Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

Source: BNY Mellon

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.

This fund operates as a feeder fund in a master-feeder structure and the holdings listed below are the investment holdings of the corresponding master fund.

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.

	Security Name	% of Portfolio	Cumulative %
1	PFIZER INC	3.98	4.0
2	AT&T INC	3.96	7.9
3	COMCAST CORP	3.81	11.7
4	GENERAL ELECTRIC CO	3.13	14.9
5	CONOCOPHILLIPS	2.87	17.8
6	CITIGROUP INC	2.50	20.2
7	TIME WARNER INC	2.17	22.4
8	CVS CAREMARK CORP	2.17	24.6
9	BANK OF AMERICA CORP	2.03	26.6
10	CHEVRON CORP	1.98	28.6
11	ANADARKO PETROLEUM CORP	1.89	30.5
12	TIME WARNER CABLE INC	1.74	32.2
13	UNION PACIFIC CORP	1.63	33.9
14	MONDELEZ INTERNATIONAL INC	1.62	35.5
15	PHILLIPS 66	1.50	37.0
16	NEWS CORP	1.27	38.2
17	COMCAST CORP	1.26	39.5
18	METLIFE INC	1.18	40.7
19	NORFOLK SOUTHERN CORP	1.05	41.7
20	JPMORGAN CHASE & CO	1.02	42.8
21	THERMO FISHER SCIENTIFIC INC	1.01	43.8
22	MORGAN STANLEY	0.94	44.7
23	MARATHON PETROLEUM CORP	0.94	45.7
24	WELLPOINT INC	0.92	46.6
25	MARATHON OIL CORP	0.85	47.4
26	KRAFT FOODS GROUP INC	0.83	48.2
27	PRUDENTIAL FINANCIAL INC	0.81	49.1
28	VALERO ENERGY CORP	0.81	49.9
29	CSX CORP	0.77	50.6
30	VERIZON COMMUNICATIONS INC	0.76	51.4
31	HESS CORP	0.71	52.1
32	APACHE CORP	0.69	52.8
33	AETNA INC	0.68	53.5
34	CME GROUP INC/IL	0.67	54.1
35	ARCHER-DANIELS-MIDLAND CO	0.65	54.8
36	NORTHROP GRUMMAN CORP	0.61	55.4
37	CENTURYLINK INC	0.61	56.0
38	GOLDMAN SACHS GROUP INC/THE	0.59	56.6
39	YAHOO! INC	0.58	57.2
40	INTERNATIONAL PAPER CO	0.57	57.7
41	SPRINT NEXTEL CORP	0.57	58.3
42	CARNIVAL CORP	0.53	58.9
43	GENERAL MOTORS CO	0.53	59.4
44	CAPITAL ONE FINANCIAL CORP	0.53	59.9

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
45	LIBERTY INTERACTIVE CORP	0.53	60.4
46	NATIONAL OILWELL VARCO INC	0.52	61.0
47	HUMANA INC	0.49	61.4
48	NEWS CORP	0.49	61.9
49	CORNING INC	0.44	62.4
50	TRANSOCEAN LTD/SWITZERLAND	0.44	62.8
51	FEDEX CORP	0.40	63.2
52	XEROX CORP	0.40	63.6
53	SUNTRUST BANKS INC	0.39	64.0
54	REPUBLIC SERVICES INC	0.38	64.4
55	CHESAPEAKE ENERGY CORP	0.35	64.7
56	UNUM GROUP	0.34	65.1
57	BANK OF NEW YORK MELLON CORP/THE	0.34	65.4
58	TYCO INTERNATIONAL LTD	0.33	65.8
59	STANLEY BLACK & DECKER INC	0.33	66.1
60	ROYAL CARIBBEAN CRUISES LTD	0.33	66.4
61	CBS CORP	0.32	66.7
62	MURPHY OIL CORP	0.32	67.1
63	ACTIVISION BLIZZARD INC	0.31	67.4
64	LINCOLN NATIONAL CORP	0.31	67.7
65	INGERSOLL-RAND PLC	0.31	68.0
66	LIBERTY MEDIA CORP	0.30	68.3
67	LOEWS CORP	0.30	68.6
68	PIONEER NATURAL RESOURCES CO	0.29	68.9
69	DILLARD'S INC	0.28	69.2
70	REGIONS FINANCIAL CORP	0.28	69.4
71	ALCOA INC	0.28	69.7
72	MOHAWK INDUSTRIES INC	0.28	70.0
73	WESTERN DIGITAL CORP	0.28	70.3
74	REINSURANCE GROUP OF AMERICA INC	0.27	70.6
75	BUNGE LTD	0.27	70.8
76	JM SMUCKER CO/THE	0.27	71.1
77	ADT CORP/THE	0.26	71.4
78	LENNAR CORP	0.26	71.6
79	COMPUTER SCIENCES CORP	0.26	71.9
80	HARTFORD FINANCIAL SERVICES GROUP INC	0.25	72.1
81	BOSTON SCIENTIFIC CORP	0.25	72.4
82	TYSON FOODS INC	0.25	72.6
83	ASHLAND INC	0.25	72.9
84	CNA FINANCIAL CORP	0.24	73.1
85	MOLSON COORS BREWING CO	0.24	73.4
86	TESORO CORP	0.23	73.6
87	BEAM INC	0.23	73.8
88	CONSTELLATION BRANDS INC	0.23	74.0
89	WYNDHAM WORLDWIDE CORP	0.23	74.3
90	PLAINS EXPLORATION & PRODUCTION CO	0.22	74.5
91	LYONDELLBASELL INDUSTRIES NV	0.22	74.7
92	WESTLAKE CHEMICAL CORP	0.22	74.9
93	OMNICARE INC	0.22	75.1
94	L-3 COMMUNICATIONS HOLDINGS INC	0.21	75.3
95	TOLL BROTHERS INC	0.21	75.6
96	AMERICAN FINANCIAL GROUP INC/OH	0.21	75.8
97	HOLOGIC INC	0.20	76.0
98	SOUTHWEST AIRLINES CO	0.20	76.2
99	NOBLE ENERGY INC	0.20	76.4
100	ARROW ELECTRONICS INC	0.20	76.6
101	ALLSTATE CORP/THE	0.19	76.8
102	NRG ENERGY INC	0.19	77.0
103	PRINCIPAL FINANCIAL GROUP INC	0.19	77.1
104	STAPLES INC	0.19	77.3

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
105	XL GROUP PLC	0.19	77.5
106	COVENTRY HEALTH CARE INC	0.18	77.7
107	CAREFUSION CORP	0.18	77.9
108	JARDEN CORP	0.18	78.1
109	OWENS CORNING	0.17	78.2
110	HELMERICH & PAYNE INC	0.17	78.4
111	LIFE TECHNOLOGIES CORP	0.17	78.6
112	RELIANCE STEEL & ALUMINUM CO	0.17	78.8
113	PENTAIR INC	0.17	78.9
114	MEADWESTVACO CORP	0.17	79.1
115	MICRON TECHNOLOGY INC	0.16	79.2
116	AMERICAN CAPITAL LTD	0.16	79.4
117	FIDELITY NATIONAL INFORMATION SERVICES INC	0.16	79.6
118	DENBURY RESOURCES INC	0.15	79.7
119	LOWE'S COS INC	0.15	79.9
120	SEARS HOLDINGS CORP	0.15	80.0
121	IAC/INTERACTIVECORP	0.14	80.2
122	RAYTHEON CO	0.14	80.3
123	RYDER SYSTEM INC	0.14	80.4
124	HERTZ GLOBAL HOLDINGS INC	0.14	80.6
125	INGRAM MICRO INC	0.14	80.7
126	KEYCORP	0.14	80.9
127	AVNET INC	0.14	81.0
128	DR HORTON INC	0.14	81.1
129	FORTUNE BRANDS HOME & SECURITY INC	0.14	81.3
130	SEABOARD CORP	0.14	81.4
131	QUANTA SERVICES INC	0.14	81.5
132	CYTEC INDUSTRIES INC	0.13	81.7
133	PARTNERRE LTD	0.13	81.8
134	NABORS INDUSTRIES LTD	0.13	81.9
135	SMITHFIELD FOODS INC	0.12	82.1
136	TECH DATA CORP	0.12	82.2
137	JC PENNEY CO INC	0.12	82.3
138	ROWAN COS INC	0.12	82.4
139	INGREDION INC	0.11	82.5
140	SERVICE CORP INTERNATIONAL/US	0.11	82.6
141	OLD REPUBLIC INTERNATIONAL CORP	0.11	82.8
142	EVEREST RE GROUP LTD	0.11	82.9
143	TRIUMPH GROUP INC	0.11	83.0
144	COMMUNITY HEALTH SYSTEMS INC	0.11	83.1
145	AMERCO INC	0.11	83.2
146	ACE LTD	0.11	83.3
147	GROUP 1 AUTOMOTIVE INC	0.11	83.4
148	TELEPHONE & DATA SYSTEMS INC	0.11	83.5
149	NUCOR CORP	0.11	83.6
150	PVH CORP	0.11	83.7
151	WEATHERFORD INTERNATIONAL LTD/SWITZERLAND	0.11	83.9
152	HANOVER INSURANCE GROUP INC/THE	0.10	84.0
153	TRINITY INDUSTRIES INC	0.10	84.1
154	LIFEPOINT HOSPITALS INC	0.10	84.2
155	LEGG MASON INC	0.10	84.3
156	URS CORP	0.10	84.4
157	ASPEN INSURANCE HOLDINGS LTD	0.10	84.5
158	WHIRLPOOL CORP	0.10	84.6
159	LOUISIANA-PACIFIC CORP	0.09	84.6
160	CONVERGYS CORP	0.09	84.7
161	SEACOR HOLDINGS INC	0.09	84.8
162	VULCAN MATERIALS CO	0.09	84.9
163	ENDURANCE SPECIALTY HOLDINGS LTD	0.09	85.0
164	AOL INC	0.09	85.1

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
165	BEST BUY CO INC	0.09	85.2
166	MGM RESORTS INTERNATIONAL	0.09	85.3
167	FRONTIER COMMUNICATIONS CORP	0.09	85.4
168	AGCO CORP	0.09	85.5
169	PROTECTIVE LIFE CORP	0.09	85.6
170	PATTERSON-UTI ENERGY INC	0.09	85.6
171	GATX CORP	0.09	85.7
172	CNO FINANCIAL GROUP INC	0.09	85.8
173	PENN NATIONAL GAMING INC	0.09	85.9
174	SAFEWAY INC	0.09	86.0
175	NOBLE CORP	0.08	86.1
176	ESTERLINE TECHNOLOGIES CORP	0.08	86.2
177	PULTEGROUP INC	0.08	86.2
178	COEUR D'ALENE MINES CORP	0.08	86.3
179	AMERICAN NATIONAL INSURANCE CO	0.08	86.4
180	LIBERTY VENTURES	0.08	86.5
181	FOREST LABORATORIES INC	0.08	86.6
182	TELEFLEX INC	0.08	86.6
183	VIROPHARMA INC	0.08	86.7
184	UNIT CORP	0.08	86.8
185	CABELA'S INC	0.08	86.9
186	RENT-A-CENTER INC/TX	0.08	86.9
187	PERKINELMER INC	0.08	87.0
188	BROCADE COMMUNICATIONS SYSTEMS INC	0.07	87.1
189	OCCIDENTAL PETROLEUM CORP	0.07	87.2
190	DOMTAR CORP	0.07	87.2
191	KEMPER CORP	0.07	87.3
192	CORELOGIC INC/UNITED STATES	0.07	87.4
193	UNITEDHEALTH GROUP INC	0.07	87.5
194	ASSURANT INC	0.07	87.5
195	VISHAY INTERTECHNOLOGY INC	0.07	87.6
196	CIGNA CORP	0.07	87.7
197	HAIN CELESTIAL GROUP INC/THE	0.07	87.7
198	WATTS WATER TECHNOLOGIES INC	0.07	87.8
199	HELIX ENERGY SOLUTIONS GROUP INC	0.07	87.9
200	GAMESTOP CORP	0.07	87.9
201	ALASKA AIR GROUP INC	0.07	88.0
202	DEVON ENERGY CORP	0.07	88.1
203	BRISTOW GROUP INC	0.07	88.1
204	TIDEWATER INC	0.07	88.2
205	PRESTIGE BRANDS HOLDINGS INC	0.07	88.3
206	GANNETT CO INC	0.07	88.3
207	SPECTRUM BRANDS HOLDINGS INC	0.07	88.4
208	HELEN OF TROY LTD	0.07	88.5
209	ARRIS GROUP INC	0.07	88.5
210	BOB EVANS FARMS INC/DE	0.06	88.6
211	WESTERN REFINING INC	0.06	88.7
212	ICONIX BRAND GROUP INC	0.06	88.7
213	METROPCS COMMUNICATIONS INC	0.06	88.8
214	ALEXANDER & BALDWIN INC	0.06	88.9
215	ASSURED GUARANTY LTD	0.06	88.9
216	WASHINGTON POST CO/THE	0.06	89.0
217	TRAVELERS COS INC/THE	0.06	89.0
218	HUNTINGTON INGALLS INDUSTRIES INC	0.06	89.1
219	ROCK TENN CO	0.06	89.2
220	RYMAN HOSPITALITY PROPERTIES	0.06	89.2
221	AVIS BUDGET GROUP INC	0.06	89.3
222	PHH CORP	0.06	89.3
223	SYNNEX CORP	0.06	89.4
224	AVX CORP	0.06	89.4

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
225	TEXAS INDUSTRIES INC	0.05	89.5
226	POST HOLDINGS INC	0.05	89.6
227	GENERAL DYNAMICS CORP	0.05	89.6
228	JETBLUE AIRWAYS CORP	0.05	89.7
229	COVANTA HOLDING CORP	0.05	89.7
230	EXTERRAN HOLDINGS INC	0.05	89.8
231	DELEK US HOLDINGS INC	0.05	89.8
232	ENERSYS INC	0.05	89.9
233	FAIRCHILD SEMICONDUCTOR INTERNATIONAL INC	0.05	89.9
234	CABOT CORP	0.05	90.0
235	ENDO HEALTH SOLUTIONS INC	0.05	90.0
236	AMERICAN INTERNATIONAL GROUP INC	0.05	90.1
237	MATSON INC	0.05	90.1
238	MKS INSTRUMENTS INC	0.05	90.2
239	KAISER ALUMINUM CORP	0.05	90.2
240	CIT GROUP INC	0.05	90.2
241	ATLAS AIR WORLDWIDE HOLDINGS INC	0.05	90.3
242	CURTISS-WRIGHT CORP	0.05	90.3
243	BENCHMARK ELECTRONICS INC	0.05	90.4
244	MEN'S WEARHOUSE INC/THE	0.04	90.4
245	ALERE INC	0.04	90.5
246	BRADY CORP	0.04	90.5
247	ITRON INC	0.04	90.6
248	MOOG INC	0.04	90.6
249	MADISON SQUARE GARDEN CO/THE	0.04	90.6
250	INTERNATIONAL RECTIFIER CORP	0.04	90.7
251	STARZ - LIBERTY CAPITAL	0.04	90.7
252	UNIFIRST CORP/MA	0.04	90.8
253	LORAL SPACE & COMMUNICATIONS INC	0.04	90.8
254	POPULAR INC	0.04	90.9
255	LITHIA MOTORS INC	0.04	90.9
256	FIRST CITIZENS BANCSHARES INC/NC	0.04	90.9
257	LIVE NATION ENTERTAINMENT INC	0.04	91.0
258	AXIALL CORP	0.04	91.0
259	FIRST AMERICAN FINANCIAL CORP	0.04	91.1
260	GEO GROUP INC/THE	0.04	91.1
261	STEEL DYNAMICS INC	0.04	91.2
262	PENSKE AUTOMOTIVE GROUP INC	0.04	91.2
263	RTI INTERNATIONAL METALS INC	0.04	91.2
264	COMMERCIAL METALS CO	0.04	91.3
265	MINERALS TECHNOLOGIES INC	0.04	91.3
266	COOPER COS INC/THE	0.04	91.4
267	WALT DISNEY CO/THE	0.04	91.4
268	ABM INDUSTRIES INC	0.04	91.4
269	EATON CORP PLC	0.04	91.5
270	ARGO GROUP INTERNATIONAL HOLDINGS LTD	0.04	91.5
271	STAGE STORES INC	0.04	91.5
272	MOVADO GROUP INC	0.04	91.6
273	CACI INTERNATIONAL INC	0.04	91.6
274	TEEKAY CORP	0.04	91.7
275	ACTUANT CORP	0.04	91.7
276	ON ASSIGNMENT INC	0.04	91.7
277	ELECTRONICS FOR IMAGING INC	0.04	91.8
278	MOBILE MINI INC	0.04	91.8
279	WORTHINGTON INDUSTRIES INC	0.04	91.8
280	UNIVERSAL FOREST PRODUCTS INC	0.04	91.9
281	BROWN SHOE CO INC	0.04	91.9
282	UNITED STATES CELLULAR CORP	0.04	92.0
283	CONMED CORP	0.04	92.0
284	HORACE MANN EDUCATORS CORP	0.04	92.0

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
285	STANDEX INTERNATIONAL CORP	0.04	92.1
286	CAPITAL SENIOR LIVING CORP	0.04	92.1
287	WENDY'S CO/THE	0.03	92.1
288	MERITAGE HOMES CORP	0.03	92.2
289	CALPINE CORP	0.03	92.2
290	ZIONS BANCORPORATION	0.03	92.2
291	JONES GROUP INC/THE	0.03	92.3
292	GULFMARK OFFSHORE INC	0.03	92.3
293	OLIN CORP	0.03	92.3
294	UNIVERSAL CORP/VA	0.03	92.4
295	CORE-MARK HOLDING CO INC	0.03	92.4
296	BLUCORA INC	0.03	92.4
297	AMERICAN EQUITY INVESTMENT LIFE HOLDING CO	0.03	92.5
298	REGAL-BELOIT CORP	0.03	92.5
299	NASDAQ OMX GROUP INC/THE	0.03	92.5
300	G&K SERVICES INC	0.03	92.6
301	MEREDITH CORP	0.03	92.6
302	CBS CORP	0.03	92.6
303	CHEMTURA CORP	0.03	92.7
304	OM GROUP INC	0.03	92.7
305	FIDELITY NATIONAL FINANCIAL INC	0.03	92.7
306	REGIS CORP	0.03	92.8
307	RED ROBIN GOURMET BURGERS INC	0.03	92.8
308	H&E EQUIPMENT SERVICES INC	0.03	92.8
309	PINNACLE ENTERTAINMENT INC	0.03	92.9
310	GREATBATCH INC	0.03	92.9
311	MUELLER WATER PRODUCTS INC	0.03	92.9
312	HORNBECK OFFSHORE SERVICES INC	0.03	93.0
313	BUCKEYE TECHNOLOGIES INC	0.03	93.0
314	HEWLETT-PACKARD CO	0.03	93.0
315	GRAPHIC PACKAGING HOLDING CO	0.03	93.0
316	SUSQUEHANNA BANCSHARES INC	0.03	93.1
317	VCA ANTECH INC	0.03	93.1
318	A SCHULMAN INC	0.03	93.1
319	UGI CORP	0.03	93.2
320	STILLWATER MINING CO	0.03	93.2
321	RADIAN GROUP INC	0.03	93.2
322	FRESH DEL MONTE PRODUCE INC	0.03	93.3
323	INTERSIL CORP	0.03	93.3
324	SUNCOKE ENERGY INC	0.03	93.3
325	M/I HOMES INC	0.03	93.3
326	SAKS INC	0.03	93.4
327	WMS INDUSTRIES INC	0.03	93.4
328	BOULDER BRANDS INC	0.03	93.4
329	PORTFOLIO RECOVERY ASSOCIATES INC	0.03	93.5
330	AMERICAN GREETINGS CORP	0.03	93.5
331	HECLA MINING CO	0.03	93.5
332	BRIGGS & STRATTON CORP	0.03	93.5
333	KAPSTONE PAPER AND PACKAGING CORP	0.03	93.6
334	QEP RESOURCES INC	0.03	93.6
335	GRANITE CONSTRUCTION INC	0.03	93.6
336	AMSURG CORP	0.03	93.6
337	MYERS INDUSTRIES INC	0.03	93.7
338	FINISAR CORP	0.03	93.7
339	E*TRADE FINANCIAL CORP	0.03	93.7
340	ALLEGHANY CORP	0.03	93.8
341	MONTPELIER RE HOLDINGS LTD	0.03	93.8
342	SKECHERS U.S.A. INC	0.03	93.8
343	PH GLATFELTER CO	0.03	93.8
344	INFINITY PROPERTY & CASUALTY CORP	0.03	93.9

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
345	HARSCO CORP	0.03	93.9
346	UNITED FIRE GROUP INC	0.03	93.9
347	NEWPORT CORP	0.03	93.9
348	1ST SOURCE CORP	0.03	94.0
349	SELECTIVE INSURANCE GROUP INC	0.03	94.0
350	PLATINUM UNDERWRITERS HOLDINGS LTD	0.03	94.0
351	TAL INTERNATIONAL GROUP INC	0.03	94.0
352	EMCOR GROUP INC	0.03	94.1
353	TREDEGAR CORP	0.03	94.1
354	SCHOLASTIC CORP	0.03	94.1
355	WINTRUST FINANCIAL CORP	0.03	94.1
356	TREEHOUSE FOODS INC	0.03	94.2
357	PDC ENERGY INC	0.03	94.2
358	APOGEE ENTERPRISES INC	0.02	94.2
359	GENERAL CABLE CORP	0.02	94.2
360	HUNTSMAN CORP	0.02	94.3
361	INTEGRATED DEVICE TECHNOLOGY INC	0.02	94.3
362	LA-Z-BOY INC	0.02	94.3
363	ORIENT-EXPRESS HOTELS LTD	0.02	94.3
364	MEDASSETS INC	0.02	94.4
365	BARNES GROUP INC	0.02	94.4
366	SWIFT ENERGY CO	0.02	94.4
367	STANDARD MOTOR PRODUCTS INC	0.02	94.4
368	STATE AUTO FINANCIAL CORP	0.02	94.5
369	BEMIS CO INC	0.02	94.5
370	FBL FINANCIAL GROUP INC	0.02	94.5
371	ECHOSTAR CORP	0.02	94.5
372	LIBERTY MEDIA CORP	0.02	94.6
373	C&J ENERGY SERVICES INC	0.02	94.6
374	TESSERA TECHNOLOGIES INC	0.02	94.6
375	WESCO INTERNATIONAL INC	0.02	94.6
376	SPEEDWAY MOTORSPORTS INC	0.02	94.7
377	PMC - SIERRA INC	0.02	94.7
378	SEALED AIR CORP	0.02	94.7
379	PEP BOYS-MANNY MOE & JACK/THE	0.02	94.7
380	PEOPLE'S UNITED FINANCIAL INC	0.02	94.8
381	CALLAWAY GOLF CO	0.02	94.8
382	SYMMETRY MEDICAL INC	0.02	94.8
383	NEWPARK RESOURCES INC	0.02	94.8
384	MUELLER INDUSTRIES INC	0.02	94.8
385	INSIGHT ENTERPRISES INC	0.02	94.9
386	SPX CORP	0.02	94.9
387	BILL BARRETT CORP	0.02	94.9
388	RENASANT CORP	0.02	94.9
389	ALTERRA CAPITAL HOLDINGS LTD	0.02	95.0
390	SANDERSON FARMS INC	0.02	95.0
391	ASTEC INDUSTRIES INC	0.02	95.0
392	KULICKE & SOFFA INDUSTRIES INC	0.02	95.0
393	UNITED ONLINE INC	0.02	95.0
394	DREAMWORKS ANIMATION SKG INC	0.02	95.1
395	UNIVERSAL AMERICAN CORP/NY	0.02	95.1
396	VIAD CORP	0.02	95.1
397	GRIFFON CORP	0.02	95.1
398	ENPRO INDUSTRIES INC	0.02	95.2
399	SUPERIOR INDUSTRIES INTERNATIONAL INC	0.02	95.2
400	AMERICAN RAILCAR INDUSTRIES INC	0.02	95.2
401	LAYNE CHRISTENSEN CO	0.02	95.2
402	LIBERTY INTERACTIVE CORP	0.02	95.2
403	MCDERMOTT INTERNATIONAL INC	0.02	95.3
404	ALAMO GROUP INC	0.02	95.3

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
405	RUSH ENTERPRISES INC	0.02	95.3
406	METHODE ELECTRONICS INC	0.02	95.3
407	AEROVIRONMENT INC	0.02	95.4
408	WHITING PETROLEUM CORP	0.02	95.4
409	STEELCASE INC	0.02	95.4
410	ENNIS INC	0.02	95.4
411	EOG RESOURCES INC	0.02	95.4
412	PIONEER ENERGY SERVICES CORP	0.02	95.5
413	CAPITAL SOUTHWEST CORP	0.02	95.5
414	ANDERSONS INC/THE	0.02	95.5
415	SUPERIOR ENERGY SERVICES INC	0.02	95.5
416	ADVANCED ENERGY INDUSTRIES INC	0.02	95.5
417	GIBRALTAR INDUSTRIES INC	0.02	95.6
418	WESBANCO INC	0.02	95.6
419	CONN'S INC	0.02	95.6
420	ICF INTERNATIONAL INC	0.02	95.6
421	ESCO TECHNOLOGIES INC	0.02	95.6
422	MDC HOLDINGS INC	0.02	95.7
423	PHI INC	0.02	95.7
424	DORMAN PRODUCTS INC	0.02	95.7
425	MOLINA HEALTHCARE INC	0.02	95.7
426	ALLIED WORLD ASSURANCE CO HOLDINGS AG	0.02	95.7
427	SENSIENT TECHNOLOGIES CORP	0.02	95.8
428	FTI CONSULTING INC	0.02	95.8
429	MBIA INC	0.02	95.8
430	HERCULES OFFSHORE INC	0.02	95.8
431	STEWART ENTERPRISES INC	0.02	95.8
432	ALLIANT TECHSYSTEMS INC	0.02	95.9
433	KELLY SERVICES INC	0.02	95.9
434	CDI CORP	0.02	95.9
435	HEALTH NET INC/CA	0.02	95.9
436	NORTHERN OIL AND GAS INC	0.02	95.9
437	UNITED STATIONERS INC	0.02	96.0
438	WRIGHT MEDICAL GROUP INC	0.02	96.0
439	SHOE CARNIVAL INC	0.02	96.0
440	TETRA TECH INC	0.02	96.0
441	HCC INSURANCE HOLDINGS INC	0.02	96.0
442	SHIP FINANCE INTERNATIONAL LTD	0.02	96.1
443	INTERNATIONAL SPEEDWAY CORP	0.02	96.1
444	EPL OIL & GAS INC	0.02	96.1
445	TUTOR PERINI CORP	0.02	96.1
446	NL INDUSTRIES INC	0.02	96.1
447	GREAT LAKES DREDGE & DOCK CORP	0.02	96.2
448	PARKER DRILLING CO	0.02	96.2
449	ALON USA ENERGY INC	0.02	96.2
450	SANDISK CORP	0.02	96.2
451	AM CASTLE & CO	0.02	96.2
452	ENCORE WIRE CORP	0.02	96.2
453	MARTEN TRANSPORT LTD	0.02	96.3
454	MEMC ELECTRONIC MATERIALS INC	0.02	96.3
455	CLEARWATER PAPER CORP	0.02	96.3
456	PROVIDENT NEW YORK BANCORP	0.02	96.3
457	ATMI INC	0.02	96.3
458	ELECTRO RENT CORP	0.02	96.4
459	BERKSHIRE HILLS BANCORP INC	0.02	96.4
460	VIRTUSA CORP	0.02	96.4
461	AAR CORP	0.02	96.4
462	SCHNITZER STEEL INDUSTRIES INC	0.02	96.4
463	MAINSOURCE FINANCIAL GROUP INC	0.02	96.4
464	BLACK BOX CORP	0.02	96.5

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
465	AUTOLIV INC	0.02	96.5
466	MAGELLAN HEALTH SERVICES INC	0.02	96.5
467	HYSTER-YALE MATERIALS HANDLING INC	0.02	96.5
468	VAIL RESORTS INC	0.02	96.5
469	MENTOR GRAPHICS CORP	0.02	96.5
470	OPLINK COMMUNICATIONS INC	0.02	96.6
471	HAVERTY FURNITURE COS INC	0.02	96.6
472	BIGLARI HOLDINGS INC	0.02	96.6
473	FRED'S INC	0.02	96.6
474	AECOM TECHNOLOGY CORP	0.02	96.6
475	EARTHLINK INC	0.02	96.6
476	SKYWEST INC	0.02	96.7
477	UNIFI INC	0.02	96.7
478	KB HOME	0.02	96.7
479	NEWSTAR FINANCIAL INC	0.02	96.7
480	SS&C TECHNOLOGIES HOLDINGS INC	0.02	96.7
481	CLOUD PEAK ENERGY INC	0.02	96.7
482	CENTRAL GARDEN AND PET CO	0.02	96.8
483	FIRST MERCHANTS CORP	0.02	96.8
484	DYCOM INDUSTRIES INC	0.02	96.8
485	OMNIVISION TECHNOLOGIES INC	0.02	96.8
486	SCHAWK INC	0.02	96.8
487	EURONET WORLDWIDE INC	0.02	96.8
488	ANGIODYNAMICS INC	0.02	96.9
489	OSHKOSH CORP	0.02	96.9
490	RUBY TUESDAY INC	0.02	96.9
491	BOISE INC	0.02	96.9
492	TELLABS INC	0.02	96.9
493	WERNER ENTERPRISES INC	0.02	96.9
494	FEDERAL SIGNAL CORP	0.02	96.9
495	ASCENT CAPITAL GROUP INC	0.02	97.0
496	FOOT LOCKER INC	0.02	97.0
497	EXAR CORP	0.02	97.0
498	AIRCASTLE LTD	0.01	97.0
499	SPARTAN STORES INC	0.01	97.0
500	ORBITAL SCIENCES CORP	0.01	97.0
501	SAFETY INSURANCE GROUP INC	0.01	97.1
502	SAIC INC	0.01	97.1
503	MCGRATH RENTCORP	0.01	97.1
504	BARRETT BUSINESS SERVICES INC	0.01	97.1
505	SNYDERS-LANCE INC	0.01	97.1
506	EMULEX CORP	0.01	97.1
507	KORN/FERRY INTERNATIONAL	0.01	97.1
508	ROBBINS & MYERS INC	0.01	97.2
509	SUSSER HOLDINGS CORP	0.01	97.2
510	ALBANY INTERNATIONAL CORP	0.01	97.2
511	PINNACLE FINANCIAL PARTNERS INC	0.01	97.2
512	CAMBREX CORP	0.01	97.2
513	TUESDAY MORNING CORP	0.01	97.2
514	COMFORT SYSTEMS USA INC	0.01	97.2
515	TTM TECHNOLOGIES INC	0.01	97.3
516	SELECT MEDICAL HOLDINGS CORP	0.01	97.3
517	CHURCHILL DOWNS INC	0.01	97.3
518	BELO CORP	0.01	97.3
519	WELLCARE HEALTH PLANS INC	0.01	97.3
520	KINDRED HEALTHCARE INC	0.01	97.3
521	OMNICELL INC	0.01	97.3
522	HYATT HOTELS CORP	0.01	97.4
523	QUIKSILVER INC	0.01	97.4
524	PC CONNECTION INC	0.01	97.4

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
525	SYMMETRICOM INC	0.01	97.4
526	CELADON GROUP INC	0.01	97.4
527	COMSTOCK RESOURCES INC	0.01	97.4
528	CHIQUITA BRANDS INTERNATIONAL INC	0.01	97.4
529	WEIS MARKETS INC	0.01	97.4
530	REX ENERGY CORP	0.01	97.5
531	PERRY ELLIS INTERNATIONAL INC	0.01	97.5
532	EMC INSURANCE GROUP INC	0.01	97.5
533	DAWSON GEOPHYSICAL CO	0.01	97.5
534	SEABRIGHT HOLDINGS INC	0.01	97.5
535	LEXMARK INTERNATIONAL INC	0.01	97.5
536	ASSOCIATED BANC-CORP	0.01	97.5
537	DOW CHEMICAL CO/THE	0.01	97.5
538	MATERION CORP	0.01	97.6
539	EW SCRIPPS CO	0.01	97.6
540	MULTIMEDIA GAMES HOLDING CO INC	0.01	97.6
541	TEREX CORP	0.01	97.6
542	CONSOLIDATED GRAPHICS INC	0.01	97.6
543	MB FINANCIAL INC	0.01	97.6
544	GREENBRIER COS INC	0.01	97.6
545	LANDEC CORP	0.01	97.6
546	COHU INC	0.01	97.7
547	TERADYNE INC	0.01	97.7
548	HORSEHEAD HOLDING CORP	0.01	97.7
549	ORIENTAL FINANCIAL GROUP INC	0.01	97.7
550	ARCH COAL INC	0.01	97.7
551	SCANSOURCE INC	0.01	97.7
552	ORMAT TECHNOLOGIES INC	0.01	97.7
553	JOURNAL COMMUNICATIONS INC	0.01	97.7
554	EASTERN INSURANCE HOLDINGS INC	0.01	97.8
555	UMPQUA HOLDINGS CORP	0.01	97.8
556	SEACHANGE INTERNATIONAL INC	0.01	97.8
557	METRO BANCORP INC	0.01	97.8
558	CONSTELLATION BRANDS INC	0.01	97.8
559	COMTECH TELECOMMUNICATIONS CORP	0.01	97.8
560	BIOSCRIP INC	0.01	97.8
561	BROOKS AUTOMATION INC	0.01	97.8
562	SAGA COMMUNICATIONS INC	0.01	97.8
563	QUANEX BUILDING PRODUCTS CORP	0.01	97.9
564	REPUBLIC AIRWAYS HOLDINGS INC	0.01	97.9
565	GENESCO INC	0.01	97.9
566	KEY ENERGY SERVICES INC	0.01	97.9
567	DOUGLAS DYNAMICS INC	0.01	97.9
568	NACCO INDUSTRIES INC	0.01	97.9
569	SPANSION INC	0.01	97.9
570	INTEGRATED SILICON SOLUTION INC	0.01	97.9
571	GP STRATEGIES CORP	0.01	97.9
572	ACCELRYS INC	0.01	98.0
573	CAVCO INDUSTRIES INC	0.01	98.0
574	EPLUS INC	0.01	98.0
575	KAR AUCTION SERVICES INC	0.01	98.0
576	INVACARE CORP	0.01	98.0
577	RTI BIOLOGICS INC	0.01	98.0
578	PEOPLES BANCORP INC/OH	0.01	98.0
579	CASCADE CORP	0.01	98.0
580	GENERAL COMMUNICATION INC	0.01	98.0
581	HOLLYFRONTIER CORP	0.01	98.1
582	SCIENTIFIC GAMES CORP	0.01	98.1
583	STELLARONE CORP	0.01	98.1
584	RUSH ENTERPRISES INC	0.01	98.1

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
585	HEALTHWAYS INC	0.01	98.1
586	CHRISTOPHER & BANKS CORP	0.01	98.1
587	FEDERAL-MOGUL CORP	0.01	98.1
588	DONEGAL GROUP INC	0.01	98.1
589	HARVEST NATURAL RESOURCES INC	0.01	98.1
590	SYNOVUS FINANCIAL CORP	0.01	98.1
591	TRIPLE-S MANAGEMENT CORP	0.01	98.2
592	BARNES & NOBLE INC	0.01	98.2
593	MANTECH INTERNATIONAL CORP/VA	0.01	98.2
594	GULF ISLAND FABRICATION INC	0.01	98.2
595	RUDOLPH TECHNOLOGIES INC	0.01	98.2
596	OFFICEMAX INC	0.01	98.2
597	ELECTRO SCIENTIFIC INDUSTRIES INC	0.01	98.2
598	CATHAY GENERAL BANCORP	0.01	98.2
599	HILLTOP HOLDINGS INC	0.01	98.2
600	SANMINA CORP	0.01	98.2
601	BEL FUSE INC	0.01	98.3
602	KIMBALL INTERNATIONAL INC	0.01	98.3
603	JOHNSON OUTDOORS INC	0.01	98.3
604	ACETO CORP	0.01	98.3
605	CNH GLOBAL NV	0.01	98.3
606	COLUMBUS MCKINNON CORP/NY	0.01	98.3
607	GLOBECOMM SYSTEMS INC	0.01	98.3
608	ROVI CORP	0.01	98.3
609	PERVASIVE SOFTWARE INC	0.01	98.3
610	PHOTRONICS INC	0.01	98.3
611	UNIVERSAL STAINLESS & ALLOY	0.01	98.3
612	ASSISTED LIVING CONCEPTS INC	0.01	98.4
613	STEWART INFORMATION SERVICES CORP	0.01	98.4
614	SYKES ENTERPRISES INC	0.01	98.4
615	LMI AEROSPACE INC	0.01	98.4
616	MAGNUM HUNTER RESOURCES CORP	0.01	98.4
617	GENWORTH FINANCIAL INC	0.01	98.4
618	WEST MARINE INC	0.01	98.4
619	DIGI INTERNATIONAL INC	0.01	98.4
620	FEDERAL AGRICULTURAL MORTGAGE CORP	0.01	98.4
621	CAI INTERNATIONAL INC	0.01	98.4
622	MARLIN BUSINESS SERVICES CORP	0.01	98.4
623	NATIONAL HEALTHCARE CORP	0.01	98.5
624	PANTRY INC/THE	0.01	98.5
625	DSP GROUP INC	0.01	98.5
626	CTS CORP	0.01	98.5
627	GENTIVA HEALTH SERVICES INC	0.01	98.5
628	MILLER INDUSTRIES INC/TN	0.01	98.5
629	HHGREGG INC	0.01	98.5
630	LUBY'S INC	0.01	98.5
631	BANKFINANCIAL CORP	0.01	98.5
632	NYSE EURONEXT	0.01	98.5
633	FISHER COMMUNICATIONS INC	0.01	98.5
634	POLYCOM INC	0.01	98.5
635	CSS INDUSTRIES INC	0.01	98.6
636	PHARMERICA CORP	0.01	98.6
637	RICHARDSON ELECTRONICS LTD/UNITED STATES	0.01	98.6
638	RADIOSHACK CORP	0.01	98.6
639	VIRGINIA COMMERCE BANCORP INC	0.01	98.6
640	CARRIAGE SERVICES INC	0.01	98.6
641	SPARTECH CORP	0.01	98.6
642	HEIDRICK & STRUGGLES INTERNATIONAL INC	0.01	98.6
643	AEGION CORP	0.01	98.6
644	STEINWAY MUSICAL INSTRUMENTS INC	0.01	98.6

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
645	ZYGO CORP	0.01	98.6
646	MARINEMAX INC	0.01	98.6
647	FREIGHTCAR AMERICA INC	0.01	98.7
648	FIRST FINANCIAL HOLDINGS INC	0.01	98.7
649	RESOURCES CONNECTION INC	0.01	98.7
650	CENTURY ALUMINUM CO	0.01	98.7
651	CHECKPOINT SYSTEMS INC	0.01	98.7
652	ZOLTEK COS INC	0.01	98.7
653	OUTDOOR CHANNEL HOLDINGS INC	0.01	98.7
654	KEYNOTE SYSTEMS INC	0.01	98.7
655	EXELIS INC	0.01	98.7
656	PERICOM SEMICONDUCTOR CORP	0.01	98.7
657	INTERSECTIONS INC	0.01	98.7
658	POWELL INDUSTRIES INC	0.01	98.7
659	CORRECTIONS CORP OF AMERICA	0.01	98.7
660	SHILOH INDUSTRIES INC	0.01	98.8
661	CUTERA INC	0.01	98.8
662	NATURAL GAS SERVICES GROUP INC	0.01	98.8
663	BANK MUTUAL CORP	0.01	98.8
664	XYRATEX LTD	0.01	98.8
665	CIRCOR INTERNATIONAL INC	0.01	98.8
666	DUCOMMUN INC	0.01	98.8
667	BOFI HOLDING INC	0.01	98.8
668	DISCOVERY COMMUNICATIONS INC	0.01	98.8
669	LENNAR CORP	0.01	98.8
670	INTERNAP NETWORK SERVICES CORP	0.01	98.8
671	REALNETWORKS INC	0.01	98.8
672	CENTRAL GARDEN AND PET CO	0.01	98.8
673	NUTRACEUTICAL INTERNATIONAL CORP	0.01	98.8
674	INSTEEL INDUSTRIES INC	0.01	98.9
675	MARCUS CORP	0.01	98.9
676	PC-TEL INC	0.01	98.9
677	PROVIDENT FINANCIAL SERVICES INC	0.01	98.9
678	SEARS CANADA INC	0.01	98.9
679	ATWOOD OCEANICS INC	0.01	98.9
680	MEADOWBROOK INSURANCE GROUP INC	0.01	98.9
681	CRAY INC	0.01	98.9
682	NEENAH PAPER INC	0.01	98.9
683	INDEPENDENCE HOLDING CO	0.01	98.9
684	BANNER CORP	0.01	98.9
685	HUDSON CITY BANCORP INC	0.01	98.9
686	INVESTMENT TECHNOLOGY GROUP INC	0.01	98.9
687	AV HOMES INC	0.01	98.9
688	BEAZER HOMES USA INC	0.01	99.0
689	EPIQ SYSTEMS INC	0.01	99.0
690	VOXX INTERNATIONAL CORP	0.01	99.0
691	HURCO COS INC	0.01	99.0
692	TRIQUINT SEMICONDUCTOR INC	0.01	99.0
693	JANUS CAPITAL GROUP INC	0.01	99.0
694	ANALOGIC CORP	0.01	99.0
695	HALLMARK FINANCIAL SERVICES	0.01	99.0
696	HACKETT GROUP INC/THE	0.01	99.0
697	AMERICAN SAFETY INSURANCE HOLDINGS LTD	0.01	99.0
698	HOOKER FURNITURE CORP	0.01	99.0
699	UNION FIRST MARKET BANKSHARES CORP	0.01	99.0
700	HEADWATERS INC	0.01	99.0
701	PENFORD CORP	0.01	99.0
702	FIRST DEFIANCE FINANCIAL CORP	0.01	99.0
703	MATRIX SERVICE CO	0.01	99.0
704	LYDALL INC	0.01	99.1

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
705	COLUMBIA SPORTSWEAR CO	0.01	99.1
706	SOUTHWEST BANCORP INC/STILLWATER OK	0.01	99.1
707	DOLE FOOD CO INC	0.01	99.1
708	NORTHWEST PIPE CO	0.01	99.1
709	CBIZ INC	0.01	99.1
710	INTERNATIONAL SHIPHOLDING CORP	0.01	99.1
711	INGLES MARKETS INC	0.01	99.1
712	HARDINGE INC	0.01	99.1
713	ADAMS RESOURCES & ENERGY INC	0.01	99.1
714	CYNOSURE INC	0.01	99.1
715	AT CROSS CO	0.01	99.1
716	FIRST FINANCIAL NORTHWEST INC	0.01	99.1
717	MGIC INVESTMENT CORP	0.01	99.1
718	STERLING CONSTRUCTION CO INC	0.01	99.1
719	SEMGROUP CORP	0.01	99.1
720	OLYMPIC STEEL INC	0.01	99.1
721	MODUSLINK GLOBAL SOLUTIONS INC	0.01	99.2
722	TELULAR CORP	0.01	99.2
723	G-III APPAREL GROUP LTD	0.01	99.2
724	LSI INDUSTRIES INC	0.01	99.2
725	REIS INC	0.01	99.2
726	FIRST BANCORP/TROY NC	0.01	99.2
727	TESSCO TECHNOLOGIES INC	0.01	99.2
728	STEIN MART INC	0.01	99.2
729	ORBCOMM INC	0.01	99.2
730	ALBANY MOLECULAR RESEARCH INC	0.01	99.2
731	SENECA FOODS CORP	0.01	99.2
732	CAPITAL CITY BANK GROUP INC	0.01	99.2
733	GRAFTECH INTERNATIONAL LTD	0.01	99.2
734	ANAREN INC	0.01	99.2
735	MERIT MEDICAL SYSTEMS INC	0.01	99.2
736	AMN HEALTHCARE SERVICES INC	0.01	99.2
737	MYR GROUP INC	0.01	99.2
738	SANDY SPRING BANCORP INC	0.01	99.2
739	PAM TRANSPORTATION SERVICES INC	0.01	99.2
740	SUPERTEX INC	0.01	99.3
741	APPROACH RESOURCES INC	0.01	99.3
742	SJW CORP	0.01	99.3
743	CASCADE MICROTECH INC	0.01	99.3
744	1-800-FLOWERS.COM INC	0.01	99.3
745	OMEGA PROTEIN CORP	0.01	99.3
746	CROSS COUNTRY HEALTHCARE INC	0.01	99.3
747	PIKE ELECTRIC CORP	0.00	99.3
748	LIFETIME BRANDS INC	0.00	99.3
749	FRIEDMAN INDUSTRIES INC	0.00	99.3
750	CULP INC	0.00	99.3
751	BAKER HUGHES INC	0.00	99.3
752	KEY TRONIC CORP	0.00	99.3
753	TRC COS INC	0.00	99.3
754	JAKKS PACIFIC INC	0.00	99.3
755	FOREST OIL CORP	0.00	99.3
756	JOHN B SANFILIPPO & SON INC	0.00	99.3
757	GERMAN AMERICAN BANCORP INC	0.00	99.3
758	RESOURCE AMERICA INC	0.00	99.3
759	FIVE STAR QUALITY CARE INC	0.00	99.3
760	METALS USA HOLDINGS CORP	0.00	99.4
761	FURMANITE CORP	0.00	99.4
762	GUARANTY BANCORP	0.00	99.4
763	BALDWIN & LYONS INC	0.00	99.4
764	EASTERN CO/THE	0.00	99.4

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
765	AMERIS BANCORP	0.00	99.4
766	VALIDUS HOLDINGS LTD	0.00	99.4
767	ANIKA THERAPEUTICS INC	0.00	99.4
768	NN INC	0.00	99.4
769	MAC-GRAY CORP	0.00	99.4
770	FREQUENCY ELECTRONICS INC	0.00	99.4
771	GLOBAL INDEMNITY PLC	0.00	99.4
772	KADANT INC	0.00	99.4
773	WEST BANCORPORATION INC	0.00	99.4
774	SAIA INC	0.00	99.4
775	CIBER INC	0.00	99.4
776	ENGILITY HOLDINGS INC	0.00	99.4
777	INTERMEC INC	0.00	99.4
778	NAVIGATORS GROUP INC/THE	0.00	99.4
779	MCCLATCHY CO/THE	0.00	99.4
780	LB FOSTER CO	0.00	99.4
781	HARVARD BIOSCIENCE INC	0.00	99.4
782	AMERICAN PACIFIC CORP	0.00	99.4
783	NATIONAL WESTERN LIFE INSURANCE CO	0.00	99.5
784	USA MOBILITY INC	0.00	99.5
785	REPLIGEN CORP	0.00	99.5
786	CRA INTERNATIONAL INC	0.00	99.5
787	AGILYSYS INC	0.00	99.5
788	WAUSAU PAPER CORP	0.00	99.5
789	BOLT TECHNOLOGY CORP	0.00	99.5
790	ENZO BIOCHEM INC	0.00	99.5
791	NANOMETRICS INC	0.00	99.5
792	OIL-DRI CORP OF AMERICA	0.00	99.5
793	SPARTON CORP	0.00	99.5
794	COMMUNICATIONS SYSTEMS INC	0.00	99.5
795	STRATTEC SECURITY CORP	0.00	99.5
796	ACXIOM CORP	0.00	99.5
797	HURON CONSULTING GROUP INC	0.00	99.5
798	SURMODICS INC	0.00	99.5
799	LIBERTY VENTURES	0.00	99.5
800	POWERSECURE INTERNATIONAL INC	0.00	99.5
801	BLUEGREEN CORP	0.00	99.5
802	NATIONAL TECHNICAL SYSTEMS INC	0.00	99.5
803	NAVIGANT CONSULTING INC	0.00	99.5
804	ROCKY BRANDS INC	0.00	99.5
805	ARCTIC CAT INC	0.00	99.5
806	STARZ - LIBERTY CAPITAL	0.00	99.5
807	NORTHRIM BANCORP INC	0.00	99.5
808	MEDALLION FINANCIAL CORP	0.00	99.5
809	HOME FEDERAL BANCORP INC/ID	0.00	99.5
810	MARCHEX INC	0.00	99.6
811	MERCER INTERNATIONAL INC	0.00	99.6
812	HANGER INC	0.00	99.6
813	PDI INC	0.00	99.6
814	TECHTARGET INC	0.00	99.6
815	ROFIN-SINAR TECHNOLOGIES INC	0.00	99.6
816	AFFYMAX INC	0.00	99.6
817	BIG 5 SPORTING GOODS CORP	0.00	99.6
818	STARTEK INC	0.00	99.6
819	ASTORIA FINANCIAL CORP	0.00	99.6
820	DYNAMICS RESEARCH CORP	0.00	99.6
821	MEDICAL ACTION INDUSTRIES INC	0.00	99.6
822	SYSTEMAX INC	0.00	99.6
823	FARMER BROS CO	0.00	99.6
824	CRYOLIFE INC	0.00	99.6

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
825	RCM TECHNOLOGIES INC	0.00	99.6
826	LTX-CREDENCE CORP	0.00	99.6
827	MAXYGEN INC	0.00	99.6
828	MEDIA GENERAL INC	0.00	99.6
829	IMATION CORP	0.00	99.6
830	DELTA APPAREL INC	0.00	99.6
831	ISLE OF CAPRI CASINOS INC	0.00	99.6
832	CBEYOND INC	0.00	99.6
833	SUPPORT.COM INC	0.00	99.6
834	TELECOMMUNICATION SYSTEMS INC	0.00	99.6
835	BUILD-A-BEAR WORKSHOP INC	0.00	99.6
836	UNITED FINANCIAL BANCORP INC	0.00	99.6
837	CFS BANCORP INC	0.00	99.6
838	SIFCO INDUSTRIES INC	0.00	99.6
839	HAWAIIAN HOLDINGS INC	0.00	99.6
840	AMERISERV FINANCIAL INC	0.00	99.6
841	TREE.COM INC	0.00	99.6
842	SUPERIOR UNIFORM GROUP INC	0.00	99.7
843	NORTHEAST COMMUNITY BANCORP INC	0.00	99.7
844	WILLIS LEASE FINANCE CORP	0.00	99.7
845	PAR TECHNOLOGY CORP	0.00	99.7
846	WASTE CONNECTIONS INC	0.00	99.7
847	RICK'S CABARET INTERNATIONAL INC	0.00	99.7
848	ALLIANCE ONE INTERNATIONAL INC	0.00	99.7
849	ENTROPIC COMMUNICATIONS INC	0.00	99.7
850	COURIER CORP	0.00	99.7
851	SUNPOWER CORP	0.00	99.7
852	LNB BANCORP INC	0.00	99.7
853	HAMPDEN BANCORP INC	0.00	99.7
854	LAWSON PRODUCTS INC/DE	0.00	99.7
855	BANCTRUST FINANCIAL GROUP INC	0.00	99.7
856	MTR GAMING GROUP INC	0.00	99.7
857	CUMBERLAND PHARMACEUTICALS INC	0.00	99.7
858	ID SYSTEMS INC	0.00	99.7
859	LOUISIANA BANCORP INC/METAIRE LA	0.00	99.7
860	SPARTAN MOTORS INC	0.00	99.7
861	HERITAGE COMMERCE CORP	0.00	99.7
862	PACIFIC MERCANTILE BANCORP	0.00	99.7
863	AFFYMETRIX INC	0.00	99.7
864	XPO LOGISTICS INC	0.00	99.7
865	HILL INTERNATIONAL INC	0.00	99.7
866	NATUS MEDICAL INC	0.00	99.7
867	REX AMERICAN RESOURCES CORP	0.00	99.7
868	ESSA BANCORP INC	0.00	99.7
869	MACATAWA BANK CORP	0.00	99.7
870	CONCURRENT COMPUTER CORP	0.00	99.7
871	FIRST MIDWEST BANCORP INC/IL	0.00	99.7
872	PACIFIC SUNWEAR OF CALIFORNIA INC	0.00	99.7
873	USEC INC	0.00	99.7
874	MOLSON COORS BREWING CO	0.00	99.7
875	YOUNG INNOVATIONS INC	0.00	99.7
876	HARMONIC INC	0.00	99.7
877	MBT FINANCIAL CORP	0.00	99.7
878	AWARE INC	0.00	99.7
879	EMERGENT BIOSOLUTIONS INC	0.00	99.7
880	WESTFIELD FINANCIAL INC	0.00	99.8
881	SIGMA DESIGNS INC	0.00	99.8
882	FIDELITY SOUTHERN CORP	0.00	99.8
883	FUTUREFUEL CORP	0.00	99.8
884	ADEPT TECHNOLOGY INC	0.00	99.8

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
885	INVESTORS TITLE CO	0.00	99.8
886	FEDERATED NATIONAL HOLDING CO	0.00	99.8
887	NEWBRIDGE BANCORP	0.00	99.8
888	HUDSON GLOBAL INC	0.00	99.8
889	USA TRUCK INC	0.00	99.8
890	MOTORCAR PARTS OF AMERICA INC	0.00	99.8
891	FLOW INTERNATIONAL CORP	0.00	99.8
892	BUILDERS FIRSTSOURCE INC	0.00	99.8
893	TECUMSEH PRODUCTS CO	0.00	99.8
894	FIRST COMMONWEALTH FINANCIAL CORP	0.00	99.8
895	CYBEX INTERNATIONAL INC	0.00	99.8
896	AMPCO-PITTSBURGH CORP	0.00	99.8
897	STANLEY FURNITURE CO INC	0.00	99.8
898	PHOENIX COS INC/THE	0.00	99.8
899	ONLINE RESOURCES CORP	0.00	99.8
900	MERCANTILE BANK CORP	0.00	99.8
901	SYNALLOY CORP	0.00	99.8
902	BIOCLINICA INC	0.00	99.8
903	PCM INC	0.00	99.8
904	BEL FUSE INC	0.00	99.8
905	CYBEROPTICS CORP	0.00	99.8
906	ASTA FUNDING INC	0.00	99.8
907	CRAFT BREW ALLIANCE INC	0.00	99.8
908	RESOLUTE FOREST PRODUCTS	0.00	99.8
909	HOPFED BANCORP INC	0.00	99.8
910	CASELLA WASTE SYSTEMS INC	0.00	99.8
911	ENERNOC INC	0.00	99.8
912	SKILLED HEALTHCARE GROUP INC	0.00	99.8
913	EXACTECH INC	0.00	99.8
914	SALEM COMMUNICATIONS CORP	0.00	99.8
915	GENCOR INDUSTRIES INC	0.00	99.8
916	SI FINANCIAL GROUP INC	0.00	99.8
917	CITIZENS COMMUNITY BANCORP INC/WI	0.00	99.8
918	ATLANTICUS HOLDINGS CORP	0.00	99.8
919	CASUAL MALE RETAIL GROUP INC	0.00	99.8
920	ZALE CORP	0.00	99.8
921	LAKELAND INDUSTRIES INC	0.00	99.8
922	YADKIN VALLEY FINANCIAL CORP	0.00	99.8
923	THESTREET INC	0.00	99.8
924	AXT INC	0.00	99.8
925	EDUCATION MANAGEMENT CORP	0.00	99.8
926	FIRSTCITY FINANCIAL CORP	0.00	99.8
927	EDGEWATER TECHNOLOGY INC	0.00	99.8
928	CPI AEROSTRUCTURES INC	0.00	99.8
929	METALICO INC	0.00	99.8
930	MCEWEN MINING INC	0.00	99.8
931	STEINER LEISURE LTD	0.00	99.8
932	QUAD/GRAPHICS INC	0.00	99.8
933	DIGIRAD CORP	0.00	99.8
934	MFRI INC	0.00	99.9
935	EXCO RESOURCES INC	0.00	99.9
936	MCG CAPITAL CORP	0.00	99.9
937	GSI TECHNOLOGY INC	0.00	99.9
938	FLEXSTEEL INDUSTRIES INC	0.00	99.9
939	CACHE INC	0.00	99.9
940	TRIANGLE PETROLEUM CORP	0.00	99.9
941	PERCEPTRON INC	0.00	99.9
942	LEE ENTERPRISES INC/IA	0.00	99.9
943	FIRST ACCEPTANCE CORP	0.00	99.9
944	DIXIE GROUP INC/THE	0.00	99.9

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
945	B&G FOODS INC	0.00	99.9
946	LEAP WIRELESS INTERNATIONAL INC	0.00	99.9
947	SOMERSET HILLS BANCORP	0.00	99.9
948	BEASLEY BROADCASTING GROUP INC	0.00	99.9
949	HKN INC	0.00	99.9
950	LAKELAND BANCORP INC	0.00	99.9
951	GRIFFIN LAND & NURSERIES INC	0.00	99.9
952	CAMBIUM LEARNING GROUP INC	0.00	99.9
953	XO GROUP INC	0.00	99.9
954	NEW HAMPSHIRE THRIFT BANCSHARES INC	0.00	99.9
955	COVENANT TRANSPORTATION GROUP INC	0.00	99.9
956	CONSOLIDATED WATER CO LTD	0.00	99.9
957	OPTICAL CABLE CORP	0.00	99.9
958	ENERGYSOLUTIONS INC	0.00	99.9
959	MICROFINANCIAL INC	0.00	99.9
960	SUCAMPO PHARMACEUTICALS INC	0.00	99.9
961	ALICO INC	0.00	99.9
962	FRANKLIN COVEY CO	0.00	99.9
963	TELENAV INC	0.00	99.9
964	LS STARRETT CO/THE	0.00	99.9
965	ENTERPRISE FINANCIAL SERVICES CORP	0.00	99.9
966	PULASKI FINANCIAL CORP	0.00	99.9
967	ESPEY MANUFACTURING & ELECTRONICS CORP	0.00	99.9
968	NORTHERN TECHNOLOGIES INTERNATIONAL CORP	0.00	99.9
969	WET SEAL INC/THE	0.00	99.9
970	VISHAY PRECISION GROUP INC	0.00	99.9
971	MEDCATH CORP	0.00	99.9
972	KEY TECHNOLOGY INC	0.00	99.9
973	AVIAT NETWORKS INC	0.00	99.9
974	GREAT SOUTHERN BANCORP INC	0.00	99.9
975	CRIMSON EXPLORATION INC	0.00	99.9
976	BASSETT FURNITURE INDUSTRIES INC	0.00	99.9
977	CCA INDUSTRIES INC	0.00	99.9
978	RADISYS CORP	0.00	99.9
979	OPPENHEIMER HOLDINGS INC	0.00	99.9
980	GREEN PLAINS RENEWABLE ENERGY INC	0.00	99.9
981	BLUELINX HOLDINGS INC	0.00	99.9
982	BON-TON STORES INC/THE	0.00	99.9
983	ULTRALIFE CORP	0.00	99.9
984	HINGHAM INSTITUTION FOR SAVINGS	0.00	99.9
985	SYPRIS SOLUTIONS INC	0.00	99.9
986	CECO ENVIRONMENTAL CORP	0.00	99.9
987	LANDMARK BANCORP INC/MANHATTAN KS	0.00	99.9
988	GENIE ENERGY LTD	0.00	99.9
989	PHI INC	0.00	99.9
990	GSE SYSTEMS INC	0.00	99.9
991	BOOKS-A-MILLION INC	0.00	99.9
992	RIVERVIEW BANCORP INC	0.00	99.9
993	CELLDEX THERAPEUTICS INC	0.00	99.9
994	ZIPREALTY INC	0.00	99.9
995	EMCORE CORP	0.00	99.9
996	AMTECH SYSTEMS INC	0.00	99.9
997	THERAGENICS CORP	0.00	99.9
998	SHENANDOAH TELECOMMUNICATIONS CO	0.00	99.9
999	BALLANTYNE STRONG INC	0.00	99.9
1000	AXIS CAPITAL HOLDINGS LTD	0.00	99.9
1001	VIRCO MANUFACTURING CORP	0.00	99.9
1002	MISONIX INC	0.00	99.9
1003	SONUS NETWORKS INC	0.00	99.9
1004	ORCHARD SUPPLY HARDWARE STORES CORP	0.00	99.9

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
1005	ASSET ACCEPTANCE CAPITAL CORP	0.00	99.9
1006	PALOMAR MEDICAL TECHNOLOGIES INC	0.00	99.9
1007	LEMAITRE VASCULAR INC	0.00	99.9
1008	STRATUS PROPERTIES INC	0.00	99.9
1009	INTEVAC INC	0.00	99.9
1010	NATIONAL PRESTO INDUSTRIES, INC.	0.00	99.9
1011	EVANS BANCORP INC	0.00	99.9
1012	CANTERBURY PARK HOLDING CORP	0.00	99.9
1013	NEW YORK & CO INC	0.00	99.9
1014	MUTUALFIRST FINANCIAL INC	0.00	99.9
1015	DOUBLE EAGLE PETROLEUM CO	0.00	99.9
1016	MARRIOTT VACATIONS WORLDWIDE CORP	0.00	99.9
1017	FIRST CALIFORNIA FINANCIAL GROUP INC	0.00	99.9
1018	BARNWELL INDUSTRIES INC	0.00	99.9
1019	SYCAMORE NETWORKS INC	0.00	99.9
1020	WESTELL TECHNOLOGIES INC	0.00	99.9
1021	GRAY TELEVISION INC	0.00	99.9
1022	UNICO AMERICAN CORP	0.00	99.9
1023	META FINANCIAL GROUP INC	0.00	99.9
1024	DOVER MOTORSPORTS INC	0.00	99.9
1025	TECHE HOLDING CO	0.00	99.9
1026	ASTRO-MED INC	0.00	99.9
1027	HOLLYWOOD MEDIA CORP	0.00	100.0
1028	MODINE MANUFACTURING CO	0.00	100.0
1029	VERSAR INC	0.00	100.0
1030	PERFORMANCE TECHNOLOGIES INC	0.00	100.0
1031	METROCORP BANCSHARES INC	0.00	100.0
1032	HMN FINANCIAL INC	0.00	100.0
1033	TIMBERLAND BANCORP INC/WA	0.00	100.0
1034	CORE MOLDING TECHNOLOGIES INC	0.00	100.0
1035	UNITY BANCORP INC	0.00	100.0
1036	QUALSTAR CORP	0.00	100.0
1037	IXYS CORP	0.00	100.0
1038	MAIDENFORM BRANDS INC	0.00	100.0
1039	KENTUCKY FIRST FEDERAL BANCORP	0.00	100.0
1040	STANDARD REGISTER CO/THE	0.00	100.0
1041	LANNETT CO INC	0.00	100.0
1042	KEWAUNEE SCIENTIFIC CORP	0.00	100.0
1043	TRANS WORLD ENTERTAINMENT CORP	0.00	100.0
1044	TWIN DISC INC	0.00	100.0
1045	SCBT FINANCIAL CORP	0.00	100.0
1046	NASH FINCH CO	0.00	100.0
1047	MET-PRO CORP	0.00	100.0
1048	DELIA*S INC	0.00	100.0
1049	OCEAN POWER TECHNOLOGIES INC	0.00	100.0
1050	ROSETTA STONE INC	0.00	100.0
1051	ROADRUNNER TRANSPORTATION SYSTEMS INC	0.00	100.0
1052	MGP INGREDIENTS INC	0.00	100.0
1053	WILLBROS GROUP INC	0.00	100.0
1054	ADDUS HOMECARE CORP	0.00	100.0
1055	GUARANTY FEDERAL BANCSHARES INC	0.00	100.0
1056	KID BRANDS INC	0.00	100.0
1057	PARK STERLING CORP	0.00	100.0
1058	CENTURY BANCORP INC/MA	0.00	100.0
1059	RADIO ONE INC	0.00	100.0
1060	VONAGE HOLDINGS CORP	0.00	100.0
1061	GAIAM INC	0.00	100.0
1062	LATTICE SEMICONDUCTOR CORP	0.00	100.0
1063	SHORETEL INC	0.00	100.0
1064	CSP INC	0.00	100.0

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
1065	TGC INDUSTRIES INC	0.00	100.0
1066	HOME BANCORP INC	0.00	100.0
1067	TRANS1 INC	0.00	100.0
1068	PREMIER FINANCIAL BANCORP INC	0.00	100.0
1069	IDENTIVE GROUP INC	0.00	100.0
1070	TF FINANCIAL CORP	0.00	100.0
1071	DOVER DOWNS GAMING & ENTERTAINMENT INC	0.00	100.0
1072	SUN BANCORP INC/NJ	0.00	100.0
1073	CHICOPEE BANCORP INC	0.00	100.0
1074	RF INDUSTRIES LTD	0.00	100.0
1075	NORTH VALLEY BANCORP	0.00	100.0
1076	OFFICIAL PAYMENTS HOLDINGS INC	0.00	100.0
1077	ACME UNITED CORP	0.00	100.0
1078	ALLIED DEFENSE GROUP INC/THE	0.00	100.0
1079	BSQUARE CORP	0.00	100.0
1080	CABOT OIL & GAS CORP	0.00	100.0
1081	ICG GROUP INC	0.00	100.0
1082	CHICAGO RIVET & MACHINE CO	0.00	100.0
1083	INTRICON CORP	0.00	100.0
1084	VICON INDUSTRIES INC	0.00	100.0
1085	PROVIDENCE AND WORCESTER RAILROAD CO	0.00	100.0
1086	ECOLOGY AND ENVIRONMENT INC	0.00	100.0
1087	AH BELO CORP	0.00	100.0
1088	RED LION HOTELS CORP	0.00	100.0
1089	TANDY BRANDS ACCESSORIES INC	0.00	100.0
1090	FIRST PACTRUST BANCORP INC	0.00	100.0
1091	NEWPORT BANCORP INC	0.00	100.0
1092	KIT DIGITAL INC	0.00	100.0
1093	HEARTLAND FINANCIAL USA INC	0.00	100.0
1094	AMREP CORP	0.00	100.0
1095	INTERVEST BANCSHARES CORP	0.00	100.0
1096	FIRST BUSINESS FINANCIAL SERVICES INC	0.00	100.0
1097	TECUMSEH PRODUCTS CO	0.00	100.0
1098	GENCO SHIPPING & TRADING LTD	0.00	100.0
1099	WATERSTONE FINANCIAL INC	0.00	100.0
1100	BCB BANCORP INC	0.00	100.0
1101	FROZEN FOOD EXPRESS INDUSTRIES	0.00	100.0
1102	CALIX INC	0.00	100.0
1103	COWEN GROUP INC	0.00	100.0
1104	SOUTHERN FIRST BANCSHARES INC	0.00	100.0
1105	DATALINK CORP	0.00	100.0
1106	ALPHATEC HOLDINGS INC	0.00	100.0
1107	MOD-PAC CORP	0.00	100.0
1108	IMPERIAL HOLDINGS INC	0.00	100.0
1109	OLD SECOND BANCORP INC	0.00	100.0
1110	CARDIONET INC	0.00	100.0
1111	FRISCH'S RESTAURANTS INC	0.00	100.0
1112	SENECA FOODS CORP	0.00	100.0
1113	MONARCH CASINO & RESORT INC	0.00	100.0
1114	FIRST SOUTH BANCORP INC/WASHINGTON NC	0.00	100.0
1115	SOLTA MEDICAL INC	0.00	100.0
1116	PIPER JAFFRAY COS	0.00	100.0
1117	PROVIDENT FINANCIAL HOLDINGS INC	0.00	100.0
1118	MYREXIS INC	0.00	100.0
1119	ALCO STORES INC	0.00	100.0
1120	GLEACHER & CO INC	0.00	100.0
1121	DONEGAL GROUP INC	0.00	100.0
1122	DHT HOLDINGS INC	0.00	100.0
1123	KVH INDUSTRIES INC	0.00	100.0
1124	RAMBUS INC	0.00	100.0

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
1125	REPUBLIC FIRST BANCORP INC	0.00	100.0
1126	EDUCATIONAL DEVELOPMENT CORP	0.00	100.0
1127	FOX CHASE BANCORP INC	0.00	100.0
1128	MEASUREMENT SPECIALTIES INC	0.00	100.0
1129	ENERGY RECOVERY INC	0.00	100.0
1130	WHITE RIVER CAPITAL INC	0.00	100.0
1131	VSE CORP	0.00	100.0
1132	NOVATEL WIRELESS INC	0.00	100.0
1133	1ST UNITED BANCORP INC/BOCA RATON	0.00	100.0
1134	PLANAR SYSTEMS INC	0.00	100.0
1135	BALDWIN & LYONS INC	0.00	100.0
1136	EXCEL MARITIME CARRIERS LTD	0.00	100.0
1137	COMPX INTERNATIONAL INC	0.00	100.0
1138	BEBE STORES INC	0.00	100.0
1139	SOUTHERN COMMUNITY FINANCIAL	0.00	100.0
1140	BANCORP INC/DE	0.00	100.0
1141	FULL HOUSE RESORTS INC	0.00	100.0
1142	CENTERSTATE BANKS INC	0.00	100.0
1143	MIDWESTONE FINANCIAL GROUP INC	0.00	100.0
1144	INTERPHASE CORP	0.00	100.0
1145	FLANIGAN'S ENTERPRISES INC	0.00	100.0
1146	ESB FINANCIAL CORP	0.00	100.0
1147	SMTC CORP	0.00	100.0
1148	DAXOR CORP	0.00	100.0
1149	SUPREME INDUSTRIES INC	0.00	100.0
1150	OVERSEAS SHIPHOLDING GROUP INC	0.00	100.0
1151	VIDEO DISPLAY CORP	0.00	100.0
1152	ATLANTIC TELE-NETWORK INC	0.00	100.0
1153	NCI INC	0.00	100.0
1154	ORION ENERGY SYSTEMS INC	0.00	100.0
1155	ALLIED HEALTHCARE PRODUCTS	0.00	100.0
1156	MAGYAR BANCORP INC	0.00	100.0
1157	NEW CENTURY BANCORP INC	0.00	100.0
1158	PGT INC	0.00	100.0
1159	MARTHA STEWART LIVING OMNIMEDIA	0.00	100.0
1160	SUFFOLK BANCORP	0.00	100.0
1161	OFFICE DEPOT INC	0.00	100.0
1162	DATARAM CORP	0.00	100.0
1163	REAL GOODS SOLAR INC	0.00	100.0
1164	FIRST FEDERAL OF NORTHERN MICHIGAN BANCORP I...	0.00	100.0
1165	TANDY LEATHER FACTORY INC	0.00	100.0
1166	GAMING PARTNERS INTERNATIONAL CORP	0.00	100.0
1167	PEOPLES BANCORP OF NORTH CAROLINA INC	0.00	100.0
1168	BTU INTERNATIONAL INC	0.00	100.0
1169	K-SWISS INC	0.00	100.0
1170	ARRHYTHMIA RESEARCH TECHNOLOGY INC	0.00	100.0
1171	LUMOS NETWORKS CORP	0.00	100.0
1172	HALLWOOD GROUP INC/THE	0.00	100.0
1173	WILLDAN GROUP INC	0.00	100.0
1174	FARMERS CAPITAL BANK CORP	0.00	100.0
1175	SL INDUSTRIES INC	0.00	100.0
1176	WPCS INTERNATIONAL INC	0.00	100.0
1177	ANADIGICS INC	0.00	100.0
1178	PERFUMANIA HOLDINGS INC	0.00	100.0
1179	HF FINANCIAL CORP	0.00	100.0
1180	TSR INC	0.00	100.0
1181	LCA-VISION INC	0.00	100.0
1182	SEACUBE CONTAINER LEASING LTD	0.00	100.0
1183	ALPHA & OMEGA SEMICONDUCTOR LTD	0.00	100.0
1184	DESTINATION MATERNITY CORP	0.00	100.0

Tax-Managed US Marketwide Value Portfolio

As of January 31, 2013 (Updated Monthly)

	Security Name	% of Portfolio	Cumulative %
1185	CODORUS VALLEY BANCORP INC	0.00	100.0
1186	PORTER BANCORP INC	0.00	100.0
1187	AMERICAN INDEPENDENCE CORP	0.00	100.0
1188	TUFCO TECHNOLOGIES INC	0.00	100.0
1189	FIRST COMMUNITY BANCSHARES INC/VA	0.00	100.0
1190	CAPITAL BANK FINANCIAL CORP	0.00	100.0
1191	FEDERAL AGRICULTURAL MORTGAGE CORP	0.00	100.0
1192	MANNATECH INC	0.00	100.0
1193	SUNLINK HEALTH SYSTEMS INC	0.00	100.0
1194	FIRST BANCSHARES INC/MO	0.00	100.0
1195	EASTERN VIRGINIA BANKSHARES INC	0.00	100.0
1196	ESCALADE INC	0.00	100.0
1197	SMITH MICRO SOFTWARE INC	0.00	100.0
1198	ATLANTIC COAST FINANCIAL CORP	0.00	100.0
1199	PETROCORP ESCROW SHARES	0.00	100.0
1200	DYNACQ HEALTHCARE INC	0.00	100.0
1201	UNITED SECURITY BANCSHARES/FRESNO CA	0.00	100.0
1202	CVR ENERGY INC CONTINGENT VALUE RIGHTS	0.00	100.0
1203	PRICE COMMUNICATIONS LIQUIDATION TRUST	0.00	100.0
1204	WSB HOLDINGS INC	0.00	100.0
1205	CONSOLIDATED COMMUNICATIONS HOLDINGS INC	0.00	100.0
1206	CONTINENTAL MATERIALS CORP	0.00	100.0
1207	COMMUNITY WEST BANCSHARES	0.00	100.0
1208	SPORT CHALET INC	0.00	100.0
1209	HUTCHINSON TECHNOLOGY INC	0.00	100.0
1210	ASCENT SOLAR TECHNOLOGIES INC	0.00	100.0
1211	MEDICINOVA INC	0.00	100.0
1212	ASTEX PHARMACEUTICALS	0.00	100.0
1213	CHAMPION INDUSTRIES INC/WV	0.00	100.0
1214	NAVARRE CORP	0.00	100.0
1215	GERBER SCIENTIFIC INC ESCROW SHARES	0.00	100.0
1216	SPORT CHALET INC	0.00	100.0
1217	HASTINGS ENTERTAINMENT INC/UNITED STATES	0.00	100.0
1218	ARGAN INC	0.00	100.0
1219	COAST DISTRIBUTION SYSTEM/THE	0.00	100.0
1220	FIRST FINANCIAL SERVICE CORP	0.00	100.0