

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

Source: PFPC, Inc.

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

For feeder portfolios, which do not buy individual securities directly, the holdings listed are the investment holdings of the feeder portfolios' corresponding master funds.

Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

		% of	
	Security Name	Portfolio	Cumulative %
1	WHIRLPOOL CORP	0.48	0.5
2	TECH DATA CORP	0.46	0.9
3	ASSURANT INC	0.46	1.4
4	PIONEER NATURAL RESOURCES CO	0.44	1.8
5	SUNOCO INC	0.37	2.2
6	WEBSTER FINANCIAL CORP	0.36	2.6
7	IAC/INTERACTIVECORP	0.36	2.9
8	RENAISSANCERE HOLDINGS LTD	0.36	3.3
9	SANDISK CORP	0.36	3.6
10	GENWORTH FINANCIAL INC	0.35	4.0
11	REINSURANCE GROUP OF AMERICA INC	0.35	4.3
12	LIBERTY MEDIA CORP - CAPITAL	0.34	4.7
13	MEADWESTVACO CORP	0.34	5.0
14	OWENS CORNING	0.34	5.4
15	HUNTINGTON BANCSHARES INC/OH	0.34	5.7
16	AMERICAN FINANCIAL GROUP INC/OH	0.34	6.0
17	TRANSATLANTIC HOLDINGS INC	0.33	6.4
18	ASTORIA FINANCIAL CORP	0.33	6.7
19	JARDEN CORP	0.32	7.0
20	ROYAL CARIBBEAN CRUISES LTD	0.31	7.3
21	SMITHFIELD FOODS INC	0.31	7.6
22	OLD REPUBLIC INTERNATIONAL CORP	0.31	8.0
23	FIRST NIAGARA FINANCIAL GROUP INC	0.30	8.3
24	CNO FINANCIAL GROUP INC.	0.30	8.6
25	CONSTELLATION BRANDS INC	0.30	8.9
26	COMMUNITY HEALTH SYSTEMS INC	0.30	9.2
27	NEWALLIANCE BANCSHARES INC	0.30	9.5
28	INGRAM MICRO INC	0.30	9.8
29	UMPQUA HOLDINGS CORP	0.29	10.0
30	OMNICARE INC	0.29	10.3
31	VALIDUS HOLDINGS LTD	0.29	10.6
32	ESTERLINE TECHNOLOGIES CORP	0.28	10.9
33	WHITE MOUNTAINS INSURANCE GROUP LTD	0.28	11.2
34	WHITING PETROLEUM CORP	0.28	11.5
35	AVIS BUDGET GROUP INC	0.28	11.8
36	ZIONS BANCORPORATION	0.28	12.0
37	SUSQUEHANNA BANCSHARES INC	0.28	12.3
38	COVENTRY HEALTH CARE INC	0.28	12.6
39	SKECHERS U.S.A. INC	0.28	12.9
40	ALEXANDER & BALDWIN INC	0.28	13.2
41	DEL MONTE FOODS CO	0.28	13.4
42	WYNDHAM WORLDWIDE CORP	0.27	13.7
43	AMERICREDIT CORP	0.27	14.0
44	MGIC INVESTMENT CORP	0.27	14.2

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of Portfolio	Cumulative %
45	<b>Security Name</b> ARROW ELECTRONICS INC	0.27	14.5
46	OVERSEAS SHIPHOLDING GROUP INC	0.27	14.8
47	ASHLAND INC	0.27	15.0
48	FIDELITY NATIONAL FINANCIAL INC	0.27	15.3
49	COOPER COS INC/THE	0.27	15.6
50	UNITRIN INC	0.26	15.8
51	TRIUMPH GROUP INC	0.26	16.1
52	DOMTAR CORP	0.26	16.4
53	GATX CORP	0.26	16.6
54	DILLARD'S INC	0.26	16.9
55	AMERICAN CAPITAL LTD	0.26	17.1
56	EXTERRAN HOLDINGS INC	0.26	17.4
57	DELPHI FINANCIAL GROUP INC	0.26	17.6
58	APPLIED INDUSTRIAL TECHNOLOGIES INC	0.25	17.9
59	INTERNATIONAL RECTIFIER CORP	0.25	18.1
60	ARRIS GROUP INC	0.25	18.4
61	KANSAS CITY SOUTHERN	0.25	18.6
62	CACI INTERNATIONAL INC	0.25	18.9
63	TRINITY INDUSTRIES INC	0.25	19.1
64	CINEMARK HOLDINGS INC	0.25	19.4
65	PHH CORP	0.25	19.6
66	RENT-A-CENTER INC/TX	0.25	19.9
67	EV3 INC	0.25	20.1
68	JETBLUE AIRWAYS CORP	0.25	20.4
69	HOLOGIC INC	0.24	20.6
70	WHITNEY HOLDING CORP/LA	0.24	20.9
71	BRISTOW GROUP INC	0.24	21.1
72	CENTURY ALUMINUM CO	0.24	21.4
73	CABELA'S INC	0.24	21.6
74	PHILLIPS-VAN HEUSEN CORP	0.24	21.8
75	LIFEPOINT HOSPITALS INC	0.24	22.1
76	WR BERKLEY CORP	0.24	22.3
77	BALDOR ELECTRIC CO	0.24	22.6
78	COMPLETE PRODUCTION SERVICES INC	0.23	22.8
79	CONVERGYS CORP	0.23	23.0
80	MOHAWK INDUSTRIES INC	0.23	23.3
81	MONTPELIER RE HOLDINGS LTD	0.23	23.5
82	BENCHMARK ELECTRONICS INC	0.23	23.7
83	AMERCO INC	0.23	24.0
84	UNIVERSAL AMERICAN CORP/NY	0.23	24.2
85	AVNET INC	0.23	24.4
86	HANOVER INSURANCE GROUP INC/THE	0.23	24.7
87	FAIRCHILD SEMICONDUCTOR INTERNATIONAL INC	0.23	24.9
88	ASSOCIATED BANC-CORP	0.23	25.1
89	SAKS INC	0.23	25.3
90	HCC INSURANCE HOLDINGS INC	0.23	25.6
91	AUTONATION INC	0.23	25.8
92	KING PHARMACEUTICALS INC	0.22	26.0
93	ICONIX BRAND GROUP INC	0.22	26.2
94	GAYLORD ENTERTAINMENT CO	0.22	26.5
95	RALCORP HOLDINGS INC	0.22	26.7
96	ROWAN COS INC	0.22	26.9
97	ARCH CAPITAL GROUP LTD	0.22	27.1
98	JABIL CIRCUIT INC	0.22	27.3
99	OMNIVISION TECHNOLOGIES INC	0.22	27.6
100	LEAP WIRELESS INTERNATIONAL INC	0.22	27.8
101	ENDURANCE SPECIALTY HOLDINGS LTD	0.22	28.0
102	TOLL BROTHERS INC	0.22	28.2
103	COLLECTIVE BRANDS INC	0.22	28.4
104	JONES APPAREL GROUP INC	0.22	28.7

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
105	CATHAY GENERAL BANCORP	0.22	28.9
106	ASPEN INSURANCE HOLDINGS LTD	0.21	29.1
107	FRONTIER OIL CORP	0.21	29.3
108	COMERICA INC	0.21	29.5
109	FOOT LOCKER INC	0.21	29.7
110	TIDEWATER INC	0.21	29.9
111	CABOT CORP	0.21	30.2
112	RELIANCE STEEL & ALUMINUM CO	0.21	30.4
113	PLAINS EXPLORATION & PRODUCTION CO	0.21	30.6
114	PENN VIRGINIA CORP	0.21	30.8
115	HEALTHSPRING INC	0.21	31.0
116	MB FINANCIAL INC	0.21	31.2
117	TELLABS INC	0.21	31.4
118	VIROPHARMA INC	0.21	31.6
119	JO-ANN STORES INC	0.21	31.8
120	SENSIENT TECHNOLOGIES CORP	0.21	32.0
121	FIRST HORIZON NATIONAL CORP	0.20	32.2
122	ALASKA AIR GROUP INC	0.20	32.4
123	RYDER SYSTEM INC	0.20	32.6
124	WINTRUST FINANCIAL CORP	0.20	32.8
125	LOUISIANA-PACIFIC CORP	0.20	33.0
126	AVX CORP	0.20	33.2
127	NATIONAL PENN BANCSHARES INC	0.20	33.4
128	RTI INTERNATIONAL METALS INC	0.20	33.6
129	INVERNESS MEDICAL INNOVATIONS INC	0.20	33.8
130	UNIT CORP	0.20	34.0
131	TIMKEN CO	0.19	34.2
132	FNB CORP/PA	0.19	34.4
133	ATLAS AIR WORLDWIDE HOLDINGS INC	0.19	34.6
134	CORELOGIC INC	0.19	34.8
135	HELIX ENERGY SOLUTIONS GROUP INC	0.19	35.0
136	CAPITALSOURCE INC	0.19	35.2
137	RADIAN GROUP INC	0.19	35.4
138	WESCO INTERNATIONAL INC	0.19	35.6
139	OM GROUP INC	0.19	35.7
140	TRW AUTOMOTIVE HOLDINGS CORP	0.18	35.9
141	EAST WEST BANCORP INC	0.18	36.1
142	ALLIED WORLD ASSURANCE CO HOLDINGS LTD	0.18	36.3
143	TEXAS INDUSTRIES INC	0.18	36.5
144	MARSHALL & ILSLEY CORP	0.18	36.7
145	LENNAR CORP	0.18	36.8
146	SALIX PHARMACEUTICALS LTD	0.18	37.0
147	CITY NATIONAL CORP/CA	0.18	37.2
148	PENSKE AUTOMOTIVE GROUP INC	0.18	37.4
149	AGCO CORP	0.18	37.6
150	PLATINUM UNDERWRITERS HOLDINGS LTD	0.18	37.8
151	WATTS WATER TECHNOLOGIES INC	0.18	37.9
152	MEN'S WEARHOUSE INC/THE	0.18	38.1
153	OLD NATIONAL BANCORP/IN	0.18	38.3
154	MAGELLAN HEALTH SERVICES INC	0.18	38.5
155	AAR CORP	0.18	38.6
156	REGIS CORP	0.18	38.8
157	SYNOVUS FINANCIAL CORP	0.17	39.0
158	MICRON TECHNOLOGY INC	0.17	39.2
159	HAIN CELESTIAL GROUP INC/THE	0.17	39.3
160	DANA HOLDING CORP	0.17	39.5
161	BARNES & NOBLE INC	0.17	39.7
162	BILL BARRETT CORP	0.17	39.9
163	TREEHOUSE FOODS INC	0.17	40.0
164	PROASSURANCE CORP	0.17	40.2

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of Portfolio	Cumulative %
165	<b>Security Name</b> PAR PHARMACEUTICAL COS INC	0.17	40.4
166	GROUP 1 AUTOMOTIVE INC	0.17	40.5
167	PATTERSON-UTI ENERGY INC	0.17	40.7
168	ARGO GROUP INTERNATIONAL HOLDINGS LTD	0.17	40.9
169	FULTON FINANCIAL CORP	0.17	41.1
170	ALLEGHANY CORP	0.17	41.2
171	GENTIVA HEALTH SERVICES INC	0.17	41.4
172	TUTOR PERINI CORP	0.17	41.6
173	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO	0.17	41.7
174	INVACARE CORP	0.17	41.9
175	KEY ENERGY SERVICES INC	0.16	42.1
176	MUELLER INDUSTRIES INC	0.16	42.2
177	L-1 IDENTITY SOLUTIONS INC	0.16	42.4
178	STANCORP FINANCIAL GROUP INC	0.16	42.5
179	ALTERRA CAPITAL HOLDINGS LTD	0.16	42.7
180	PROSPERITY BANCSHARES INC	0.16	42.9
181	TELEPHONE & DATA SYSTEMS INC	0.16	43.0
182	VAIL RESORTS INC	0.16	43.2
183	FINISH LINE INC/THE	0.16	43.3
184	TAL INTERNATIONAL GROUP INC	0.16	43.5
185	MARTEK BIOSCIENCES CORP	0.16	43.7
186	PROVIDENT FINANCIAL SERVICES INC	0.16	43.8
187	GULFMARK OFFSHORE INC	0.16	44.0
188	MOLINA HEALTHCARE INC	0.16	44.1
189	ARGON ST INC	0.16	44.3
190	OCWEN FINANCIAL CORP	0.16	44.5
191	HERTZ GLOBAL HOLDINGS INC	0.16	44.6
192	UNIVERSAL CORP/VA	0.16	44.8
193	EARTHLINK INC	0.16	44.9
194	BROWN SHOE CO INC	0.16	45.1
195	ARMSTRONG WORLD INDUSTRIES INC	0.16	45.2
196	LIBERTY MEDIA CORP - INTERACTIVE	0.15	45.4
197	COEUR D'ALENE MINES CORP	0.15	45.5
198	TELEFLEX INC	0.15	45.7
199	VALASSIS COMMUNICATIONS INC	0.15	45.8
200	WESTLAKE CHEMICAL CORP	0.15	46.0
201	MF GLOBAL HOLDINGS LTD	0.15	46.1
202	AXIS CAPITAL HOLDINGS LTD	0.15	46.3
203	GRIFFON CORP	0.15	46.4
204	AMERICAN NATIONAL INSURANCE CO	0.15	46.6
205	SCHNITZER STEEL INDUSTRIES INC	0.15	46.7
206	SWIFT ENERGY CO	0.15	46.9
207	AIRCASTLE LTD	0.15	47.0
208	PROTECTIVE LIFE CORP	0.15	47.2
209	CORN PRODUCTS INTERNATIONAL INC	0.15	47.3
210	HUNTSMAN CORP	0.15	47.5
211	NACCO INDUSTRIES INC	0.14	47.6
212	SYNNEX CORP	0.14	47.8
213	SUPERIOR WELL SERVICES INC	0.14	47.9
214	TRUSTMARK CORP	0.14	48.1
215	FIRST MIDWEST BANCORP INC/IL	0.14	48.2
216	NEWPARK RESOURCES INC	0.14	48.3
217	GENESCO INC	0.14	48.5
218	KAISER ALUMINUM CORP	0.14	48.6
219	UNIFIRST CORP/MA	0.14	48.8
220	OIL STATES INTERNATIONAL INC	0.14	48.9
221	HELEN OF TROY LTD	0.14	49.1
222	SERVICE CORP INTERNATIONAL/US	0.14	49.2
223	SONICWALL INC	0.14	49.3
224	CYTEC INDUSTRIES INC	0.14	49.5

## US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of Portfolio	Cumulative %
225	ANIXTER INTERNATIONAL INC	0.14	49.6
226	NELNET INC	0.14	49.8
227	INTERNATIONAL BANCSHARES CORP	0.14	49.9
228	INTERNATIONAL COAL GROUP INC	0.14	50.0
229	SEACOR HOLDINGS INC	0.14	50.2
230	ASSURED GUARANTY LTD	0.14	50.3
231	SKYWEST INC	0.14	50.5
232	NORTHWEST BANCSHARES INC/MD	0.14	50.6
233	CHECKPOINT SYSTEMS INC	0.14	50.7
234	PATRIOT COAL CORP	0.14	50.9
235	BRIGGS & STRATTON CORP	0.14	51.0
236	CHIQUITA BRANDS INTERNATIONAL INC	0.14	51.2
237	PETROLEUM DEVELOPMENT CORP	0.14	51.3
238	WORTHINGTON INDUSTRIES INC	0.14	51.4
239	KENNAMETAL INC	0.14	51.6
240	CONSOLIDATED GRAPHICS INC	0.14	51.7
241	INTERNATIONAL SPEEDWAY CORP	0.14	51.8
242	FIRST AMERICAN FINANCIAL CORP	0.14	52.0
243	SCHOLASTIC CORP	0.14	52.1
244	PULTE GROUP INC	0.14	52.3
245	ZORAN CORP	0.14	52.4
246	LIVE NATION ENTERTAINMENT INC	0.14	52.5
247	SUPERVALU INC	0.14	52.7
248	BOYD GAMING CORP	0.14	52.8
249	MIRANT CORP	0.14	52.9
250	IBERIABANK CORP	0.14	53.1
251	HORACE MANN EDUCATORS CORP	0.13	53.2
252	KAPSTONE PAPER AND PACKAGING CORP	0.13	53.3
253	SPEEDWAY MOTORSPORTS INC	0.13	53.5
254	PSYCHIATRIC SOLUTIONS INC	0.13	53.6
255	FLAGSTONE REINSURANCE HOLDINGS SA	0.13	53.7
256	INTEGRATED DEVICE TECHNOLOGY INC	0.13	53.9
257	TESORO CORP	0.13	54.0
258	CARPENTER TECHNOLOGY CORP	0.13	54.1
259	USEC INC	0.13	54.3
260	SELECTIVE INSURANCE GROUP INC	0.13	54.4
261	COHERENT INC	0.13	54.5
262	HILLTOP HOLDINGS INC	0.13	54.7
263	PH GLATFELTER CO	0.13	54.8
264	LAWSON SOFTWARE INC	0.13	54.9
265	MOBILE MINI INC	0.13	55.0
266	MOOG INC	0.13	55.2
267	FERRO CORP	0.13	55.3
268	MUELLER WATER PRODUCTS INC	0.13	55.4
269	ENERSYS	0.13	55.6
270	TETRA TECHNOLOGIES INC	0.13	55.7
271	ORIENT-EXPRESS HOTELS LTD	0.13	55.8
272	COLUMBIA BANKING SYSTEM INC	0.13	55.9
273	99 CENTS ONLY STORES	0.12	56.1
274	TORCHMARK CORP	0.12	56.2
275	BOSTON PRIVATE FINANCIAL HOLDINGS INC	0.12	56.3
276	GREATBATCH INC	0.12	56.4
277	HELMERICH & PAYNE INC	0.12	56.5
278	TEMPLE-INLAND INC	0.12	56.7
279	RUBY TUESDAY INC	0.12	56.8
280	INTERLINE BRANDS INC	0.12	56.9
281	BOISE INC	0.12	57.0
282	NASH FINCH CO	0.12	57.2
283	FBL FINANCIAL GROUP INC	0.12	57.3
284	CERADYNE INC	0.12	57.4

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of Portfolio	Cumulative %
285	INDEPENDENT BANK CORP/ROCKLAND MA	0.12	57.5
286	ENPRO INDUSTRIES INC	0.12	57.6
287	COLUMBIA SPORTSWEAR CO	0.12	57.8
288	MERCURY GENERAL CORP	0.12	57.9
289	FOREST CITY ENTERPRISES INC	0.12	58.0
290	OSI SYSTEMS INC	0.12	58.1
291	PORTFOLIO RECOVERY ASSOCIATES INC	0.12	58.2
292	MARINER ENERGY INC	0.12	58.3
293	DOLLAR THRIFTY AUTOMOTIVE GROUP INC	0.12	58.5
294	URS CORP	0.12	58.6
295	AVID TECHNOLOGY INC	0.12	58.7
296	SAFETY INSURANCE GROUP INC	0.12	58.8
297	ROSETTA RESOURCES INC	0.12	58.9
298	AOL INC	0.12	59.0
299	MBIA INC	0.11	59.2
300	CNA SURETY CORP	0.11	59.3
301	CIRRUS LOGIC INC	0.11	59.4
302	PINNACLE FINANCIAL PARTNERS INC	0.11	59.5
303	AMERON INTERNATIONAL CORP	0.11	59.6
304	BLACK BOX CORP	0.11	59.7
305	DINEEQUITY INC	0.11	59.8
306	COMMUNITY BANK SYSTEM INC	0.11	60.0
307	KELLY SERVICES INC	0.11	60.1
308	SYCAMORE NETWORKS INC	0.11	60.2
309	SCHWEITZER-MAUDUIT INTERNATIONAL INC	0.11	60.3
310	UNITED BANKSHARES INC	0.11	60.4
311	CASH AMERICA INTERNATIONAL INC	0.11	60.5
312	CROCS INC	0.11	60.6
313	STANDARD MICROSYSTEMS CORP	0.11	60.7
314	BUCKEYE TECHNOLOGIES INC	0.11	60.8
315	ELECTRONICS FOR IMAGING INC	0.11	61.0
316	SANMINA-SCI CORP	0.11	61.1
317	WASHINGTON FEDERAL INC	0.11	61.2
318	NATIONAL FINANCIAL PARTNERS CORP	0.11	61.3
319	B&G FOODS INC	0.11	61.4
320	MCG CAPITAL CORP	0.11	61.5
321	REALNETWORKS INC	0.11	61.6
322	FRESH DEL MONTE PRODUCE INC	0.11	61.7
323	DRESS BARN INC/THE	0.11	61.8
324	QUIKSILVER INC	0.11	61.9
325	ATP OIL & GAS CORP/UNITED STATES	0.11	62.0
326	ENCORE CAPITAL GROUP INC	0.11	62.1
327	EURONET WORLDWIDE INC	0.11	62.2
328	VEECO INSTRUMENTS INC	0.11	62.4
329	UNIVERSAL FOREST PRODUCTS INC	0.11	62.5
330	ENNIS INC	0.11	62.6
331	ARKANSAS BEST CORP	0.11	62.7
332	GENCO SHIPPING & TRADING LTD	0.11	62.8
333	CHICO'S FAS INC	0.10	62.9
334	MERITAGE HOMES CORP	0.10	63.0
335	ACXIOM CORP	0.10	63.1
336	HARLEYSVILLE GROUP INC	0.10	63.2
337	VISHAY INTERTECHNOLOGY INC	0.10	63.3
338	PEP BOYS-MANNY MOE & JACK	0.10	63.4
339	BJ'S RESTAURANTS INC	0.10	63.5
340	CONMED CORP	0.10	63.6
341	WEIS MARKETS INC	0.10	63.7
342	SUPERIOR ENERGY SERVICES INC	0.10	63.8
343	PRIVATEBANCORP INC	0.10	63.9
344	SUPERIOR INDUSTRIES INTERNATIONAL INC	0.10	64.0

## US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
345	PRESTIGE BRANDS HOLDINGS INC	0.10	64.1
346	AMSURG CORP	0.10	64.2
347	BARNES GROUP INC	0.10	64.3
348	WINN-DIXIE STORES INC	0.10	64.4
349	PMI GROUP INC/THE	0.10	64.5
350	UNITED ONLINE INC	0.10	64.6
351	HECLA MINING CO	0.10	64.7
352	COMMERCIAL METALS CO	0.10	64.8
353	BOB EVANS FARMS INC/DE	0.10	64.9
354	POPULAR INC	0.10	65.0
355	INSIGHT ENTERPRISES INC	0.10	65.1
356	TRIQUINT SEMICONDUCTOR INC	0.10	65.2
357	ANGIODYNAMICS INC	0.10	65.3
358	MINERALS TECHNOLOGIES INC	0.10	65.4
359	WILMINGTON TRUST CORP	0.10	65.5
360	METROPCS COMMUNICATIONS INC	0.10	65.6
361	CALLAWAY GOLF CO	0.10	65.7
362	CIRCOR INTERNATIONAL INC	0.10	65.8
363	VIAD CORP	0.10	65.9
364	CAL DIVE INTERNATIONAL INC	0.10	66.0
365	STAGE STORES INC	0.10	66.1
366	BRUSH ENGINEERED MATERIALS INC	0.09	66.2
367	BASIC ENERGY SERVICES INC	0.09	66.3
368	INTERNET BRANDS INC	0.09	66.4
369	BIGLARI HOLDINGS INC	0.09	66.5
370	INSITUFORM TECHNOLOGIES INC	0.09	66.6
371	LORAL SPACE & COMMUNICATIONS INC	0.09	66.7
372	PIONEER DRILLING CO	0.09	66.7
373	BRUNSWICK CORP/DE	0.09	66.8
374	M&T BANK CORP	0.09	66.9
375	FRED'S INC	0.09	67.0
376	MULTI-FINELINE ELECTRONIX INC	0.09	67.1
377	CELERA CORP	0.09	67.2
378	FIRST COMMONWEALTH FINANCIAL CORP	0.09	67.3
379	Teekay Corp	0.09	67.4
380	TITAN INTERNATIONAL INC	0.09	67.5
381	IMATION CORP	0.09	67.6
382	CORNELL COS INC	0.09	67.7
383	USG CORP	0.09	67.8
384	POLYPORE INTERNATIONAL INC	0.09	67.9
385	METHODE ELECTRONICS INC	0.09	67.9
386	UNITED STATES CELLULAR CORP	0.09	68.0
387	OMNICELL INC	0.09	68.1
388	GENERAL MARITIME CORP	0.09	68.2
389	DYCOM INDUSTRIES INC	0.09	68.3
390	NAVIGATORS GROUP INC/THE	0.09	68.4
391	CVR ENERGY INC	0.09	68.5
392	MKS INSTRUMENTS INC	0.09	68.6
393	HAYNES INTERNATIONAL INC	0.09	68.7
394	STANDARD PACIFIC CORP	0.09	68.7
395	MARTEN TRANSPORT LTD	0.09	68.8
396	RRI ENERGY INC	0.09	68.9
397	ALBANY INTERNATIONAL CORP	0.09	69.0
398	STEELCASE INC	0.09	69.1
399	ANNTAYLOR STORES CORP	0.09	69.2
400	AMERISAFE INC	0.09	69.3
401	FLUSHING FINANCIAL CORP	0.09	69.4
402	ALLIANCE ONE INTERNATIONAL INC	0.09	69.4
403	UNITED FIRE & CASUALTY CO	0.09	69.5
404	HB FULLER CO	0.09	69.6

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
405	PARKER DRILLING CO	0.09	69.7
406	CROSSTEX ENERGY INC	0.09	69.8
407	FEDERAL SIGNAL CORP	0.08	69.9
408	SCBT FINANCIAL CORP	0.08	69.9
409	CDI CORP	0.08	70.0
410	EW SCRIPPS CO	0.08	70.1
411	GREAT LAKES DREDGE & DOCK CORP	0.08	70.2
412	TTM TECHNOLOGIES INC	0.08	70.3
413	T-3 ENERGY SERVICES INC	0.08	70.4
414	INNOPHOS HOLDINGS INC	0.08	70.5
415	LADISH CO INC	0.08	70.5
416	GANNETT CO INC	0.08	70.6
417	TRIPLE-S MANAGEMENT CORP	0.08	70.7
418	MEADOWBROOK INSURANCE GROUP INC	0.08	70.8
419	AM CASTLE & CO	0.08	70.9
420	MENTOR GRAPHICS CORP	0.08	70.9
421	VALSPAR CORP	0.08	71.0
422	RYLAND GROUP INC	0.08	71.1
423	WESBANCO INC	0.08	71.2
424	CORE-MARK HOLDING CO INC	0.08	71.3
425	BEAZER HOMES USA INC	0.08	71.4
426	JONES LANG LASALLE INC	0.08	71.4
427	ELIZABETH ARDEN INC	0.08	71.5
428	SPARTECH CORP	0.08	71.6
429	RENASANT CORP	0.08	71.7
430	ATMI INC	0.08	71.8
431	GIBRALTAR INDUSTRIES INC	0.08	71.8
432	WELLCARE HEALTH PLANS INC	0.08	71.9
433	AIR METHODS CORP	0.08	72.0
434	RC2 CORP	0.08	72.1
435	CELADON GROUP INC	0.08	72.2
436	CHEMICAL FINANCIAL CORP	0.08	72.2
437	HARTE-HANKS INC	0.08	72.3
438	UNITED STATIONERS INC	0.08	72.4
439	OPLINK COMMUNICATIONS INC	0.08	72.5
440	WOLVERINE WORLD WIDE, INC.	0.08	72.6
441	KFORCE INC	0.08	72.6
442	PIPER JAFFRAY COS	0.08	72.7
443	A SCHULMAN INC	0.08	72.8
444	OLYMPIC STEEL INC	0.08	72.9
445	MODUSLINK GLOBAL SOLUTIONS INC	0.08	72.9
446	STERLING BANCSHARES INC/TX	0.08	73.0
447	PERRY ELLIS INTERNATIONAL INC	0.08	73.1
448	ASSISTED LIVING CONCEPTS INC	0.08	73.2
449	TRIMAS CORP	0.08	73.2
450	ISLE OF CAPRI CASINOS INC	0.08	73.3
451	ONEBEACON INSURANCE GROUP LTD	0.08	73.4
452	ENCORE WIRE CORP	0.08	73.5
453	CAPITAL SOUTHWEST CORP	0.08	73.5
454	ANDERSONS INC/THE	0.08	73.6
455	CENTRAL GARDEN AND PET CO	0.08	73.7
456	APPLIED MICRO CIRCUITS CORP	0.08	73.8
457	ELECTRO RENT CORP	0.08	73.8
458	TELEPHONE & DATA SYSTEMS INC	0.08	73.9
459	RED ROBIN GOURMET BURGERS INC	0.08	74.0
460	COHU INC	0.08	74.1
461	STATE AUTO FINANCIAL CORP	0.07	74.2
462	LATTICE SEMICONDUCTOR CORP	0.07	74.2
463	NEWSTAR FINANCIAL INC	0.07	74.3
464	HOT TOPIC INC	0.07	74.4

## US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
465	PICO HOLDINGS INC	0.07	74.4
466	WESTERN REFINING INC	0.07	74.5
467	WESTERN ALLIANCE BANCORP	0.07	74.6
468	MYERS INDUSTRIES INC	0.07	74.7
469	NETGEAR INC	0.07	74.7
470	US GOLD CORP	0.07	74.8
471	INVESTMENT TECHNOLOGY GROUP INC	0.07	74.9
472	BERRY PETROLEUM CO	0.07	75.0
473	CHURCHILL DOWNS INC	0.07	75.0
474	ORIENTAL FINANCIAL GROUP INC	0.07	75.1
475	EAGLE BULK SHIPPING INC	0.07	75.2
476	CHARMING SHOPPES INC	0.07	75.3
477	G-III APPAREL GROUP LTD	0.07	75.3
478	SYMMETRY MEDICAL INC	0.07	75.4
479	INFOSPACE INC	0.07	75.5
480	OFFICE DEPOT INC	0.07	75.5
481	M&F WORLDWIDE CORP	0.07	75.6
482	LIZ CLAIBORNE INC	0.07	75.7
483	BLYTH INC	0.07	75.8
484	HARVEST NATURAL RESOURCES INC	0.07	75.8
485	G&K SERVICES INC	0.07	75.9
486	INVENTIV HEALTH INC	0.07	76.0
487	LAYNE CHRISTENSEN CO	0.07	76.0
488	SCHOOL SPECIALTY INC	0.07	76.1
489	PHOENIX COS INC/THE	0.07	76.2
490	ARVINMERITOR INC	0.07	76.2
491	CHART INDUSTRIES INC	0.07	76.3
492	TEREX CORP	0.07	76.4
493	GREENBRIER COS INC	0.07	76.5
494	MODINE MANUFACTURING CO	0.07	76.5
495	DIME COMMUNITY BANCSHARES	0.07	76.6
496	GLOBAL INDUSTRIES LTD	0.07	76.7
497	ULTRATECH INC	0.07	76.7
498	ALAMO GROUP INC	0.07	76.8
499	NARA BANCORP INC	0.07	76.9
500	RUSH ENTERPRISES INC	0.07	76.9
501	ASTEC INDUSTRIES INC	0.07	77.0
502	PANTRY INC/THE	0.07	77.1
503	AMERICAN RAILCAR INDUSTRIES INC	0.07	77.1
504	FARO TECHNOLOGIES INC	0.07	77.2
505	APOGEE ENTERPRISES INC	0.07	77.3
506	SHOE CARNIVAL INC	0.07	77.3
507	FORMFACTOR INC	0.07	77.4
508	ODYSSEY HEALTHCARE INC	0.07	77.5
509	ENERGY PARTNERS LTD	0.07	77.5
510	DEALERTRACK HOLDINGS INC	0.07	77.6
511	HEIDRICK & STRUGGLES INTERNATIONAL INC	0.07	77.7
512	CANTEL MEDICAL CORP	0.07	77.7
513	SONOSITE INC	0.07	77.8
514	BROOKS AUTOMATION INC	0.07	77.9
515	GREEN PLAINS RENEWABLE ENERGY INC	0.07	77.9
516	FEDERAL-MOGUL CORP	0.07	78.0
517	FURNITURE BRANDS INTERNATIONAL INC	0.07	78.1
518	LIFE TIME FITNESS INC	0.07	78.1
519	THQ INC	0.07	78.2
520	EXAR CORP	0.06	78.3
521	PHOTRONICS INC	0.06	78.3
522	SIRONA DENTAL SYSTEMS INC	0.06	78.4
523	CARDINAL FINANCIAL CORP	0.06	78.5
524	SANDY SPRING BANCORP INC	0.06	78.5

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
525	PACIFIC SUNWEAR OF CALIFORNIA	0.06	78.6
526	H&E EQUIPMENT SERVICES INC	0.06	78.6
527	PERICOM SEMICONDUCTOR CORP	0.06	78.7
528	PINNACLE ENTERTAINMENT INC	0.06	78.8
529	PENN NATIONAL GAMING INC	0.06	78.8
530	WEST MARINE INC	0.06	78.9
531	EPICOR SOFTWARE CORP	0.06	79.0
532	SCHAWK INC	0.06	79.0
533	ZOLTEK COS INC	0.06	79.1
534	AMERICA'S CAR-MART INC	0.06	79.2
535	FREIGHTCAR AMERICA INC	0.06	79.2
536	BEBE STORES INC	0.06	79.3
537	WENDY'S/ARBY'S GROUP INC	0.06	79.3
538	SIGNET JEWELERS LTD	0.06	79.4
539	TEXAS CAPITAL BANCSHARES INC	0.06	79.5
540	UNITED FINANCIAL BANCORP INC	0.06	79.5
541	EASTMAN KODAK CO	0.06	79.6
542	ATLAS ENERGY INC	0.06	79.6
543	SILICON GRAPHICS INTERNATIONAL CORP	0.06	79.7
544	SM ENERGY CO	0.06	79.8
545	CPI INTERNATIONAL INC	0.06	79.8
546	1ST SOURCE CORP	0.06	79.9
547	K-SWISS INC	0.06	80.0
548	UNITED COMMUNITY BANKS INC/GA	0.06	80.0
549	REX ENERGY CORP	0.06	80.1
550	BELO CORP	0.06	80.1
551	DIVX INC	0.06	80.2
552	SIGMA DESIGNS INC	0.06	80.3
553	HORNBECK OFFSHORE SERVICES INC	0.06	80.3
554	PARK NATIONAL CORP	0.06	80.4
555	TITAN MACHINERY INC	0.06	80.4
556	MCCLATCHY CO/THE	0.06	80.5
557	INTERNET CAPITAL GROUP INC	0.06	80.5
558	KINDRED HEALTHCARE INC	0.06	80.6
559	JDS UNIPHASE CORP	0.06	80.7
560	UNITED RENTALS INC	0.06	80.7
561	DREW INDUSTRIES INC	0.06	80.8
562	RETAIL VENTURES INC	0.06	80.8
563	STEWART ENTERPRISES INC	0.06	80.9
564	WASTE SERVICES INC	0.06	81.0
565	EMULEX CORP	0.06	81.0
566	BANCORPSOUTH INC	0.06	81.1
567	SEACHANGE INTERNATIONAL INC	0.06	81.1
568	BROOKLINE BANCORP INC	0.06	81.2
569	AMN HEALTHCARE SERVICES INC	0.06	81.2
570	MEDIA GENERAL INC	0.06	81.3
571	FIRST FINANCIAL BANCORP	0.06	81.4
572	STANDEX INTERNATIONAL CORP	0.06	81.4
573	SUN HEALTHCARE GROUP INC	0.06	81.5
574	ANALOGIC CORP	0.06	81.5
575	STELLARONE CORP	0.06	81.6
576	COMFORT SYSTEMS USA INC	0.06	81.6
577	BANK OF THE OZARKS INC	0.06	81.7
578	WERNER ENTERPRISES INC	0.06	81.7
579	GULF ISLAND FABRICATION INC	0.06	81.8
580	UTSTARCOM INC	0.06	81.9
581	SMART MODULAR TECHNOLOGIES WWH INC	0.06	81.9
582	HAVERTY FURNITURE COS INC	0.06	82.0
583	MERCURY COMPUTER SYSTEMS INC	0.06	82.0
584	IXYS CORP	0.05	82.1

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
585	PHARMERICA CORP	0.05	82.1
586	BERKSHIRE HILLS BANCORP INC	0.05	82.2
587	MARCUS CORP	0.05	82.2
588	UNIFI INC	0.05	82.3
589	CINCINNATI FINANCIAL CORP	0.05	82.3
590	EMCOR GROUP INC	0.05	82.4
591	VIRTUSA CORP	0.05	82.5
592	IDT CORP	0.05	82.5
593	BROOKDALE SENIOR LIVING INC	0.05	82.6
594	BOWNE & CO INC	0.05	82.6
595	RADISYS CORP	0.05	82.7
596	HOME FEDERAL BANCORP INC/ID	0.05	82.7
597	SPARTAN STORES INC	0.05	82.8
598	ABM INDUSTRIES INC	0.05	82.8
599	CAVCO INDUSTRIES INC	0.05	82.9
600	DUCOMMUN INC	0.05	82.9
601	ANADIGICS INC	0.05	83.0
602	HALLMARK FINANCIAL SERVICES	0.05	83.0
603	MCGRATH RENTCORP	0.05	83.1
604	ALON USA ENERGY INC	0.05	83.1
605	M/I HOMES INC	0.05	83.2
606	ABINGTON BANCORP INC	0.05	83.3
607	WILSHIRE BANCORP INC	0.05	83.3
608	GENERAL COMMUNICATION INC	0.05	83.4
609	EMPLOYERS HOLDINGS INC	0.05	83.4
610	FIRST MERCURY FINANCIAL CORP	0.05	83.5
611	ROCKWOOD HOLDINGS INC	0.05	83.5
612	MEDICAL ACTION INDUSTRIES INC	0.05	83.6
613	S&T BANCORP INC	0.05	83.6
614	INTER PARFUMS INC	0.05	83.7
615	POLYONE CORP	0.05	83.7
616	TIMBERLAND CO/THE	0.05	83.8
617	SFN GROUP INC	0.05	83.8
618	EMC INSURANCE GROUP INC	0.05	83.9
619	DIGI INTERNATIONAL INC	0.05	83.9
620	INFOGROUP INC	0.05	84.0
621	SOUTHWEST BANCORP INC/STILLWATER OK	0.05	84.0
622	MEASUREMENT SPECIALTIES INC	0.05	84.1
623	ATC TECHNOLOGY CORP/IL	0.05	84.1
624	LMI AEROSPACE INC	0.05	84.2
625	JDA SOFTWARE GROUP INC	0.05	84.2
626	NXSTAGE MEDICAL INC	0.05	84.3
627	COLUMBUS MCKINNON CORP/NY	0.05	84.3
628	SMART BALANCE INC	0.05	84.4
629	SEABRIGHT HOLDINGS INC	0.05	84.4
630	PERFICIENT INC	0.05	84.5
631	VITAL IMAGES INC	0.05	84.5
632	DAWSON GEOPHYSICAL CO	0.05	84.6
633	INTERNAP NETWORK SERVICES CORP	0.05	84.6
634	CRA INTERNATIONAL INC	0.05	84.7
635	COMMUNITY TRUST BANCORP INC	0.05	84.7
636	CROSS COUNTRY HEALTHCARE INC	0.05	84.8
637	INVESTORS BANCORP INC	0.05	84.8
638	FIRST BANCORP/TROY NC	0.05	84.9
639	ESSA BANCORP INC	0.05	84.9
640	HORSEHEAD HOLDING CORP	0.05	85.0
641	MEDCATH CORP	0.05	85.0
642	UNITED AMERICA INDEMNITY LTD	0.05	85.1
643	AMERICAN PHYSICIANS CAPITAL INC	0.05	85.1
644	DOLLAR FINANCIAL CORP	0.05	85.1

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
645	ENTEGRIS INC	0.05	85.2
646	MOVADO GROUP INC	0.05	85.2
647	FIRST FINANCIAL HOLDINGS INC	0.05	85.3
648	RLI CORP	0.05	85.3
649	ADVANCED ENERGY INDUSTRIES INC	0.05	85.4
650	WESTFIELD FINANCIAL INC	0.05	85.4
651	ACTEL CORP	0.05	85.5
652	KENDLE INTERNATIONAL INC	0.05	85.5
653	DELEK US HOLDINGS INC	0.05	85.6
654	AVATAR HOLDINGS INC	0.05	85.6
655	SUPPORT.COM INC	0.05	85.7
656	BE AEROSPACE INC	0.05	85.7
657	VIRAGE LOGIC CORP	0.05	85.8
658	ON ASSIGNMENT INC	0.05	85.8
659	BROOKFIELD HOMES CORP	0.05	85.9
660	MARINEMAX INC	0.05	85.9
661	BANKFINANCIAL CORP	0.05	86.0
662	STEINWAY MUSICAL INSTRUMENTS INC	0.05	86.0
663	AMERICAN DENTAL PARTNERS INC	0.05	86.0
664	COGNEX CORP	0.05	86.1
665	ROFIN-SINAR TECHNOLOGIES INC	0.05	86.1
666	GREENLIGHT CAPITAL RE LTD	0.05	86.2
667	RES-CARE INC	0.05	86.2
668	GREAT SOUTHERN BANCORP INC	0.05	86.3
669	NATURAL GAS SERVICES GROUP INC	0.05	86.3
670	EMS TECHNOLOGIES INC	0.05	86.4
671	SIMMONS FIRST NATIONAL CORP	0.05	86.4
672	QUANEX BUILDING PRODUCTS CORP	0.05	86.5
673	CHRISTOPHER & BANKS CORP	0.05	86.5
674	VOLT INFORMATION SCIENCES INC	0.04	86.5
675	PHI INC	0.04	86.6
676	SPECTRUM CONTROL INC	0.04	86.6
677	GLACIER BANCORP INC	0.04	86.7
678	WESCO FINANCIAL CORP	0.04	86.7
679	DANVERS BANCORP INC	0.04	86.8
680	INTEGRATED SILICON SOLUTION INC	0.04	86.8
681	BELDEN INC	0.04	86.9
682	COBIZ FINANCIAL INC	0.04	86.9
683	HOME BANCSHARES INC/AR	0.04	86.9
684	GLOBECOMM SYSTEMS INC	0.04	87.0
685	STILLWATER MINING CO	0.04	87.0
686	STEWART INFORMATION SERVICES CORP	0.04	87.1
687	HEADWATERS INC	0.04	87.1
688	FEDERAL AGRICULTURAL MORTGAGE CORP	0.04	87.2
689	USA TRUCK INC	0.04	87.2
690	STONE ENERGY CORP	0.04	87.3
691	CENTRAL GARDEN AND PET CO	0.04	87.3
692	SAFEGUARD SCIENTIFICS INC	0.04	87.3
693	HEALTHTRONICS INC	0.04	87.4
694	DG FASTCHANNEL INC	0.04	87.4
695	INTEVAC INC	0.04	87.5
696	MAXYGEN INC	0.04	87.5
697	METALICO INC	0.04	87.6
698	NUTRACEUTICAL INTERNATIONAL CORP	0.04	87.6
699	AVIAT NETWORKS INC	0.04	87.6
700	UNITIL CORP	0.04	87.7
701	HERCULES OFFSHORE INC	0.04	87.7
702	MILLER INDUSTRIES INC/TN	0.04	87.8
703	FIRST FINANCIAL CORP/IN	0.04	87.8
704	ADPT CORP	0.04	87.8

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
705	SJW CORP	0.04	87.9
706	LAKELAND BANCORP INC	0.04	87.9
707	SYMYX TECHNOLOGIES INC	0.04	88.0
708	AXT INC	0.04	88.0
709	LIFETIME BRANDS INC	0.04	88.1
710	GRAPHIC PACKAGING HOLDING CO	0.04	88.1
711	DSP GROUP INC	0.04	88.1
712	MATTSON TECHNOLOGY INC	0.04	88.2
713	BEL FUSE INC	0.04	88.2
714	ANAREN INC	0.04	88.3
715	INTERACTIVE BROKERS GROUP INC	0.04	88.3
716	LITTELFUSE INC	0.04	88.3
717	THOMAS & BETTS CORP	0.04	88.4
718	DONEGAL GROUP INC	0.04	88.4
719	BANCFIRST CORP	0.04	88.5
720	SEABOARD CORP	0.04	88.5
721	FIRST MERCHANTS CORP	0.04	88.5
722	PACWEST BANCORP	0.04	88.6
723	STERLING CONSTRUCTION CO INC	0.04	88.6
724	RUDOLPH TECHNOLOGIES INC	0.04	88.7
725	MIDDLESEX WATER CO	0.04	88.7
726	GEO GROUP INC/THE	0.04	88.7
727	BIOSCRIP INC	0.04	88.8
728	TUESDAY MORNING CORP	0.04	88.8
729	SIMPSON MANUFACTURING CO INC	0.04	88.9
730	SRA INTERNATIONAL INC	0.04	88.9
731	COMTECH TELECOMMUNICATIONS CORP	0.04	88.9
732	FIRST MARBLEHEAD CORP/THE	0.04	89.0
733	GREEN BANKSHARES INC	0.04	89.0
734	PROVIDENT NEW YORK BANCORP	0.04	89.1
735	BIG 5 SPORTING GOODS CORP	0.04	89.1
736	NORTHWEST PIPE CO	0.04	89.1
737	WAUSAU PAPER CORP	0.04	89.2
738	AMERICAN SAFETY INSURANCE HOLDINGS LTD	0.04	89.2
739	BUILD-A-BEAR WORKSHOP INC	0.04	89.2
740	PALOMAR MEDICAL TECHNOLOGIES INC	0.04	89.3
741	INGLES MARKETS INC	0.04	89.3
742	SANDERS MORRIS HARRIS GROUP INC	0.04	89.4
743	NOVATEL WIRELESS INC	0.04	89.4
744	DDI CORP	0.04	89.4
745	POWERSECURE INTERNATIONAL INC	0.04	89.5
746	CONN'S INC	0.04	89.5
747	BANCORP INC/DE	0.04	89.6
748	KENEXA CORP	0.04	89.6
749	WABASH NATIONAL CORP	0.04	89.6
750	AIRTRAN HOLDINGS INC	0.04	89.7
751	PENSON WORLDWIDE INC	0.04	89.7
752	SKYLINE CORP	0.04	89.7
753	CTS CORP	0.04	89.8
754	CENTERSTATE BANKS INC	0.04	89.8
755	SPARTAN MOTORS INC	0.04	89.8
756	CIBER INC	0.04	89.9
757	SILICON IMAGE INC	0.04	89.9
758	IXIA	0.04	90.0
759	PEOPLES BANCORP INC/OH	0.04	90.0
760	EXTREME NETWORKS	0.04	90.0
761	LA-Z-BOY INC	0.04	90.1
762	GRANITE CONSTRUCTION INC	0.04	90.1
763	SUSSER HOLDINGS CORP	0.04	90.1
764	GERBER SCIENTIFIC INC	0.04	90.2

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
765	CVB FINANCIAL CORP	0.04	90.2
766	TAYLOR CAPITAL GROUP INC	0.04	90.3
767	SCANSOURCE INC	0.04	90.3
768	PENTAIR INC	0.04	90.3
769	KORN/FERRY INTERNATIONAL	0.04	90.4
770	PMA CAPITAL CORP	0.04	90.4
771	CEVA INC	0.04	90.4
772	PIKE ELECTRIC CORP	0.04	90.5
773	THOMAS WEISEL PARTNERS GROUP INC	0.04	90.5
774	AMERICAN GREETINGS CORP	0.04	90.5
775	AMERIS BANCORP	0.04	90.6
776	CAPITAL CITY BANK GROUP INC	0.04	90.6
777	WASHINGTON TRUST BANCORP INC	0.04	90.6
778	ALLIS-CHALMERS ENERGY INC	0.04	90.7
779	WILLIAMS-SONOMA INC	0.04	90.7
780	GEORGIA GULF CORP	0.04	90.7
781	RTI BIOLOGICS INC	0.03	90.8
782	COMPUCREDIT HOLDINGS CORP	0.03	90.8
783	RICHARDSON ELECTRONICS LTD/UNITED STATES	0.03	90.8
784	STANDARD MOTOR PRODUCTS INC	0.03	90.9
785	AH BELO CORP	0.03	90.9
786	AMERICAN WOODMARK CORP	0.03	91.0
787	FISHER COMMUNICATIONS INC	0.03	91.0
788	WILLBROS GROUP INC	0.03	91.0
789	MASCO CORP	0.03	91.1
790	CAPITAL SENIOR LIVING CORP	0.03	91.1
791	SONIC AUTOMOTIVE INC	0.03	91.1
792	KIMBALL INTERNATIONAL INC	0.03	91.2
793	WORLD ACCEPTANCE CORP	0.03	91.2
794	FIRST CITIZENS BANCSHARES INC/NC	0.03	91.2
795	MERCER INTERNATIONAL INC	0.03	91.3
796	EPIQ SYSTEMS INC	0.03	91.3
797	ALLOY INC	0.03	91.3
798	HARRIS & HARRIS GROUP INC	0.03	91.4
799	IMPERIAL SUGAR CO	0.03	91.4
800	AUDIOVOX CORP	0.03	91.4
801	BOFI HOLDING INC	0.03	91.5
802	LITHIA MOTORS INC	0.03	91.5
803	TWIN DISC INC	0.03	91.5
804	S1 CORP	0.03	91.5
805	HYPERCOM CORP	0.03	91.6
806	INSTEEL INDUSTRIES INC	0.03	91.6
807	ROGERS CORP	0.03	91.6
808	AMERICAN COMMERCIAL LINES INC	0.03	91.7
809	MARKETAXESS HOLDINGS INC	0.03	91.7
810	O'CHARLEYS INC	0.03	91.7
811	YOUNG INNOVATIONS INC	0.03	91.8
812	GP STRATEGIES CORP	0.03	91.8
813	EMERITUS CORP	0.03	91.8
814	LAKELAND FINANCIAL CORP	0.03	91.9
815	MDC HOLDINGS INC	0.03	91.9
816	CUTERA INC	0.03	91.9
817	KNOT INC/THE	0.03	92.0
818	PRESIDENTIAL LIFE CORP	0.03	92.0
819	SMITH MICRO SOFTWARE INC	0.03	92.0
820	NBT BANCORP INC	0.03	92.1
821	MAINSOURCE FINANCIAL GROUP INC	0.03	92.1
822	LIBERTY MEDIA CORP - STARZ	0.03	92.1
823	NEENAH PAPER INC	0.03	92.1
824	BON-TON STORES INC/THE	0.03	92.2

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
825	BARRETT BUSINESS SERVICES INC	0.03	92.2
826	SYMMETRICOM INC	0.03	92.2
827	ROBBINS & MYERS INC	0.03	92.3
828	TRICO BANCSHARES	0.03	92.3
829	TAKE-TWO INTERACTIVE SOFTWARE INC	0.03	92.3
830	ARCTIC CAT INC	0.03	92.4
831	HEALTH NET INC	0.03	92.4
832	CLAYTON WILLIAMS ENERGY INC	0.03	92.4
833	ACETO CORP	0.03	92.4
834	UNION FIRST MARKET BANKSHARES CORP	0.03	92.5
835	BRINK'S CO/THE	0.03	92.5
836	EPLUS INC	0.03	92.5
837	VIRGINIA COMMERCE BANCORP INC	0.03	92.6
838	FARMER BROS CO	0.03	92.6
839	COMSTOCK RESOURCES INC	0.03	92.6
840	TOMOTHERAPY INC	0.03	92.6
841	HOOKER FURNITURE CORP	0.03	92.7
842	HEARTLAND FINANCIAL USA INC	0.03	92.7
843	NEW YORK & CO INC	0.03	92.7
844	AIR TRANSPORT SERVICES GROUP INC	0.03	92.8
845	TESSCO TECHNOLOGIES INC	0.03	92.8
846	HUTCHINSON TECHNOLOGY INC	0.03	92.8
847	CLEAR CHANNEL OUTDOOR HOLDINGS INC	0.03	92.8
848	MARLIN BUSINESS SERVICES CORP	0.03	92.9
849	UNIVERSAL STAINLESS & ALLOY	0.03	92.9
850	HEALTHWAYS INC	0.03	92.9
851	INFINITY PROPERTY & CASUALTY CORP	0.03	93.0
852	GRAY TELEVISION INC	0.03	93.0
853	MULTIMEDIA GAMES INC	0.03	93.0
854	DXP ENTERPRISES INC	0.03	93.0
855	JAKKS PACIFIC INC	0.03	93.1
856	SYSTEMAX INC	0.03	93.1
857	ENSIGN GROUP INC/THE	0.03	93.1
858	PEOPLE'S UNITED FINANCIAL INC	0.03	93.2
859	KVH INDUSTRIES INC	0.03	93.2
860	EHOSTAR CORP	0.03	93.2
861	SPORT SUPPLY GROUP INC	0.03	93.2
862	MCCORMICK & SCHMICK'S SEAFOOD RESTAURANTS IN...	0.03	93.3
863	ADVANCED ANALOGIC TECHNOLOGIES INC	0.03	93.3
864	ALLIED HEALTHCARE INTERNATIONAL INC	0.03	93.3
865	UNION DRILLING INC	0.03	93.3
866	KENNETH COLE PRODUCTIONS INC	0.03	93.4
867	OXFORD INDUSTRIES INC	0.03	93.4
868	KOPIN CORP	0.03	93.4
869	FPIC INSURANCE GROUP INC	0.03	93.4
870	SWS GROUP INC	0.03	93.5
871	DESTINATION MATERNITY CORP	0.03	93.5
872	BRIGHTPOINT INC	0.03	93.5
873	BRADY CORP	0.03	93.6
874	JOURNAL COMMUNICATIONS INC	0.03	93.6
875	TRANSCPT PHARMACEUTICALS INC	0.03	93.6
876	PARK ELECTROCHEMICAL CORP	0.03	93.6
877	KID BRANDS INC	0.03	93.7
878	LABRANCHE & CO INC	0.03	93.7
879	PC CONNECTION INC	0.03	93.7
880	NL INDUSTRIES INC	0.03	93.7
881	COURIER CORP	0.03	93.8
882	INTEGRAL SYSTEMS INC/MD	0.03	93.8
883	GSI TECHNOLOGY INC	0.03	93.8
884	HURCO COS INC	0.03	93.8

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
885	ORASURE TECHNOLOGIES INC	0.03	93.9
886	KAMAN CORP	0.03	93.9
887	NATIONAL HEALTHCARE CORP	0.03	93.9
888	LEGG MASON INC	0.03	93.9
889	BANK MUTUAL CORP	0.03	94.0
890	LENNAR CORP	0.02	94.0
891	CARDIONET INC	0.02	94.0
892	CRAY INC	0.02	94.0
893	LUBY'S INC	0.02	94.1
894	LSI INDUSTRIES INC	0.02	94.1
895	ZYGO CORP	0.02	94.1
896	SAIA INC	0.02	94.1
897	EASTERN INSURANCE HOLDINGS INC	0.02	94.2
898	FIRST BUSEY CORP	0.02	94.2
899	KADANT INC	0.02	94.2
900	CITIZENS INC/TX	0.02	94.2
901	HAWK CORP	0.02	94.2
902	MERCER INSURANCE GROUP INC	0.02	94.3
903	HARMONIC INC	0.02	94.3
904	BRONCO DRILLING CO INC	0.02	94.3
905	HUDSON HIGHLAND GROUP INC	0.02	94.3
906	STUDENT LOAN CORP/THE	0.02	94.4
907	QUAKER CHEMICAL CORP	0.02	94.4
908	TOWNEBANK/PORTSMOUTH VA	0.02	94.4
909	PAM TRANSPORTATION SERVICES INC	0.02	94.4
910	RIMAGE CORP	0.02	94.5
911	DYNAMICS RESEARCH CORP	0.02	94.5
912	MEDTOX SCIENTIFIC INC	0.02	94.5
913	HANGER ORTHOPEDIC GROUP INC	0.02	94.5
914	LEE ENTERPRISES INC/IA	0.02	94.5
915	UNIVEST CORP OF PENNSYLVANIA	0.02	94.6
916	THOMAS PROPERTIES GROUP INC	0.02	94.6
917	SUREWEST COMMUNICATIONS	0.02	94.6
918	THESTREET.COM INC	0.02	94.6
919	ENTERCOM COMMUNICATIONS CORP	0.02	94.7
920	MICROTUNE INC	0.02	94.7
921	EXACTECH INC	0.02	94.7
922	SINCLAIR BROADCAST GROUP INC	0.02	94.7
923	LAWSON PRODUCTS INC/DE	0.02	94.8
924	ASSET ACCEPTANCE CAPITAL CORP	0.02	94.8
925	ENSTAR GROUP LTD	0.02	94.8
926	BORDERS GROUP INC	0.02	94.8
927	HARDINGE INC	0.02	94.8
928	LANDEC CORP	0.02	94.9
929	OCEANFIRST FINANCIAL CORP	0.02	94.9
930	AO SMITH CORP	0.02	94.9
931	CALIFORNIA PIZZA KITCHEN INC	0.02	94.9
932	FIVE STAR QUALITY CARE INC	0.02	95.0
933	OPNEXT INC	0.02	95.0
934	HANMI FINANCIAL CORP	0.02	95.0
935	APPROACH RESOURCES INC	0.02	95.0
936	MARCHEX INC	0.02	95.0
937	ASTA FUNDING INC	0.02	95.1
938	BLUEGREEN CORP	0.02	95.1
939	VERIFONE SYSTEMS INC	0.02	95.1
940	CASCADE CORP	0.02	95.1
941	CENTER FINANCIAL CORP	0.02	95.1
942	GERMAN AMERICAN BANCORP INC	0.02	95.2
943	AMTECH SYSTEMS INC	0.02	95.2
944	HI-TECH PHARMACAL CO INC	0.02	95.2

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
945	GANDER MOUNTAIN CO	0.02	95.2
946	RICK'S CABARET INTERNATIONAL INC	0.02	95.2
947	OMEGA PROTEIN CORP	0.02	95.3
948	TALBOTS INC	0.02	95.3
949	GENESEE & WYOMING INC	0.02	95.3
950	WRIGHT MEDICAL GROUP INC	0.02	95.3
951	FEI CO	0.02	95.3
952	GEORESOURCES INC	0.02	95.4
953	ELECTRO SCIENTIFIC INDUSTRIES INC	0.02	95.4
954	ACCELRY'S INC	0.02	95.4
955	STONERIDGE INC	0.02	95.4
956	PARK-OHIO HOLDINGS CORP	0.02	95.4
957	REHABCARE GROUP INC	0.02	95.5
958	PENFORD CORP	0.02	95.5
959	COMMUNICATIONS SYSTEMS INC	0.02	95.5
960	CAI INTERNATIONAL INC	0.02	95.5
961	CYNOSURE INC	0.02	95.5
962	CACHE INC	0.02	95.6
963	HARVARD BIOSCIENCE INC	0.02	95.6
964	DHT HOLDINGS INC	0.02	95.6
965	PDF SOLUTIONS INC	0.02	95.6
966	DIGITAL RIVER INC	0.02	95.6
967	FIRST FINANCIAL NORTHWEST INC	0.02	95.7
968	MORTON'S RESTAURANT GROUP INC	0.02	95.7
969	SUN BANCORP INC/NJ	0.02	95.7
970	CLEARWATER PAPER CORP	0.02	95.7
971	ESB FINANCIAL CORP	0.02	95.7
972	MEREDITH CORP	0.02	95.8
973	HEICO CORP	0.02	95.8
974	GFI GROUP INC	0.02	95.8
975	CONTANGO OIL & GAS CO	0.02	95.8
976	MET-PRO CORP	0.02	95.8
977	PLX TECHNOLOGY INC	0.02	95.9
978	ULTRA CLEAN HOLDINGS	0.02	95.9
979	CALLON PETROLEUM CO	0.02	95.9
980	FRANKLIN COVEY CO	0.02	95.9
981	WEB.COM GROUP INC	0.02	95.9
982	RUDDICK CORP	0.02	95.9
983	NANOMETRICS INC	0.02	96.0
984	FIRST DEFIANCE FINANCIAL CORP	0.02	96.0
985	TOLLGRADE COMMUNICATIONS INC	0.02	96.0
986	FLOW INTERNATIONAL CORP	0.02	96.0
987	MATRIX SERVICE CO	0.02	96.0
988	TREE.COM INC	0.02	96.0
989	SPECTRANETICS CORP	0.02	96.1
990	ASCENT MEDIA CORP	0.02	96.1
991	LEGACY BANCORP INC/MA	0.02	96.1
992	AMERICAN AXLE & MANUFACTURING HOLDINGS INC	0.02	96.1
993	TECUMSEH PRODUCTS CO	0.02	96.1
994	IMMERSION CORP	0.02	96.2
995	OCCAM NETWORKS INC	0.02	96.2
996	ZOLL MEDICAL CORP	0.02	96.2
997	MARKEL CORP	0.02	96.2
998	NN INC	0.02	96.2
999	RUBIO'S RESTAURANTS INC	0.02	96.2
1000	CAMBREX CORP	0.02	96.3
1001	BMP SUNSTONE CORP	0.02	96.3
1002	BOOKS-A-MILLION INC	0.02	96.3
1003	KNIGHT CAPITAL GROUP INC	0.02	96.3
1004	RESOURCE AMERICA INC	0.02	96.3

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	<b>Security Name</b>	<b>Portfolio</b>	<b>Cumulative %</b>
1005	TREDEGAR CORP	0.02	96.3
1006	MITCHAM INDUSTRIES INC	0.02	96.4
1007	INTERNATIONAL SHIPHOLDING CORP	0.02	96.4
1008	KEITHLEY INSTRUMENTS INC	0.02	96.4
1009	SKILLED HEALTHCARE GROUP INC	0.02	96.4
1010	BANKATLANTIC BANCORP INC	0.02	96.4
1011	LCA-VISION INC	0.02	96.4
1012	MERCHANTS BANCSHARES INC	0.02	96.5
1013	SYKES ENTERPRISES INC	0.02	96.5
1014	MEDALLION FINANCIAL CORP	0.02	96.5
1015	EXIDE TECHNOLOGIES	0.02	96.5
1016	ADVANCE AMERICA CASH ADVANCE CENTERS INC	0.02	96.5
1017	KEY TECHNOLOGY INC	0.02	96.5
1018	PORTEC RAIL PRODUCTS INC	0.02	96.5
1019	JOHN B. SANFILIPPO & SON INC	0.02	96.6
1020	LYDALL INC	0.02	96.6
1021	FINANCIAL INSTITUTIONS INC	0.02	96.6
1022	REGAL-BELOIT CORP	0.02	96.6
1023	GRIFFIN LAND & NURSERIES INC	0.02	96.6
1024	ENTERPRISE FINANCIAL SERVICES CORP	0.02	96.6
1025	CABOT MICROELECTRONICS CORP	0.02	96.7
1026	GULFPORT ENERGY CORP	0.02	96.7
1027	BALLANTYNE STRONG INC	0.02	96.7
1028	CENTER BANCORP INC	0.01	96.7
1029	WEST BANCORPORATION INC	0.01	96.7
1030	CASUAL MALE RETAIL GROUP INC	0.01	96.7
1031	PLEXUS CORP	0.01	96.7
1032	ETHAN ALLEN INTERIORS INC	0.01	96.8
1033	QC HOLDINGS INC	0.01	96.8
1034	MAC-GRAY CORP	0.01	96.8
1035	PINNACLE AIRLINES CORP	0.01	96.8
1036	GREAT ATLANTIC & PACIFIC TEA CO	0.01	96.8
1037	STERLING BANCORP/NY	0.01	96.8
1038	CASELLA WASTE SYSTEMS INC	0.01	96.8
1039	SAGA COMMUNICATIONS INC	0.01	96.9
1040	CALIPER LIFE SCIENCES INC	0.01	96.9
1041	TRIDENT MICROSYSTEMS INC	0.01	96.9
1042	PAR TECHNOLOGY CORP	0.01	96.9
1043	MANITOWOC CO INC/THE	0.01	96.9
1044	ANIKA THERAPEUTICS INC	0.01	96.9
1045	NOVAMED INC	0.01	96.9
1046	RG BARRY CORP	0.01	97.0
1047	OUTDOOR CHANNEL HOLDINGS INC	0.01	97.0
1048	HEELYS INC	0.01	97.0
1049	STARTEK INC	0.01	97.0
1050	OSTEOTECH INC	0.01	97.0
1051	LECG CORP	0.01	97.0
1052	MEDICIS PHARMACEUTICAL CORP	0.01	97.0
1053	ORBCOMM INC	0.01	97.1
1054	LIONBRIDGE TECHNOLOGIES INC	0.01	97.1
1055	CENTRAL PACIFIC FINANCIAL CORP	0.01	97.1
1056	SENECA FOODS CORP	0.01	97.1
1057	INDEPENDENCE HOLDING CO	0.01	97.1
1058	REIS INC	0.01	97.1
1059	BANCTRUST FINANCIAL GROUP INC	0.01	97.1
1060	BLUELINX HOLDINGS INC	0.01	97.1
1061	SPECTRUM PHARMACEUTICALS INC	0.01	97.2
1062	DOLAN CO/THE	0.01	97.2
1063	LB FOSTER CO	0.01	97.2
1064	Ocean Power Technologies, Inc.	0.01	97.2

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
1065	ACTIVITYDENTITY CORP	0.01	97.2
1066	CHEESECAKE FACTORY INC/THE	0.01	97.2
1067	AMTRUST FINANCIAL SERVICES INC	0.01	97.2
1068	SONUS NETWORKS INC	0.01	97.3
1069	LANDRY'S RESTAURANTS INC	0.01	97.3
1070	BOLT TECHNOLOGY CORP	0.01	97.3
1071	IRIDIUM COMMUNICATIONS INC	0.01	97.3
1072	LAKELAND INDUSTRIES INC	0.01	97.3
1073	ENCORE BANCSHARES INC	0.01	97.3
1074	COMMERCIAL VEHICLE GROUP INC	0.01	97.3
1075	BANNER CORP	0.01	97.3
1076	AMPCO-PITTSBURGH CORP	0.01	97.4
1077	PDI INC	0.01	97.4
1078	TECHTEAM GLOBAL INC	0.01	97.4
1079	DORAL FINANCIAL CORP	0.01	97.4
1080	NU HORIZONS ELECTRONICS CORP	0.01	97.4
1081	HEALTHSTREAM INC	0.01	97.4
1082	FIRST COMMUNITY BANCSHARES INC/VA	0.01	97.4
1083	KEY TRONIC CORP	0.01	97.4
1084	KAYDON CORP	0.01	97.4
1085	TOWER GROUP INC	0.01	97.5
1086	PC MALL INC	0.01	97.5
1087	ROCKVILLE FINANCIAL INC	0.01	97.5
1088	HERITAGE FINANCIAL CORP/WA	0.01	97.5
1089	EXPRESSJET HOLDINGS INC	0.01	97.5
1090	SUNRISE SENIOR LIVING INC	0.01	97.5
1091	FIRSTCITY FINANCIAL CORP	0.01	97.5
1092	MERIDIAN INTERSTATE BANCORP INC	0.01	97.5
1093	NORTHFIELD BANCORP INC	0.01	97.5
1094	WASHINGTON BANKING CO	0.01	97.6
1095	BASSETT FURNITURE INDUSTRIES INC	0.01	97.6
1096	STEIN MART INC	0.01	97.6
1097	PGT INC	0.01	97.6
1098	CULP INC	0.01	97.6
1099	MONARCH CASINO & RESORT INC	0.01	97.6
1100	SIERRA BANCORP	0.01	97.6
1101	UNIVERSAL ELECTRONICS INC	0.01	97.6
1102	SCHIFF NUTRITION INTERNATIONAL INC	0.01	97.6
1103	CITY HOLDING CO	0.01	97.7
1104	HACKETT GROUP INC/THE	0.01	97.7
1105	WEST COAST BANCORP/OR	0.01	97.7
1106	CYPRESS SEMICONDUCTOR CORP	0.01	97.7
1107	CARRIAGE SERVICES INC	0.01	97.7
1108	ARCH CHEMICALS INC	0.01	97.7
1109	AC MOORE ARTS & CRAFTS INC	0.01	97.7
1110	LUFKIN INDUSTRIES INC	0.01	97.7
1111	ASBURY AUTOMOTIVE GROUP INC	0.01	97.7
1112	TODD SHIPYARDS CORP	0.01	97.7
1113	NIGHTHAWK RADIOLOGY HOLDINGS INC	0.01	97.8
1114	FIRSTMERIT CORP	0.01	97.8
1115	ALTRA HOLDINGS INC	0.01	97.8
1116	CARMIKE CINEMAS INC	0.01	97.8
1117	LEMAITRE VASCULAR INC	0.01	97.8
1118	SHILOH INDUSTRIES INC	0.01	97.8
1119	NATIONAL INTERSTATE CORP	0.01	97.8
1120	E*TRADE FINANCIAL CORP	0.01	97.8
1121	HAMPDEN BANCORP INC	0.01	97.8
1122	LABARGE INC	0.01	97.8
1123	LOUISIANA BANCORP INC/METAIRE LA	0.01	97.9
1124	RED LION HOTELS CORP	0.01	97.9

## US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	<b>Security Name</b>	<b>Portfolio</b>	<b>Cumulative %</b>
1125	INTEGRAMED AMERICA INC	0.01	97.9
1126	HERLEY INDUSTRIES INC	0.01	97.9
1127	STANLEY FURNITURE CO INC	0.01	97.9
1128	SPARTON CORP	0.01	97.9
1129	TASTY BAKING CO	0.01	97.9
1130	CASCADE MICROTECH INC	0.01	97.9
1131	ROCKY BRANDS INC	0.01	97.9
1132	CONCURRENT COMPUTER CORP	0.01	97.9
1133	COLLECTORS UNIVERSE	0.01	98.0
1134	CONSOLIDATED-TOMOKA LAND CO	0.01	98.0
1135	JMP GROUP INC	0.01	98.0
1136	NAUTILUS INC	0.01	98.0
1137	NEWPORT CORP	0.01	98.0
1138	OPNET TECHNOLOGIES INC	0.01	98.0
1139	HERITAGE COMMERCE CORP	0.01	98.0
1140	FLANDERS CORP	0.01	98.0
1141	LACROSSE FOOTWEAR INC	0.01	98.0
1142	HORIZON LINES INC	0.01	98.0
1143	COGENT INC	0.01	98.0
1144	MAINE & MARITIMES CORP	0.01	98.0
1145	MOLEX INC	0.01	98.1
1146	REWARDS NETWORK INC	0.01	98.1
1147	FRIEDMAN INDUSTRIES	0.01	98.1
1148	SAUER-DANFOSS INC	0.01	98.1
1149	BOTTOMLINE TECHNOLOGIES INC	0.01	98.1
1150	PC-TEL INC	0.01	98.1
1151	GREAT WOLF RESORTS INC	0.01	98.1
1152	AMERICAN SOFTWARE INC/GEORGIA	0.01	98.1
1153	CONTINUCARE CORP	0.01	98.1
1154	MADISON SQUARE GARDEN INC	0.01	98.1
1155	BENEFICIAL MUTUAL BANCORP INC	0.01	98.1
1156	ICX TECHNOLOGIES INC	0.01	98.2
1157	STATE BANCORP INC/NY	0.01	98.2
1158	COWEN GROUP INC	0.01	98.2
1159	AGILYSYS INC	0.01	98.2
1160	DIGIMARC CORP	0.01	98.2
1161	USA MOBILITY INC	0.01	98.2
1162	LEAPFROG ENTERPRISES INC	0.01	98.2
1163	MGP INGREDIENTS INC	0.01	98.2
1164	GUARANTY BANCORP	0.01	98.2
1165	PIER 1 IMPORTS INC	0.01	98.2
1166	INNOVATIVE SOLUTIONS & SUPPORT INC	0.01	98.2
1167	BALDWIN & LYONS INC	0.01	98.2
1168	DIGIRAD CORP	0.01	98.3
1169	MFRI INC	0.01	98.3
1170	PERVASIVE SOFTWARE INC	0.01	98.3
1171	RUTH'S HOSPITALITY GROUP INC	0.01	98.3
1172	MOSYS INC	0.01	98.3
1173	KRONOS WORLDWIDE INC	0.01	98.3
1174	GAIAM INC	0.01	98.3
1175	CYBEROPTICS CORP	0.01	98.3
1176	RADIO ONE INC	0.01	98.3
1177	TECHTARGET INC	0.01	98.3
1178	ACORN ENERGY INC	0.01	98.3
1179	21ST CENTURY HOLDING CO	0.01	98.3
1180	ENDWAVE CORP	0.01	98.3
1181	DELIA*S INC	0.01	98.4
1182	1-800-FLOWERS.COM INC	0.01	98.4
1183	AFFIRMATIVE INSURANCE HOLDINGS INC	0.01	98.4
1184	SEACOAST BANKING CORP OF FLORIDA	0.01	98.4

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
1185	INFINITY PHARMACEUTICALS INC	0.01	98.4
1186	K-FED BANCORP	0.01	98.4
1187	OMNI ENERGY SERVICES CORP	0.01	98.4
1188	NEW FRONTIER MEDIA INC	0.01	98.4
1189	MERCANTILE BANK CORP	0.01	98.4
1190	METRO BANCORP INC	0.01	98.4
1191	FIRST ACCEPTANCE CORP	0.01	98.4
1192	MICROSEMI CORP	0.01	98.4
1193	DR HORTON INC	0.01	98.4
1194	LOJACK CORP	0.01	98.4
1195	OLD SECOND BANCORP INC	0.01	98.5
1196	CPI AEROSTRUCTURES INC	0.01	98.5
1197	KEYNOTE SYSTEMS INC	0.01	98.5
1198	VICOR CORP	0.01	98.5
1199	RUBICON TECHNOLOGY INC	0.01	98.5
1200	CECO ENVIRONMENTAL CORP	0.01	98.5
1201	SIFCO INDUSTRIES INC	0.01	98.5
1202	PRESSTEK INC	0.01	98.5
1203	PERFORMANCE TECHNOLOGIES INC	0.01	98.5
1204	ADOLOR CORP	0.01	98.5
1205	WCA WASTE CORP	0.01	98.5
1206	BIOCLINICA INC	0.01	98.5
1207	NABI BIOPHARMACEUTICALS	0.01	98.5
1208	MOTORCAR PARTS OF AMERICA INC	0.01	98.5
1209	POWER-ONE INC	0.01	98.5
1210	MIDSOUTH BANCORP INC	0.01	98.6
1211	SUPER MICRO COMPUTER INC	0.01	98.6
1212	PREFERRED BANK/LOS ANGELES CA	0.01	98.6
1213	INTERSECTIONS INC	0.01	98.6
1214	LAKES ENTERTAINMENT INC	0.01	98.6
1215	BAR HARBOR BANKSHARES	0.01	98.6
1216	GTSI CORP	0.01	98.6
1217	ACME UNITED CORP	0.01	98.6
1218	REPUBLIC AIRWAYS HOLDINGS INC	0.01	98.6
1219	CCA INDUSTRIES INC	0.01	98.6
1220	RCM TECHNOLOGIES INC	0.01	98.6
1221	GENCOR INDUSTRIES INC	0.01	98.6
1222	GEOKINETICS INC	0.01	98.6
1223	IKANOS COMMUNICATIONS INC	0.01	98.6
1224	PHYSICIANS FORMULA HOLDINGS INC	0.01	98.6
1225	ID SYSTEMS INC	0.01	98.6
1226	ENERGYSOLUTIONS INC	0.01	98.7
1227	BOOTS & COOTS INC	0.01	98.7
1228	ULTRALIFE CORP	0.01	98.7
1229	PACIFIC MERCANTILE BANCORP	0.01	98.7
1230	AWARE INC	0.01	98.7
1231	DELTA APPAREL INC	0.01	98.7
1232	AUTHENTEC INC	0.01	98.7
1233	AMERICAN PACIFIC CORP	0.01	98.7
1234	CSS INDUSTRIES INC	0.01	98.7
1235	VIASYSTEMS GROUP INC	0.01	98.7
1236	CBIZ INC	0.01	98.7
1237	ZALE CORP	0.01	98.7
1238	INTEGRATED ELECTRICAL SERVICES INC	0.01	98.7
1239	COVENANT TRANSPORTATION GROUP INC	0.01	98.7
1240	TECHNOLOGY RESEARCH CORP	0.01	98.7
1241	LUCAS ENERGY INC	0.01	98.7
1242	DATALINK CORP	0.01	98.7
1243	KV PHARMACEUTICAL CO	0.01	98.8
1244	MBT FINANCIAL CORP	0.01	98.8

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	<b>Security Name</b>	<b>Portfolio</b>	<b>Cumulative %</b>
1245	DORMAN PRODUCTS INC	0.01	98.8
1246	ALLIED DEFENSE GROUP INC/THE	0.01	98.8
1247	FIRST PLACE FINANCIAL CORP/OH	0.01	98.8
1248	UNITED STATES LIME & MINERALS INC	0.01	98.8
1249	ALDILA INC	0.01	98.8
1250	CAPITOL BANCORP LTD	0.01	98.8
1251	NATIONAL TECHNICAL SYSTEMS INC	0.01	98.8
1252	HQ SUSTAINABLE MARITIME INDUSTRIES INC	0.01	98.8
1253	FAIR ISAAC CORP	0.01	98.8
1254	SYNIVERSE HOLDINGS INC	0.01	98.8
1255	PROVIDENT FINANCIAL HOLDINGS INC	0.01	98.8
1256	ARK RESTAURANTS CORP	0.01	98.8
1257	FREQUENCY ELECTRONICS INC	0.01	98.8
1258	UNITED PANAM FINANCIAL CORP.	0.00	98.8
1259	SL INDUSTRIES INC	0.00	98.8
1260	CALAMOS ASSET MANAGEMENT INC	0.00	98.8
1261	PENNICHUCK CORP	0.00	98.8
1262	NETWORK EQUIPMENT TECHNOLOGIES INC	0.00	98.9
1263	PERCEPTRON INC	0.00	98.9
1264	AXCELIS TECHNOLOGIES INC	0.00	98.9
1265	VCG HOLDING CORP	0.00	98.9
1266	SYNALLOY CORP	0.00	98.9
1267	EMERSON RADIO CORP	0.00	98.9
1268	MATRIX INITIATIVES INC	0.00	98.9
1269	ENZO BIOCHEM INC	0.00	98.9
1270	GAMING PARTNERS INTERNATIONAL CORP	0.00	98.9
1271	VICON INDUSTRIES INC	0.00	98.9
1272	ARBINET CORP	0.00	98.9
1273	UNIVERSAL INSURANCE HOLDINGS INC	0.00	98.9
1274	CRESCENT FINANCIAL CORP	0.00	98.9
1275	MULTI-COLOR CORP	0.00	98.9
1276	VERSAR INC	0.00	98.9
1277	PARLUX FRAGRANCES INC	0.00	98.9
1278	DEARBORN BANCORP INC	0.00	98.9
1279	TOWER BANCORP INC	0.00	98.9
1280	BTU INTERNATIONAL INC	0.00	98.9
1281	INNOSPEC INC	0.00	98.9
1282	CRAFT BREWERS ALLIANCE INC	0.00	98.9
1283	ORION ENERGY SYSTEMS INC	0.00	98.9
1284	ZIPREALTY INC	0.00	98.9
1285	EDGEWATER TECHNOLOGY INC	0.00	99.0
1286	HKN INC	0.00	99.0
1287	WET SEAL INC/THE	0.00	99.0
1288	FLEXSTEEL INDUSTRIES	0.00	99.0
1289	ONLINE RESOURCES CORP	0.00	99.0
1290	PROSPECT MEDICAL HOLDINGS INC	0.00	99.0
1291	SOUTHERN COMMUNITY FINANCIAL CORP/NC	0.00	99.0
1292	ACCO BRANDS CORP	0.00	99.0
1293	X-RITE INC	0.00	99.0
1294	MANNATECH INC	0.00	99.0
1295	ALPHATEC HOLDINGS INC	0.00	99.0
1296	FIRST BANCORP/PUERTO RICO	0.00	99.0
1297	ALBANY MOLECULAR RESEARCH INC	0.00	99.0
1298	POWERWAVE TECHNOLOGIES INC	0.00	99.0
1299	BENIHANA INC	0.00	99.0
1300	POWELL INDUSTRIES INC	0.00	99.0
1301	PALM HARBOR HOMES INC	0.00	99.0
1302	WPCS INTERNATIONAL INC	0.00	99.0
1303	ROME BANCORP INC	0.00	99.0
1304	CENTRAL JERSEY BANCORP/LONG BRANCH NJ	0.00	99.0

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
1305	ACTUANT CORP	0.00	99.0
1306	AMREP CORP	0.00	99.0
1307	DOUBLE EAGLE PETROLEUM CO	0.00	99.0
1308	ATLANTIC COAST FEDERAL CORP/WAYCROSS GA	0.00	99.0
1309	MTR GAMING GROUP INC	0.00	99.0
1310	MACATAWA BANK CORP	0.00	99.1
1311	TELULAR CORP	0.00	99.1
1312	COST PLUS INC	0.00	99.1
1313	ROCHESTER MEDICAL CORP	0.00	99.1
1314	YADKIN VALLEY FINANCIAL CORP	0.00	99.1
1315	OYO GEOSPACE CORP	0.00	99.1
1316	RIVERVIEW BANCORP INC	0.00	99.1
1317	FULL HOUSE RESORTS INC	0.00	99.1
1318	BEASLEY BROADCASTING GROUP INC	0.00	99.1
1319	LIN TV CORP	0.00	99.1
1320	AMERICAN VANGUARD CORP	0.00	99.1
1321	FURMANITE CORP	0.00	99.1
1322	NORTH VALLEY BANCORP	0.00	99.1
1323	PLANAR SYSTEMS INC	0.00	99.1
1324	KEWAUNEE SCIENTIFIC CORP	0.00	99.1
1325	SYPRIS SOLUTIONS INC	0.00	99.1
1326	LANNETT CO INC	0.00	99.1
1327	STAMPS.COM INC	0.00	99.1
1328	FIRST SECURITY GROUP INC/TN	0.00	99.1
1329	HOKU CORP	0.00	99.1
1330	AMERISERV FINANCIAL INC	0.00	99.1
1331	SUPERGEN INC	0.00	99.1
1332	QUALSTAR CORP	0.00	99.1
1333	SALEM COMMUNICATIONS CORP	0.00	99.1
1334	FIBERTOWER CORP	0.00	99.1
1335	DOUBLE-TAKE SOFTWARE INC	0.00	99.1
1336	VIRCO MANUFACTURING	0.00	99.1
1337	AMERICAN APPAREL INC	0.00	99.1
1338	FIDELITY SOUTHERN CORP	0.00	99.1
1339	CORE MOLDING TECHNOLOGIES INC	0.00	99.1
1340	WILLIS LEASE FINANCE CORP	0.00	99.1
1341	ENTRAVISION COMMUNICATIONS CORP	0.00	99.2
1342	TGC INDUSTRIES INC	0.00	99.2
1343	FLOTEK INDUSTRIES INC	0.00	99.2
1344	ARROW FINANCIAL CORP	0.00	99.2
1345	PROGENICS PHARMACEUTICALS INC	0.00	99.2
1346	LECROY CORP	0.00	99.2
1347	HOPFED BANCORP INC	0.00	99.2
1348	AMERICAN REPROGRAPHICS CO	0.00	99.2
1349	OPTICAL CABLE CORP	0.00	99.2
1350	DIAMOND MANAGEMENT & TECHNOLOGY CONSULTANTS ...	0.00	99.2
1351	KMG CHEMICALS INC	0.00	99.2
1352	CPEX PHARMACEUTICALS INC	0.00	99.2
1353	RR DONNELLEY & SONS CO	0.00	99.2
1354	LIMELIGHT NETWORKS INC	0.00	99.2
1355	FIRST SOUTH BANCORP INC/WASHINGTON NC	0.00	99.2
1356	CYBEX INTERNATIONAL INC	0.00	99.2
1357	SUPERIOR UNIFORM GROUP INC	0.00	99.2
1358	TRICO MARINE SERVICES INC/UNITED STATES	0.00	99.2
1359	JACKSON HEWITT TAX SERVICE INC	0.00	99.2
1360	CARDIAC SCIENCE CORP	0.00	99.2
1361	AT CROSS CO	0.00	99.2
1362	PACIFIC CONTINENTAL CORP	0.00	99.2
1363	CHASE CORP	0.00	99.2
1364	FROZEN FOOD EXPRESS INDUSTRIES	0.00	99.2

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	<b>Security Name</b>	<b>Portfolio</b>	<b>Cumulative %</b>
1365	NORTHEAST COMMUNITY BANCORP INC	0.00	99.2
1366	NATURAL ALTERNATIVES INTERNATIONAL INC	0.00	99.2
1367	KSW INC	0.00	99.2
1368	KRATOS DEFENSE & SECURITY SOLUTIONS INC	0.00	99.2
1369	CENTRAL EUROPEAN DISTRIBUTION CORP	0.00	99.2
1370	PROVIDENCE SERVICE CORP/THE	0.00	99.2
1371	INTERVEST BANCSHARES CORP	0.00	99.2
1372	WAYSIDE TECHNOLOGY GROUP INC	0.00	99.2
1373	INTERPHASE CORP	0.00	99.2
1374	TRUEBLUE INC	0.00	99.2
1375	SUPERIOR BANCORP	0.00	99.2
1376	AETRIUM INC	0.00	99.2
1377	BSQUARE CORP	0.00	99.2
1378	NATUS MEDICAL INC	0.00	99.2
1379	CAMDEN NATIONAL CORP	0.00	99.2
1380	SOMERSET HILLS BANCORP	0.00	99.2
1381	SYMS CORP	0.00	99.2
1382	COMARCO INC	0.00	99.3
1383	DOVER MOTORSPORTS INC	0.00	99.3
1384	UNIVERSAL TRUCKLOAD SERVICES INC	0.00	99.3
1385	STANDARD REGISTER CO/THE	0.00	99.3
1386	IPASS INC	0.00	99.3
1387	ICU MEDICAL INC	0.00	99.3
1388	ATLANTIC TELE-NETWORK INC	0.00	99.3
1389	SUCAMPO PHARMACEUTICALS INC	0.00	99.3
1390	NEWBRIDGE BANCORP	0.00	99.3
1391	MAUI LAND & PINEAPPLE CO INC	0.00	99.3
1392	VALUEVISION MEDIA INC	0.00	99.3
1393	BUILDERS FIRSTSOURCE INC	0.00	99.3
1394	NEW ENGLAND BANCSHARES INC	0.00	99.3
1395	TRC COS INC	0.00	99.3
1396	INTERNATIONAL ASSETS HOLDING CORP	0.00	99.3
1397	SOUTHSIDE BANCSHARES INC	0.00	99.3
1398	NAPCO SECURITY TECHNOLOGIES INC	0.00	99.3
1399	DOVER DOWNS GAMING & ENTERTAINMENT INC	0.00	99.3
1400	ADAM INC	0.00	99.3
1401	READING INTERNATIONAL INC	0.00	99.3
1402	LEXICON PHARMACEUTICALS INC	0.00	99.3
1403	NORTHERN TECHNOLOGIES INTERNATIONAL CORP	0.00	99.3
1404	DIXIE GROUP INC	0.00	99.3
1405	C&D TECHNOLOGIES INC	0.00	99.3
1406	THERAGENICS CORP	0.00	99.3
1407	MASTEC INC	0.00	99.3
1408	CADENCE FINANCIAL CORP	0.00	99.3
1409	LOOKSMART LTD	0.00	99.3
1410	BALDWIN TECHNOLOGY CO	0.00	99.3
1411	TRIMERIS INC	0.00	99.3
1412	CARIBOU COFFEE CO INC	0.00	99.3
1413	HOME BANCORP INC	0.00	99.3
1414	ANIMAL HEALTH INTERNATIONAL INC	0.00	99.3
1415	WIRELESS RONIN TECHNOLOGIES INC	0.00	99.3
1416	XETA TECHNOLOGIES INC	0.00	99.3
1417	CAGLE'S INC	0.00	99.3
1418	PHOTOMEDEX INC	0.00	99.3
1419	ACHILLION PHARMACEUTICALS INC	0.00	99.3
1420	BIOFUEL ENERGY CORP	0.00	99.3
1421	NAVARRE CORP	0.00	99.3
1422	IDT CORP	0.00	99.3
1423	NATHAN'S FAMOUS INC	0.00	99.3
1424	BIODEL INC	0.00	99.3

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of Portfolio	Cumulative %
1425	CASCADE FINANCIAL CORP	0.00	99.3
1426	CREDO PETROLEUM CORP	0.00	99.3
1427	TECUMSEH PRODUCTS CO	0.00	99.3
1428	GOLDEN ENTERPRISES INC	0.00	99.3
1429	SMITHTOWN BANCORP INC	0.00	99.3
1430	NAVIGANT CONSULTING INC	0.00	99.3
1431	SI FINANCIAL GROUP INC	0.00	99.3
1432	CITIZENS COMMUNITY BANCORP INC/WI	0.00	99.3
1433	GLOBAL TRAFFIC NETWORK INC	0.00	99.3
1434	MEDQUIST INC	0.00	99.3
1435	RELM WIRELESS CORP	0.00	99.3
1436	MEMSIC INC	0.00	99.3
1437	INTRICON CORP	0.00	99.3
1438	STRATTEC SECURITY CORP	0.00	99.3
1439	TANDY BRANDS ACCESSORIES INC	0.00	99.3
1440	RUSH ENTERPRISES INC	0.00	99.3
1441	DITECH NETWORKS INC	0.00	99.3
1442	VIRTUS INVESTMENT PARTNERS INC	0.00	99.3
1443	HOLLY CORP	0.00	99.3
1444	HOLLYWOOD MEDIA CORP	0.00	99.3
1445	J ALEXANDER'S CORP	0.00	99.3
1446	HANMI FIN RIGHTS EXP: 07/1	0.00	99.3
1447	LNB BANCORP INC	0.00	99.3
1448	PEAPACK GLADSTONE FINANCIAL CORP	0.00	99.3
1449	SOLTA MEDICAL INC	0.00	99.3
1450	REGIONS FINANCIAL CORP	0.00	99.3
1451	UNITED WESTERN BANCORP INC	0.00	99.3
1452	UNITED COMMUNITY FINANCIAL CORP/OH	0.00	99.3
1453	US HOME SYSTEMS INC	0.00	99.4
1454	ASTRO-MED INC	0.00	99.4
1455	LS STARRETT CO	0.00	99.4
1456	TRANSACT TECHNOLOGIES INC	0.00	99.4
1457	SYNOVIS LIFE TECHNOLOGIES INC	0.00	99.4
1458	CANTERBURY PARK HOLDING CORP	0.00	99.4
1459	DAKTRONICS INC	0.00	99.4
1460	BENIHANA INC	0.00	99.4
1461	HAMPTON ROADS BANKSHARES INC	0.00	99.4
1462	STREAM GLOBAL SERVICES INC	0.00	99.4
1463	CAMBIUM LEARNING GROUP INC	0.00	99.4
1464	WATERSTONE FINANCIAL INC	0.00	99.4
1465	HF FINANCIAL CORP	0.00	99.4
1466	SPORT CHALET INC	0.00	99.4
1467	JOHNSON OUTDOORS INC	0.00	99.4
1468	VIDEO DISPLAY CORP	0.00	99.4
1469	CARACO PHARMACEUTICAL LABORATORIES LTD	0.00	99.4
1470	GOLFSMITH INTERNATIONAL HOLDINGS INC	0.00	99.4
1471	CYTOKINETICS INC	0.00	99.4
1472	FAMOUS DAVE'S OF AMERICA INC	0.00	99.4
1473	SEAHAWK DRILLING INC	0.00	99.4
1474	4KIDS ENTERTAINMENT INC	0.00	99.4
1475	NATIONAL SECURITY GROUP INC	0.00	99.4
1476	TRUSTCO BANK CORP NY	0.00	99.4
1477	REPLIGEN CORP	0.00	99.4
1478	DYNEGY INC	0.00	99.4
1479	CITIZENS HOLDING CO	0.00	99.4
1480	OPTELECOM-NKF INC	0.00	99.4
1481	NIVS INTELLIMEDIA TECHNOLOGY GROUP INC	0.00	99.4
1482	DYNACQ HEALTHCARE INC	0.00	99.4
1483	DATARAM CORP	0.00	99.4
1484	CHARLES & COLVARD LTD	0.00	99.4

# US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	<b>Security Name</b>	<b>Portfolio</b>	<b>Cumulative %</b>
1485	ALL AMERICAN GROUP INC	0.00	99.4
1486	STRATUS PROPERTIES INC	0.00	99.4
1487	CAPE BANCORP INC	0.00	99.4
1488	HICKORYTECH CORP	0.00	99.4
1489	MAXXAM INC	0.00	99.4
1490	SOUNDBITE COMMUNICATIONS INC	0.00	99.4
1491	MINES MANAGEMENT INC	0.00	99.4
1492	IDENTIVE GROUP INC	0.00	99.4
1493	TIER TECHNOLOGIES INC	0.00	99.4
1494	COMPUTER TASK GROUP INC	0.00	99.4
1495	MICROFINANCIAL INC	0.00	99.4
1496	CALAMP CORP	0.00	99.4
1497	CUMULUS MEDIA INC	0.00	99.4
1498	REPUBLIC FIRST BANCORP INC	0.00	99.4
1499	SRI/SURGICAL EXPRESS INC	0.00	99.4
1500	TANDY LEATHER FACTORY INC	0.00	99.4
1501	DYNAMEX INC	0.00	99.4
1502	BANK OF COMMERCE HOLDINGS	0.00	99.4
1503	MAGNETEK INC	0.00	99.4
1504	HENRY BROS ELECTRONICS INC	0.00	99.4
1505	FORESTAR GROUP INC	0.00	99.4
1506	LAZARE KAPLAN INTERNATIONAL INC	0.00	99.4
1507	PROVIDENCE AND WORCESTER RAILROAD CO	0.00	99.4
1508	INDIANA COMMUNITY BANCORP	0.00	99.4
1509	HURON CONSULTING GROUP INC	0.00	99.4
1510	PREMIERE GLOBAL SERVICES INC	0.00	99.4
1511	ARCA BIOPHARMA INC	0.00	99.4
1512	TIB FINANCIAL CORP	0.00	99.4
1513	INNERWORKINGS INC	0.00	99.4
1514	MISONIX INC	0.00	99.4
1515	SHORE BANCSHARES INC	0.00	99.4
1516	FARMERS CAPITAL BANK CORP	0.00	99.4
1517	SUPERMEDIA INC	0.00	99.4
1518	NEW HAMPSHIRE THRIFT BANCSHARES INC	0.00	99.4
1519	GEOMET INC	0.00	99.4
1520	FNB UNITED CORP	0.00	99.4
1521	COMMONWEALTH BANKSHARES INC	0.00	99.4
1522	ENTERPRISE BANCORP INC/MA	0.00	99.4
1523	SUNLINK HEALTH SYSTEMS INC	0.00	99.4
1524	IEC ELECTRONICS CORP	0.00	99.4
1525	NYMAGIC INC	0.00	99.4
1526	FIRST BUSINESS FINANCIAL SERVICES INC	0.00	99.4
1527	UNITED SECURITY BANCSHARES/FRESNO CA	0.00	99.4
1528	NEW CENTURY BANCORP INC	0.00	99.4
1529	INNODATA ISOGEN INC	0.00	99.4
1530	PATRIOT NATIONAL BANCORP INC	0.00	99.4
1531	SOUTHERN CONNECTICUT BANCORP INC	0.00	99.4
1532	KEARNY FINANCIAL CORP	0.00	99.4
1533	RODMAN & RENSHAW CAPITAL GROUP INC	0.00	99.4
1534	ARRHYTHMIA RESEARCH TECHNOLOGY INC	0.00	99.4
1535	CARVER BANCORP INC	0.00	99.4
1536	MEDICINOVA INC	0.00	99.4
1537	OTIX GLOBAL INC	0.00	99.4
1538	SOUTHERN FIRST BANCSHARES INC	0.00	99.4
1539	NETWORK ENGINES INC	0.00	99.4
1540	MOD-PAC CORP	0.00	99.4
1541	WELLS-GARDNER ELECTRONICS CORP	0.00	99.4
1542	BANK OF GRANITE CORP	0.00	99.4
1543	ARABIAN AMERICAN DEVELOPMENT CO	0.00	99.4
1544	QCR HOLDINGS INC	0.00	99.4

## US Targeted Value Portfolio Class I

As of June 30, 2010 (Updated Monthly)

		% of	
	Security Name	Portfolio	Cumulative %
1545	TRACK DATA CORP	0.00	99.4
1546	FIRST FEDERAL BANCSHARES OF ARKANSAS INC	0.00	99.4
1547	KONA GRILL INC	0.00	99.4
1548	BRIGHAM EXPLORATION CO	0.00	99.4
1549	PREMIER FINANCIAL BANCORP INC	0.00	99.4
1550	ALICO INC	0.00	99.4
1551	PRICE COMMUNICATIONS LIQUIDATION TRUST	0.00	99.4
1552	EDCI HOLDINGS INC	0.00	99.4
1553	TECHE HOLDING CO	0.00	99.4
1554	ENGLOBAL CORP	0.00	99.4
1555	CAMCO FINANCIAL CORP	0.00	99.4
1556	BEACON ROOFING SUPPLY INC	0.00	99.4
1557	EVER-GLORY INTERNATIONAL GROUP INC	0.00	99.4
1558	FSI INTERNATIONAL INC	0.00	99.4
1559	CRAFTMADE INTERNATIONAL INC	0.00	99.4
1560	PARAGON TECHNOLOGIES INC	0.00	99.4
1561	AMICUS THERAPEUTICS INC	0.00	99.4
1562	TRANS WORLD ENTERTAINMENT CORP	0.00	99.4
1563	CHYRON INTERNATIONAL CORP	0.00	99.4
1564	TEAM INC	0.00	99.4
1565	FEDERAL-MOGUL CORP	0.00	99.4
1566	GAMETECH INTERNATIONAL INC	0.00	99.4
1567	PSB HOLDINGS INC/CT	0.00	99.4
1568	ALLIED MOTION TECHNOLOGIES INC	0.00	99.4
1569	ORLEANS HOMEBUILDERS INC	0.00	99.4
1570	PACIFIC CAPITAL BANCORP NA	0.00	99.4
1571	TRENWICK GROUP LTD	0.00	99.4
1572	MARKET LEADER INC	0.00	99.4
1573	FIRST FEDERAL OF NORTHERN MICHIGAN BANCORP I...	0.00	99.4
1574	TIDELANDS BANCSHARES INC	0.00	99.4
1575	UNIVERSAL SECURITY INSTRUMENTS INC	0.00	99.4
1576	BANK ATLANTIC BANKCORP RTS	0.00	99.4
1577	COBRA ELECTRONICS CORP	0.00	99.4
1578	ADVANTAGE TECHNOLOGIES GROUP INC	0.00	99.4
1579	CAPITAL BANK CORP	0.00	99.4