Commodity Strategy Portfolio

As of February 28, 2013 (Updated Monthly)

Source: BNY Mellon

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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.

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	Security Name	% of Portfolio	Cumulative %
1	DIMENSIONAL CAYMAN COMMODITY FUND I LTD.	17.26	17.3
2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	4.46	21.7
3	UNITED KINGDOM GILT	1.98	23.7
4	BANK NEDERLANDSE GEMEENTEN	1.77	25.5
5	NORDIC INVESTMENT BANK	1.75	27.2
6	EUROFIMA	1.72	28.9
7	NATIONAL AUSTRALIA BANK LTD	1.67	30.6
8	NEDERLANDSE WATERSCHAPSBANK NV	1.65	32.3
9	SVENSKA HANDELSBANKEN AB	1.65	33.9
10	COUNCIL OF EUROPE DEVELOPMENT BANK	1.52	35.4
11	EUROPEAN INVESTMENT BANK	1.47	36.9
12	WESTPAC BANKING CORP	1.37	38.3
13	CAISSE D'AMORTISSEMENT DE LA DETTE SOCIALE	1.24	39.5
14	COOPERATIEVE CENTRALE RAIFFEISEN-BOERENLEENB...	1.24	40.8
15	NORDEA BANK AB	1.21	42.0
16	EUROPEAN FINANCIAL STABILITY FACILITY	1.19	43.2
17	FEDERAL HOME LOAN MORTGAGE CORP	1.12	44.3
18	GENERAL ELECTRIC CAPITAL CORP	1.10	45.4
19	TORONTO-DOMINION BANK/THE	1.03	46.4
20	AGENCE FRANCAISE DE DEVELOPPEMENT	0.99	47.4
21	PROCTER & GAMBLE CO/THE	0.97	48.4
22	BERKSHIRE HATHAWAY FINANCE CORP	0.96	49.3
23	CANADA HOUSING TRUST NO 1	0.87	50.2
24	BANK OF NOVA SCOTIA	0.80	51.0
25	SVENSK EXPORTKREDIT AB	0.78	51.8
26	KFW	0.75	52.5
27	EUROPEAN FINANCIAL STABILITY FACILITY	0.71	53.2
28	TIME WARNER CABLE INC	0.65	53.9
29	MARSH & MCLENNAN COS INC	0.65	54.5
30	BNP PARIBAS SA	0.65	55.2
31	BB&T CORP	0.58	55.8
32	COMPUTER SCIENCES CORP	0.58	56.4
33	REYNOLDS AMERICAN INC	0.58	56.9
34	NOMURA HOLDINGS INC	0.57	57.5
35	AFLAC INC	0.57	58.1
36	ASIAN DEVELOPMENT BANK	0.57	58.6
37	WESTERN UNION CO/THE	0.56	59.2
38	XEROX CORP	0.56	59.8
39	SOUTHERN POWER CO	0.56	60.3
40	AGENCE FRANCAISE DE DEVELOPPEMENT	0.56	60.9
41	PACIFIC GAS & ELECTRIC CO	0.56	61.4
42	ROYAL BANK OF SCOTLAND GROUP PLC	0.55	62.0
43	GILEAD SCIENCES INC	0.55	62.5
44	RIO TINTO FINANCE USA PLC	0.55	63.1

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45	FRANCE TELECOM SA	0.55	63.6
46	GOLDMAN SACHS GROUP INC/THE	0.54	64.2
47	TOYOTA MOTOR CREDIT CORP	0.54	64.7
48	VERIZON COMMUNICATIONS INC	0.53	65.2
49	EXPRESS SCRIPTS HOLDING CO	0.52	65.7
50	BP CAPITAL MARKETS PLC	0.51	66.3
51	ACE INA HOLDINGS INC	0.51	66.8
52	COMMONWEALTH BANK OF AUSTRALIA/NEW YORK NY	0.50	67.3
53	ST JUDE MEDICAL INC	0.49	67.8
54	SOCIETE FINANCEMENT DE L'ECONOMIE FRANCAISE	0.48	68.2
55	JPMORGAN CHASE & CO	0.47	68.7
56	AT&T INC	0.46	69.2
57	ENTERPRISE PRODUCTS OPERATING LLC	0.46	69.6
58	CARDINAL HEALTH INC	0.46	70.1
59	FREEPORT-MCMORAN COPPER & GOLD INC	0.44	70.5
60	BOSTON SCIENTIFIC CORP	0.43	71.0
61	COMERICA INC	0.43	71.4
62	BRITISH TELECOMMUNICATIONS PLC	0.42	71.8
63	THERMO FISHER SCIENTIFIC INC	0.42	72.2
64	PRUDENTIAL FINANCIAL INC	0.41	72.6
65	WELLPOINT INC	0.40	73.0
66	PNC FUNDING CORP	0.39	73.4
67	EUROPEAN INVESTMENT BANK	0.39	73.8
68	QWEST CORP	0.39	74.2
69	TD AMERITRADE HOLDING CORP	0.39	74.6
70	OESTERREICHISCHE KONTROLLBANK AG	0.38	75.0
71	BANK OF AMERICA CORP	0.38	75.4
72	HUSKY ENERGY INC	0.38	75.7
73	TRANSALTA CORP	0.38	76.1
74	MORGAN STANLEY	0.37	76.5
75	ASSURANT INC	0.37	76.9
76	NASDAQ OMX GROUP INC/THE	0.37	77.2
77	SHORT DESIGNATED CURRENCY CONTRACT TO SELL E...	0.37	77.6
78	DAIMLER FINANCE NORTH AMERICA LLC	0.36	78.0
79	ENBRIDGE INC	0.36	78.3
80	PROVINCE OF ONTARIO CANADA	0.36	78.7
81	ECOLAB INC	0.36	79.0
82	PACCAR FINANCIAL CORP	0.36	79.4
83	WELLS FARGO & CO	0.35	79.7
84	DELL INC	0.35	80.1
85	BARRICK GOLD FINANCE CO	0.35	80.5
86	SAFEWAY INC	0.34	80.8
87	BANK OF NOVA SCOTIA	0.34	81.1
88	ALLSTATE CORP/THE	0.34	81.5
89	VODAFONE GROUP PLC	0.32	81.8
90	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	0.32	82.1
91	PITNEY BOWES INC	0.32	82.4
92	ALLSTATE CORP/THE	0.30	82.7
93	PPG INDUSTRIES INC	0.30	83.0
94	SVENSK EXPORTKREDIT AB	0.29	83.3
95	WILLIAMS PARTNERS LP	0.28	83.6
96	CISCO SYSTEMS INC	0.28	83.9
97	DEUTSCHE BANK AG/LONDON	0.28	84.2
98	SPECTRA ENERGY CAPITAL LLC	0.28	84.4
99	HSBC USA INC	0.28	84.7
100	AMERICAN EXPRESS CREDIT CORP	0.27	85.0
101	VODAFONE GROUP PLC	0.27	85.3
102	DOMINION RESOURCES INC/VA	0.27	85.5
103	WALT DISNEY CO/THE	0.27	85.8
104	DELL INC	0.27	86.1

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105	HSBC FINANCE CORP	0.27	86.3
106	BAXTER INTERNATIONAL INC	0.27	86.6
107	DEUTSCHE BANK AG/LONDON	0.26	86.9
108	ALTRIA GROUP INC	0.26	87.1
109	HARTFORD FINANCIAL SERVICES GROUP INC	0.26	87.4
110	STATE STREET CORP	0.26	87.7
111	EBAY INC	0.26	87.9
112	UNION BANK NA	0.25	88.2
113	UBS AG/STAMFORD CT	0.25	88.4
114	BLACKROCK INC	0.24	88.7
115	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO ...	0.24	88.9
116	TRANSCANADA PIPELINES LTD	0.23	89.1
117	CREDIT SUISSE/NEW YORK NY	0.23	89.4
118	CAPITAL ONE FINANCIAL CORP	0.23	89.6
119	PHILIP MORRIS INTERNATIONAL INC	0.23	89.8
120	JOHN DEERE CAPITAL CORP	0.22	90.0
121	ENCANA CORP	0.22	90.3
122	COCA-COLA ENTERPRISES INC	0.22	90.5
123	ENBRIDGE ENERGY PARTNERS LP	0.22	90.7
124	HEWLETT-PACKARD CO	0.21	90.9
125	MEDTRONIC INC	0.21	91.1
126	TRAVELERS PROPERTY CASUALTY CORP	0.21	91.3
127	LOWE'S COS INC	0.21	91.5
128	VALERO ENERGY CORP	0.21	91.7
129	EXELON GENERATION CO LLC	0.20	91.9
130	MARATHON OIL CORP	0.20	92.1
131	NORTHERN TRUST CORP	0.19	92.3
132	TEXTRON INC	0.19	92.5
133	SHERWIN-WILLIAMS CO/THE	0.19	92.7
134	AMGEN INC	0.19	92.9
135	ACE INA HOLDINGS INC	0.19	93.1
136	METLIFE INC	0.19	93.3
137	TRANSCANADA PIPELINES LTD	0.19	93.5
138	BARCLAYS BANK PLC	0.19	93.7
139	ENERGY TRANSFER PARTNERS LP	0.18	93.9
140	CATERPILLAR FINANCIAL SERVICES CORP	0.18	94.0
141	HEWLETT-PACKARD CO	0.18	94.2
142	KIMBERLY-CLARK CORP	0.18	94.4
143	BURLINGTON NORTHERN SANTA FE LLC	0.18	94.6
144	TARGET CORP	0.18	94.8
145	OCCIDENTAL PETROLEUM CORP	0.18	94.9
146	AGILENT TECHNOLOGIES INC	0.18	95.1
147	INTER-AMERICAN DEVELOPMENT BANK	0.18	95.3
148	PRAXAIR INC	0.18	95.5
149	EMERSON ELECTRIC CO	0.17	95.7
150	UNITEDHEALTH GROUP INC	0.17	95.8
151	BRISTOL-MYERS SQUIBB CO	0.17	96.0
152	CITIGROUP INC	0.17	96.2
153	SPECTRA ENERGY CAPITAL LLC	0.17	96.3
154	KA FINANZ AG	0.17	96.5
155	VIACOM INC	0.16	96.7
156	CANADIAN NATIONAL RAILWAY CO	0.16	96.8
157	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANC...	0.16	97.0
158	BHP BILLITON FINANCE USA LTD	0.16	97.1
159	THOMSON REUTERS CORP	0.15	97.3
160	KEYCORP	0.14	97.4
161	AMERICAN EXPRESS CREDIT CORP	0.13	97.6
162	WELLS FARGO & CO	0.13	97.7
163	FIFTH THIRD BANCORP	0.12	97.8
164	COMCAST CABLE COMMUNICATIONS HOLDINGS INC	0.12	97.9

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165	AMERICAN EXPRESS CREDIT CORP	0.12	98.1
166	CITIGROUP INC	0.11	98.2
167	SHORT DESIGNATED CURRENCY CONTRACT TO SELL U...	0.11	98.3
168	GENERAL ELECTRIC CAPITAL CORP	0.11	98.4
169	METLIFE INC	0.10	98.5
170	NEXTERA ENERGY CAPITAL HOLDINGS INC	0.09	98.6
171	BALTIMORE GAS & ELECTRIC CO	0.09	98.7
172	ZIMMER HOLDINGS INC	0.09	98.8
173	TEXAS INSTRUMENTS INC	0.09	98.8
174	JPMORGAN CHASE & CO	0.08	98.9
175	BB&T CORP	0.08	99.0
176	SEMPRA ENERGY	0.07	99.1
177	CATERPILLAR FINANCIAL SERVICES CORP	0.07	99.2
178	ARROW ELECTRONICS INC	0.06	99.2
179	CHUBB CORP/THE	0.06	99.3
180	ANHEUSER-BUSCH INBEV WORLDWIDE INC	0.06	99.3
181	CSX CORP	0.06	99.4
182	DEUTSCHE TELEKOM INTERNATIONAL FINANCE BV	0.06	99.5
183	ENERGY TRANSFER PARTNERS LP	0.06	99.5
184	CENTERPOINT ENERGY RESOURCES CORP	0.06	99.6
185	VEOLIA ENVIRONNEMENT SA	0.06	99.6
186	DOMINION RESOURCES INC/VA	0.06	99.7
187	ARCHER-DANIELS-MIDLAND CO	0.06	99.8
188	VALERO ENERGY CORP	0.06	99.8
189	DIAGEO FINANCE BV	0.05	99.9
190	SHORT DESIGNATED CURRENCY CONTRACT TO SELL C...	0.05	99.9
191	METLIFE INC	0.05	100.0
192	SHORT DESIGNATED CURRENCY CONTRACT TO SELL N...	0.04	100.0
193	SHORT DESIGNATED CURRENCY CONTRACT TO SELL C...	0.01	100.0
194	SHORT DESIGNATED CURRENCY CONTRACT TO SELL N...	0.00	100.0
195	SHORT DESIGNATED CURRENCY CONTRACT TO SELL N...	0.00	100.0
196	SHORT DESIGNATED CURRENCY CONTRACT TO SELL E...	0.00	100.0
197	LONG DESIGNATED CURRENCY CONTRACT TO BUY EUR...	-0.00	100.0
198	LONG DESIGNATED CURRENCY CONTRACT TO BUY CAN...	-0.01	100.0
199	LONG DESIGNATED CURRENCY CONTRACT TO BUY UK ...	-0.02	100.0