

								Relative Position Currently
Position	Security	Exposure 5/15/13	% of NAV -5/13	Position	Security	MTM 5/15/13	% of NAV -5/13	(4/24), if Applicable
1	US_TSY CREDIT	87,096	1.57%	1	STBCNZL Index	24,221	1.63%	1
2	MY_TSY CREDIT	81,815	1.48%	2	GILD US Equity	18,645	1.25%	#N/A
3	IE_TSY CREDIT	78,270	1.41%	3	IE_TSY CREDIT	16,747	1.13%	2
4	JP_TSY CREDIT	(74,837)	1.35%	4	SXDP Index	13,951	0.94%	3
5	STBCNZL Index	73,231	1.32%	5	SMI Index	13,271	0.89%	30
6	IBOXHY Index	70,916	1.28%	6	SX3P Index	12,105	0.81%	#N/A
7	SG_TSY CREDIT	(69,607)	1.26%	7	MX_TSY CREDIT	11,271	0.76%	#N/A
8	CA_TSY CREDIT	(69,563)	1.26%	8	JP_TSY CREDIT	11,201	0.75%	#N/A
9	SX3P Index	59,419	1.07%	9	CMCSA US Equity	10,955	0.74%	#N/A
10	SXDP Index	58,244	1.05%	10	FOX US Equity	10,479	0.70%	#N/A
11	MX_TSY CREDIT	56,408	1.02%	11	TWX US Equity	10,125	0.68%	#N/A
12	DE_TSY CREDIT	53,245	0.96%	12	NDY Index	9,988	0.67%	#N/A
13	SMI Index	51,260	0.93%	13	HD US Equity	9,927	0.67%	#N/A
14	SPX Index	50,329	0.91%	14	SXTP Index	9,789	0.66%	5
15	GB_TSY CREDIT	(48,799)	0.88%	15	FOXA US Equity	9,612	0.65%	#N/A
16	SXEP Index	(29,652)	0.54%	16	CMCSK US Equity	9,130	0.61%	#N/A
17	XAU Comdty	(29,261)	0.53%	17	SPX Index	8,809	0.59%	6
18	CL1 Comdty	(22,578)	0.41%	18	IBOXHY Index	8,774	0.59%	#N/A
19	XAG Curncy	(21,085)	0.38%	19	ISEQ Index	8,708	0.59%	4
20	CO1 Comdty	(21,052)	0.38%	20	ABI BB Equity	8,153	0.55%	#N/A
21	SPGSCITR Index	(18,734)	0.34%	21	SXQP Index	7,975	0.54%	#N/A
22	IBOV Index	(18,133)	0.33%	22	KFX Index	7,881	0.53%	13
				23	CELG US Equity	7,828	0.53%	#N/A
				24	FOX AU Equity	7,820	0.53%	#N/A
				25	BUD US Equity	7,796	0.52%	#N/A
				26	COST US Equity	7,416	0.50%	#N/A
				27	BRK/B US Equity	7,337	0.49%	#N/A
				28	TRV US Equity	6,822	0.46%	#N/A
				29	XLV US Equity	6,588	0.44%	7
				30	SAN FP Equity	6,564	0.44%	#N/A
				31	EBAY US Equity	6,172	0.42%	#N/A
				32	OR FP Equity	6,024	0.41%	#N/A
				33	TM US Equity	5,929	0.40%	#N/A
				34	AIG US Equity	5,924	0.40%	#N/A
				35	RTY Index	5,905	0.40%	26
				36	SNY US Equity	5,857	0.39%	#N/A
				37	NOVN VX Equity	5,831	0.39%	36
				38	SXNP Index	5,780	0.39%	#N/A
				39	BAC US Equity	5,672	0.38%	18
				40	BB02 JP Equity	5,553	0.37%	#N/A
				41	GS US Equity	5,442	0.37%	#N/A
				42	C US Equity	5,110	0.34%	#N/A
				43	BAX US Equity	4,997	0.34%	#N/A
				44	VIAB US Equity	4,995	0.34%	#N/A
				45	BAYN GR Equity	4,947	0.33%	#N/A
				46	XLY US Equity	4,843	0.33%	#N/A
				47	UL US Equity	4,808	0.32%	#N/A
				48	ULVR LN Equity	4,719	0.32%	#N/A
				49	DIS US Equity	4,540	0.31%	#N/A
				50	SXP Index	4,526	0.30%	9
				51	RB/ LN Equity	4,526	0.30%	#N/A
				52	ASE Index	4,431	0.30%	43

Number of Current Large MTM Positions Not Represented in 5/15/13

38