR3F30080002: NISA	100.2123 100.2123	199,940.00 199,940.00	200,424.60 200,424.60	0.00	484.60 484.60
187,422.816 PREFERRED TERM SECURITIES XV L 74041CAE9 VAR RT 09/26/2034 DD 09/20/04 KR3F30050002: WATERFALL	63.2462 63.2462	112,641.10 112,641.10	118,537.81 118,537.81	0.00	5,896.71 5,896.71



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125,915.706 PREFERRED TERM SECURITIES VIII 74041PAE0 VAR RT 01/03/2033 DD 12/19/02 KR3F30050002: WATERFALL	27.8333 27.8333	36,515.55 36,515.55	35,046.54 35,046.54	0.00	-1,469.01 -1,469.01
154,000.000 PREFERRED TERM SECURITIES 144A 74041UAB5 VAR RT 06/24/2034 DD 06/17/04 KR3F30050002: WATERFALL	75.4430 75.4430	94,748.50 94,748.50	116,182.22 116,182.22	0.00	21,433.72 21,433.72
180,833.822 PREFERRED TERM SECURITIES XIX 74042HAB3 VAR RT 12/22/2035 DD 09/15/05 KR3F30050002: WATERFALL	73.7360 73.7360	110,082.59 110,082.59	133,339.63 133,339.63	0.00	23,257.04 23,257.04
117,017.013 PREFERRED TERM XXII 74042MAC0 VAR RT 09/22/2036 DD 06/15/06 KR3F30050002: WATERFALL	62.0417 62.0417	71,636.36 71,636.36	72,599.31 72,599.31	0.00	962.95 962.95
87,429.434 PREFERRED TERM SECURITIES XXVI 74042QAA5 VAR RT 09/22/2037 DD 06/21/07 KR3F30050002: WATERFALL	74.2473 74.2473	64,479.21 64,479.21	64,914.02 64,914.02	0.00	434.81 434.81
719,203.597 PREFERRED TERM SECURITIES XXVI 74042QAB3 VAR RT 09/22/2037 DD 06/21/07 KR3F30050002: WATERFALL	61.3750 61.3750	437,257.81 437,257.81	441,411.21 441,411.21	0.01	4,153.40 4,153.40
303,939.060 PREFERRED TERM SECURITIES XVII 74042WAB0 VAR RT 09/23/2035 DD 06/15/05 KR3F30050002: WATERFALL	63.1474 63.1474	183,601.57 183,601.57	191,929.72 191,929.72	0.00	8,328.15 8,328.15
290,019.230 PRESIDIO 3/14 TLB 74101VAD6 KR3F30040002: SHENKMAN CAP	100.3750 100.3750	288,569.13 288,569.13	291,106.80 291,106.80	0.01	2,537.67 2,537.67
105,000.000 PRINCIPAL FINANCIAL GROUP INC 74251VAG7 1.850% 11/15/2017 DD 11/16/12 KR3F30080002: NISA	100.5048 100.5048	104,890.80 104,890.80	105,530.04 105,530.04	0.00	639.24 639.24
595,000.000 PRIVATE EXPORT FUNDING CORP 742651DT6 3.550% 01/15/2024 DD 01/14/14 KR3F30080002: NISA	104.8255 104.8255	597,930.90 597,930.90	623,711.73 623,711.73	0.02	25,780.83 25,780.83



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAD3 10.125% 02/15/2019 DD 02/15/11 KR3F30070002: COLUMBIA	108.5000 108.5000	32,925.00 32,925.00	32,550.00 32,550.00	0.00	-375.00 -375.00
45,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAG6 6.750% 06/15/2021 DD 06/04/13 KR3F30060002: LOOMIS	101.2500 101.2500	45,000.00 45,000.00	45,562.50 45,562.50	0.00	562.50 562.50
174,000.000 PROVIDENT FUNDING ASSOCIA 144A 74387UAG6 6.750% 06/15/2021 DD 06/04/13 KR3F30070002: COLUMBIA	101.2500 101.2500	175,441.25 175,441.25	176,175.00 176,175.00	0.00	733.75 733.75
75,000.000 PRUDENTIAL FINANCIAL INC 744320AL6 VAR RT 09/15/2042 DD 08/09/12 KR3F30020002: MANULIFE ASSET MGMT	108.6250 108.6250	76,093.75 76,093.75	81,468.75 81,468.75	0.00	5,375.00 5,375.00
180,000.000 PRUDENTIAL FINANCIAL INC 744320AM4 VAR RT 06/15/2043 DD 11/19/12 KR3F30080002: NISA	106.9680 106.9680	179,617.80 179,617.80	192,542.40 192,542.40	0.00	12,924.60 12,924.60
200,000.000 PRUDENTIAL FINANCIAL INC 74432QBY0 5.100% 08/15/2043 DD 08/15/13 KR3F30080002: NISA	107.9776 107.9776	213,612.00 213,612.00	215,955.20 215,955.20	0.01	2,343.20 2,343.20
55,000.000 PULTEGROUP INC 745867AM3 7.875% 06/15/2032 DD 06/12/02 KR3F30060002: LOOMIS	113.0000 113.0000	52,225.00 52,225.00	62,150.00 62,150.00	0.00	9,925.00 9,925.00
310,000.000 PULTEGROUP INC 745867AP6 6.375% 05/15/2033 DD 05/22/03 KR3F30060002: LOOMIS	100.5000 100.5000	229,587.50 229,587.50	311,550.00 311,550.00	0.01	81,962.50 81,962.50
150,000.000 PULTEGROUP INC 745867AT8 6.000% 02/15/2035 DD 02/10/05 KR3F30060002: LOOMIS	94.0000 94.0000	135,787.50 135,787.50	141,000.00 141,000.00	0.00	5,212.50 5,212.50
130,000.000 QVC INC 747262AM5 5.950% 03/15/2043 DD 03/18/13 KR3F30020002: MANULIFE ASSET MGMT	107.3607 107.3607	128,723.40 128,723.40	139,568.91 139,568.91	0.00	10,845.51 10,845.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 QTEL INTERNATIONAL FINANC 144A 74733LAC6 3.375% 10/14/2016 DD 10/14/10 KR3F30010002: PIMCO KR3	104.8540 104.8540	191,000.00 191,000.00	209,708.00 209,708.00	0.01	18,708.00 18,708.00
75,000.000 QEP RESOURCES INC 74733VAA8 6.875% 03/01/2021 DD 08/16/10 KR3F30070002: COLUMBIA	112.2500 112.2500	80,365.00 80,365.00	84,187.50 84,187.50	0.00	3,822.50 3,822.50
135,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12 KR3F30060002: LOOMIS	103.0000 103.0000	139,075.00 139,075.00	139,050.00 139,050.00	0.00	-25.00 -25.00
30,000.000 QEP RESOURCES INC 74733VAC4 5.250% 05/01/2023 DD 09/12/12 KR3F30060002: LOOMIS	102.2500 102.2500	30,300.00 30,300.00	30,675.00 30,675.00	0.00	375.00 375.00
400,000.000 QATARI DIAR FINANCE QSC 144A 74733WAB4 5.000% 07/21/2020 DD 07/21/10 KR3F30010002: PIMCO KR3	112.3000 112.3000	394,000.00 394,000.00	449,200.00 449,200.00	0.01	55,200.00 55,200.00
165,000.000 PROVINCE OF QUEBEC CANADA 748148PD9 7.125% 02/09/2024 DD 02/09/94 KR3F30080002: NISA	130.1241 130.1241	229,741.05 229,741.05	214,704.77 214,704.77	0.01	-15,036.28 -15,036.28
181,000.000 QUEBECOR MEDIA INC 74819RAP1 5.750% 01/15/2023 DD 12/15/12 KR3F30070002: COLUMBIA	102.7500 102.7500	181,000.00 181,000.00	185,977.50 185,977.50	0.00	4,977.50 4,977.50
25,000.000 QUEST DIAGNOSTIC INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14 KR3F30020002: MANULIFE ASSET MGMT	101.8288 101.8288	24,888.50 24,888.50	25,457.20 25,457.20	0.00	568.70 568.70
31,000.000 QUIKSILVER INC / QS WHOLESALE 74840DAB6 10.000% 08/01/2020 DD 07/16/13 KR3F30070002: COLUMBIA	100.5000 100.5000	32,747.50 32,747.50	31,155.00 31,155.00	0.00	-1,592.50 -1,592.50
484,736.200 QUINTILES TRANSNATIONAL 11/13 74876WAL9 TLB3 KR3F30040002: SHENKMAN CAP	99.9000 99.9000	484,130.26 484,130.26	484,251.46 484,251.46	0.01	121.20 121.20

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300,000.000 RCS CAP 3/14 TL 74937XAB6 KR3F30040002: SHENKMAN CAP	102.0420 102.0420	297,000.00 297,000.00	306,126.00 306,126.00	0.01	9,126.00 9,126.00
42,000.000 RKI EXPLORATION & PRODUCT 144A 74966CAA8 8.500% 08/01/2021 DD 07/18/13 KR3F30070002: COLUMBIA	108.5000 108.5000	44,916.25 44,916.25	45,570.00 45,570.00	0.00	653.75 653.75
240,000.000 RPM INTERNATIONAL INC 749685AS2 3.450% 11/15/2022 DD 10/23/12 KR3F30080002: NISA	97.2564 97.2564	239,690.40 239,690.40	233,415.36 233,415.36	0.01	-6,275.04 -6,275.04
608,000.000 RAIT PREFRRD FDG 07-2A A2 144A 751021AE6 VAR RT 06/25/2045 DD 06/07/07 KR3F30050002: WATERFALL	82.9864 82.9864	445,751.25 445,751.25	504,557.31 504,557.31	0.01	58,806.06 58,806.06
1,315,000.000 RAMPART CLO 2007 LTD 1A E 144A 75157EAE2 VAR RT 10/25/2021 DD 10/31/07 KR3F30050002: WATERFALL	100.6415 100.6415	1,332,095.00 1,332,095.00	1,323,435.73 1,323,435.73	0.03	-8,659.27 -8,659.27
120,000.000 RANGE RESOURCES CORP 75281AAN9 5.000% 08/15/2022 DD 03/09/12 KR3F30070002: COLUMBIA	106.0000 106.0000	120,000.00 120,000.00	127,200.00 127,200.00	0.00	7,200.00 7,200.00
97,000.000 RANGE RESOURCES CORP 75281AAQ2 5.000% 03/15/2023 DD 03/18/13 KR3F30070002: COLUMBIA	106.5000 106.5000	97,000.00 97,000.00	103,305.00 103,305.00	0.00	6,305.00 6,305.00
120,000.000 REGENCY CENTERS LP 75884RAT0 3.750% 06/15/2024 DD 05/16/14 KR3F30080002: NISA	100.3523 100.3523	119,378.40 119,378.40	120,422.76 120,422.76	0.00	1,044.36 1,044.36
250,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAF5 6.500% 07/15/2021 DD 05/26/11 KR3F30070002: COLUMBIA	109.0000 109.0000	262,500.00 262,500.00	272,500.00 272,500.00	0.01	10,000.00 10,000.00
135,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAJ7 4.500% 11/01/2023 DD 11/01/13 KR3F30060002: LOOMIS	99.0000 99.0000	127,600.00 127,600.00	133,650.00 133,650.00	0.00	6,050.00 6,050.00

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26,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAJ7 4.500% 11/01/2023 DD 11/01/13 KR3F30070002: COLUMBIA	99.0000 99.0000	26,065.00 26,065.00	25,740.00 25,740.00	0.00	-325.00 -325.00
130,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAK4 5.750% 09/01/2020 DD 09/11/13 KR3F30060002: LOOMIS	107.7500 107.7500	135,668.75 135,668.75	140,075.00 140,075.00	0.00	4,406.25 4,406.25
95,000.000 REGENCY ENERGY PARTNERS LP / R 75886AAL2 5.875% 03/01/2022 DD 02/10/14 KR3F30060002: LOOMIS	108.6250 108.6250	99,950.00 99,950.00	103,193.75 103,193.75	0.00	3,243.75 3,243.75
320,000.000 REGIONS FINANCIAL CORP 7591EPAJ9 2.000% 05/15/2018 DD 04/30/13 KR3F30080002: NISA	99.6479 99.6479	318,931.20 318,931.20	318,873.28 318,873.28	0.01	-57.92 -57.92
227,000.000 RENAISSANCE ACQUISITION C 144A 75966CAA5 6.875% 08/15/2021 DD 07/30/13 KR3F30070002: COLUMBIA	105.0000 105.0000	227,357.50 227,357.50	238,350.00 238,350.00	0.01	10,992.50 10,992.50
99,250.000 RENTPATH 5/13 COV-LITE TLB 76016TAB4 KR3F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	97,265.00 97,265.00	99,746.25 99,746.25	0.00	2,481.25 2,481.25
210,000.000 REPUBLIC SERVICES INC 760761AB2 5.500% 09/15/2019 DD 03/15/10 KR3F30080002: NISA	114.7590 114.7590	247,086.95 247,086.95	240,993.90 240,993.90	0.01	-6,093.05 -6,093.05
36,957.950 RESIX FINANCE LTD C A B11 144A 76116LAC8 VAR RT 03/10/2035 DD 09/25/03 KR3F30050002: WATERFALL	113.7400 113.7400	39,960.78 39,960.78	42,035.97 42,035.97	0.00	2,075.19 2,075.19
64,560.530 CWABS REVOLVING HOME EQUI A 2A 761545AD4 VAR RT 04/15/2035 DD 02/24/05 KR3F30050002: WATERFALL	84.5007 84.5007	45,845.63 45,845.63	54,554.10 54,554.10	0.00	8,708.47 8,708.47
200,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12 KR3F30060002: LOOMIS	108.7500 108.7500	182,937.50 182,937.50	217,500.00 217,500.00	0.01	34,562.50 34,562.50

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20,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AF6 VAR RT 02/15/2021 DD 02/15/12 KR3F30070002: COLUMBIA	108.7500 108.7500	21,562.50 21,562.50	21,750.00 21,750.00	0.00	187.50 187.50
281,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AH2 9.875% 08/15/2019 DD 02/15/12 KR3F30070002: COLUMBIA	110.7500 110.7500	289,771.16 289,771.16	311,207.50 311,207.50	0.01	21,436.34 21,436.34
246,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AK5 7.125% 04/15/2019 DD 04/15/12 KR3F30070002: COLUMBIA	104.5000 104.5000	253,380.00 253,380.00	257,070.00 257,070.00	0.01	3,690.00 3,690.00
100,000.000 REYNOLDS GROUP ISSUER INC / RE 761735AP4 5.750% 10/15/2020 DD 09/28/12 KR3F30070002: COLUMBIA	105.5000 105.5000	101,666.67 101,666.67	105,500.00 105,500.00	0.00	3,833.33 3,833.33
258,000.000 RIALTO HOLDINGS LLC / RIA 144A 762515AA2 7.000% 12/01/2018 DD 11/14/13 KR3F30060002: LOOMIS	105.0000 105.0000	261,825.00 261,825.00	270,900.00 270,900.00	0.01	9,075.00 9,075.00
103,000.000 RICE ENERGY INC 144A 762760AA4 6.250% 05/01/2022 DD 04/25/14 KR3F30070002: COLUMBIA	102.5000 102.5000	103,233.75 103,233.75	105,575.00 105,575.00	0.00	2,341.25 2,341.25
30,000.000 RIO TINTO FINANCE USA LTD 767201AD8 7.125% 07/15/2028 DD 06/27/08 KR3F30020002: MANULIFE ASSET MGMT	130.8259 130.8259	41,042.70 41,042.70	39,247.77 39,247.77	0.00	-1,794.93 -1,794.93
20,000.000 RIO TINTO FINANCE USA LTD 767201AH9 9.000% 05/01/2019 DD 04/17/09 KR3F30020002: MANULIFE ASSET MGMT	131.1050 131.1050	27,357.40 27,357.40	26,221.00 26,221.00	0.00	-1,136.40 -1,136.40
165,000.000 RIO TINTO FINANCE USA PLC 76720AAL0 1.375% 06/17/2016 DD 06/19/13 KR3F30080002: NISA	101.0808 101.0808	164,518.20 164,518.20	166,783.32 166,783.32	0.00	2,265.12 2,265.12
49,000.000 RITE AID CORP 767754AJ3 7.700% 02/15/2027 DD 12/20/96 KR3F30070002: COLUMBIA	111.7500 111.7500	39,450.57 39,450.57	54,757.50 54,757.50	0.00	15,306.93 15,306.93

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89,000.000 RITE AID CORP 767754CD4 9.250% 03/15/2020 DD 02/27/12 KR3F30070002: COLUMBIA	114.0000 114.0000	89,345.86 89,345.86	101,460.00 101,460.00	0.00	12,114.14 12,114.14
75,000.000 RITE AID CORP 767754CG7 6.750% 06/15/2021 DD 07/02/13 KR3F30070002: COLUMBIA	108.2500 108.2500	75,000.00 75,000.00	81,187.50 81,187.50	0.00	6,187.50 6,187.50
60,000.000 RITE AID 2/13 2ND LIEN TL 76775YAY4 KR3F30020002: MANULIFE ASSET MGMT	102.0940 102.0940	61,320.96 61,320.96	61,256.40 61,256.40	0.00	-64.56 -64.56
82,000.000 RITE AID 2/13 2ND LIEN TL 76775YAY4 KR3F30070002: COLUMBIA	102.0940 102.0940	83,245.00 83,245.00	83,717.08 83,717.08	0.00	472.08 472.08
115,000.000 ROSE ROCK MIDSTREAM/FIN 77714PAA7 5.625% 07/15/2022 DD 07/02/14 KR3F30060002: LOOMIS	101.2500 101.2500	115,000.00 115,000.00	116,437.50 116,437.50	0.00	1,437.50 1,437.50
43,000.000 ROSE ROCK MIDSTREAM/FIN 77714PAA7 5.625% 07/15/2022 DD 07/02/14 KR3F30070002: COLUMBIA	101.2500 101.2500	43,000.00 43,000.00	43,537.50 43,537.50	0.00	537.50 537.50
365,000.000 ROSETTA RESOURCES INC 777779AD1 5.625% 05/01/2021 DD 05/02/13 KR3F30060002: LOOMIS	102.8750 102.8750	373,675.00 373,675.00	375,493.75 375,493.75	0.01	1,818.75 1,818.75
35,000.000 ROSETTA RESOURCES INC 777779AE9 5.875% 06/01/2022 DD 11/15/13 KR3F30060002: LOOMIS	104.5000 104.5000	36,137.50 36,137.50	36,575.00 36,575.00	0.00	437.50 437.50
105,000.000 ROYAL BANK OF SCOTLAND GROUP P 780099CE5 6.125% 12/15/2022 DD 12/04/12 KR3F30060002: LOOMIS	109.3734 109.3734	104,919.15 104,919.15	114,842.07 114,842.07	0.00	9,922.92 9,922.92
41,000.000 SBA COMMUNICATIONS CORP 78388JAQ9 5.625% 10/01/2019 DD 04/01/13 KR3F30070002: COLUMBIA	105.8750 105.8750	41,717.50 41,717.50	43,408.75 43,408.75	0.00	1,691.25 1,691.25



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69,000.000 SBA COMMUNICATIONS CORP 144A 78388JAR7 4.875% 07/15/2022 DD 07/01/14 KR3F30070002: COLUMBIA	98.7500 98.7500	68,432.82 68,432.82	68,137.50 68,137.50	0.00	-295.32 -295.32
205,000.000 SBA TELECOMMUNICATIONS INC 78401FAG2 5.750% 07/15/2020 DD 01/15/13 KR3F30070002: COLUMBIA	106.0000 106.0000	207,036.25 207,036.25	217,300.00 217,300.00	0.01	10,263.75 10,263.75
90,000.000 SBA TELECOMMUNICATIONS INC 78401FAG2 5.750% 07/15/2020 DD 01/15/13 KR3F30020002: MANULIFE ASSET MGMT	106.0000 106.0000	94,925.00 94,925.00	95,400.00 95,400.00	0.00	475.00 475.00
40,000.000 SBA TOWER TRUST 144A 78403DAB6 5.101% 04/15/2042 DD 04/16/10 KR3F30020002: MANULIFE ASSET MGMT	107.0807 107.0807	42,024.00 42,024.00	42,832.28 42,832.28	0.00	808.28 808.28
145,000.000 SBA FINANCE 2/14 INCREMENTAL 78404XAF2 TLB KR3F30020002: MANULIFE ASSET MGMT	99.3180 99.3180	144,887.50 144,887.50	144,011.10 144,011.10	0.00	-876.40 -876.40
119,691.760 SG MORTGAGE SECUR AHL1 A1 144A 784209AA6 VAR RT 08/25/2037 DD 10/25/07 KR3F30050002: WATERFALL	19.8582 19.8582	0.00 0.00	23,768.63 23,768.63	0.00	23,768.63 23,768.63
400,000.000 SLM CORP 78442FEH7 8.450% 06/15/2018 DD 06/18/08 KR3F30010002: PIMCO KR3	118.2500 118.2500	476,500.00 476,500.00	473,000.00 473,000.00	0.01	-3,500.00 -3,500.00
1,400,000.000 SLM CORP 78442FEJ3 8.000% 03/25/2020 DD 03/22/10 KR3F30010002: PIMCO KR3	115.6250 115.6250	1,628,750.00 1,628,750.00	1,618,750.00 1,618,750.00	0.04	-10,000.00 -10,000.00
100,000.000 SLM CORP 78442FEK0 6.250% 01/25/2016 DD 01/14/11 KR3F30010002: PIMCO KR3	106.2500 106.2500	110,125.00 110,125.00	106,250.00 106,250.00	0.00	-3,875.00 -3,875.00
280,000.000 SLM CORP 78442FEL8 7.250% 01/25/2022 DD 01/27/12 KR3F30060002: LOOMIS	110.6250 110.6250	284,497.17 284,497.17	309,750.00 309,750.00	0.01	25,252.83 25,252.83

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400,000.000 SLM CORP 78442FEM6 6.000% 01/25/2017 DD 01/27/12 KR3F30010002: PIMCO KR3	108.6250 108.6250	435,000.00 435,000.00	434,500.00 434,500.00	0.01	-500.00 -500.00
500,000.000 SLM CORP 78442FER5 5.500% 01/15/2019 DD 09/20/13 KR3F30010002: PIMCO KR3	106.2500 106.2500	501,250.00 501,250.00	531,250.00 531,250.00	0.01	30,000.00 30,000.00
579,977.884 SLM PRIVATE CREDIT STUDENT B B 78443CCV4 VAR RT 12/15/2039 DD 06/08/06 KR3F30050002: WATERFALL	86.3907 86.3907	422,296.39 422,296.39	501,046.95 501,046.95	0.01	78,750.56 78,750.56
76,000.000 SM ENERGY CO 78454LAD2 6.500% 11/15/2021 DD 11/08/11 KR3F30070002: COLUMBIA	108.2500 108.2500	76,327.50 76,327.50	82,270.00 82,270.00	0.00	5,942.50 5,942.50
108,000.000 SM ENERGY CO 78454LAH3 5.000% 01/15/2024 DD 01/15/14 KR3F30070002: COLUMBIA	99.5000 99.5000	108,000.00 108,000.00	107,460.00 107,460.00	0.00	-540.00 -540.00
1,614,883.780 SRERS FUNDING LTD RS A1B1 144A 78467MAA1 VAR RT 05/09/2046 DD 05/19/11 KR3F30050002: WATERFALL	94.4422 94.4422	1,122,344.22 1,122,344.22	1,525,132.54 1,525,132.54	0.04	402,788.32 402,788.32
112,000.000 STHI HOLDING CORP 144A 78477JAA6 8.000% 03/15/2018 DD 03/25/11 KR3F30070002: COLUMBIA	106.0000 106.0000	115,080.00 115,080.00	118,720.00 118,720.00	0.00	3,640.00 3,640.00
12,000.000 SABINE PASS LIQUEFACTION 144A 785592AC0 6.250% 03/15/2022 DD 11/25/13 KR3F30070002: COLUMBIA	108.7500 108.7500	12,000.00 12,000.00	13,050.00 13,050.00	0.00	1,050.00 1,050.00
130,000.000 SABINE PASS LIQUEFACTION 144A 785592AC0 6.250% 03/15/2022 DD 11/25/13 KR3F30060002: LOOMIS	108.7500 108.7500	130,000.00 130,000.00	141,375.00 141,375.00	0.00	11,375.00 11,375.00
145,000.000 SABINE PASS LIQUEFACTION LLC 785592AD8 VAR RT 04/15/2023 DD 10/15/13 KR3F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	145,145.00 145,145.00	151,162.50 151,162.50	0.00	6,017.50 6,017.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 SABINE PASS LIQUEFACTION LLC 785592AE6 VAR RT 02/01/2021 DD 02/01/14 KR3F30070002: COLUMBIA	105.7500 105.7500	115,000.00 115,000.00	121,612.50 121,612.50	0.00	6,612.50 6,612.50
125,000.000 SABINE PASS LIQUEFACTION 144A 785592AF3 5.750% 05/15/2024 DD 05/20/14 KR3F30070002: COLUMBIA	104.2500 104.2500	125,000.00 125,000.00	130,312.50 130,312.50	0.00	5,312.50 5,312.50
80,000.000 SALIX PHARMACEUTICALS LTD 144A 795435AF3 6.000% 01/15/2021 DD 12/27/13 KR3F30060002: LOOMIS	107.2500 107.2500	80,000.00 80,000.00	85,800.00 85,800.00	0.00	5,800.00 5,800.00
162,109.180 SALIX PHARMACEUTICALS 12/13 TL 79543NAE7 KR3F30020002: MANULIFE ASSET MGMT	100.6560 100.6560	163,908.36 163,908.36	163,172.62 163,172.62	0.00	-735.74 -735.74
111,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAH9 6.875% 11/15/2019 DD 05/15/12 KR3F30070002: COLUMBIA	108.2500 108.2500	111,740.00 111,740.00	120,157.50 120,157.50	0.00	8,417.50 8,417.50
93,000.000 SALLY HOLDINGS LLC / SALLY CAP 79546VAJ5 5.750% 06/01/2022 DD 05/18/12 KR3F30070002: COLUMBIA	106.5000 106.5000	93,000.00 93,000.00	99,045.00 99,045.00	0.00	6,045.00 6,045.00
75,000.000 SAMSON INVESTMENT CO 144A 796038AA5 VAR RT 02/15/2020 DD 02/08/12 KR3F30020002: MANULIFE ASSET MGMT	105.3750 105.3750	79,677.50 79,677.50	79,031.25 79,031.25	0.00	-646.25 -646.25
140,000.000 SAN ANTONIO TX ELEC & GAS REVE 796253Z21 4.427% 02/01/2042 DD 03/29/12 KR3F30080002: NISA	105.7480 105.7480	140,000.00 140,000.00	148,047.20 148,047.20	0.00	8,047.20 8,047.20
1,000,000.000 SAN FRANCISCO CITY & CNTY CA 797646NF9 5.930% 06/15/2028 DD 03/24/10 KR3F30010002: PIMCO KR3	119.5290 119.5290	1,067,620.00 1,067,620.00	1,195,290.00 1,195,290.00	0.03	127,670.00 127,670.00
70,000.000 SANCHEZ ENERGY CORP 144A 79970YAC9 6.125% 01/15/2023 DD 06/27/14 KR3F30060002: LOOMIS	103.2500 103.2500	70,000.00 70,000.00	72,275.00 72,275.00	0.00	2,275.00 2,275.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000.000 SANDRIDGE ENERGY INC 80007PAN9 7.500% 03/15/2021 DD 09/15/11 KR3F30060002: LOOMIS	108.3750 108.3750	172,725.00 172,725.00	195,075.00 195,075.00	0.00	22,350.00 22,350.00
73,000.000 SANDRIDGE ENERGY INC 80007PAQ2 8.125% 10/15/2022 DD 10/15/12 KR3F30070002: COLUMBIA	110.1250 110.1250	79,680.00 79,680.00	80,391.25 80,391.25	0.00	711.25 711.25
105,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR3F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	111,010.00 111,010.00	113,925.00 113,925.00	0.00	2,915.00 2,915.00
24,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR3F30070002: COLUMBIA	108.5000 108.5000	25,590.00 25,590.00	26,040.00 26,040.00	0.00	450.00 450.00
10,000.000 SANDRIDGE ENERGY INC 80007PAT6 7.500% 02/15/2023 DD 08/20/12 KR3F30060002: LOOMIS	108.5000 108.5000	9,950.00 9,950.00	10,850.00 10,850.00	0.00	900.00 900.00
195,987.800 SANDY CREEK ENERGY 11/13 TL 80030FAF9 KR3F30040002: SHENKMAN CAP	100.7220 100.7220	195,007.86 195,007.86	197,402.83 197,402.83	0.00	2,394.97 2,394.97
80,000.000 SCHAEFFLER FINANCE BV 144A 806261AE3 4.750% 05/15/2021 DD 04/29/13 KR3F30070002: COLUMBIA	103.0000 103.0000	81,100.00 81,100.00	82,400.00 82,400.00	0.00	1,300.00 1,300.00
73,000.000 SCHAEFFLER HOLDING FINANC 144A 80626PAA8 6.875% 08/15/2018 DD 07/24/13 KR3F30070002: COLUMBIA	105.3750 105.3750	74,745.15 74,745.15	76,923.75 76,923.75	0.00	2,178.60 2,178.60
348,250.000 SCIENTIFIC GAMES 10/13 80875AAJ0 COV-LITE TLB KR3F30040002: SHENKMAN CAP	98.8590 98.8590	346,508.75 346,508.75	344,276.47 344,276.47	0.01	-2,232.28 -2,232.28
299,248.120 SEADRILL PARTNERS 2/14 TL 81172UAB1 KR3F30040002: SHENKMAN CAP	99.3070 99.3070	294,759.40 294,759.40	297,174.33 297,174.33	0.01	2,414.93 2,414.93

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72,000.000 SEALED AIR CORP 144A	112.5000	81,003.75	81,000.00		-3.75
81211KAS9 6.500% 12/01/2020 DD 11/28/12 KR3F30020002: MANULIFE ASSET MGMT	112.5000	81,003.75	81,000.00	0.00	-3.75
90,000.000 SEALED AIR CORP 144A	101.5000	90,000.00	91,350.00		1,350.00
81211KAU4 5.250% 04/01/2023 DD 03/21/13 KR3F30060002: LOOMIS	101.5000	90,000.00	91,350.00	0.00	1,350.00
400,000.000 SEDGWICK CMS 2/14 TL	98.3750	399,000.00	393,500.00		-5,500.00
81567GAB5 KR3F30040002: SHENKMAN CAP	98.3750	399,000.00	393,500.00	0.01	-5,500.00
85,000.000 SELECT MEDICAL CORP	104.5000	86,806.25	88,825.00		2,018.75
816196AQ2 6.375% 06/01/2021 DD 05/28/13 KR3F30020002: MANULIFE ASSET MGMT	104.5000	86,806.25	88,825.00	0.00	2,018.75
29,000.000 SEMINOLE INDIAN TRIBE OF 144A	113.5000	29,833.75	32,915.00		3,081.25
81683RAJ3 7.804% 10/01/2020 DD 09/28/07 KR3F30070002: COLUMBIA	113.5000	29,833.75	32,915.00	0.00	3,081.25
57,000.000 SENECA GAMING CORP 144A	106.2500	56,572.50	60,562.50		3,990.00
817082AF7 8.250% 12/01/2018 DD 11/18/10 KR3F30070002: COLUMBIA	106.2500	56,572.50	60,562.50	0.00	3,990.00
395,247.480 SEQUA 12/12 COV-LITE TLB	99.0000	394,885.35	391,295.01		-3,590.34
81732LAL2 0.000% 06/19/2017 DD 11/28/12 KR3F30040002: SHENKMAN CAP	99.0000	394,885.35	391,295.01	0.01	-3,590.34
170,000.000 SERTA SIMMONS HOLDINGS LL 144A	108.5000	171,300.00	184,450.00		13,150.00
81753FAA3 8.125% 10/01/2020 DD 10/01/12 KR3F30070002: COLUMBIA	108.5000	171,300.00	184,450.00	0.00	13,150.00
73,000.000 SERVICE CORP INTERNATIONAL/US	103.5000	73,320.00	75,555.00		2,235.00
817565BZ6 5.375% 01/15/2022 DD 01/15/14 KR3F30070002: COLUMBIA	103.5000	73,320.00	75,555.00	0.00	2,235.00
205,000.000 SERVICEMASTER CO/TN	106.7500	159,687.50	218,837.50		59,150.00
817609AB6 7.450% 08/15/2027 DD 08/19/97 KR3F30060002: LOOMIS	106.7500	159,687.50	218,837.50	0.01	59,150.00

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215,000.000 SERVICEMASTER COMPANY 81760NAR0 7.000% 08/15/2020 DD 02/15/13 KR3F30060002: LOOMIS	106.3750 106.3750	227,812.50 227,812.50	228,706.25 228,706.25	0.01	893.75 893.75
64,723.540 SIERRA TIMESHARE 201 3A C 144A 82651XAC1 9.310% 07/20/2028 DD 11/10/11 KR3F30060002: LOOMIS	108.4110 108.4110	64,711.35 64,711.35	70,167.44 70,167.44	0.00	5,456.09 5,456.09
187,000.000 SIGNODE INDUSTRIAL GROUP 144A 826700AA4 6.375% 05/01/2022 DD 04/29/14 KR3F30070002: COLUMBIA	101.2500 101.2500	187,325.00 187,325.00	189,337.50 189,337.50	0.00	2,012.50 2,012.50
238,449.850 HAMILTON SUNDSTRAND 2/13 TL 82773WAD4 0.000% 12/13/2019 DD 02/01/13 KR3F30040002: SHENKMAN CAP	99.6790 99.6790	238,793.94 238,793.94	237,684.43 237,684.43	0.01	-1,109.51 -1,109.51
206,000.000 SILVER II BORROWER / SILV 144A 828326AA6 7.750% 12/15/2020 DD 12/13/12 KR3F30070002: COLUMBIA	107.0000 107.0000	216,420.00 216,420.00	220,420.00 220,420.00	0.01	4,000.00 4,000.00
263,566.260 SILVERLEAF FINANCE XVI LLC TIM 82839QAA5 11.000% 09/16/2024 DD 11/07/12 KR3F30050002: WATERFALL	101.1250 101.1250	263,566.26 263,566.26	266,531.38 266,531.38	0.01	2,965.12 2,965.12
350,000.000 SINCLAIR TELEVISION GROUP INC 829259AM2 5.375% 04/01/2021 DD 04/02/13 KR3F30040002: SHENKMAN CAP	100.6250 100.6250	353,036.25 353,036.25	352,187.50 352,187.50	0.01	-848.75 -848.75
150,000.000 SINCLAIR TELEVISION GROUP INC 829259AQ3 6.375% 11/01/2021 DD 10/11/13 KR3F30040002: SHENKMAN CAP	106.3750 106.3750	150,000.00 150,000.00	159,562.50 159,562.50	0.00	9,562.50 9,562.50
25,000.000 SIRIUS XM RADIO INC 144A 82967NAG3 5.250% 08/15/2022 DD 08/13/12 KR3F30020002: MANULIFE ASSET MGMT	107.7500 107.7500	25,272.50 25,272.50	26,937.50 26,937.50	0.00	1,665.00 1,665.00
90,000.000 SIRIUS XM RADIO INC 144A 82967NAQ1 5.875% 10/01/2020 DD 09/24/13 KR3F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	90,000.00 90,000.00	95,175.00 95,175.00	0.00	5,175.00 5,175.00

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260,000.000 SOCIETE GENERALE SA 144A 83367TBG3 5.000% 01/17/2024 DD 01/17/14 KR3F30060002: LOOMIS	104.5836 104.5836	257,641.80 257,641.80	271,917.36 271,917.36	0.01	14,275.56 14,275.56
60,000.000 SOFTBANK CORP 144A 83404DAA7 4.500% 04/15/2020 DD 04/23/13 KR3F30020002: MANULIFE ASSET MGMT	101.6250 101.6250	60,000.00 60,000.00	60,975.00 60,975.00	0.00	975.00 975.00
2,000,000.000 SOFTBANK CORP 144A 83404DAA7 4.500% 04/15/2020 DD 04/23/13 KR3F30010002: PIMCO KR3	101.6250 101.6250	1,991,875.00 1,991,875.00	2,032,500.00 2,032,500.00	0.05	40,625.00 40,625.00
56,772.500 SONIC CAPITAL LLC 1A A2 144A 83546DAA6 5.438% 05/20/2041 DD 05/20/11 KR3F30020002: MANULIFE ASSET MGMT	107.3735 107.3735	58,391.45 58,391.45	60,958.62 60,958.62	0.00	2,567.17 2,567.17
200,000.000 SOUTHEAST SUPPLY HEADER L 144A 841504AA1 4.850% 08/15/2014 DD 08/13/09 KR3F30010002: PIMCO KR3	100.4370 100.4370	212,320.00 212,320.00	200,874.00 200,874.00	0.00	-11,446.00 -11,446.00
280,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FW8 3.900% 03/15/2043 DD 03/07/13 KR3F30080002: NISA	96.2351 96.2351	278,328.40 278,328.40	269,458.28 269,458.28	0.01	-8,870.12 -8,870.12
40,000.000 STHRN CALIFORNIA ST PUBLIC PWR 842475WF8 6.930% 05/15/2017 DD 09/15/97 KR3F30080002: NISA	115.2690 115.2690	49,378.80 49,378.80	46,107.60 46,107.60	0.00	-3,271.20 -3,271.20
1,900,000.000 SOUTHWESTERN ENERGY CO 845467AE9 7.500% 02/01/2018 DD 01/16/08 KR3F30010002: PIMCO KR3	119.1798 119.1798	2,335,237.00 2,335,237.00	2,264,416.20 2,264,416.20	0.05	-70,820.80 -70,820.80
280,000.000 SPECTRA ENERGY PARTNERS LP 84756NAB5 4.600% 06/15/2021 DD 06/09/11 KR3F30080002: NISA	109.1952 109.1952	284,230.80 284,230.80	305,746.56 305,746.56	0.01	21,515.76 21,515.76
236,000.000 SPECTRUM BRANDS INC 84762LAL9 6.750% 03/15/2020 DD 03/20/12 KR3F30070002: COLUMBIA	107.2500 107.2500	249,950.00 249,950.00	253,110.00 253,110.00	0.01	3,160.00 3,160.00

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94,000.000 SPECTRUM BRANDS INC 84762LAN5 6.375% 11/15/2020 DD 11/15/13 KR3F30070002: COLUMBIA	107.5000 107.5000	95,175.00 95,175.00	101,050.00 101,050.00	0.00	5,875.00 5,875.00
48,000.000 SPECTRUM BRANDS INC 84762LAQ8 6.625% 11/15/2022 DD 11/15/13 KR3F30070002: COLUMBIA	108.2500 108.2500	48,000.00 48,000.00	51,960.00 51,960.00	0.00	3,960.00 3,960.00
248,128.120 COINMACH 5/13 COV-LITE TLB 84850XAB8 KR3F30040002: SHENKMAN CAP	100.0180 100.0180	251,558.74 251,558.74	248,172.78 248,172.78	0.01	-3,385.96 -3,385.96
648,346.060 SPIRIT AEROSYSTEMS 3/14 TLB 84857HAL4 KR3F30040002: SHENKMAN CAP	99.6000 99.6000	646,725.19 646,725.19	645,752.68 645,752.68	0.02	-972.51 -972.51
37,082.870 SPIRIT MASTER FUNDI 1A A1 144A 848601AC4 5.050% 07/20/2040 DD 05/20/14 KR3F30050002: WATERFALL	106.0620 106.0620	31,456.14 31,456.14	39,330.83 39,330.83	0.00	7,874.69 7,874.69
83,000.000 SPRINGLEAF FINANCE CORP 85171RAA2 6.900% 12/15/2017 DD 12/17/07 KR3F30070002: COLUMBIA	111.0000 111.0000	75,215.54 75,215.54	92,130.00 92,130.00	0.00	16,914.46 16,914.46
62,000.000 SPRINGLEAF FINANCE CORP 85172FAB5 6.000% 06/01/2020 DD 12/01/13 KR3F30070002: COLUMBIA	103.5000 103.5000	62,635.00 62,635.00	64,170.00 64,170.00	0.00	1,535.00 1,535.00
90,000.000 SPRINGLEAF FINANCE CORP 85172FAD1 7.750% 10/01/2021 DD 09/24/13 KR3F30070002: COLUMBIA	112.5000 112.5000	91,995.00 91,995.00	101,250.00 101,250.00	0.00	9,255.00 9,255.00
390,000.000 SPRINGLEAF FINANCE CORP 85172FAD1 7.750% 10/01/2021 DD 09/24/13 KR3F30060002: LOOMIS	112.5000 112.5000	289,157.14 289,157.14	438,750.00 438,750.00	0.01	149,592.86 149,592.86
63,000.000 SPRINGLEAF FINANCE CORP 85172FAF6 8.250% 10/01/2023 DD 09/24/13 KR3F30070002: COLUMBIA	114.0000 114.0000	63,000.00 63,000.00	71,820.00 71,820.00	0.00	8,820.00 8,820.00



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155,000.000 SPRINGLEAF FINANCE CORP 85172FAF6 8.250% 10/01/2023 DD 09/24/13 KR3F30060002: LOOMIS	114.0000 114.0000	114,921.43 114,921.43	176,700.00 176,700.00	0.00	61,778.57 61,778.57
128,000.000 SPRINGS INDS INC 851783AB6 6.250% 06/01/2021 DD 06/04/13 KR3F30070002: COLUMBIA	102.0000 102.0000	127,785.00 127,785.00	130,560.00 130,560.00	0.00	2,775.00 2,775.00
990,000.000 SPRINT CAPITAL CORP 852060AD4 6.875% 11/15/2028 DD 11/16/98 KR3F30060002: LOOMIS	101.0000 101.0000	786,418.75 786,418.75	999,900.00 999,900.00	0.02	213,481.25 213,481.25
45,000.000 SPRINT CAPITAL CORP 852060AT9 8.750% 03/15/2032 DD 03/14/02 KR3F30060002: LOOMIS	115.5000 115.5000	37,774.84 37,774.84	51,975.00 51,975.00	0.00	14,200.16 14,200.16
441,000.000 SPRINT NEXTEL CORP 144A 852061AK6 9.000% 11/15/2018 DD 11/09/11 KR3F30070002: COLUMBIA	121.2500 121.2500	442,340.72 442,340.72	534,712.50 534,712.50	0.01	92,371.78 92,371.78
282,000.000 SPRINT NEXTEL CORP 852061AM2 11.500% 11/15/2021 DD 05/15/12 KR3F30070002: COLUMBIA	135.0000 135.0000	314,470.00 314,470.00	380,700.00 380,700.00	0.01	66,230.00 66,230.00
50,000.000 SPRINT NEXTEL CORP 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12 KR3F30070002: COLUMBIA	115.0000 115.0000	54,625.00 54,625.00	57,500.00 57,500.00	0.00	2,875.00 2,875.00
250,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR3F30040002: SHENKMAN CAP	111.2500 111.2500	250,000.00 250,000.00	278,125.00 278,125.00	0.01	28,125.00 28,125.00
265,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR3F30060002: LOOMIS	111.2500 111.2500	265,000.00 265,000.00	294,812.50 294,812.50	0.01	29,812.50 29,812.50
153,000.000 SPRINT CORP 144A 85207UAB1 7.875% 09/15/2023 DD 09/11/13 KR3F30070002: COLUMBIA	111.2500 111.2500	153,000.00 153,000.00	170,212.50 170,212.50	0.00	17,212.50 17,212.50



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100,000.000 SPRINT CORP 144A 85207UAG0 7.125% 06/15/2024 DD 12/12/13 KR3F30040002: SHENKMAN CAP	106.0000 106.0000	100,000.00 100,000.00	106,000.00 106,000.00	0.00	6,000.00 6,000.00
34,000.000 SPRINT CORP 144A 85207UAG0 7.125% 06/15/2024 DD 12/12/13 KR3F30070002: COLUMBIA	106.0000 106.0000	35,928.75 35,928.75	36,040.00 36,040.00	0.00	111.25 111.25
25,000.000 STANDARD PACIFIC CORP 85375CBB6 8.375% 01/15/2021 DD 12/22/10 KR3F30060002: LOOMIS	118.5000 118.5000	24,100.00 24,100.00	29,625.00 29,625.00	0.00	5,525.00 5,525.00
90,000.000 STANDARD PACIFIC CORP 85375CBD2 6.250% 12/15/2021 DD 08/06/13 KR3F30020002: MANULIFE ASSET MGMT	106.7500 106.7500	95,850.00 95,850.00	96,075.00 96,075.00	0.00	225.00 225.00
350,000.000 STATER BROS 5/14 COV-LITE TLB 85755UAG6 KR3F30040002: SHENKMAN CAP	100.5000 100.5000	348,250.00 348,250.00	351,750.00 351,750.00	0.01	3,500.00 3,500.00
315,000.000 STATOIL ASA 85771PAP7 2.900% 11/08/2020 DD 11/08/13 KR3F30080002: NISA	102.8099 102.8099	313,576.20 313,576.20	323,851.19 323,851.19	0.01	10,274.99 10,274.99
71,000.000 STEARNS HOLDINGS INC 144A 85800TAA7 9.375% 08/15/2020 DD 08/08/13 KR3F30060002: LOOMIS	104.7500 104.7500	71,000.00 71,000.00	74,372.50 74,372.50	0.00	3,372.50 3,372.50
235,000.000 STEEL DYNAMICS INC 858119AZ3 5.250% 04/15/2023 DD 10/15/13 KR3F30060002: LOOMIS	103.5000 103.5000	235,000.00 235,000.00	243,225.00 243,225.00	0.01	8,225.00 8,225.00
4,280,481.052 STONE HARBOR EMERGING MARKET D 861647105 KR3F30030002: STONE HARBOR	11.1400 11.1400	47,702,869.25 47,702,869.25	47,684,558.92 47,684,558.92	1.16	-18,310.33 -18,310.33
27,392.540 STRUCTURED ASSET SECUR 37A 3A6 86359BBY6 VAR RT 12/25/2033 DD 11/01/03 KR3F30020002: MANULIFE ASSET MGMT	100.3260 100.3260	26,810.46 26,810.46	27,481.84 27,481.84	0.00	671.38 671.38



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
194,550.610 STRUCTURED ASSET S RM1 A1 144A 86361LAA3 VAR RT 08/25/2046 DD 09/19/06 KR3F30050002: WATERFALL	65.6800 65.6800	109,677.89 109,677.89	127,780.84 127,780.84	0.00	18,102.95 18,102.95
499,772.910 STRUCTURED ASSET S RM1 A1 144A 86363BAA3 VAR RT 05/25/2047 DD 05/30/07 KR3F30050002: WATERFALL	77.7350 77.7350	262,380.76 262,380.76	388,498.47 388,498.47	0.01	126,117.71 126,117.71
97,000.000 SUGARHOUSE HSP GAMING PRO 144A 865033AB0 6.375% 06/01/2021 DD 05/24/13 KR3F30070002: COLUMBIA	98.0000 98.0000	96,175.00 96,175.00	95,060.00 95,060.00	0.00	-1,115.00 -1,115.00
65,000.000 SUN MERGER SUB INC 144A 86680WAB1 5.875% 08/01/2021 DD 07/31/13 KR3F30020002: MANULIFE ASSET MGMT	105.7500 105.7500	65,727.50 65,727.50	68,737.50 68,737.50	0.00	3,010.00 3,010.00
0.010 HUISH DETERGENTS 3/13 TL 86686BAC9 KR3F30020002: MANULIFE ASSET MGMT	97.9380 97.9380	0.01 0.01	0.01 0.01	0.00	0.00 0.00
242,781.050 SUPERVALU 5/13 COV-LITE TLB 86853TAP8 KR3F30020002: MANULIFE ASSET MGMT	99.8630 99.8630	244,119.60 244,119.60	242,448.44 242,448.44	0.01	-1,671.16 -1,671.16
90,000.000 SYNOVUS FINANCIAL CORP 87161CAG0 5.125% 06/15/2017 DD 06/20/05 KR3F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	94,387.50 94,387.50	93,825.00 93,825.00	0.00	-562.50 -562.50
226,000.000 SYNOVUS FINANCIAL CORP 87161CAJ4 7.875% 02/15/2019 DD 02/13/12 KR3F30070002: COLUMBIA	114.5000 114.5000	246,470.84 246,470.84	258,770.00 258,770.00	0.01	12,299.16 12,299.16
95,259.130 SYNIVERSE (COV-LITE 4/12) TL 87164GAE3 0.000% 04/23/2019 DD 04/09/12 KR3F30040002: SHENKMAN CAP	99.8330 99.8330	94,443.93 94,443.93	95,100.05 95,100.05	0.00	656.12 656.12
242,380.370 SYNIVERSE 6/13 INCREMENTAL TL 87164GAH6 KR3F30040002: SHENKMAN CAP	99.8750 99.8750	242,380.37 242,380.37	242,077.39 242,077.39	0.01	-302.98 -302.98



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 SYSCO CORP 871829AQ0 2.600% 06/12/2022 DD 06/12/12 KR3F30080002: NISA	97.0116 97.0116	280,893.00 280,893.00	291,034.80 291,034.80	0.01	10,141.80 10,141.80
525,000.000 TCW GLOBAL PROJECT 1A B2 144A 872377AJ5 5.793% 09/01/2017 DD 06/22/05 KR3F30050002: WATERFALL	93.9700 93.9700	491,793.75 491,793.75	493,342.50 493,342.50	0.01	1,548.75 1,548.75
155,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13 KR3F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	162,931.25 162,931.25	168,175.00 168,175.00	0.00	5,243.75 5,243.75
69,000.000 TENET HEALTHCARE CORP 87243QAB2 6.000% 10/01/2020 DD 09/27/13 KR3F30070002: COLUMBIA	108.5000 108.5000	69,000.00 69,000.00	74,865.00 74,865.00	0.00	5,865.00 5,865.00
106,000.000 TELECOM ITALIA CAPITAL SA 872456AA6 7.175% 06/18/2019 DD 06/18/09 KR3F30070002: COLUMBIA	115.6250 115.6250	118,007.71 118,007.71	122,562.50 122,562.50	0.00	4,554.79 4,554.79
330,000.000 TJX COS INC 872539AA9 2.750% 06/15/2021 DD 06/05/14 KR3F30080002: NISA	100.0370 100.0370	329,769.00 329,769.00	330,122.10 330,122.10	0.01	353.10 353.10
249,375.000 TNT CRANE 11/13 COV-LITE TL 87259BAG5 KR3F30040002: SHENKMAN CAP	100.8750 100.8750	244,387.50 244,387.50	251,557.03 251,557.03	0.01	7,169.53 7,169.53
100,000.000 TNT CRANE 11/13 2ND LIEN 87259BAK6 COV-LITE TL KR3F30040002: SHENKMAN CAP	100.5000 100.5000	92,000.00 92,000.00	100,500.00 100,500.00	0.00	8,500.00 8,500.00
199,000.000 T-MOBILE USA INC 87264AAD7 6.633% 04/28/2021 DD 07/28/13 KR3F30070002: COLUMBIA	108.2500 108.2500	203,816.25 203,816.25	215,417.50 215,417.50	0.01	11,601.25 11,601.25
30,000.000 T-MOBILE USA INC 87264AAE5 6.836% 04/28/2023 DD 07/28/13 KR3F30020002: MANULIFE ASSET MGMT	108.8750 108.8750	30,342.50 30,342.50	32,662.50 32,662.50	0.00	2,320.00 2,320.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
43,000.000 T-MOBILE USA INC 87264AAE5 6.836% 04/28/2023 DD 07/28/13 KR3F30070002: COLUMBIA	108.8750 108.8750	43,415.00 43,415.00	46,816.25 46,816.25	0.00	3,401.25 3,401.25
45,000.000 T-MOBILE USA INC 87264AAF2 6.542% 04/28/2020 DD 07/28/13 KR3F30070002: COLUMBIA	108.0000 108.0000	45,000.00 45,000.00	48,600.00 48,600.00	0.00	3,600.00 3,600.00
20,000.000 T-MOBILE USA INC 87264AAG0 6.731% 04/28/2022 DD 07/28/13 KR3F30070002: COLUMBIA	107.8750 107.8750	20,407.98 20,407.98	21,575.00 21,575.00	0.00	1,167.02 1,167.02
60,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR3F30060002: LOOMIS	106.1250 106.1250	60,000.00 60,000.00	63,675.00 63,675.00	0.00	3,675.00 3,675.00
220,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR3F30020002: MANULIFE ASSET MGMT	106.1250 106.1250	226,242.50 226,242.50	233,475.00 233,475.00	0.01	7,232.50 7,232.50
61,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13 KR3F30070002: COLUMBIA	106.1250 106.1250	61,000.00 61,000.00	64,736.25 64,736.25	0.00	3,736.25 3,736.25
62,000.000 T-MOBILE USA INC 87264AAJ4 6.500% 01/15/2024 DD 11/21/13 KR3F30070002: COLUMBIA	106.8750 106.8750	62,000.00 62,000.00	66,262.50 66,262.50	0.00	4,262.50 4,262.50
48,000.000 T-MOBILE USA INC 87264AAK1 6.250% 04/01/2021 DD 10/01/13 KR3F30020002: MANULIFE ASSET MGMT	106.2500 106.2500	48,290.00 48,290.00	51,000.00 51,000.00	0.00	2,710.00 2,710.00
80,000.000 T-MOBILE USA INC 87264AAL9 6.625% 04/01/2023 DD 10/01/13 KR3F30020002: MANULIFE ASSET MGMT	108.5000 108.5000	83,937.50 83,937.50	86,800.00 86,800.00	0.00	2,862.50 2,862.50
125,000.000 T-MOBILE USA INC 87264AAL9 6.625% 04/01/2023 DD 10/01/13 KR3F30070002: COLUMBIA	108.5000 108.5000	126,395.00 126,395.00	135,625.00 135,625.00	0.00	9,230.00 9,230.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
200,000.000 WEATHER CHANNEL 6/13 2ND LIEN 87309LAM0 COV-LITE TL KR3F30040002: SHENKMAN CAP	99.0310 99.0310	198,000.00 198,000.00	198,062.00 198,062.00	0.00	62.00 62.00
2,706,957.414 TABERNA PREFER 06-6A A1BF 144A 87331AAB0 VAR RT 12/05/2036 DD 06/27/06 KR3F30050002: WATERFALL	76.1875 76.1875	1,914,286.38 1,914,286.38	2,062,363.15 2,062,363.15	0.05	148,076.77 148,076.77
712,105.999 TABERNA PREFER 06-5A A1A 144A 87331BAA0 VAR RT 08/05/2036 DD 03/29/06 KR3F30050002: WATERFALL	72.5000 72.5000	515,609.25 515,609.25	516,276.85 516,276.85	0.01	667.60 667.60
1,525,251.720 TABERNA PREFER 07-8A A1B 144A 87331VAF5 VAR RT 11/07/2037 DD 03/29/07 KR3F30050002: WATERFALL	81.0353 81.0353	1,047,360.25 1,047,360.25	1,235,992.81 1,235,992.81	0.03	188,632.56 188,632.56
298,500.000 ALLFLEX 7/13 TL 87377KAB3 KR3F30040002: SHENKMAN CAP	100.0210 100.0210	298,500.00 298,500.00	298,562.69 298,562.69	0.01	62.69 62.69
100,000.000 TAM CAPITAL INC 87484EAB7 7.375% 04/25/2017 DD 10/25/07 KR3F30020002: MANULIFE ASSET MGMT	107.0000 107.0000	102,000.00 102,000.00	107,000.00 107,000.00	0.00	5,000.00 5,000.00
695,000.000 TARGET CORP 87612EBB1 2.300% 06/26/2019 DD 06/26/14 KR3F30080002: NISA	100.7283 100.7283	693,436.25 693,436.25	700,061.69 700,061.69	0.02	6,625.44 6,625.44
135,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AA0 7.750% 04/15/2020 DD 04/13/12 KR3F30070002: COLUMBIA	109.2500 109.2500	140,715.84 140,715.84	147,487.50 147,487.50	0.00	6,771.66 6,771.66
22,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AB8 7.750% 04/15/2020 DD 04/13/12 KR3F30070002: COLUMBIA	109.2500 109.2500	23,210.00 23,210.00	24,035.00 24,035.00	0.00	825.00 825.00
35,000.000 TAYLOR MORRISON COMMUNITI 144A 877249AC6 5.250% 04/15/2021 DD 04/16/13 KR3F30070002: COLUMBIA	101.5000 101.5000	35,010.00 35,010.00	35,525.00 35,525.00	0.00	515.00 515.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
32,000.000 TAYLOR MORRISON COMM/MON 144A 877249AD4 5.625% 03/01/2024 DD 03/05/14 KR3F30070002: COLUMBIA	99.0000 99.0000	32,000.00 32,000.00	31,680.00 31,680.00	0.00	-320.00 -320.00
470,000.000 TELECOM ITALIA CAPITAL SA 87927VAF5 6.375% 11/15/2033 DD 05/15/04 KR3F30060002: LOOMIS	103.2500 103.2500	413,059.25 413,059.25	485,275.00 485,275.00	0.01	72,215.75 72,215.75
120,000.000 TELECOM ITALIA CAPITAL SA 87927VAM0 6.000% 09/30/2034 DD 09/30/05 KR3F30060002: LOOMIS	100.2500 100.2500	89,502.55 89,502.55	120,300.00 120,300.00	0.00	30,797.45 30,797.45
121,000.000 TELECOM ITALIA SPA 144A 87927YAA0 5.303% 05/30/2024 DD 05/30/14 KR3F30070002: COLUMBIA	100.3750 100.3750	121,000.00 121,000.00	121,453.75 121,453.75	0.00	453.75 453.75
11,000.000 TELEFLEX INC 144A 879369AC0 5.250% 06/15/2024 DD 05/21/14 KR3F30070002: COLUMBIA	101.0000 101.0000	11,000.00 11,000.00	11,110.00 11,110.00	0.00	110.00 110.00
150,000.000 TELEFONICA EMISIONES SAU 87938WAC7 7.045% 06/20/2036 DD 06/20/06 KR3F30060002: LOOMIS	127.5491 127.5491	133,968.75 133,968.75	191,323.65 191,323.65	0.00	57,354.90 57,354.90
66,000.000 TEMPUR SEALY INTERNATIONAL INC 88023UAB7 6.875% 12/15/2020 DD 06/15/13 KR3F30070002: COLUMBIA	109.5000 109.5000	66,775.00 66,775.00	72,270.00 72,270.00	0.00	5,495.00 5,495.00
275,000.000 TENET HEALTHCARE CORP 88033GAV2 6.875% 11/15/2031 DD 11/06/01 KR3F30060002: LOOMIS	96.7500 96.7500	229,162.50 229,162.50	266,062.50 266,062.50	0.01	36,900.00 36,900.00
97,000.000 TENET HEALTHCARE CORP 88033GBP4 6.250% 11/01/2018 DD 11/21/11 KR3F30070002: COLUMBIA	111.0000 111.0000	97,000.00 97,000.00	107,670.00 107,670.00	0.00	10,670.00 10,670.00
100,000.000 TENET HEALTHCARE CORP 88033GBY5 4.500% 04/01/2021 DD 02/05/13 KR3F30070002: COLUMBIA	100.6250 100.6250	99,707.50 99,707.50	100,625.00 100,625.00	0.00	917.50 917.50



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 TENET HEALTHCARE CORP 88033GCA6 4.375% 10/01/2021 DD 05/30/13 KR3F30020002: MANULIFE ASSET MGMT	99.3750 99.3750	242,000.00 242,000.00	243,468.75 243,468.75	0.01	1,468.75 1,468.75
346,000.000 TENET HEALTHCARE CORP 88033GCE8 8.125% 04/01/2022 DD 09/27/13 KR3F30070002: COLUMBIA	115.7500 115.7500	356,965.00 356,965.00	400,495.00 400,495.00	0.01	43,530.00 43,530.00
30,000.000 TENET HEALTHCARE CORP 144A 88033GCF5 5.000% 03/01/2019 DD 03/10/14 KR3F30070002: COLUMBIA	101.3750 101.3750	30,450.00 30,450.00	30,412.50 30,412.50	0.00	-37.50 -37.50
95,000.000 TENNECO INC 880349AQ8 6.875% 12/15/2020 DD 12/23/10 KR3F30020002: MANULIFE ASSET MGMT	108.8750 108.8750	103,581.25 103,581.25	103,431.25 103,431.25	0.00	-150.00 -150.00
290,000.000 THOMSON REUTERS CORP 884903BL8 0.875% 05/23/2016 DD 05/23/13 KR3F30080002: NISA	99.9592 99.9592	289,222.80 289,222.80	289,881.68 289,881.68	0.01	658.88 658.88
400,000.000 TIME WARNER CABLE INC 88732JAH1 5.850% 05/01/2017 DD 04/09/07 KR3F30010002: PIMCO KR3	112.4669 112.4669	445,300.00 445,300.00	449,867.60 449,867.60	0.01	4,567.60 4,567.60
180,000.000 TIME WARNER CABLE INC 88732JBB3 5.500% 09/01/2041 DD 09/12/11 KR3F30080002: NISA	111.8687 111.8687	197,999.00 197,999.00	201,363.66 201,363.66	0.00	3,364.66 3,364.66
43,000.000 TITAN INTL INC ILL 88830MAH5 6.875% 10/01/2020 DD 04/01/14 KR3F30070002: COLUMBIA	101.5000 101.5000	43,000.00 43,000.00	43,645.00 43,645.00	0.00	645.00 645.00
247,507.800 TOWER INTERNATIONAL 1/14 TLB 89170LAM2 KR3F30040002: SHENKMAN CAP	99.5940 99.5940	246,278.64 246,278.64	246,502.92 246,502.92	0.01	224.28 224.28
100,000.000 TOWNSQUARE RADIO LLC / TO 144A 892234AA3 9.000% 04/01/2019 DD 04/04/12 KR3F30040002: SHENKMAN CAP	110.7500 110.7500	106,415.00 106,415.00	110,750.00 110,750.00	0.00	4,335.00 4,335.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
40,000.000 TOYS R US INC 892335AL4 7.375% 10/15/2018 DD 09/22/03 KR3F30060002: LOOMIS	75.0000 75.0000	36,231.56 36,231.56	30,000.00 30,000.00	0.00	-6,231.56 -6,231.56
150,000.000 TPC GROUP INC 144A 89236YAA2 8.750% 12/15/2020 DD 12/20/12 KR3F30060002: LOOMIS	110.7500 110.7500	150,000.00 150,000.00	166,125.00 166,125.00	0.00	16,125.00 16,125.00
1,000,000.000 TRADE MAPS LTD 2013-1A D 144A 89253UAG5 VAR RT 12/10/2018 DD 12/12/13 KR3F30050002: WATERFALL	100.7190 100.7190	1,009,062.50 1,009,062.50	1,007,190.00 1,007,190.00	0.02	-1,872.50 -1,872.50
299,250.000 TRANSUNION 3/14 COV-LITE TL 89334GAN4 KR3F30040002: SHENKMAN CAP	99.9640 99.9640	298,501.87 298,501.87	299,142.27 299,142.27	0.01	640.40 640.40
130,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12 KR3F30080002: NISA	101.3462 101.3462	127,745.80 127,745.80	131,750.06 131,750.06	0.00	4,004.26 4,004.26
430,000.000 TRANSALTA CORP 89346DAG2 1.900% 06/03/2017 DD 06/03/14 KR3F30080002: NISA	100.3913 100.3913	429,514.10 429,514.10	431,682.59 431,682.59	0.01	2,168.49 2,168.49
16,000.000 TRANSDIGM INC 893647AR8 5.500% 10/15/2020 DD 04/15/13 KR3F30070002: COLUMBIA	101.6400 101.6400	16,386.21 16,386.21	16,262.40 16,262.40	0.00	-123.81 -123.81
68,000.000 TRANSDIGM INC 893647AT4 7.500% 07/15/2021 DD 07/01/13 KR3F30070002: COLUMBIA	110.7500 110.7500	68,000.00 68,000.00	75,310.00 75,310.00	0.00	7,310.00 7,310.00
24,000.000 TRANSDIGM INC 144A 893647AU1 6.000% 07/15/2022 DD 06/04/14 KR3F30070002: COLUMBIA	102.7500 102.7500	24,000.00 24,000.00	24,660.00 24,660.00	0.00	660.00 660.00
190,000.000 TRANSDIGM INC 144A 893647AU1 6.000% 07/15/2022 DD 06/04/14 KR3F30060002: LOOMIS	102.7500 102.7500	190,000.00 190,000.00	195,225.00 195,225.00	0.00	5,225.00 5,225.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
173,000.000 TRANSDIGM INC 144A 893647AV9 6.500% 07/15/2024 DD 06/04/14 KR3F30070002: COLUMBIA	104.1250 104.1250	173,098.75 173,098.75	180,136.25 180,136.25	0.00	7,037.50 7,037.50
50,000.000 TRANSFIELD SERVICES LTD 144A 89366QAA1 8.375% 05/15/2020 DD 05/13/14 KR3F30060002: LOOMIS	102.7500 102.7500	50,000.00 50,000.00	51,375.00 51,375.00	0.00	1,375.00 1,375.00
300,000.000 TRANSOCEAN INC 893830BB4 6.375% 12/15/2021 DD 12/05/11 KR3F30080002: NISA	115.6841 115.6841	364,650.00 364,650.00	347,052.30 347,052.30	0.01	-17,597.70 -17,597.70
312,000.000 TRAPEZA CDO I LLC 13A A2A 144A 894135AC6 VAR RT 11/09/2042 DD 08/15/07 KR3F30050002: WATERFALL	60.5350 60.5350	180,960.00 180,960.00	188,869.20 188,869.20	0.00	7,909.20 7,909.20
114,955.732 TRAPEZA CDO LLC 07-13A C1 144A 894135AJ1 VAR RT 11/09/2042 DD 08/15/07 KR3F30050002: WATERFALL	43.8333 43.8333	49,880.01 49,880.01	50,388.93 50,388.93	0.00	508.92 508.92
70,000.000 TRAVELERS COS INC/THE 89417EAD1 6.250% 06/15/2037 DD 05/29/07 KR3F30080002: NISA	128.9611 128.9611	87,925.60 87,925.60	90,272.77 90,272.77	0.00	2,347.17 2,347.17
120,000.000 TREEHOUSE FOODS INC 89469AAB0 4.875% 03/15/2022 DD 03/11/14 KR3F30020002: MANULIFE ASSET MGMT	102.7500 102.7500	122,247.50 122,247.50	123,300.00 123,300.00	0.00	1,052.50 1,052.50
80,000.000 TREEHOUSE FOODS INC 89469AAB0 4.875% 03/15/2022 DD 03/11/14 KR3F30060002: LOOMIS	102.7500 102.7500	80,000.00 80,000.00	82,200.00 82,200.00	0.00	2,200.00 2,200.00
646,750.000 TRIBUNE 12/13 TL 89604BAR9 KR3F30040002: SHENKMAN CAP	100.1560 100.1560	643,640.62 643,640.62	647,758.93 647,758.93	0.02	4,118.31 4,118.31
150,000.000 TRONOX FINANCE LLC 897050AB6 6.375% 08/15/2020 DD 08/15/13 KR3F30040002: SHENKMAN CAP	103.2500 103.2500	150,898.75 150,898.75	154,875.00 154,875.00	0.00	3,976.25 3,976.25



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
205,000.000 TURKEY GOVERNMENT INTERNATIONA 900123BA7 6.750% 04/03/2018 DD 10/03/07 KR3F30080002: NISA	112.9000 112.9000	243,950.00 243,950.00	231,445.00 231,445.00	0.01	-12,505.00 -12,505.00
150,000.000 24 HOUR HOLDINGS III LLC 144A 90132BAA5 8.000% 06/01/2022 DD 05/30/14 KR3F30060002: LOOMIS	99.5000 99.5000	150,000.00 150,000.00	149,250.00 149,250.00	0.00	-750.00 -750.00
393,509.910 UAL 2009-1 PASS THROUGH TRUST 902552AB4 10.400% 05/01/2018 DD 10/13/09 KR3F30010002: PIMCO KR3	113.7500 113.7500	448,601.30 448,601.30	447,617.52 447,617.52	0.01	-983.78 -983.78
52,610.828 UCFC MANUFACTURED HOUSING 3 M1 90263ACC2 6.506% 01/15/2030 DD 09/01/98 KR3F30050002: WATERFALL	63.2472 63.2472	26,937.01 26,937.01	33,274.88 33,274.88	0.00	6,337.87 6,337.87
53,564.000 U.S. RENAL CARE 8/13 2ND LIEN 90290PAC8 INCREMENTAL COV-LITE TL KR3F30070002: COLUMBIA	101.1250 101.1250	52,704.00 52,704.00	54,166.60 54,166.60	0.00	1,462.60 1,462.60
173,701.950 U.S. RENAL CARE 12/13 COV-LITE 90290PAE4 TL KR3F30070002: COLUMBIA	100.2810 100.2810	171,802.90 171,802.90	174,190.05 174,190.05	0.00	2,387.15 2,387.15
101,000.000 US RENAL CARE 7/12 2ND LIEN 90324LAH6 COV-LITE TL KR3F30070002: COLUMBIA	101.5000 101.5000	98,980.00 98,980.00	102,515.00 102,515.00	0.00	3,535.00 3,535.00
450,000.000 USG CORP 903293AS7 VAR RT 01/15/2018 DD 09/27/07 KR3F30010002: PIMCO KR3	119.7500 119.7500	544,500.00 544,500.00	538,875.00 538,875.00	0.01	-5,625.00 -5,625.00
35,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13 KR3F30060002: LOOMIS	106.0000 106.0000	35,000.00 35,000.00	37,100.00 37,100.00	0.00	2,100.00 2,100.00
38,000.000 USG CORP 144A 903293BC1 5.875% 11/01/2021 DD 10/31/13 KR3F30070002: COLUMBIA	106.0000 106.0000	38,000.00 38,000.00	40,280.00 40,280.00	0.00	2,280.00 2,280.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
148,500.000 US FOODSERVICE 5/13 COV-LITE 90343NAC0 TLB KR3F30040002: SHENKMAN CAP	100.1070 100.1070	147,762.44 147,762.44	148,658.90 148,658.90	0.00	896.46 896.46
834,388.980 US AIRWAYS 2012-1 CLASS A PASS 90345WAA2 5.900% 04/01/2026 DD 05/14/12 KR3F30010002: PIMCO KR3	112.7500 112.7500	893,839.20 893,839.20	940,773.57 940,773.57	0.02	46,934.37 46,934.37
95,000.000 US AIRWAYS 2013-1 CLASS B PASS 90346WAB9 5.375% 05/15/2023 DD 04/24/13 KR3F30060002: LOOMIS	103.5000 103.5000	95,000.00 95,000.00	98,325.00 98,325.00	0.00	3,325.00 3,325.00
151.130 DUPONT PERFORMANCE 1/14 (USD) 90347BAG3 TL KR3F30020002: MANULIFE ASSET MGMT	99.9420 99.9420	153.50 153.50	151.04 151.04	0.00	-2.46 -2.46
53,460.000 DUPONT PERFORMANCE 1/14 (USD) 90347BAG3 TL KR3F30070002: COLUMBIA	99.9420 99.9420	52,930.36 52,930.36	53,428.99 53,428.99	0.00	498.63 498.63
147,000.000 AXALTA COATING SYSTEMS 144A 90347CAA4 7.375% 05/01/2021 DD 02/01/13 KR3F30070002: COLUMBIA	109.0000 109.0000	152,633.75 152,633.75	160,230.00 160,230.00	0.00	7,596.25 7,596.25
150,000.000 AXALTA COATING SYSTEMS 144A 90347CAA4 7.375% 05/01/2021 DD 02/01/13 KR3F30060002: LOOMIS	109.0000 109.0000	150,000.00 150,000.00	163,500.00 163,500.00	0.00	13,500.00 13,500.00
735,000.000 UKRAINE AID 903724AK8 1.844% 05/16/2019 DD 05/16/14 KR3F30080002: NISA	99.8872 99.8872	735,000.00 735,000.00	734,170.92 734,170.92	0.02	-829.08 -829.08
680,000.000 UNION BANK NA 90521APH5 1.500% 09/26/2016 DD 09/26/13 KR3F30080002: NISA	101.3870 101.3870	678,272.80 678,272.80	689,431.60 689,431.60	0.02	11,158.80 11,158.80
150,000.000 UNION PACIFIC CORP 907818DN5 2.750% 04/15/2023 DD 03/15/13 KR3F30080002: NISA	97.5803 97.5803	138,325.50 138,325.50	146,370.45 146,370.45	0.00	8,044.95 8,044.95

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185,000.000 UNION PACIFIC CORP 907818DU9 4.750% 12/15/2043 DD 10/25/13 KR3F30080002: NISA	108.6367 108.6367	184,922.30 184,922.30	200,977.90 200,977.90	0.00	16,055.60 16,055.60
230,000.000 UNION PACIFIC CORP 907818DW5 2.250% 02/15/2019 DD 01/10/14 KR3F30080002: NISA	101.7633 101.7633	229,698.70 229,698.70	234,055.59 234,055.59	0.01	4,356.89 4,356.89
24,039.000 UAL 2009-2A PASS THROUGH TRUST 909317BE8 9.750% 07/15/2018 DD 11/24/09 KR3F30020002: MANULIFE ASSET MGMT	114.5000 114.5000	26,586.43 26,586.43	27,524.66 27,524.66	0.00	938.23 938.23
85,000.000 UNITED AIR 2014 - 1 B PTT 90932PAB4 4.750% 10/11/2023 DD 04/07/14 KR3F30060002: LOOMIS	101.6250 101.6250	85,000.00 85,000.00	86,381.25 86,381.25	0.00	1,381.25 1,381.25
130,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QAS7 6.750% 09/27/2034 DD 09/27/04 KR3F30080002: NISA	129.5000 129.5000	161,995.00 161,995.00	168,350.00 168,350.00	0.00	6,355.00 6,355.00
100,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QAV0 6.050% 01/11/2040 DD 01/11/08 KR3F30080002: NISA	121.2000 121.2000	112,430.00 112,430.00	121,200.00 121,200.00	0.00	8,770.00 8,770.00
60,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 KR3F30080002: NISA	102.0000 102.0000	59,264.35 59,264.35	61,200.00 61,200.00	0.00	1,935.65 1,935.65
340,000.000 UNITED MEXICAN STATES 91086QBD9 3.500% 01/21/2021 DD 01/21/14 KR3F30080002: NISA	103.8500 103.8500	337,766.20 337,766.20	353,090.00 353,090.00	0.01	15,323.80 15,323.80
65,000.000 UNITED MEXICAN STATES 91086QBE7 5.550% 01/21/2045 DD 01/21/14 KR3F30080002: NISA	113.7500 113.7500	66,420.80 66,420.80	73,937.50 73,937.50	0.00	7,516.70 7,516.70
76,000.000 UNITED RENTALS NORTH AMERICA I 911365AX2 6.125% 06/15/2023 DD 10/30/12 KR3F30070002: COLUMBIA	107.2500 107.2500	79,645.00 79,645.00	81,510.00 81,510.00	0.00	1,865.00 1,865.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 UNITED RENTALS NORTH AMERICA I 911365AY0 5.750% 07/15/2018 DD 07/15/12 KR3F30070002: COLUMBIA	105.7500 105.7500	45,000.00 45,000.00	47,587.50 47,587.50	0.00	2,587.50 2,587.50
212,000.000 UNITED RENTALS NORTH AMERICA I 911365AZ7 7.625% 04/15/2022 DD 10/15/12 KR3F30070002: COLUMBIA	112.2500 112.2500	216,385.00 216,385.00	237,970.00 237,970.00	0.01	21,585.00 21,585.00
188,000.000 UNITED RENTALS NORTH AMERICA I 911365BA1 7.375% 05/15/2020 DD 11/15/12 KR3F30070002: COLUMBIA	110.5000 110.5000	197,756.25 197,756.25	207,740.00 207,740.00	0.01	9,983.75 9,983.75
47,000.000 UNITED RENTALS NORTH AMERICA I 911365BB9 5.750% 11/15/2024 DD 03/26/14 KR3F30070002: COLUMBIA	103.8750 103.8750	47,000.00 47,000.00	48,821.25 48,821.25	0.00	1,821.25 1,821.25
3,650,076.805 US TREAS-CPI INFLAT 912810FD5 3.625% 04/15/2028 DD 04/15/98 KR3F39010002: INTERNAL TIPS	140.4375 140.4375	4,964,118.03 4,964,118.03	5,126,076.61 5,126,076.61	0.12	161,958.58 161,958.58
245,000.000 U S TREASURY BOND 912810FG8 5.250% 02/15/2029 DD 02/15/99 KR3F30080002: NISA	128.1875 128.1875	330,774.41 330,774.41	314,059.38 314,059.38	0.01	-16,715.03 -16,715.03
4,240,024.575 US TREAS-CPI INFLAT 912810FH6 3.875% 04/15/2029 DD 04/15/99 KR3F39010002: INTERNAL TIPS	146.1875 146.1875	6,381,401.34 6,381,401.34	6,198,385.93 6,198,385.93	0.15	-183,015.41 -183,015.41
1,776,842.840 US TREAS-CPI INFLAT 912810FQ6 3.375% 04/15/2032 DD 10/15/01 KR3F39010002: INTERNAL TIPS	144.3984 144.3984	2,315,160.35 2,315,160.35	2,565,732.63 2,565,732.63	0.06	250,572.28 250,572.28
7,030,389.180 US TREAS-CPI INFLAT 912810FR4 2.375% 01/15/2025 DD 07/15/04 KR3F39010002: INTERNAL TIPS	121.1484 121.1484	8,015,742.77 8,015,742.77	8,517,204.01 8,517,204.01	0.21	501,461.24 501,461.24
251,512.000 US TREAS-CPI INFLAT 912810FR4 2.375% 01/15/2025 DD 07/15/04 KR3F30010002: PIMCO KR3	121.1484 121.1484	360,711.43 360,711.43	304,702.76 304,702.76	0.01	-56,008.67 -56,008.67



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,034,655.965 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06 KR3F39010002: INTERNAL TIPS	117.8203 117.8203	5,405,806.25 5,405,806.25	5,931,846.76 5,931,846.76	0.14	526,040.51 526,040.51
728,535.200 US TREAS-CPI INFLAT 912810FS2 2.000%001/15/2026 DD 01/15/06 KR3F30010002: PIMCO KR3	117.8203 117.8203	1,039,356.41 1,039,356.41	858,362.36 858,362.36	0.02	-180,994.05 -180,994.05
10,108,870.000 US TREAS-CPI INFLAT 912810PS1 2.375% 01/15/2027 DD 01/15/07 KR3F30010002: PIMCO KR3	122.7109 122.7109	15,170,487.64 15,170,487.64	12,404,685.36 12,404,685.36	0.30	-2,765,802.28 -2,765,802.28
4,143,461.250 US TREAS-CPI INFLAT 912810PS1 2.375% 01/15/2027 DD 01/15/07 KR3F39010002: INTERNAL TIPS	122.7109 122.7109	4,552,066.67 4,552,066.67	5,084,478.59 5,084,478.59	0.12	532,411.92 532,411.92
325,000.000 U S TREASURY BOND 912810PU6 5.000% 05/15/2037 DD 05/15/07 KR3F30080002: NISA	129.8125 129.8125	456,029.18 456,029.18	421,890.63 421,890.63	0.01	-34,138.55 -34,138.55
4,186,550.000 US TREAS-CPI INFLAT 912810PV4 1.750% 01/15/2028 DD 01/15/08 KR3F30010002: PIMCO KR3	115.1250 115.1250	5,706,132.45 5,706,132.45	4,819,765.69 4,819,765.69	0.12	-886,366.76 -886,366.76
4,073,400.000 US TREAS-CPI INFLAT 912810PV4 1.750% 01/15/2028 DD 01/15/08 KR3F39010002: INTERNAL TIPS	115.1250 115.1250	4,168,898.95 4,168,898.95	4,689,501.75 4,689,501.75	0.11	520,602.80 520,602.80
390,000.000 U S TREASURY BOND 912810PX0 4.500% 05/15/2038 DD 05/15/08 KR3F30080002: NISA	121.5938 121.5938	505,424.43 505,424.43	474,215.82 474,215.82	0.01	-31,208.61 -31,208.61
3,974,688.000 US TREAS-CPI INFLAT 912810PZ5 2.500% 01/15/2029 DD 01/15/09 KR3F39010002: INTERNAL TIPS	126.1719 126.1719	4,437,052.60 4,437,052.60	5,014,939.37 5,014,939.37	0.12	577,886.77 577,886.77
265,000.000 U S TREASURY BOND 912810QB7 4.250% 05/15/2039 DD 05/15/09 KR3F30080002: NISA	117.4219 117.4219	351,281.35 351,281.35	311,168.04 311,168.04	0.01	-40,113.31 -40,113.31

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 U S TREASURY BOND 912810QD3 4.375% 11/15/2039 DD 11/15/09 KR3F30080002: NISA	119.7500 119.7500	88,609.41 88,609.41	89,812.50 89,812.50	0.00	1,203.09 1,203.09
2,193,460.000 US TREAS-CPI INFLAT 912810QF8 2.125% 02/15/2040 DD 02/15/10 KR3F39010002: INTERNAL TIPS	127.2266 127.2266	2,490,222.77 2,490,222.77	2,790,664.58 2,790,664.58	0.07	300,441.81 300,441.81
410,000.000 U S TREASURY BOND 912810QH4 4.375% 05/15/2040 DD 05/15/10 KR3F30080002: NISA	119.9219 119.9219	510,251.56 510,251.56	491,679.79 491,679.79	0.01	-18,571.77 -18,571.77
1,375,000.000 U S TREASURY BOND 912810QK7 3.875% 08/15/2040 DD 08/15/10 KR3F30080002: NISA	110.9375 110.9375	1,625,505.43 1,625,505.43	1,525,390.63 1,525,390.63	0.04	-100,114.80 -100,114.80
360,000.000 U S TREASURY BOND 912810QL5 4.250% 11/15/2040 DD 11/15/10 KR3F30080002: NISA	117.7656 117.7656	454,703.19 454,703.19	423,956.16 423,956.16	0.01	-30,747.03 -30,747.03
2,706,125.000 US TREAS-CPI INFLAT 912810QP6 2.125% 02/15/2041 DD 02/15/11 KR3F39010002: INTERNAL TIPS	128.2344 128.2344	3,337,093.46 3,337,093.46	3,470,183.16 3,470,183.16	0.08	133,089.70 133,089.70
455,000.000 U S TREASURY BOND 912810QS0 3.750% 08/15/2041 DD 08/15/11 KR3F30080002: NISA	108.6250 108.6250	516,033.99 516,033.99	494,243.75 494,243.75	0.01	-21,790.24 -21,790.24
505,000.000 U S TREASURY BOND 912810QT8 3.125% 11/15/2041 DD 11/15/11 KR3F30080002: NISA	96.9062 96.9062	492,985.05 492,985.05	489,376.31 489,376.31	0.01	-3,608.74 -3,608.74
530,000.000 U S TREASURY BOND 912810QU5 3.125% 02/15/2042 DD 02/15/12 KR3F30080002: NISA	96.7500 96.7500	515,487.11 515,487.11	512,775.00 512,775.00	0.01	-2,712.11 -2,712.11
4,930,582.000 US TREAS-CPI INFLAT 912810QV3 0.750% 02/15/2042 DD 02/15/12 KR3F39010002: INTERNAL TIPS	94.1328 94.1328	5,264,758.35 5,264,758.35	4,641,294.89 4,641,294.89	0.11	-623,463.46 -623,463.46

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,020,000.000 U S TREASURY BOND 912810QX9 2.750% 08/15/2042 DD 08/15/12 KR3F30080002: NISA	89.4375 89.4375	919,586.75 919,586.75	912,262.50 912,262.50	0.02	-7,324.25 -7,324.25
450,000.000 U S TREASURY BOND 912810QZ4 3.125% 02/15/2043 DD 02/15/13 KR3F30080002: NISA	96.2656 96.2656	423,544.95 423,544.95	433,195.20 433,195.20	0.01	9,650.25 9,650.25
3,505,502.000 US TREAS-CPI INFLAT 912810RA8 0.625% 02/15/2043 DD 02/15/13 KR3F39010002: INTERNAL TIPS	90.7812 90.7812	3,344,818.02 3,344,818.02	3,182,336.78 3,182,336.78	0.08	-162,481.24 -162,481.24
720,000.000 U S TREASURY BOND 912810RB6 2.875% 05/15/2043 DD 05/15/13 KR3F30080002: NISA	91.3750 91.3750	604,221.57 604,221.57	657,900.00 657,900.00	0.02	53,678.43 53,678.43
2,625,000.000 U S TREASURY BONDS 912810RE0 3.625% 02/15/2044 DD 02/15/14 KR3F30080002: NISA	105.5312 105.5312	2,657,675.01 2,657,675.01	2,770,194.00 2,770,194.00	0.07	112,518.99 112,518.99
1,983,364.500 US TREAS-CPI 912810RF7 1.375% 02/15/2044 DD 02/15/14 KR3F39010002: INTERNAL TIPS	109.9844 109.9844	2,084,115.00 2,084,115.00	2,181,391.55 2,181,391.55	0.05	97,276.55 97,276.55
925,000.000 U S TREASURY BOND 912810RG5 3.375% 05/15/2044 DD 05/15/14 KR3F30080002: NISA	100.6719 100.6719	933,014.84 933,014.84	931,215.08 931,215.08	0.02	-1,799.76 -1,799.76
4,255,000.000 U S TREASURY NOTE 912828A34 1.250% 11/30/2018 DD 11/30/13 KR3F30080002: NISA	99.0938 99.0938	4,196,130.27 4,196,130.27	4,216,441.19 4,216,441.19	0.10	20,310.92 20,310.92
1,640,000.000 U S TREASURY NOTE 912828A59 0.625% 12/15/2016 DD 12/15/13 KR3F30080002: NISA	99.9453 99.9453	1,636,817.32 1,636,817.32	1,639,102.92 1,639,102.92	0.04	2,285.60 2,285.60
3,025,000.000 U S TREASURY NOTE 912828A67 0.250% 12/31/2015 DD 12/31/13 KR3F30080002: NISA	100.0078 100.0078	3,020,120.12 3,020,120.12	3,025,235.95 3,025,235.95	0.07	5,115.83 5,115.83



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,860,496.000 US TREAS-CPI 912828B25 0.625% 01/15/2024 DD 01/15/14 KR3F30010002: PIMCO KR3	103.6250 103.6250	3,964,608.46 3,964,608.46	4,000,438.98 4,000,438.98	0.10	35,830.52 35,830.52
7,213,032.000 US TREAS-CPI 912828B25 0.625% 01/15/2024 DD 01/15/14 KR3F39010002: INTERNAL TIPS	103.6250 103.6250	7,352,964.05 7,352,964.05	7,474,504.41 7,474,504.41	0.18	121,540.36 121,540.36
655,000.000 U S TREASURY NOTE 912828B33 1.500% 01/31/2019 DD 01/31/14 KR3F30080002: NISA	99.9375 99.9375	654,035.84 654,035.84	654,590.63 654,590.63	0.02	554.79 554.79
1,150,000.000 U S TREASURY NOTE 912828B41 0.375% 01/31/2016 DD 01/31/14 KR3F30080002: NISA	100.1445 100.1445	1,151,321.10 1,151,321.10	1,151,661.75 1,151,661.75	0.03	340.65 340.65
21,500,000.000 U S TREASURY NOTE 912828B58 2.125% 01/31/2021 DD 01/31/14 KR3F30010002: PIMCO KR3	100.4922 100.4922	21,452,336.84 21,452,336.84	21,605,823.00 21,605,823.00	0.52	153,486.16 153,486.16
39,800,000.000 U S TREASURY NOTE 912828B66 2.750% 02/15/2024 DD 02/15/14 KR3F30010002: PIMCO KR3	102.2734 102.2734	40,008,273.44 40,008,273.44	40,704,813.20 40,704,813.20	0.99	696,539.76 696,539.76
410,000.000 UNITED STATES TREASURY NOTE 912828B82 0.250% 02/29/2016 DD 02/28/14 KR3F30080002: NISA	99.9023 99.9023	408,866.41 408,866.41	409,599.43 409,599.43	0.01	733.02 733.02
860,000.000 U S TREASURY NOTE 912828C24 1.500% 02/28/2019 DD 02/28/14 KR3F30080002: NISA	99.8359 99.8359	855,397.66 855,397.66	858,588.74 858,588.74	0.02	3,191.08 3,191.08
2,685,000.000 U S TREASURY NTS 912828C40 0.375% 03/31/2016 DD 03/31/14 KR3F30080002: NISA	100.0195 100.0195	2,682,413.67 2,682,413.67	2,685,523.58 2,685,523.58	0.07	3,109.91 3,109.91
7,900,000.000 U S TREASURY NOTE 912828C57 2.250% 03/31/2021 DD 03/31/14 KR3F30010002: PIMCO KR3	101.0781 101.0781	7,935,796.88 7,935,796.88	7,985,169.90 7,985,169.90	0.19	49,373.02 49,373.02

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
165,000.000 U S TREASURY NOTE 912828C81 0.375% 04/30/2016 DD 04/30/14 KR3F30080002: NISA	99.9688 99.9688	165,025.78 165,025.78	164,948.52 164,948.52	0.00	-77.26 -77.26
4,653,544.000 US TREAS-CPI INFLAT 912828C99 0.125% 04/15/2019 DD 04/15/14 KR3F39010002: INTERNAL TIPS	102.9688 102.9688	4,753,972.86 4,753,972.86	4,791,698.41 4,791,698.41	0.12	37,725.55 37,725.55
1,605,000.000 U S TREASURY NOTE 912828D23 1.625% 04/30/2019 DD 04/30/14 KR3F30080002: NISA	100.1875 100.1875	1,604,976.47 1,604,976.47	1,608,009.38 1,608,009.38	0.04	3,032.91 3,032.91
143,386.325 US TREAS-CPI INFLAT 912828DH0 1.625% 01/15/2015 DD 01/15/05 KR3F39010002: INTERNAL TIPS	101.6406 101.6406	152,167.81 152,167.81	145,738.72 145,738.72	0.00	-6,429.09 -6,429.09
5,387,219.150 US TREAS-CPI INFLAT 912828EA4 1.875% 07/15/2015 DD 07/15/05 KR3F39010002: INTERNAL TIPS	103.8594 103.8594	5,683,750.54 5,683,750.54	5,595,133.49 5,595,133.49	0.14	-88,617.05 -88,617.05
5,231,718.765 US TREAS-CPI INFLAT 912828ET3 2.000% 01/15/2016 DD 01/15/06 KR3F39010002: INTERNAL TIPS	105.4297 105.4297	5,633,433.29 5,633,433.29	5,515,785.40 5,515,785.40	0.13	-117,647.89 -117,647.89
5,100,660.995 US TREAS-CPI INFLAT 912828FL9 2.500% 07/15/2016 DD 07/15/06 KR3F39010002: INTERNAL TIPS	108.5156 108.5156	5,782,748.96 5,782,748.96	5,535,012.88 5,535,012.88	0.13	-247,736.08 -247,736.08
240,000.000 U S TREASURY NOTE 912828FY1 4.625% 11/15/2016 DD 11/15/06 KR3F30080002: NISA	109.4766 109.4766	276,450.00 276,450.00	262,743.84 262,743.84	0.01	-13,706.16 -13,706.16
4,443,788.725 US TREAS-CPI INFLAT 912828GD6 2.375% 01/15/2017 DD 01/15/07 KR3F39010002: INTERNAL TIPS	109.3984 109.3984	4,735,513.89 4,735,513.89	4,861,433.76 4,861,433.76	0.12	125,919.87 125,919.87
1,195,000.000 U S TREASURY NOTE 912828GH7 4.625% 02/15/2017 DD 02/15/07 KR3F30080002: NISA	110.2031 110.2031	1,379,944.92 1,379,944.92	1,316,927.05 1,316,927.05	0.03	-63,017.87 -63,017.87

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,888,682.000 US TREAS-CPI INFLAT 912828GX2 2.625% 07/15/2017 DD 07/15/07 KR3F39010002: INTERNAL TIPS	111.9453 111.9453	4,276,581.82 4,276,581.82	4,353,196.73 4,353,196.73	0.11	76,614.91 76,614.91
4,073,400.000 US TREAS-CPI INFLAT 912828HN3 1.625% 01/15/2018 DD 01/15/08 KR3F39010002: INTERNAL TIPS	109.0703 109.0703	4,177,735.68 4,177,735.68	4,442,869.60 4,442,869.60	0.11	265,133.92 265,133.92
4,012,335.500 US TREAS-CPI INFLAT 912828JE1 1.375% 07/15/2018 DD 07/15/08 KR3F39010002: INTERNAL TIPS	109.2656 109.2656	3,890,700.08 3,890,700.08	4,384,102.46 4,384,102.46	0.11	493,402.38 493,402.38
3,698,668.000 US TREAS-CPI INFLAT 912828JX9 2.125% 01/15/2019 DD 01/15/09 KR3F39010002: INTERNAL TIPS	112.6250 112.6250	3,827,545.08 3,827,545.08	4,165,624.84 4,165,624.84	0.10	338,079.76 338,079.76
4,218,722.000 US TREAS-CPI INFLAT 912828LA6 1.875% 07/15/2019 DD 07/15/09 KR3F39010002: INTERNAL TIPS	112.5625 112.5625	4,564,730.10 4,564,730.10	4,748,698.95 4,748,698.95	0.12	183,968.85 183,968.85
5,152,093.000 US TREAS-CPI INFLAT 912828MF4 1.375% 01/15/2020 DD 01/15/10 KR3F39010002: INTERNAL TIPS	109.6875 109.6875	5,299,767.29 5,299,767.29	5,651,202.01 5,651,202.01	0.14	351,434.72 351,434.72
136,728.750 US TREAS-CPI INFLAT 912828MY3 0.500% 04/15/2015 DD 04/15/10 KR3F39010002: INTERNAL TIPS	101.4453 101.4453	141,990.03 141,990.03	138,704.89 138,704.89	0.00	-3,285.14 -3,285.14
7,825,968.000 US TREAS-CPI INFLAT 912828NM8 1.250% 07/15/2020 DD 07/15/10 KR3F39010002: INTERNAL TIPS	109.5859 109.5859	8,165,725.68 8,165,725.68	8,576,157.47 8,576,157.47	0.21	410,431.79 410,431.79
290,000.000 U S TREASURY NOTE 912828NT3 2.625% 08/15/2020 DD 08/15/10 KR3F30080002: NISA	104.0625 104.0625	303,185.94 303,185.94	301,781.25 301,781.25	0.01	-1,404.69 -1,404.69
555,000.000 U S TREASURY NOTE 912828PC8 2.625% 11/15/2020 DD 11/15/10 KR3F30080002: NISA	103.8750 103.8750	575,639.06 575,639.06	576,506.25 576,506.25	0.01	867.19 867.19



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,994,129.000 US TREAS-CPI INFLAT 912828PP9 1.125% 01/15/2021 DD 01/15/11 KR3F39010002: INTERNAL TIPS	108.3203 108.3203	9,388,094.82 9,388,094.82	9,742,467.52 9,742,467.52	0.24	354,372.70 354,372.70
10,524,416.000 US TREAS-CPI INFLAT 912828QD5 0.125% 04/15/2016 DD 04/15/11 KR3F39010002: INTERNAL TIPS	102.6250 102.6250	11,142,595.00 11,142,595.00	10,800,681.92 10,800,681.92	0.26	-341,913.08 -341,913.08
975,000.000 U S TREASURY NOTE 912828QR4 1.500% 06/30/2016 DD 06/30/11 KR3F30080002: NISA	102.0625 102.0625	1,009,861.95 1,009,861.95	995,109.38 995,109.38	0.02	-14,752.57 -14,752.57
9,518,247.000 US TREAS-CPI INFLAT 912828QV5 0.625% 07/15/2021 DD 07/15/11 KR3F39010002: INTERNAL TIPS	105.3359 105.3359	10,254,756.34 10,254,756.34	10,026,131.14 10,026,131.14	0.24	-228,625.20 -228,625.20
2,565,000.000 U S TREASURY NOTE 912828RE2 1.500% 08/31/2018 DD 08/31/11 KR3F30080002: NISA	100.5234 100.5234	2,567,214.07 2,567,214.07	2,578,425.21 2,578,425.21	0.06	11,211.14 11,211.14
2,775,000.000 U S TREASURY NOTE 912828RF9 1.000% 08/31/2016 DD 08/31/11 KR3F30080002: NISA	101.0312 101.0312	2,816,853.40 2,816,853.40	2,803,615.80 2,803,615.80	0.07	-13,237.60 -13,237.60
8,150,000.000 U S TREASURY NOTE 912828RJ1 1.000% 09/30/2016 DD 09/30/11 KR3F30080002: NISA	100.9688 100.9688	8,217,208.10 8,217,208.10	8,228,957.20 8,228,957.20	0.20	11,749.10 11,749.10
1,665,000.000 U S TREASURY NOTE 912828RM4 1.000% 10/31/2016 DD 10/31/11 KR3F30080002: NISA	100.9375 100.9375	1,681,208.10 1,681,208.10	1,680,609.38 1,680,609.38	0.04	-598.72 -598.72
1,155,000.000 U S TREASURY NOTE 912828RX0 0.875% 12/31/2016 DD 12/31/11 KR3F30080002: NISA	100.5234 100.5234	1,166,677.63 1,166,677.63	1,161,045.27 1,161,045.27	0.03	-5,632.36 -5,632.36
10,525,566.000 US TREAS-CPI INFLAT 912828SA9 0.125% 01/15/2022 DD 01/15/12 KR3F39010002: INTERNAL TIPS	100.6641 100.6641	11,061,041.76 11,061,041.76	10,595,466.28 10,595,466.28	0.26	-465,575.48 -465,575.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
11,845,427.500 US TREAS-CPI INFLATION INDEX 912828SQ4 0.125% 04/15/2017 DD 04/15/12 KR3F39010002: INTERNAL TIPS	103.4375 103.4375	12,802,410.89 12,802,410.89	12,252,614.07 12,252,614.07	0.30	-549,796.82 -549,796.82
960,000.000 U S TREASURY NOTE 912828SZ4 0.375% 06/15/2015 DD 06/15/12 KR3F30080002: NISA	100.2266 100.2266	962,137.50 962,137.50	962,175.36 962,175.36	0.02	37.86 37.86
1,485,000.000 U S TREASURY NOTE 912828TD2 0.250% 07/15/2015 DD 07/15/12 KR3F30080002: NISA	100.0977 100.0977	1,483,723.83 1,483,723.83	1,486,450.85 1,486,450.85	0.04	2,727.02 2,727.02
10,823,400.000 US TREAS-CPI INFLAT 912828TE0 0.125% 07/15/2022 DD 07/15/12 KR3F39010002: INTERNAL TIPS	100.6797 100.6797	11,847,641.19 11,847,641.19	10,896,966.65 10,896,966.65	0.26	-950,674.54 -950,674.54
140,000.000 U S TREASURY NOTE 912828TG5 0.500% 07/31/2017 DD 07/31/12 KR3F30080002: NISA	98.6797 98.6797	138,118.75 138,118.75	138,151.58 138,151.58	0.00	32.83 32.83
10,885,776.000 US TREAS-CPI INFLAT 912828UH1 0.125% 01/15/2023 DD 01/15/13 KR3F39010002: INTERNAL TIPS	99.6562 99.6562	11,326,354.31 11,326,354.31	10,848,350.70 10,848,350.70	0.26	-478,003.61 -478,003.61
535,000.000 U S TREASURY NOTE 912828UM0 0.375% 02/15/2016 DD 02/15/13 KR3F30080002: NISA	100.1172 100.1172	535,157.68 535,157.68	535,627.02 535,627.02	0.01	469.34 469.34
2,285,000.000 U S TREASURY NOTE 912828UP3 0.250% 02/28/2015 DD 02/28/13 KR3F30080002: NISA	100.1055 100.1055	2,285,652.52 2,285,652.52	2,287,410.68 2,287,410.68	0.06	1,758.16 1,758.16
465,000.000 U S TREASURY NOTE 912828UR9 0.750% 02/28/2018 DD 02/28/13 KR3F30080002: NISA	98.4297 98.4297	455,561.65 455,561.65	457,698.11 457,698.11	0.01	2,136.46 2,136.46
295,000.000 U S TREASURY NOTE 912828UT5 0.250% 03/31/2015 DD 03/31/13 KR3F30080002: NISA	100.1133 100.1133	295,126.76 295,126.76	295,334.24 295,334.24	0.01	207.48 207.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,420,000.000 U S TREASURY NOTE 912828UU2 0.750% 03/31/2018 DD 03/31/13 KR3F30080002: NISA	98.2500 98.2500	1,396,148.83 1,396,148.83	1,395,150.00 1,395,150.00	0.03	-998.83 -998.83
13,177,161.000 US TREAS-CPI INFLAT 912828UX6 0.125% 04/15/2018 DD 04/15/13 KR3F39010002: INTERNAL TIPS	103.2969 103.2969	13,662,370.12 13,662,370.12	13,611,598.82 13,611,598.82	0.33	-50,771.30 -50,771.30
1,170,000.000 U S TREASURY NOTE 912828UY4 0.125% 04/30/2015 DD 04/30/13 KR3F30080002: NISA	100.0195 100.0195	1,167,517.50 1,167,517.50	1,170,228.15 1,170,228.15	0.03	2,710.65 2,710.65
900,000.000 U S TREASURY NOTE 912828VA5 1.125% 04/30/2020 DD 04/30/13 KR3F30080002: NISA	95.9531 95.9531	858,743.65 858,743.65	863,577.90 863,577.90	0.02	4,834.25 4,834.25
2,145,000.000 U S TREASURY NOTE 912828VK3 1.375% 06/30/2018 DD 06/30/13 KR3F30080002: NISA	100.2266 100.2266	2,154,453.12 2,154,453.12	2,149,860.57 2,149,860.57	0.05	-4,592.55 -4,592.55
2,430,000.000 U S TREASURY NOTE 912828VL1 0.625% 07/15/2016 DD 07/15/13 KR3F30080002: NISA	100.3047 100.3047	2,429,520.98 2,429,520.98	2,437,404.21 2,437,404.21	0.06	7,883.23 7,883.23
10,644,370.000 US TREAS-CPI 912828VM9 0.375% 07/15/2023 DD 07/15/13 KR3F39010002: INTERNAL TIPS	101.9375 101.9375	10,607,093.57 10,607,093.57	10,850,604.67 10,850,604.67	0.26	243,511.10 243,511.10
355,000.000 U S TREASURY NOTES 912828VN7 0.250% 07/31/2015 DD 07/31/13 KR3F30080002: NISA	100.1055 100.1055	354,570.12 354,570.12	355,374.53 355,374.53	0.01	804.41 804.41
155,000.000 U S TREASURY NOTE 912828VU1 0.375% 08/31/2015 DD 08/31/13 KR3F30080002: NISA	100.2500 100.2500	154,915.23 154,915.23	155,387.50 155,387.50	0.00	472.27 472.27
290,000.000 U S TREASURY NOTE 912828VW7 0.875% 09/15/2016 DD 09/15/13 KR3F30080002: NISA	100.7266 100.7266	291,688.38 291,688.38	292,107.14 292,107.14	0.01	418.76 418.76



Asset Detail - By Asset type

Report ID : IACS0005

Base Currency : USD

Status : REVISED

TOTAL FUND - KR3G0000000

6/30/2014

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000 U S TREASURY NOTE 912828WF3 0.625% 11/15/2016 DD 11/15/13 KR3F30080002: NISA	100.0234 100.0234	255,388.48 255,388.48	255,059.67 255,059.67	0.01	-328.81 -328.81
3,600,000.000 U S TREASURY NOTE 912828WJ5 2.500% 05/15/2024 DD 05/15/14 KR3F30010002: PIMCO KR3	99.8594 99.8594	3,578,981.34 3,578,981.34	3,594,938.40 3,594,938.40	0.09	15,957.06 15,957.06
2,770,000.000 U S TREASURY NOTE 912828WJ5 2.500% 05/15/2024 DD 05/15/14 KR3F30080002: NISA	99.8594 99.8594	2,749,666.76 2,749,666.76	2,766,105.38 2,766,105.38	0.07	16,438.62 16,438.62
680,000.000 U S TREASURY NOTE 912828WM8 0.375% 05/31/2016 DD 05/31/14 KR3F30080002: NISA	99.9102 99.9102	679,734.38 679,734.38	679,389.36 679,389.36	0.02	-345.02 -345.02
1,935,000.000 U S TREASURY NOTE 912828WS5 1.625% 06/30/2019 DD 06/30/14 KR3F30080002: NISA	100.0000 100.0000	1,934,452.15 1,934,452.15	1,935,000.00 1,935,000.00	0.05	547.85 547.85
295,507.520 UNITED SURGICAL (ADD-ON) TL 91301PAG4 KR3F30040002: SHENKMAN CAP	100.5000 100.5000	293,500.89 293,500.89	296,985.06 296,985.06	0.01	3,484.17 3,484.17
105,336.140 UNITED SURGICAL (ADD-ON) TL 91301PAG4 KR3F30070002: COLUMBIA	100.5000 100.5000	105,346.02 105,346.02	105,862.82 105,862.82	0.00	516.80 516.80
63,000.000 UNITYMEDIA HESSEN GMBH & 144A 913364AB1 5.500% 01/15/2023 DD 12/14/12 KR3F30070002: COLUMBIA	103.5000 103.5000	64,102.50 64,102.50	65,205.00 65,205.00	0.00	1,102.50 1,102.50
585,000.000 UNIV OF CALIFORNIA CA REVENUES 91412GSB2 1.796% 07/01/2019 DD 03/14/13 KR3F30080002: NISA	99.0650 99.0650	582,978.60 582,978.60	579,530.25 579,530.25	0.01	-3,448.35 -3,448.35
100,000.000 UNIVISION COMMUNICATIONS 144A 914906AH5 7.875% 11/01/2020 DD 10/26/10 KR3F30040002: SHENKMAN CAP	110.0000 110.0000	109,750.00 109,750.00	110,000.00 110,000.00	0.00	250.00 250.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
224,000.000 UNIVISION COMMUNICATIONS 144A 914906AH5 7.875% 11/01/2020 DD 10/26/10 KR3F30070002: COLUMBIA	110.0000 110.0000	228,480.00 228,480.00	246,400.00 246,400.00	0.01	17,920.00 17,920.00
115,000.000 UNIVISION COMMUNICATIONS 144A 914906AK8 8.500% 05/15/2021 DD 11/23/10 KR3F30070002: COLUMBIA	110.8750 110.8750	126,500.00 126,500.00	127,506.25 127,506.25	0.00	1,006.25 1,006.25
92,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR3F30040002: SHENKMAN CAP	110.6250 110.6250	100,510.00 100,510.00	101,775.00 101,775.00	0.00	1,265.00 1,265.00
90,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR3F30020002: MANULIFE ASSET MGMT	110.6250 110.6250	90,731.25 90,731.25	99,562.50 99,562.50	0.00	8,831.25 8,831.25
27,000.000 UNIVISION COMMUNICATIONS 144A 914906AP7 6.750% 09/15/2022 DD 08/29/12 KR3F30070002: COLUMBIA	110.6250 110.6250	27,776.25 27,776.25	29,868.75 29,868.75	0.00	2,092.50 2,092.50
126,000.000 UNIVISION COMMUNICATIONS 144A 914906AR3 5.125% 05/15/2023 DD 05/21/13 KR3F30070002: COLUMBIA	105.8750 105.8750	124,477.23 124,477.23	133,402.50 133,402.50	0.00	8,925.27 8,925.27
143,988.820 UNIVISION 1/14 TLC4 914908AV0 KR3F30020002: MANULIFE ASSET MGMT	99.8640 99.8640	144,271.93 144,271.93	143,793.00 143,793.00	0.00	-478.93 -478.93
148,130.620 UNIVISION 1/14 TLC4 914908AV0 KR3F30040002: SHENKMAN CAP	99.8640 99.8640	147,395.69 147,395.69	147,929.16 147,929.16	0.00	533.47 533.47
200,000.000 URBI DESARROLLOS URBANOS 144A 91724RAD6 9.750% 02/03/2022 DD 02/03/12 KR3F30060002: LOOMIS	11.0000 11.0000	196,884.00 196,884.00	22,000.00 22,000.00	0.00	-174,884.00 -174,884.00
105,000.000 VALEANT PHARMACEUTICALS I 144A 91829KAA1 6.375% 10/15/2020 DD 10/04/12 KR3F30060002: LOOMIS	106.2500 106.2500	105,000.00 105,000.00	111,562.50 111,562.50	0.00	6,562.50 6,562.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
298,000.000 VALEANT PHARMACEUTICALS I 144A 91829KAA1 6.375% 10/15/2020 DD 10/04/12 KR3F30070002: COLUMBIA	106.2500 106.2500	305,975.00 305,975.00	316,625.00 316,625.00	0.01	10,650.00 10,650.00
89,000.000 VALEANT PHARMACEUTICALS I 144A 91911KAD4 5.625% 12/01/2021 DD 12/02/13 KR3F30070002: COLUMBIA	102.8750 102.8750	89,000.00 89,000.00	91,558.75 91,558.75	0.00	2,558.75 2,558.75
105,000.000 VALE OVERSEAS LTD 91911TAH6 6.875% 11/21/2036 DD 11/21/06 KR3F30080002: NISA	110.7040 110.7040	116,559.10 116,559.10	116,239.20 116,239.20	0.00	-319.90 -319.90
60,000.000 VALE OVERSEAS LTD 91911TAK9 6.875% 11/10/2039 DD 11/10/09 KR3F30080002: NISA	111.0548 111.0548	66,659.40 66,659.40	66,632.88 66,632.88	0.00	-26.52 -26.52
345,000.000 VALEANT PHARMACEUTICALS I 144A 91911XAS3 7.250% 07/15/2022 DD 03/08/11 KR3F30060002: LOOMIS	108.0000 108.0000	340,968.90 340,968.90	372,600.00 372,600.00	0.01	31,631.10 31,631.10
75,000.000 VALLEY NATIONAL BANCORP 919794AB3 5.125% 09/27/2023 DD 09/27/13 KR3F30020002: MANULIFE ASSET MGMT	105.3168 105.3168	75,038.70 75,038.70	78,987.60 78,987.60	0.00	3,948.90 3,948.90
903,137.900 VARICK STRUCTURED 1A A2 144A 922219AB6 VAR RT 11/01/2035 DD 09/29/00 KR3F30050002: WATERFALL	62.5000 62.5000	473,244.16 473,244.16	564,461.19 564,461.19	0.01	91,217.03 91,217.03
175,000.000 MOTORSPORT AFTERMARKET 5/14 92257UAB6 COV-LITE TL KR3F30040002: SHENKMAN CAP	94.0000 94.0000	161,000.00 161,000.00	164,500.00 164,500.00	0.00	3,500.00 3,500.00
295,000.000 VENTURE CDO LTD 13-15A E 144A 92328LAA3 VAR RT 07/15/2025 DD 12/12/13 KR3F30050002: WATERFALL	91.8419 91.8419	268,155.01 268,155.01	270,933.61 270,933.61	0.01	2,778.60 2,778.60
2,297,000.000 VENTURE CDO LTD 07-9A E 144A 92329CAA2 VAR RT 10/12/2021 DD 09/27/07 KR3F30050002: WATERFALL	100.9235 100.9235	2,336,450.97 2,336,450.97	2,318,212.80 2,318,212.80	0.06	-18,238.17 -18,238.17

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
92,000.000 VERISIGN INC 92343EAF9 4.625% 05/01/2023 DD 04/16/13 KR3F30070002: COLUMBIA	98.7900 98.7900	92,000.00 92,000.00	90,886.80 90,886.80	0.00	-1,113.20 -1,113.20
445,000.000 VERIZON COMMUNICATIONS INC 92343VAW4 6.000% 04/01/2041 DD 03/28/11 KR3F30080002: NISA	117.1251 117.1251	484,062.05 484,062.05	521,206.70 521,206.70	0.01	37,144.65 37,144.65
275,000.000 VERIZON COMMUNICATIONS INC 92343VAX2 4.600% 04/01/2021 DD 03/28/11 KR3F30080002: NISA	110.3034 110.3034	285,714.00 285,714.00	303,334.35 303,334.35	0.01	17,620.35 17,620.35
400,000.000 VERIZON COMMUNICATIONS INC 92343VBL7 VAR RT 09/15/2016 DD 09/18/13 KR3F30010002: PIMCO KR3	102.7547 102.7547	400,000.00 400,000.00	411,018.80 411,018.80	0.01	11,018.80 11,018.80
100,000.000 VERIZON COMMUNICATIONS INC 92343VBM5 VAR RT 09/14/2018 DD 09/18/13 KR3F30010002: PIMCO KR3	105.5056 105.5056	100,000.00 100,000.00	105,505.60 105,505.60	0.00	5,505.60 5,505.60
145,000.000 VERIZON COMMUNICATIONS INC 92343VBM5 VAR RT 09/14/2018 DD 09/18/13 KR3F30020002: MANULIFE ASSET MGMT	105.5056 105.5056	150,697.49 150,697.49	152,983.12 152,983.12	0.00	2,285.63 2,285.63
300,000.000 VERIZON COMMUNICATIONS INC 92343VBN3 2.500% 09/15/2016 DD 09/18/13 KR3F30010002: PIMCO KR3	103.0743 103.0743	299,769.00 299,769.00	309,222.90 309,222.90	0.01	9,453.90 9,453.90
400,000.000 VERIZON COMMUNICATIONS INC 92343VBP8 3.650% 09/14/2018 DD 09/18/13 KR3F30010002: PIMCO KR3	106.9481 106.9481	399,984.00 399,984.00	427,792.40 427,792.40	0.01	27,808.40 27,808.40
410,000.000 VERIZON COMMUNICATIONS INC 92343VBR4 5.150% 09/15/2023 DD 09/18/13 KR3F30080002: NISA	111.9093 111.9093	458,027.40 458,027.40	458,828.13 458,828.13	0.01	800.73 800.73
465,000.000 VERIZON COMMUNICATIONS INC 92343VBT0 6.550% 09/15/2043 DD 09/18/13 KR3F30080002: NISA	125.8441 125.8441	464,455.95 464,455.95	585,175.07 585,175.07	0.01	120,719.12 120,719.12

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
367,000.000 VERITAS CLO II LTD 2A E 92345JAN9 VAR RT 07/11/2021 DD 06/08/06 KR3F30050002: WATERFALL	96.4292 96.4292	350,485.00 350,485.00	353,895.16 353,895.16	0.01	3,410.16 3,410.16
177,000.000 VIACOM INC 92553PAP7 4.375% 03/15/2043 DD 03/15/13 KR3F30080002: NISA	92.8255 92.8255	172,020.85 172,020.85	164,301.14 164,301.14	0.00	-7,719.71 -7,719.71
199,000.000 VIDEOTRON LTD 92658TAQ1 5.000% 07/15/2022 DD 07/15/12 KR3F30070002: COLUMBIA	102.7500 102.7500	199,000.00 199,000.00	204,472.50 204,472.50	0.00	5,472.50 5,472.50
56,000.000 VIDEOTRON LTD 144A 92660FAG9 5.375% 06/15/2024 DD 04/09/14 KR3F30070002: COLUMBIA	102.5000 102.5000	56,000.00 56,000.00	57,400.00 57,400.00	0.00	1,400.00 1,400.00
44,021.460 VIRGIN AUST 2013-1B TRST 144A 92765YAB3 6.000% 04/23/2022 DD 10/22/13 KR3F30060002: LOOMIS	104.7500 104.7500	44,021.46 44,021.46	46,112.48 46,112.48	0.00	2,091.02 2,091.02
71,423.680 VIRGIN AUST 2013-1C TRUST 92765YAC1 7.125% 10/23/2018 DD 10/22/13 KR3F30060002: LOOMIS	104.2500 104.2500	71,423.68 71,423.68	74,459.19 74,459.19	0.00	3,035.51 3,035.51
200,000.000 VIRGIN MEDIA SECURED FIN 144A 92769XAJ4 5.500% 01/15/2025 DD 03/28/14 KR3F30060002: LOOMIS	103.6250 103.6250	200,000.00 200,000.00	207,250.00 207,250.00	0.01	7,250.00 7,250.00
565,000.000 VIRGINIA ELECTRIC AND POWER CO 927804FC3 5.950% 09/15/2017 DD 09/11/07 KR3F30080002: NISA	114.8267 114.8267	670,345.15 670,345.15	648,770.86 648,770.86	0.02	-21,574.29 -21,574.29
265,000.000 VODAFONE GROUP PLC 92857WAP5 5.625% 02/27/2017 DD 02/27/07 KR3F30080002: NISA	111.2795 111.2795	294,613.75 294,613.75	294,890.68 294,890.68	0.01	276.93 276.93
455,000.000 VOLKSWAGEN GROUP AMERICA 144A 928668AA0 1.250% 05/23/2017 DD 05/23/14 KR3F30080002: NISA	100.0705 100.0705	454,717.90 454,717.90	455,320.78 455,320.78	0.01	602.88 602.88



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,000.000 VOTORANTIM CIMENTOS SA 144A 92911QAA5 7.250% 04/05/2041 DD 04/05/11 KR3F30020002: MANULIFE ASSET MGMT	105.6250	19,988.00	21,125.00	0.00	1,137.00
40,000.000 VP II ESCROW CORP 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13 KR3F30060002: LOOMIS	110.7500	40,000.00	44,300.00	0.00	4,300.00
146,000.000 VP II ESCROW CORP 144A 92912EAA1 7.500% 07/15/2021 DD 07/12/13 KR3F30070002: COLUMBIA	110.7500	146,000.00	161,695.00	0.00	15,695.00
102,000.000 VP II ESCROW CORP 144A 92912EAC7 6.750% 08/15/2018 DD 07/12/13 KR3F30070002: COLUMBIA	107.7500	102,000.00	109,905.00	0.00	7,905.00
105,961.920 WAMU MORTGAGE PASS TH AR6 2A1A 92922FJ25 VAR RT 04/25/2045 DD 04/26/05 KR3F30020002: MANULIFE ASSET MGMT	94.8837	98,836.13	100,540.59	0.00	1,704.46
43,874.030 WAMU MORTGAGE PASS T AR19 A1A2 92925CBB7 VAR RT 12/25/2045 DD 12/23/05 KR3F30020002: MANULIFE ASSET MGMT	91.9813	40,199.58	40,355.90	0.00	156.32
349,120.600 WARNER MUSIC 5/13 COV-LITE TL 92929LAL2 KR3F30040002: SHENKMAN CAP	98.3130	343,447.39	343,230.94	0.01	-216.45
250,000.000 WMG ACQUISITION CORP 144A 92933BAH7 6.750% 04/15/2022 DD 04/09/14 KR3F30040002: SHENKMAN CAP	100.0000	250,000.00	250,000.00	0.01	0.00
199,500.000 WTG HOLDINGS 12/13 COV-LITE TL 92938NAB9 KR3F30040002: SHENKMAN CAP	100.0830	198,502.50	199,665.59	0.00	1,163.09
500,000.000 WACHOVIA BANK NA 92976GAH4 6.000% 11/15/2017 DD 11/21/07 KR3F30080002: NISA	114.5703	562,810.00	572,851.50	0.01	10,041.50

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185,000.000 WACHOVIA CORP 92976WBH8 5.750% 02/01/2018 DD 01/31/08 KR3F30080002: NISA	114.4795 114.4795	211,671.45 211,671.45	211,787.08 211,787.08	0.01	115.63 115.63
105,000.000 WACHOVIA BANK COMMERCIA C31 AM 92978TAH4 VAR RT 04/15/2047 DD 05/01/07 KR3F30020002: MANULIFE ASSET MGMT	109.5365 109.5365	115,828.13 115,828.13	115,013.33 115,013.33	0.00	-814.80 -814.80
600,000.000 WACHOVIA CORP 929903CH3 5.625% 10/15/2016 DD 10/23/06 KR3F30010002: PIMCO KR3	110.1995 110.1995	645,720.00 645,720.00	661,197.00 661,197.00	0.02	15,477.00 15,477.00
2,200,000.000 WALGREEN CO 931422AJ8 1.800% 09/15/2017 DD 09/13/12 KR3F30010002: PIMCO KR3	100.8656 100.8656	2,195,380.00 2,195,380.00	2,219,043.20 2,219,043.20	0.05	23,663.20 23,663.20
174,125.000 WALTER INVESTMENT 12/13 93317CAL0 COV-LITE TL KR3F30040002: SHENKMAN CAP	98.7710 98.7710	173,254.38 173,254.38	171,985.00 171,985.00	0.00	-1,269.38 -1,269.38
113.290 WALTER INVESTMENT 12/13 93317CAL0 COV-LITE TL KR3F30020002: MANULIFE ASSET MGMT	98.7710 98.7710	374.30 374.30	111.90 111.90	0.00	-262.40 -262.40
75,000.000 WASHINGTON REAL ESTATE INVESTM 939653AM3 3.950% 10/15/2022 DD 09/17/12 KR3F30080002: NISA	100.2312 100.2312	75,486.00 75,486.00	75,173.40 75,173.40	0.00	-312.60 -312.60
40,000.000 WAVE HOLDCO LLC/CORP 94353KAA9 8.250% 07/15/2019 DD 06/25/14 KR3F30060002: LOOMIS	102.6250 102.6250	40,000.00 40,000.00	41,050.00 41,050.00	0.00	1,050.00 1,050.00
149,000.000 WELLCARE HEALTH PLANS INC 94946TAB2 5.750% 11/15/2020 DD 11/14/13 KR3F30020002: MANULIFE ASSET MGMT	106.5000 106.5000	154,947.85 154,947.85	158,685.00 158,685.00	0.00	3,737.15 3,737.15
245,000.000 WELLPOINT INC 94973VBA4 3.300% 01/15/2023 DD 09/10/12 KR3F30080002: NISA	99.8810 99.8810	234,335.15 234,335.15	244,708.45 244,708.45	0.01	10,373.30 10,373.30

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335,000.000 WELLS FARGO & CO 94974BFC9 3.500% 03/08/2022 DD 03/08/12 KR3F30080002: NISA	103.3626 103.3626	339,391.85 339,391.85	346,264.71 346,264.71	0.01	6,872.86 6,872.86
160,000.000 WELLS FARGO & COMPANY 94974BFW5 1.150% 06/02/2017 DD 06/03/14 KR3F30080002: NISA	99.8240 99.8240	159,798.40 159,798.40	159,718.40 159,718.40	0.00	-80.00 -80.00
28,483.520 WELLS FARGO MORTGAGE BAC Z 2A1 94980RAC1 VAR RT 12/25/2034 DD 11/01/04 KR3F30020002: MANULIFE ASSET MGMT	101.8556 101.8556	27,278.59 27,278.59	29,012.06 29,012.06	0.00	1,733.47 1,733.47
2,500,000.000 WELLS FARGO BANK NA 94985H5F7 0.750% 07/20/2015 DD 07/29/13 KR3F30010002: PIMCO KR3	100.4149 100.4149	2,499,125.00 2,499,125.00	2,510,372.50 2,510,372.50	0.06	11,247.50 11,247.50
60,973.490 WESTGATE RESORTS 2012 1 C 144A 96032QAE2 11.000% 09/20/2025 DD 04/13/12 KR3F30050002: WATERFALL	102.6600 102.6600	60,973.49 60,973.49	62,595.38 62,595.38	0.00	1,621.89 1,621.89
485,127.750 WESTGATE RESORTS 201 AA A 144A 96032RAA8 9.500% 11/20/2024 DD 09/07/12 KR3F30050002: WATERFALL	103.0600 103.0600	474,294.85 474,294.85	499,972.66 499,972.66	0.01	25,677.81 25,677.81
258,386.640 WESTGATE RESORTS LLC BA A 144A 96033AAA4 9.500% 02/20/2025 DD 11/30/12 KR3F30050002: WATERFALL	102.9667 102.9667	254,963.03 254,963.03	266,052.11 266,052.11	0.01	11,089.08 11,089.08
52,000.000 WEYERHAEUSER REAL ESTATE 144A 962178AK5 4.375% 06/15/2019 DD 06/13/14 KR3F30070002: COLUMBIA	100.2500 100.2500	51,424.88 51,424.88	52,130.00 52,130.00	0.00	705.12 705.12
358,000.000 WHITEHORSE VI LTD 1A B2L 144A 96525TAA8 VAR RT 02/03/2025 DD 01/18/13 KR3F30050002: WATERFALL	93.0597 93.0597	337,191.25 337,191.25	333,153.73 333,153.73	0.01	-4,037.52 -4,037.52
6,000.000 WHITING PETROLEUM CORP 966387AF9 6.500% 10/01/2018 DD 09/24/10 KR3F30070002: COLUMBIA	104.2500 104.2500	6,255.00 6,255.00	6,255.00 6,255.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 WHITING PETROLEUM CORP 966387AH5 5.750% 03/15/2021 DD 09/12/13 KR3F30070002: COLUMBIA	109.5000 109.5000	141,400.00 141,400.00	153,300.00 153,300.00	0.00	11,900.00 11,900.00
150,000.000 IMG WORLDWIDE 3/14 COV-LITE 96925HAE2 2ND LIEN TL KR3F30040002: SHENKMAN CAP	101.6250 101.6250	148,500.00 148,500.00	152,437.50 152,437.50	0.00	3,937.50 3,937.50
155,000.000 WILLIAMS COMPANIES INC 969457BW9 4.550% 06/24/2024 DD 06/24/14 KR3F30020002: MANULIFE ASSET MGMT	100.9901 100.9901	154,593.90 154,593.90	156,534.66 156,534.66	0.00	1,940.76 1,940.76
230,000.000 WILLIAMS PARTNERS LP 96950FAM6 4.300% 03/04/2024 DD 03/04/14 KR3F30080002: NISA	104.2898 104.2898	229,519.30 229,519.30	239,866.54 239,866.54	0.01	10,347.24 10,347.24
253,000.000 WIND ACQUISITION FINANCE 144A 97314XAJ3 6.500% 04/30/2020 DD 04/29/13 KR3F30070002: COLUMBIA	108.3750 108.3750	260,525.00 260,525.00	274,188.75 274,188.75	0.01	13,663.75 13,663.75
200,000.000 WIND ACQUISTION FIN SA 97314XAK0 7.375% 04/23/2021 DD 04/23/14 KR3F30070002: COLUMBIA	106.7500 106.7500	203,000.00 203,000.00	213,500.00 213,500.00	0.01	10,500.00 10,500.00
102,000.000 WIND ACQUISITION FIN SA 144A 97314XAM6 4.750% 07/15/2020 DD 07/10/14 KR3F30070002: COLUMBIA	100.7500 100.7500	102,663.75 102,663.75	102,765.00 102,765.00	0.00	101.25 101.25
120,000.000 WINDSTREAM CORP 97381WAN4 7.750% 10/15/2020 DD 10/06/10 KR3F30070002: COLUMBIA	108.3750 108.3750	125,234.04 125,234.04	130,050.00 130,050.00	0.00	4,815.96 4,815.96
150,000.000 WINDSTREAM CORP 97381WAU8 7.500% 04/01/2023 DD 03/16/11 KR3F30040002: SHENKMAN CAP	108.2500 108.2500	152,437.50 152,437.50	162,375.00 162,375.00	0.00	9,937.50 9,937.50
65,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AG0 8.125% 01/01/2020 DD 06/28/12 KR3F30070002: COLUMBIA	109.0000 109.0000	69,255.00 69,255.00	70,850.00 70,850.00	0.00	1,595.00 1,595.00

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83,000.000 ZAYO GROUP LLC / ZAYO CAPITAL 989194AH8 10.125% 07/01/2020 DD 06/28/12 KR3F30070002: COLUMBIA	115.7500 115.7500	83,000.00 83,000.00	96,072.50 96,072.50	0.00	13,072.50 13,072.50
247,482.460 ZAYO (6/12) TL 98919MAD7 0.000% 07/02/2019 DD 06/15/12 KR3F30040002: SHENKMAN CAP	100.0730 100.0730	247,220.14 247,220.14	247,663.12 247,663.12	0.01	442.98 442.98
155,000.000 ZEBRA 10/12 RC 98920UAD6 KR3F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	155,000.00 155,000.00	155,000.00 155,000.00	0.00	0.00 0.00
120,000.000 ZIONS BANCORPORATION 989701BD8 VAR RT 12/29/2049 DD 05/21/13 KR3F30020002: MANULIFE ASSET MGMT	95.3750 95.3750	115,875.00 115,875.00	114,450.00 114,450.00	0.00	-1,425.00 -1,425.00
497,476.320 ZUFFA 2/13 TLB 98977VAF1 0.000% 02/25/2020 DD 02/07/13 KR3F30040002: SHENKMAN CAP	99.9690 99.9690	497,476.32 497,476.32	497,322.10 497,322.10	0.01	-154.22 -154.22
345,000.000 ZOETIS INC 98978VAG8 1.875% 02/01/2018 DD 08/01/13 KR3F30080002: NISA	100.2250 100.2250	344,803.35 344,803.35	345,776.25 345,776.25	0.01	972.90 972.90
225,000.000 COMMIT TO PUR FNMA SF MTG 999439904 5.000% 07/01/2044 DD 07/01/14 KR3F30080002: NISA	111.0469 111.0469	247,816.41 247,816.41	249,855.48 249,855.48	0.01	2,039.07 2,039.07
5,476,906.130 LOOMIS SAYLES SENIOR LOAN FD 999F19547 KR3F30060002: LOOMIS	1.0000 1.0000	5,162,758.34 5,162,758.34	5,476,906.13 5,476,906.13	0.13	314,147.79 314,147.79
432,409.081 LOOMIS SAYLES FULL DISCRETION 999G68617 INSTITUTIONAL SECURITIZED FUND KR3F30060002: LOOMIS	11.5600 11.5600	4,566,830.25 4,566,830.25	4,998,648.98 4,998,648.98	0.12	431,818.73 431,818.73
34,000.000 FOUR SEASONS 6/13 2ND LIEN 99A009374 COV-LITE TL KR3F30070002: COLUMBIA	101.5000 101.5000	33,660.00 33,660.00	34,510.00 34,510.00	0.00	850.00 850.00



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150,000.000 BLUE COAT SYSTEMS 6/13 99AA69871 2ND LIEN TL KR3F30070002: COLUMBIA	101.2500 101.2500	148,500.00 148,500.00	151,875.00 151,875.00	0.00	3,375.00 3,375.00
300,000.000 DEL MONTE 11/13 COV-LITE TL 99AA75092 KR3F30040002: SHENKMAN CAP	99.3960 99.3960	300,000.00 300,000.00	298,188.00 298,188.00	0.01	-1,812.00 -1,812.00
199,000.000 ION MEDIA 12/13 TL 99AA75720 KR3F30040002: SHENKMAN CAP	100.3750 100.3750	198,005.00 198,005.00	199,746.25 199,746.25	0.00	1,741.25 1,741.25
249,375.000 RAVAGO 12/13 TLB 99AA75845 KR3F30040002: SHENKMAN CAP	100.7500 100.7500	246,881.25 246,881.25	251,245.31 251,245.31	0.01	4,364.06 4,364.06
350,000.000 IMG WORLDWIDE 3/14 COV-LITE TL 99AA79284 KR3F30040002: SHENKMAN CAP	100.6000 100.6000	346,500.00 346,500.00	352,100.00 352,100.00	0.01	5,600.00 5,600.00
70,000.000 KINDRED HEALTHCARE 3/14 TLB 99AA79607 KR3F30020002: MANULIFE ASSET MGMT	100.0420 100.0420	69,825.00 69,825.00	70,029.40 70,029.40	0.00	204.40 204.40
60,000.000 SIGNODE 4/14 (USD) COV-LITE TL 99AA79953 KR3F30020002: MANULIFE ASSET MGMT	99.6560 99.6560	59,850.00 59,850.00	59,793.60 59,793.60	0.00	-56.40 -56.40
15,000.000 MEN'S WEARHOUSE 4/14 COV-LITE 99AA80266 TLB KR3F30020002: MANULIFE ASSET MGMT	100.4580 100.4580	15,131.25 15,131.25	15,068.70 15,068.70	0.00	-62.55 -62.55
250,000.000 MEN'S WEARHOUSE 4/14 COV-LITE 99AA80266 TLB KR3F30040002: SHENKMAN CAP	100.4580 100.4580	247,500.00 247,500.00	251,145.00 251,145.00	0.01	3,645.00 3,645.00
140,433.300 CATALENT PHARMA 5/14 (USD) 99AA81157 COV-LITE TLB KR3F30020002: MANULIFE ASSET MGMT	100.5000 100.5000	138,693.13 138,693.13	141,135.47 141,135.47	0.00	2,442.34 2,442.34

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300,000.000 ERM 5/14 B1A COV-LITE TLB 99AA81249 KR3F30040002: SHENKMAN CAP	99.1880 99.1880	297,000.00 297,000.00	297,564.00 297,564.00	0.01	564.00 564.00
350,000.000 DOOSAN INFRACORE 5/14 COV-LITE 99AA81397 TLB KR3F30040002: SHENKMAN CAP	100.7500 100.7500	348,250.00 348,250.00	352,625.00 352,625.00	0.01	4,375.00 4,375.00
350,000.000 FLOATEL 5/14 COV-LITE TLB 99AA81876 KR3F30040002: SHENKMAN CAP	100.5630 100.5630	346,500.00 346,500.00	351,970.50 351,970.50	0.01	5,470.50 5,470.50
300,000.000 EFIH 5/14 DIP TL 99AA82189 KR3F30040002: SHENKMAN CAP	100.6070 100.6070	300,000.00 300,000.00	301,821.00 301,821.00	0.01	1,821.00 1,821.00
450,000.000 MICHAELS STORES 6/14 COV-LITE 99AA82262 DELAYED DRAW TLB2 KR3F30040002: SHENKMAN CAP	99.9640 99.9640	447,750.00 447,750.00	449,838.00 449,838.00	0.01	2,088.00 2,088.00
400,000.000 GRAY TELEVISION 6/14 COV-LITE 99AA82411 TLB KR3F30040002: SHENKMAN CAP	100.3910 100.3910	399,000.00 399,000.00	401,564.00 401,564.00	0.01	2,564.00 2,564.00
300,000.000 ARIZONA CHEMICAL 6/14 COV-LITE 99AA82445 TL KR3F30040002: SHENKMAN CAP	100.8540 100.8540	298,500.00 298,500.00	302,562.00 302,562.00	0.01	4,062.00 4,062.00
200,000.000 VANTIV 5/14 TLB 99AA82486 KR3F30040002: SHENKMAN CAP	100.5000 100.5000	199,000.00 199,000.00	201,000.00 201,000.00	0.00	2,000.00 2,000.00
149,000.000 GATES GLOBAL 6/14 (USD) 99AA82536 COV-LITE TL KR3F30070002: COLUMBIA	99.6410 99.6410	147,510.00 147,510.00	148,465.09 148,465.09	0.00	955.09 955.09
200,000.000 CHESAPEAKE OILFIELD (77 99AA82601 ENERGY) 6/14 COV-LITE TLB KR3F30040002: SHENKMAN CAP	100.4580 100.4580	199,000.00 199,000.00	200,916.00 200,916.00	0.00	1,916.00 1,916.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 DAVITA 6/14 TLB 99AA82726 KR3F30040002: SHENKMAN CAP	100.4090 100.4090	298,500.00 298,500.00	301,227.00 301,227.00	0.01	2,727.00 2,727.00
84,000.000 NEW ALBERTSON'S 6/14 COV-LITE 99AA82833 TL KR3F30060002: LOOMIS	100.1880 100.1880	83,580.00 83,580.00	84,157.92 84,157.92	0.00	577.92 577.92
325,000.000 SERVICEMASTER 6/14 COV-LITE 99AA83005 TLB KR3F30040002: SHENKMAN CAP	99.8130 99.8130	321,750.00 321,750.00	324,392.25 324,392.25	0.01	2,642.25 2,642.25
200,000.000 MAUSER 6/14 (USD) COV-LITE TL 99AA83070 KR3F30040002: SHENKMAN CAP	100.0000 100.0000	199,000.00 199,000.00	200,000.00 200,000.00	0.00	1,000.00 1,000.00
12,298,653.360 CF BLACKROCK EX US SUPERFUND B 99VVAUMD1 FD KR3F20030002: BLACKROCK ACWI EX-US	27.4001 27.4001	298,685,413.37 298,685,413.37	336,984,836.17 336,984,836.17	8.18	38,299,422.80 38,299,422.80
231,250.000 HUDSONS BAY 11/13 TL C4426EAD6 KR3F30020002: MANULIFE ASSET MGMT	101.2140 101.2140	232,151.88 232,151.88	234,057.38 234,057.38	0.01	1,905.50 1,905.50
277,500.000 HUDSONS BAY 11/13 TL C4426EAD6 KR3F30040002: SHENKMAN CAP	101.2140 101.2140	274,725.00 274,725.00	280,868.85 280,868.85	0.01	6,143.85 6,143.85
68,794.920 VALEANT 6/13 TLE C9413PAP8 0.000% 08/05/2020 DD 06/06/13 KR3F30040002: SHENKMAN CAP	99.9000 99.9000	67,762.98 67,762.98	68,726.13 68,726.13	0.00	963.15 963.15
159,122.280 VALEANT 6/13 TLE C9413PAP8 0.000% 08/05/2020 DD 06/06/13 KR3F30020002: MANULIFE ASSET MGMT	99.9000 99.9000	158,972.11 158,972.11	158,963.16 158,963.16	0.00	-8.95 -8.95
147,380.640 VALEANT 9/13 SERIES D TLB C9413PAS2 KR3F30040002: SHENKMAN CAP	100.0000 100.0000	148,245.25 148,245.25	147,380.64 147,380.64	0.00	-864.61 -864.61

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25.000 ORIENT-EXPRESS HOTELS 3/14 G1153EAB1 (USD) TL KR3F30040002: SHENKMAN CAP	100.1880 100.1880	24.87 24.87	25.05 25.05	0.00	0.18 0.18
154,000.000 AVAGO 4/14 COV-LITE TLB G2967PAB0 KR3F30070002: COLUMBIA	100.2770 100.2770	153,230.00 153,230.00	154,426.58 154,426.58	0.00	1,196.58 1,196.58
300,000.000 AVAGO 4/14 COV-LITE TLB G2967PAB0 KR3F30040002: SHENKMAN CAP	100.2770 100.2770	298,500.00 298,500.00	300,831.00 300,831.00	0.01	2,331.00 2,331.00
99,750.000 GRIFOLS 3/14 (USD) TLB G4123EAC0 KR3F30020002: MANULIFE ASSET MGMT	99.8300 99.8300	98,752.50 98,752.50	99,580.43 99,580.43	0.00	827.93 827.93
277.780 VANTAGE DRILLING 11/13 TL G6740DAH9 KR3F30020002: MANULIFE ASSET MGMT	99.5000 99.5000	272.28 272.28	276.39 276.39	0.00	4.11 4.11
1,900,000.000 SINOPEC GRP OVERSEA 2014 G82003AH0 4.375% 04/10/2024 DD 04/10/14 KR3F30010002: PIMCO KR3	103.5269 103.5269	1,978,527.00 1,978,527.00	1,967,011.10 1,967,011.10	0.05	-11,515.90 -11,515.90
65,000.000 VIRGIN MEDIA 2/13 (USD) TLB G9368PAP9 0.000% 06/08/2020 DD 02/10/12 KR3F30020002: MANULIFE ASSET MGMT	99.6560 99.6560	64,866.92 64,866.92	64,776.40 64,776.40	0.00	-90.52 -90.52
600,000.000 ILFC (DELOS FINANCE) 2/14 TLB L2324EAB7 KR3F30010002: PIMCO KR3	99.8750 99.8750	597,000.00 597,000.00	599,250.00 599,250.00	0.01	2,250.00 2,250.00
234,475.000 MALLINCKRODT 3/14 COV-LITE TL L6232UAB3 KR3F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	234,487.37 234,487.37	234,475.00 234,475.00	0.01	-12.37 -12.37
199,000.000 OXEA 7/13 COV-LITE (USD) TL L7256GAE7 KR3F30040002: SHENKMAN CAP	100.1250 100.1250	198,502.50 198,502.50	199,248.75 199,248.75	0.00	746.25 746.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
199,000.000 SYNCREON HOLDINGS 10/13 N8433WAC8 COV-LITE TL KR3F30040002: SHENKMAN CAP	100.6250 100.6250	199,000.00 199,000.00	200,243.75 200,243.75	0.00	1,243.75 1,243.75
250,000.000 BRAZILIAN GOVERNMENT INTERNATI NAB06DRP3 7.875% 03/07/2015 KR3F30010002: PIMCO KR3	104.7500 104.7500	297,975.00 297,975.00	261,875.00 261,875.00	0.01	-36,100.00 -36,100.00
600,000.000 KOREA FINANCE CORP NAB43NL64 3.250% 09/20/2016 KR3F30010002: PIMCO KR3	104.3798 104.3798	585,090.00 585,090.00	626,278.80 626,278.80	0.02	41,188.80 41,188.80
200,000.000 EXPORT-IMPORT BANK OF KOREA NAB4L4ZP9 4.000% 01/29/2021 KR3F30010002: PIMCO KR3	106.2496 106.2496	216,820.00 216,820.00	212,499.20 212,499.20	0.01	-4,320.80 -4,320.80
100,000.000 KOREA EXCHANGE BANK NAB4MLFV9 4.875% 01/14/2016 KR3F30010002: PIMCO KR3	105.3911 105.3911	104,804.00 104,804.00	105,391.10 105,391.10	0.00	587.10 587.10
400,000.000 EXPORT-IMPORT BANK OF KOREA NAB715T37 5.000% 04/11/2022 KR3F30010002: PIMCO KR3	113.1202 113.1202	458,530.00 458,530.00	452,480.80 452,480.80	0.01	-6,049.20 -6,049.20
110,000.000 ROYAL BANK OF SCOTLAND PLC/THE NAB7J8074 VAR RT 03/16/2022 KR3F30070002: COLUMBIA	117.2500 117.2500	129,800.00 129,800.00	128,975.00 128,975.00	0.00	-825.00 -825.00
900,000.000 EXPORT-IMPORT BANK OF KOREA NAB97RFK6 1.750% 02/27/2018 KR3F30010002: PIMCO KR3	99.3447 99.3447	897,048.00 897,048.00	894,102.30 894,102.30	0.02	-2,945.70 -2,945.70
7,700,000.000 SLOVENIA GOVERNMENT INTERNATIO NAB9NCYY0 4.750% 05/10/2018 KR3F30010002: PIMCO KR3	107.7500 107.7500	8,199,250.00 8,199,250.00	8,296,750.00 8,296,750.00	0.20	97,500.00 97,500.00
3,700,000.000 SLOVENIA GOVERNMENT INTL BOND NABJVD3C9 4.125% 02/18/2019 KR3F30010002: PIMCO KR3	105.3450 105.3450	3,843,375.00 3,843,375.00	3,897,765.00 3,897,765.00	0.09	54,390.00 54,390.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
398,994.970 FORTESCUE 11/13 COV-LITE TL Q3930AAC2 KR3F30040002: SHENKMAN CAP	100.0380 100.0380	398,994.97 398,994.97	399,146.59 399,146.59	0.01	151.62 151.62
89,548.880 FORTESCUE 11/13 COV-LITE TL Q3930AAC2 KR3F30020002: MANULIFE ASSET MGMT	100.0380 100.0380	90,668.24 90,668.24	89,582.91 89,582.91	0.00	-1,085.33 -1,085.33
1,400,000.000 CDS SP UL REPUBLIC OF ITALY NA9QDDU10 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01TJ3	0.5435 0.5435	0.00 0.00	7,609.04 7,609.04	0.00	7,609.04 7,609.04
-1,400,000.000 CDS_SP UL REPUBLIC OF ITALY NA9QDDU36 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01TJ3	0.0000 0.0000	-36,728.50 -36,728.50	0.00 0.00	0.00	36,728.50 36,728.50
1,300,000.000 CDS SP UL KINGDOM OF SPAIN NA9QDDV68 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01TW4	1.7662 1.7662	0.00 0.00	22,960.15 22,960.15	0.00	22,960.15 22,960.15
-1,300,000.000 CDS_SP UL KINGDOM OF SPAIN NA9QDDV84 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01TW4	0.0000 0.0000	-22,046.29 -22,046.29	0.00 0.00	0.00	22,046.29 22,046.29
2,700,000.000 CDS SP UL KINGDOM OF SPAIN NA9QDDV35 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01TY0	1.7662 1.7662	0.00 0.00	47,686.46 47,686.46	0.00	47,686.46 47,686.46
-2,700,000.000 CDS_SP UL KINGDOM OF SPAIN NA9QDDV43 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01TY0	0.0000 0.0000	-47,071.26 -47,071.26	0.00 0.00	0.00	47,071.26 47,071.26
300,000.000 CDS SP UL THE GOLDMAN SACHS G NA9QDJY21 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01UN2	1.5073 1.5073	1,997.78 1,997.78	4,522.03 4,522.03	0.00	2,524.25 2,524.25
-300,000.000 CDS SP UL THE GOLDMAN SACHS G 99QACMKQ2 R 100BPS 2019 MAR 20 KR3F30010002: PIMCO KR3 SWPC01UN2	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 CDS SP UL THE GOLDMAN SACHS G NA9QDK9Q3 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03HO1	1.4136 1.4136	202.94 202.94	1,413.62 1,413.62	0.00	1,210.68 1,210.68
-100,000.000 CDS_SP UL THE GOLDMAN SACHS G NA9QDK9S9 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03HO1	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
100,000.000 CDS P MORGAN STANLEY 99QACM7Y0 R 100 BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03HY9	1.6674 1.6674	550.00 550.00	1,667.36 1,667.36	0.00	1,117.36 1,117.36
-100,000.000 CDS_SP UL MORGAN STANLEY NA9QDK9U4 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03HY9	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
100,000.000 CDS SP UL KINGDOM OF SPAIN NA9QDMEQ3 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03V15	1.7082 1.7082	592.83 592.83	1,708.23 1,708.23	0.00	1,115.40 1,115.40
-100,000.000 CDS_SP UL KINGDOM OF SPAIN NA9QDMES9 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03V15	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
900,000.000 CDS SP UL REPUBLIC OF ITALY NA9QDMFA7 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03V56	0.3845 0.3845	0.00 0.00	3,460.91 3,460.91	0.00	3,460.91 3,460.91
-900,000.000 CDS_SP UL REPUBLIC OF ITALY NA9QDMFB5 R 100BPS 2019 JUN 20 KR3F30010002: PIMCO KR3 SWPC03V56	0.0000 0.0000	-5,210.96 -5,210.96	0.00 0.00	0.00	5,210.96 5,210.96
300,000.000 CDS SP UL BANK OF AMERICA COR NA9QCX3Q2 R 100BPS 2018 JUN 20 KR3F30010002: PIMCO KR3 SWPC116Y4	1.8870 1.8870	0.00 0.00	5,660.96 5,660.96	0.00	5,660.96 5,660.96
-300,000.000 CDS_SP UL BANK OF AMERICA COR NA9QCX3R0 R 100BPS 2018 JUN 20 KR3F30010002: PIMCO KR3 SWPC116Y4	0.0000 0.0000	-4,583.01 -4,583.01	0.00 0.00	0.00	4,583.01 4,583.01

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,300,000.000 CDS SP UL FEDERATIVE REPUBLIC NA9QCHSY3 R 100BPS 2022 SEP 20 KR3F30010002: PIMCO KR3 SWPC761T3	-6.1614 -6.1614	0.00 0.00	-141,711.95 -141,711.95	-0.00	-141,711.95 -141,711.95
-2,300,000.000 CDS_SP UL FEDERATIVE REPUBLIC NA9QCHSZ0 R 100BPS 2022 SEP 20 KR3F30010002: PIMCO KR3 SWPC761T3	0.0000 0.0000	-129,603.85 -129,603.85	0.00 0.00	0.00	129,603.85 129,603.85
3,500,000.000 CDS SP UL FEDERATIVE REPUBLIC NA9QCHSQ0 R 100BPS 2022 SEP 20 KR3F30010002: PIMCO KR3 SWPC967T5	-6.1614 -6.1614	0.00 0.00	-215,648.62 -215,648.62	-0.01	-215,648.62 -215,648.62
-3,500,000.000 CDS_SP UL FEDERATIVE REPUBLIC NA9QCHSR8 R 100BPS 2022 SEP 20 KR3F30010002: PIMCO KR3 SWPC967T5	0.0000 0.0000	-205,873.97 -205,873.97	0.00 0.00	0.00	205,873.97 205,873.97
-8,700,000.000 CCP IRS R US0003M P 1.50% 99QACP7Z0 2017 DEC 17 CME KR3F30010002: PIMCO KR3 USD3L141217171217150	0.0000 0.0000	-18,792.01 -18,792.01	0.00 0.00	0.00	18,792.01 18,792.01
8,700,000.000 CCP_IRS R US0003M P 1.50% 99QACP707 2017 DEC 17 CME KR3F30010002: PIMCO KR3 USD3L141217171217150	-0.5102 -0.5102	0.01 0.01	-44,383.66 -44,383.66	-0.00	-44,383.67 -44,383.67
TOTAL U.S. DOLLAR FIXED INCOME SECURITIES		1,171,440,015.87	1,222,700,114.81		51,260,098.94
		1,171,440,015.87	1,222,700,114.81	29.70	51,260,098.94
TOTAL ASSETS FIXED INCOME SECURITIES		1,265,249,343.76	1,320,351,062.21	32.07	55,101,718.45
FUTURES CONTRACTS					
AUSTRALIAN DOLLAR					
-135.000 AUSTRALIAN 10YR BOND FUT (SFE) AAF21214U EXP SEP 14 KR3F30010002: PIMCO KR3	96.4500 91.0343	0.00 0.00	-334,952.69 -316,145.09	-0.01	-334,952.69 -316,145.09
U.S. DOLLAR					
-7.000 US TREAS BD FUTURE (CBT) 99F13314A EXP SEP 14 KR3F30020002: MANULIFE ASSET MGMT	137.1875 137.1875	0.00 0.00	-3,773.70 -3,773.70	-0.00	-3,773.70 -3,773.70

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
-42.000 US 10YR TREAS NTS FUTURE (CBT) 99F13914A EXP SEP 14 KR3F30020002: MANULIFE ASSET MGMT	125.1719	0.00	-2,623.95	-0.00	-2,623.95
-35.000 US 5YR TREAS NTS FUTURE (CBT) 99F18314A EXP SEP 14 KR3F30010002: PIMCO KR3	119.4609	0.00	-20,673.21	-0.00	-20,673.21
-6.000 US 5YR TREAS NTS FUTURE (CBT) 99F18314A EXP SEP 14 KR3F30020002: MANULIFE ASSET MGMT	119.4609	0.00	890.77	0.00	890.77
-44.000 US 2YR TREAS NTS FUT (CBT) 99F21714A EXP SEP 14 KR3F30010002: PIMCO KR3	109.7969	0.00	-11,576.22	-0.00	-11,576.22
46.000 RUSSELL 2000 MINI IND FUT (NYF) 99F35314X EXP SEP 14 KR3F10020002: NTGI STRUCTURED	1,190.3000	0.00	122,376.92	0.00	122,376.92
TOTAL U.S. DOLLAR FUTURES CONTRACTS		0.00	84,620.61		84,620.61
		0.00	84,620.61	0.00	84,620.61
TOTAL ASSETS FUTURES CONTRACTS		0.00	-231,524.48	-0.01	-231,524.48
OTHER					
U.S. DOLLAR					
9,129,889.091 PIMCO ALL ASSET FUND 722005626 INSTITUTIO KR3F35010002: PIMCO ALL-ASSET	12.7500	110,740,716.74	116,406,085.91		5,665,369.17
	12.7500	110,740,716.74	116,406,085.91	2.83	5,665,369.17
PREFERRED SECURITIES					
BRAZIL REAL					
4,000.000 CIA BRASILEIRA DISTR(PAO DE LBB5VGS76 ACUCAR) PREF NPV KR3F20010002: PYRAMIS NONUS GROWTH	103.0000	421,347.94	412,000.00		-9,347.94
	46.7311	188,613.87	186,924.37	0.00	-1,689.50
EURO CURRENCY UNIT					



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,046.000 VOLKSWAGEN AG ED5497166 PFD KR3F20010002: PYRAMIS NONUS GROWTH	191.8000 262.6030	362,325.50 487,266.45	584,222.80 799,888.65	0.02	221,897.30 312,622.20
6,500.000 VOLKSWAGEN AG ED5497166 PFD KR3F20080002: LAZARD ASSET MGMT	191.8000 262.6030	1,234,267.92 1,683,603.16	1,246,700.00 1,706,919.31	0.04	12,432.08 23,316.15
2,270.000 VOLKSWAGEN AG ED5497166 PFD KR3F20020002: BOSTON CO NON-US VAL	191.8000 262.6030	400,098.96 546,457.65	435,386.00 596,108.74	0.01	35,287.04 49,651.09
TOTAL EURO CURRENCY UNIT PREFERRED SECURITIES		1,996,692.38 2,717,327.26	2,266,308.80 3,102,916.70	0.08	269,616.42 385,589.44
PHILIPPINES PESO					
138,732.000 SECURITY BANK CORP FP9531327 PREFERRED-14 KR3F20010002: PYRAMIS NONUS GROWTH	0.0000 0.0000	0.00 0.00	0.00 0.00	0.00	0.00 0.00
POUND STERLING					
8,750,200.000 ROLLS-ROYCE HOLDINGS EXBJFL1R8 C SHS ENTITLEMENT (JULY 2014) KR3F20010002: PYRAMIS NONUS GROWTH	0.0010 0.0017	8,750.20 14,681.09	8,750.20 14,961.53	0.00	0.00 280.44
SOUTH KOREAN WON					
465.000 SAMSUNG ELECTRONICS CO LTD FK6773816 PFD KR3F20010002: PYRAMIS NONUS GROWTH	1,060,000.0000 1,047.6383	479,155,116.62 457,308.61	492,900,000.00 487,151.80	0.01	13,744,883.38 29,843.19
U.S. DOLLAR					
765.000 ALLY FINANCIAL INC 02005N605 PFD 7% 144A KR3F30060002: LOOMIS	1,002.5313 1,002.5313	710,186.25 710,186.25	766,936.44 766,936.44	0.02	56,750.19 56,750.19



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
180,000.000 BAC CAPITAL TRUST XIV 05518VAA3 VAR RT 09/29/2049 DD 02/16/07 KR3F30020002: MANULIFE ASSET MGMT	80.5000 80.5000	149,450.00 149,450.00	144,900.00 144,900.00	0.00	-4,550.00 -4,550.00
30,000.000 BANK OF AMERICA CORP 060505DR2 VAR RT 07/29/2049 DD 01/30/08 KR3F30020002: MANULIFE ASSET MGMT	110.6755 110.6755	34,275.00 34,275.00	33,202.65 33,202.65	0.00	-1,072.35 -1,072.35
70,000.000 CITIGROUP INC 172967GD7 VAR RT 07/29/2049 DD 10/29/12 KR3F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	70,377.50 70,377.50	70,700.00 70,700.00	0.00	322.50 322.50
55,000.000 CITIGROUP INC 172967GF2 VAR RT 12/29/2049 DD 12/13/12 KR3F30020002: MANULIFE ASSET MGMT	101.0000 101.0000	57,612.50 57,612.50	55,550.00 55,550.00	0.00	-2,062.50 -2,062.50
170,000.000 FIFTH THIRD BANCORP 316773CM0 VAR RT 12/29/2049 DD 05/16/13 KR3F30020002: MANULIFE ASSET MGMT	96.0750 96.0750	165,875.00 165,875.00	163,327.50 163,327.50	0.00	-2,547.50 -2,547.50
5,670.000 FIRST NIAGARA FINANCIAL GROUP 33582V207 PFD 8.625% NON CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	28.9900 28.9900	145,622.19 145,622.19	164,373.30 164,373.30	0.00	18,751.11 18,751.11
195.000 FIRST TENN BK N A MEMPHIS TENN 337158208 PERP PFD STK CL A 144A KR3F30020002: MANULIFE ASSET MGMT	730.8125 730.8125	132,450.00 132,450.00	142,508.44 142,508.44	0.00	10,058.44 10,058.44
4,455.000 GMAC CAPITAL TRUST I 361860208 PFD 8.125% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	27.3000 27.3000	121,322.10 121,322.10	121,621.50 121,621.50	0.00	299.40 299.40
140,000.000 GENERAL ELECTRIC CAPITAL CORP 369622SN6 VAR RT 12/29/2049 DD 06/12/12 KR3F30020002: MANULIFE ASSET MGMT	118.0200 118.0200	145,520.00 145,520.00	165,228.00 165,228.00	0.00	19,708.00 19,708.00
2,200.000 GENIE ENERGY LTD 372284307 PFD 7.500% CUMULATIVE KR3F10020002: NTGI STRUCTURED	7.7000 7.7000	15,776.64 15,776.64	16,940.00 16,940.00	0.00	1,163.36 1,163.36



TOTAL FUND - KR3G00000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,000.000 HSBC FINANCE CAPITAL TRUST IX 40430LAA7 VAR RT 11/30/2035 DD 11/29/05 KR3F30020002: MANULIFE ASSET MGMT	104.2500 104.2500	118,636.21 118,636.21	135,525.00 135,525.00	0.00	16,888.79 16,888.79
7,095.000 HARTFORD FINANCIAL SERVICES GR 416518504 PFD 7.875% KR3F30020002: MANULIFE ASSET MGMT	29.9400 29.9400	196,532.10 196,532.10	212,424.30 212,424.30	0.01	15,892.20 15,892.20
280,000.000 HERCULES INC 427056AU0 6.500% 06/30/2029 DD 09/30/04 KR3F30060002: LOOMIS	90.5000 90.5000	207,750.00 207,750.00	253,400.00 253,400.00	0.01	45,650.00 45,650.00
2,500.000 ISTAR FINL INC 45031U507 PFD SER E 7.875% KR3F30060002: LOOMIS	25.0000 25.0000	49,800.00 49,800.00	62,500.00 62,500.00	0.00	12,700.00 12,700.00
1,450.000 ISTAR FINL INC PFD SER F% 45031U606 KR3F30060002: LOOMIS	24.7890 24.7890	28,884.00 28,884.00	35,944.05 35,944.05	0.00	7,060.05 7,060.05
125.000 ISTAR FINL INC PFD SER G 7.65% 45031U705 KR3F30060002: LOOMIS	24.9375 24.9375	2,490.00 2,490.00	3,117.19 3,117.19	0.00	627.19 627.19
175.000 M&T BANK CORP 55261F609 PFD 5.000% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	987.5000 987.5000	183,312.50 183,312.50	172,812.50 172,812.50	0.00	-10,500.00 -10,500.00
30.000 M&T BANK CORP 55261F708 PFD 5.000% CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	1,039.6875 1,039.6875	31,387.50 31,387.50	31,190.63 31,190.63	0.00	-196.87 -196.87
35,000.000 PNC FINANCIAL SERVICES GROUP I 693475AJ4 VAR RT 05/29/2049 DD 05/21/08 KR3F30020002: MANULIFE ASSET MGMT	100.0000 100.0000	34,868.75 34,868.75	35,000.00 35,000.00	0.00	131.25 131.25
125,000.000 PNC FINANCIAL SERVICES GROUP I 693475AK1 VAR RT 07/29/2049 DD 07/27/11 KR3F30020002: MANULIFE ASSET MGMT	111.5000 111.5000	123,500.00 123,500.00	139,375.00 139,375.00	0.00	15,875.00 15,875.00



TOTAL FUND - KR3G0000000

Asset Detail - By Asset type

6/30/2014

Report ID : IACS0005

Base Currency : USD

Status : REVISED

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
298,000.000 PREFERRED TERM SECURITIES 144A 74041WAE5 VAR RT 09/24/2033 DD 09/17/03 KR3F30050002: WATERFALL	60.5000 60.5000	173,585.00 173,585.00	180,290.00 180,290.00	0.00	6,705.00 6,705.00
6,920.000 REGIONS FINANCIAL CORP 7591EP308 PFD 6.375% KR3F30020002: MANULIFE ASSET MGMT	25.0300 25.0300	169,280.00 169,280.00	173,207.60 173,207.60	0.00	3,927.60 3,927.60
11,000.000 SUNTRUST PREFERRED CAPITAL I 86800XAA6 VAR RT 06/29/2049 DD 10/25/06 KR3F30020002: MANULIFE ASSET MGMT	80.0000 80.0000	9,487.50 9,487.50	8,800.00 8,800.00	0.00	-687.50 -687.50
5,350.000 SYNOVUS FINANCIAL CORP 87161C402 PFD 7.875% NON CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	28.0000 28.0000	146,686.95 146,686.95	149,800.00 149,800.00	0.00	3,113.05 3,113.05
2,250.000 US BANCORP 902973833 PFD 6.500% NON CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	28.2600 28.2600	65,250.00 65,250.00	63,585.00 63,585.00	0.00	-1,665.00 -1,665.00
67.000 US BANCORP 902973866 PFD 7.189% NON CUMULATIVE KR3F30020002: MANULIFE ASSET MGMT	831.8750 831.8750	62,582.50 62,582.50	55,735.63 55,735.63	0.00	-6,846.87 -6,846.87
355,000.000 USB CAPITAL IX 91731KAA8 VAR RT 10/29/2049 DD 03/17/06 KR3F30020002: MANULIFE ASSET MGMT	85.2500 85.2500	251,818.75 251,818.75	302,637.50 302,637.50	0.01	50,818.75 50,818.75
350,000.000 WACHOVIA CAPITAL TRUST III 92978AAA0 VAR RT 03/29/2049 DD 02/01/06 KR3F30020002: MANULIFE ASSET MGMT	97.0000 97.0000	300,438.00 300,438.00	339,500.00 339,500.00	0.01	39,062.00 39,062.00
3,832.000 WELLS FARGO & CO 949746465 PFD 6.625% NOT APPLICABLE KR3F30020002: MANULIFE ASSET MGMT	27.9200 27.9200	102,062.32 102,062.32	106,989.44 106,989.44	0.00	4,927.12 4,927.12
3,505.000 WELLS FARGO & CO 949746556 PFD 5.850% NOT APPLICABLE KR3F30020002: MANULIFE ASSET MGMT	25.9400 25.9400	87,236.70 87,236.70	90,919.70 90,919.70	0.00	3,683.00 3,683.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,540.000 ZIONS BANCORPORATION	26.4900	38,500.00	40,794.60		2,294.60
989701818 PFD 6.950% NOT APPLICABLE	26.4900	38,500.00	40,794.60	0.00	2,294.60
KR3F30020002: MANULIFE ASSET MGMT					
3,200,000.000 BANCO BILBAO VIZCAYA ARGENTARI	112.1250	3,636,700.00	3,588,000.00		-48,700.00
NAB8CLP99 VAR RT 05/29/2049	112.1250	3,636,700.00	3,588,000.00	0.09	-48,700.00
KR3F30010002: PIMCO KR3					
2,800,000.000 KBC BANK NV	114.0000	3,183,800.00	3,192,000.00		8,200.00
NAB9FJWG5 VAR RT 01/25/2023	114.0000	3,183,800.00	3,192,000.00	0.08	8,200.00
KR3F30010002: PIMCO KR3					
TOTAL U.S. DOLLAR PREFERRED SECURITIES		10,953,055.96	11,218,835.97		265,780.01
		10,953,055.96	11,218,835.97	0.27	265,780.01
TOTAL ASSETS PREFERRED SECURITIES		14,330,986.79	15,010,790.37	0.36	679,803.58
PRIVATE EQUITY					
EURO CURRENCY UNIT					
91,178.110 CVC CAPITAL PARTNERS VI LP	1.0000	91,178.11	91,178.11		0.00
XX99V21G0 KR3F45800002: CVC CAP PRTNRS VI	1.3692	125,379.02	124,836.51	0.00	-542.51
1,708,726.850 TRITON FUND IV LP	1.0000	1,881,789.37	1,708,726.85		-173,062.52
XX99V2HU2 KR3F45500002: TRITON FUND IV	1.3692	2,489,544.39	2,339,503.37	0.06	-150,041.02
801,145.770 KEYHAVEN CAPITAL PARTNERS III	1.0000	815,195.44	801,145.77		-14,049.67
XX99V2J30 GP LP	1.3692	1,068,100.29	1,096,888.73	0.03	28,788.44
KR3F43100002: KEYHAVEN CAPITAL III					
TOTAL EURO CURRENCY UNIT PRIVATE EQUITY		2,788,162.92	2,601,050.73		-187,112.19
		3,683,023.70	3,561,228.61	0.09	-121,795.09
U.S. DOLLAR					
3,656,665.000 GREEN EQUITY INVESTORS IV LP	1.0000	1,080,362.27	3,656,665.00		2,576,302.73
999096696 KR3F41700002: GREEN EQTY INVST IV	1.0000	1,080,362.27	3,656,665.00	0.09	2,576,302.73



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,105,225.540 OAK HILL CAP PT II 999113210 KR3F44000002: OAK HILL CAP PT II	1.0000 1.0000	3,622,394.37 3,622,394.37	2,105,225.54 2,105,225.54	0.05	-1,517,168.83 -1,517,168.83
671,787.000 NEW MOUNTAIN PARTNERS II LP 999113301 KR3F43800002: NEW MTN PTRNS II LP	1.0000 1.0000	1,386,562.00 1,386,562.00	671,787.00 671,787.00	0.02	-714,775.00 -714,775.00
234,904.000 INSTITUTIONAL VENTURE PARTNERS 999113426 XI LP KR3F42800002: INST VEN PTRN XI	1.0000 1.0000	1,003,467.20 1,003,467.20	234,904.00 234,904.00	0.01	-768,563.20 -768,563.20
1,137,794.220 MERIT MEZZANINE FUND IV LP 999113699 KR3F43500002: MERIT MEZZ FD IV	1.0000 1.0000	1,201,735.53 1,201,735.53	1,137,794.22 1,137,794.22	0.03	-63,941.31 -63,941.31
1,379,369.670 HIG VENTURE PARTNERS II LP 999114572 KR3F42600002: HIG VENTURE PTRN II	1.0000 1.0000	1,762,507.16 1,762,507.16	1,379,369.67 1,379,369.67	0.03	-383,137.49 -383,137.49
2,079,068.000 SUN CAPITAL PARTNERS IV LP 999119555 KR3F44400002: SUN CAP PTRNS IV	1.0000 1.0000	1,928,960.40 1,928,960.40	2,079,068.00 2,079,068.00	0.05	150,107.60 150,107.60
450,127.000 JW CHILDS EQUITY PARTNERS III 999124225 L P KR3F43000002: JW CHILDS EQUITY III	1.0000 1.0000	138,786.54 138,786.54	450,127.00 450,127.00	0.01	311,340.46 311,340.46
4,108,891.200 WARBURG PINCUS PE IX LP 999133127 KR3F45300002: WARBURG PINCUS PE IX	1.0000 1.0000	1,005,217.40 1,005,217.40	4,108,891.20 4,108,891.20	0.10	3,103,673.80 3,103,673.80
723,128.000 TCV VI LP 999136922 KR3F44500002: TCV VI	1.0000 1.0000	324,266.06 324,266.06	723,128.00 723,128.00	0.02	398,861.94 398,861.94
2,462,575.290 DAG VENTURE II 999148836 KR3F41100002: DAG VENTURES II QP	1.0000 1.0000	2,501,220.54 2,501,220.54	2,462,575.29 2,462,575.29	0.06	-38,645.25 -38,645.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,338,853.000 GTCR FUND IX 999153984 KR3F42000002: GTCR IX LP	1.0000 1.0000	4,107,238.00 4,107,238.00	5,338,853.00 5,338,853.00	0.13	1,231,615.00 1,231,615.00
3,001,194.000 MHR INSTITUTIONAL PARTNERS III 999161508 KR3F43600002: MHR INST PTNRS III	1.0000 1.0000	2,242,526.00 2,242,526.00	3,001,194.00 3,001,194.00	0.07	758,668.00 758,668.00
3,611,658.000 HELLMAN & FRIEDMAN VI L P 999163678 KR3F42300002: HELLMAN FRIEDMAN VI	1.0000 1.0000	4,148,332.40 4,148,332.40	3,611,658.00 3,611,658.00	0.09	-536,674.40 -536,674.40
8,304,324.460 GREEN EQUITY INVESTORS V LP 999166069 KR3F41800002: GREEN EQTY INVST V	1.0000 1.0000	7,507,554.98 7,507,554.98	8,304,324.46 8,304,324.46	0.20	796,769.48 796,769.48
4,116,258.950 DAG VENTURES III LP 999180979 KR3F41200002: DAG VENTURES III QP	1.0000 1.0000	1,918,646.91 1,918,646.91	4,116,258.95 4,116,258.95	0.10	2,197,612.04 2,197,612.04
7,291,530.000 NEW MOUNTAIN PARTNERS III 999182181 KR3F43900002: NEW MTN PTNRS III LP	1.0000 1.0000	5,569,726.18 5,569,726.18	7,291,530.00 7,291,530.00	0.18	1,721,803.82 1,721,803.82
41,205.000 AVENUE SPECIAL SITUATIONS V 999182405 KR3F40300002: AVENUE SS CAPITAL V	1.0000 1.0000	0.00 0.00	41,205.00 41,205.00	0.00	41,205.00 41,205.00
2,935,505.250 INSTITUTIONAL VENTURE PARTNERS 999194038 XII LP KR3F42900002: INST VEN PTRN XII	1.0000 1.0000	776,520.00 776,520.00	2,935,505.25 2,935,505.25	0.07	2,158,985.25 2,158,985.25
6,604,065.820 WARBURG PINCUS PRIVATE EQUITY 999196207 X LP KR3F45400002: WARBURG PINCUS PE X	1.0000 1.0000	5,193,919.50 5,193,919.50	6,604,065.82 6,604,065.82	0.16	1,410,146.32 1,410,146.32
3,114,555.000 WAYZATA OPPORTUNITIES FUND II 999201544 KR3F45100002: WAYZATA OPPS FD II	1.0000 1.0000	762,487.00 762,487.00	3,114,555.00 3,114,555.00	0.08	2,352,068.00 2,352,068.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,274,565.670 OAK HILL III 999205370 KR3F44100002: OAK HILL CAP PT III	1.0000 1.0000	7,873,845.15 7,873,845.15	9,274,565.67 9,274,565.67	0.23	1,400,720.52 1,400,720.52
6,993,514.000 CRESTVIEW CAPITAL PARTNERS II 999215502 LP KR3F41000002: CRESTVIEW PTNRS II	1.0000 1.0000	6,730,432.00 6,730,432.00	6,993,514.00 6,993,514.00	0.17	263,082.00 263,082.00
159,397.000 MATLIN PATTERSON GLOBAL 999227325 OPPORTUNITIES PARTNERS II KR3F43300002: MATLINPATTERSON II	1.0000 1.0000	4,758,399.23 4,758,399.23	159,397.00 159,397.00	0.00	-4,599,002.23 -4,599,002.23
3,491,083.000 COLUMBIA CAP EQUITY PTRS IV 999236805 KR3F40900002: COLUMBIA CAP EQ IV	1.0000 1.0000	1,811,408.33 1,811,408.33	3,491,083.00 3,491,083.00	0.08	1,679,674.67 1,679,674.67
3,297,240.000 HARVEST PARTNERS V LP 999236938 KR3F42100002: HARVEST PARTNERS V	1.0000 1.0000	2,860,624.00 2,860,624.00	3,297,240.00 3,297,240.00	0.08	436,616.00 436,616.00
3,696,401.000 MATLIN PATTERSON GLOB PTRS III 999237027 KR3F43400002: MATLINPATTERSON III	1.0000 1.0000	4,437,846.83 4,437,846.83	3,696,401.00 3,696,401.00	0.09	-741,445.83 -741,445.83
21,081,929.390 BLACKSTONE CAPITAL PARTNERS VI 999239239 KR3F40700002: BLACKSTONE CAP VI	1.0000 1.0000	17,873,526.32 17,873,526.32	21,081,929.39 21,081,929.39	0.51	3,208,403.07 3,208,403.07
12,087,723.080 DAG VENTURES IV LP 999239882 KR3F41300002: DAG VENTURES IV QP	1.0000 1.0000	8,758,251.99 8,758,251.99	12,087,723.08 12,087,723.08	0.29	3,329,471.09 3,329,471.09
4,749,871.000 ESSEX WOODLANDS HEALTH VENT FD 999252216 VIII LP KR3F41600002: ESSEX WOOD HLTH VIII	1.0000 1.0000	3,657,347.00 3,657,347.00	4,749,871.00 4,749,871.00	0.12	1,092,524.00 1,092,524.00
2,341,460.000 HORSLEY BRIDGE INTERNATIONAL V 999258858 KR3F42700002: HORSLEY BRDG INTL V	1.0000 1.0000	2,052,047.00 2,052,047.00	2,341,460.00 2,341,460.00	0.06	289,413.00 289,413.00



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1,558,989.000 VANTAGE POINT VENTURE PARTNER 999293756 2006(Q) LP KR3F44600002: VANTAGEPOINT 2006	1.0000 1.0000	2,344,083.95 2,344,083.95	1,558,989.00 1,558,989.00	0.04	-785,094.95 -785,094.95
2,736,960.000 WAYZATA OPP FUND OFFSHORE LP 999295348 KR3F45000002: WAYZATA OPPS FD I	1.0000 1.0000	671,434.00 671,434.00	2,736,960.00 2,736,960.00	0.07	2,065,526.00 2,065,526.00
1,257,767.600 VANTAGEPOINT VENTURE PART IV-Q 999295355 KR3F44700002: VANTAGEPOINT IV	1.0000 1.0000	2,130,796.53 2,130,796.53	1,257,767.60 1,257,767.60	0.03	-873,028.93 -873,028.93
3,338,898.000 VISTA EQUITY PARTNERS FUND III 999F03616 KR3F44800002: VISTA EQ PTNR FD III	1.0000 1.0000	1,857,605.00 1,857,605.00	3,338,898.00 3,338,898.00	0.08	1,481,293.00 1,481,293.00
5,236,244.000 HBK FUND II LP 999K10727 KR3F70050002: HBK II	1.0000 1.0000	4,940,939.00 4,940,939.00	5,236,244.00 5,236,244.00	0.13	295,305.00 295,305.00
1,268,406.000 DCM VI LP 99VVAA5C6 KR3F41500002: DCM VI LP	1.0000 1.0000	1,038,370.00 1,038,370.00	1,268,406.00 1,268,406.00	0.03	230,036.00 230,036.00
1,974,814.390 HIG BIOVENTURES II 99VVAF832 KR3F42400002: HIG BIOVENTURES II	1.0000 1.0000	2,456,605.13 2,456,605.13	1,974,814.39 1,974,814.39	0.05	-481,790.74 -481,790.74
2,857,658.660 MILL ROAD CAPITAL I LP 99VVAHDC2 KR3F43700002: MILL ROAD CAPITAL	1.0000 1.0000	2,514,585.71 2,514,585.71	2,857,658.66 2,857,658.66	0.07	343,072.95 343,072.95
9,758,885.320 DAG VENTURES V LP 99VVAHXW6 KR3F41400002: DAG VENTURES V QP	1.0000 1.0000	5,521,312.69 5,521,312.69	9,758,885.32 9,758,885.32	0.24	4,237,572.63 4,237,572.63
22,303,962.000 VISTA EQUITY PARTNERS FUND IV 99VVAJD38 LP KR3F44900002: VISTA EQ PTNR FD IV	1.0000 1.0000	19,943,207.00 19,943,207.00	22,303,962.00 22,303,962.00	0.54	2,360,755.00 2,360,755.00



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7,325,483.000 HARVEST PARTNERS VI LP 99VVAK3G7 KR3F42200002: HARVEST PARTNERS VI	1.0000 1.0000	6,389,733.00 6,389,733.00	7,325,483.00 7,325,483.00	0.18	935,750.00 935,750.00
8,893,854.900 GREEN EQUITY INVESTORS VI LP 99VVAKAN4 KR3F41900002: GREEN EQTY INVST VI	1.0000 1.0000	8,103,367.64 8,103,367.64	8,893,854.90 8,893,854.90	0.22	790,487.26 790,487.26
16,595,757.000 GREENFIELD ACQUISITION VI 99VVAKBV5 KR3F52520002: GREENFIELD ACQ VI	1.0000 1.0000	14,117,600.00 14,117,600.00	16,595,757.00 16,595,757.00	0.40	2,478,157.00 2,478,157.00
13,584,116.480 AMERRA AGRI FUND II 99VVAM1F7 KR3F36020002: AMERRA AGRI FUND II	1.0000 1.0000	13,632,183.76 13,632,183.76	13,584,116.48 13,584,116.48	0.33	-48,067.28 -48,067.28
2,021,326.000 WAYZATA OPPORTUNITIES FUND III 99VVAP871 KR3F45200002: WAYZATA OPPS FD III	1.0000 1.0000	1,995,012.00 1,995,012.00	2,021,326.00 2,021,326.00	0.05	26,314.00 26,314.00
4,956,257.630 MKP OPPORTUNITY 99VVAQ2U4 KR3F70040002: MKP OPPORTUNITY	1.0000 1.0000	4,956,257.63 4,956,257.63	4,956,257.63 4,956,257.63	0.12	0.00 0.00
4,942,883.870 PINE RIVER FUND LTD 99VVASF4 KR3F70090002: PINE RIVER	1.0000 1.0000	4,942,883.87 4,942,883.87	4,942,883.87 4,942,883.87	0.12	0.00 0.00
263,145.510 HIG CAPITAL PARTNERS V L P 99VVASR66 KR3F42500002: HIG CAP PTNRS V	1.0000 1.0000	263,145.77 263,145.77	263,145.51 263,145.51	0.01	-0.26 -0.26
2,696,672.400 LEVINE LEICHTMAN V CAPITAL 99VVAT0Q9 PARTNERS LP KR3F45700002: LEVINE LEICHTMAN V	1.0000 1.0000	2,696,882.32 2,696,882.32	2,696,672.40 2,696,672.40	0.07	-209.92 -209.92
1,660,261.000 TPF II LP 99VVATVG7 KR3F36010002: TPF II	1.0000 1.0000	2,035,222.00 2,035,222.00	1,660,261.00 1,660,261.00	0.04	-374,961.00 -374,961.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,811,624.770 ARBOR INVESTMENTS II LP 99VVATVH5 KR3F40100002: ARBOR INVST II	1.0000 1.0000	1,191,029.22 1,191,029.22	1,811,624.77 1,811,624.77	0.04	620,595.55 620,595.55
1,844,496.000 ARCANO FUND LP 99VVATVJ1 KR3F40200002: ARCANO KRS FUND	1.0000 1.0000	1,891,863.56 1,891,863.56	1,844,496.00 1,844,496.00	0.04	-47,367.56 -47,367.56
5,693,111.000 BAY HILLS EMERGING PARTNERS I 99VVATVK8 LP KR3F40400002: BAY HILLS EM PTNR I	1.0000 1.0000	4,126,075.77 4,126,075.77	5,693,111.00 5,693,111.00	0.14	1,567,035.23 1,567,035.23
5,579,008.950 BAY HILLS EMERGING PARTNERS 99VVATVL6 II LP KR3F40500002: BAY HILLS EM PTNR II	1.0000 1.0000	4,319,266.73 4,319,266.73	5,579,008.95 5,579,008.95	0.14	1,259,742.22 1,259,742.22
10,743,220.930 BLACKSTONE CAPITAL V LP 99VVATVM4 KR3F40600002: BLACKSTONE CAP V	1.0000 1.0000	9,331,562.78 9,331,562.78	10,743,220.93 10,743,220.93	0.26	1,411,658.15 1,411,658.15
2,508.000 MATLINPATTERSON GLOBAL OPP 99VVATVQ5 INVESTMENTS LP KR3F43200002: MATLINPATTERSON I	1.0000 1.0000	1,599,368.63 1,599,368.63	2,508.00 2,508.00	0.00	-1,596,860.63 -1,596,860.63
1,362,921.000 CAMELOT ACQUISITIONS SECONDARY 99VVATVS1 OPP LP KR3F40800002: CM GROWTH I	1.0000 1.0000	2,564,205.47 2,564,205.47	1,362,921.00 1,362,921.00	0.03	-1,201,284.47 -1,201,284.47
1,646,735.000 OCM OPP FUND VIIB (CAYMAN) LTD 99VVATVT9 KR3F44200002: OCM OPPS FD VIIB	1.0000 1.0000	97,455.00 97,455.00	1,646,735.00 1,646,735.00	0.04	1,549,280.00 1,549,280.00
1,764,998.000 RIVERSIDE CAPITAL APPREC FUND 99VVATVU6 VI LP KR3F44300002: RIVERSIDE APPREC VI	1.0000 1.0000	1,764,998.00 1,764,998.00	1,764,998.00 1,764,998.00	0.04	0.00 0.00
126,522,394.510 DANIEL BOONE LLC 99VVAUTU6 KR3F70030002: PRISMA CAPITAL PAR	1.0000 1.0000	115,142,843.03 115,142,843.03	126,522,394.51 126,522,394.51	3.07	11,379,551.48 11,379,551.48



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
130,482,519.000 BLACKSTONE HENRY CLAY FUND LLC 99VVAUTW2 KR3F70010002: BAAM	1.0000 1.0000	116,289,874.42 116,289,874.42	130,482,519.00 130,482,519.00	3.17	14,192,644.58 14,192,644.58
126,933,486.000 NEWPORT COLONELS LLC 99VVAUTX0 KR3F70020002: PAAMCO	1.0000 1.0000	100,650,593.61 100,650,593.61	126,933,486.00 126,933,486.00	3.08	26,282,892.39 26,282,892.39
25,790,846.000 MAGNETAR MTP 99VVAVNE6 KR3F36040002: MAGNETAR MTP	1.0000 1.0000	25,205,008.61 25,205,008.61	25,790,846.00 25,790,846.00	0.63	585,837.39 585,837.39
956,298.850 BAY HILLS EMERGING PARTNERS 99VVAWRF7 III LP KR3F45600002: BAY HILLS EM PTR III	1.0000 1.0000	1,000,624.85 1,000,624.85	956,298.85 956,298.85	0.02	-44,326.00 -44,326.00
5,334,603.000 KNIGHTHEAD DOMESTIC FUND L P 99VVAXEG7 KR3F70070002: KNIGHTHEAD	1.0000 1.0000	5,000,000.00 5,000,000.00	5,334,603.00 5,334,603.00	0.13	334,603.00 334,603.00
TOTAL U.S. DOLLAR PRIVATE EQUITY		601,722,154.97 601,722,154.97	692,242,982.31 692,242,982.31	16.81	90,520,827.34 90,520,827.34
TOTAL ASSETS PRIVATE EQUITY		605,405,178.67	695,804,210.92	16.90	90,399,032.25
REAL ESTATE					
U.S. DOLLAR					
8,271,513.000 PRIMA MORTGAGE INVESTMENT 99VVAD274 TRUST LLC KR3F50010002: PRIMA MORTGAGE	4.2038 4.2038	32,606,612.04 32,606,612.04	34,771,835.98 34,771,835.98	0.84	2,165,223.94 2,165,223.94
27,361,565.450 H/2 CREDIT PARTNERS LP 99VVADWLO KR3F50020002: H/2 CREDIT PARTNER	1.0000 1.0000	22,800,000.00 22,800,000.00	27,361,565.45 27,361,565.45	0.66	4,561,565.45 4,561,565.45
14,344,827.000 STOCKBRIDGE FUND LP 99VVAGZF3 KR3F50060002: STOCKBRIDGE SMTMKTS	1.0000 1.0000	14,344,827.00 14,344,827.00	14,344,827.00 14,344,827.00	0.35	0.00 0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
31,743,561.000 HARRISON STREET CORE PROPERTY 99VVARFX2 FUND LP KR3F50030002: HARRISON STREET	1.0000 1.0000	30,117,391.00 30,117,391.00	31,743,561.00 31,743,561.00	0.77	1,626,170.00 1,626,170.00
2,096,709.000 RUBENSTEIN PROPERTIES FUND II 99VVASH91 LP KR3F52570002: RUBENSTEIN PF II	1.0000 1.0000	1,489,540.00 1,489,540.00	2,096,709.00 2,096,709.00	0.05	607,169.00 607,169.00
2,201,530.000 MESA WEST RE INCOME FUND 99VVATV85 II (PF-1) LP KR3F52560002: MESA WEST RE INC II	1.0000 1.0000	1,490,512.38 1,490,512.38	2,201,530.00 2,201,530.00	0.05	711,017.62 711,017.62
24,067,172.000 MESA WEST CORE LENDING FUND LP 99VVATVX0 KR3F52550002: MESA WEST CORE LEND	1.0000 1.0000	24,067,671.00 24,067,671.00	24,067,172.00 24,067,172.00	0.58	-499.00 -499.00
3,846,762.320 WALTON STREET REAL ESTATE FUND 99VVATVY8 VI LP KR3F52530002: WALTON ST RE FD VI	1.0000 1.0000	2,988,484.04 2,988,484.04	3,846,762.32 3,846,762.32	0.09	858,278.28 858,278.28
6,311,904.090 WALTON STREET REAL ESTATE FUND 99VVATVZ5 VII LP KR3F52540002: WALTON ST RE FD VII	1.0000 1.0000	5,662,971.81 5,662,971.81	6,311,904.09 6,311,904.09	0.15	648,932.28 648,932.28
2,129,393.320 H/2 CORE RE DEBT 99VVAWFB9 KR3F50050002: H/2 CORE RE DEBT FD	1.0000 1.0000	2,129,393.32 2,129,393.32	2,129,393.32 2,129,393.32	0.05	0.00 0.00
2,129,715.000 DIVCOWEST FUND IV REIT LLC 99VVAYF90 KR3F52580002: DIVCOWEST IV	1.0000 1.0000	2,157,610.00 2,157,610.00	2,129,715.00 2,129,715.00	0.05	-27,895.00 -27,895.00
TOTAL U.S. DOLLAR REAL ESTATE		139,855,012.59	151,004,975.16		11,149,962.57
		139,855,012.59	151,004,975.16	3.67	11,149,962.57
TOTAL ASSETS REAL ESTATE		139,855,012.59	151,004,975.16	3.67	11,149,962.57
TOTAL ASSETS		3,600,774,887.87	4,117,426,065.71	100.00	516,651,177.84