MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Table of Contents

ACCOUNT NAME	Page #
DOMESTIC ACTIVE EQUITY	2
DOMESTIC PASSIVE EQUITY	35
ALTERNATIVE ASSETS	91
INTERNATIONAL EQUITY	95
BOND	146
INCOME SHARE FIXED	256
STABLE VALUE	260
SHORT TERM RETIREMENT	260
SHORT TERM NON-RETIREMENT	262
ASSIGNED RISK	264
INTERNAL EQUITY	267
INTERNAL FIXED	277
CD REPO	282

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

DOMESTIC ACTIVE EQUITY

Security Name	Asset Class	Shares/Par Value	Base Market Value
1ST SOURCE CORP	EQUITY	17,000.000	542,980.00
3D SYSTEMS CORP	EQUITY	16,500.000	1,533,345.00
3M CO	EQUITY	180,300.000	25,287,075.00
8X8 INC	EQUITY	224,513.000	2,281,052.08
AAR CORP	EQUITY	47,000.000	1,316,470.00
ABBOTT LABORATORIES	EQUITY	1,544,227.000	59,190,220.91
ABBVIE INC	EQUITY	858,630.000	45,344,250.30
ABERCROMBIE + FITCH CO CL A	EQUITY	38,300.000	1,260,453.00
ABIOMED INC	EQUITY	289,643.000	7,745,053.82
ABM INDUSTRIES INC	EQUITY	42,100.000	1,203,639.00
ACADIA HEALTHCARE CO INC	EQUITY	223,101.000	10,559,370.33
ACADIA PHARMACEUTICALS INC	EQUITY	54,632.000	1,365,253.68
ACADIA REALTY TRUST	EQUITY	39,793.000	988,060.19
ACCENTURE PLC CL A	EQUITY	219,300.000	18,030,846.00
ACCESS NATIONAL CORP	EQUITY	14,700.000	219,765.00
ACCO BRANDS CORP	EQUITY	431,440.000	2,899,276.80
ACE LTD	EQUITY	584,210.000	60,483,261.30
ACETO CORP	EQUITY	350,926.000	8,776,659.26
ACORDA THERAPEUTICS INC	EQUITY	36,253.000	1,058,587.60
ACTAVIS PLC	EQUITY	170,253.000	28,602,504.00
ACTIVISION BLIZZARD INC	EQUITY	457,039.000	8,149,005.37
ACTUANT CORP A	EQUITY	41,169.000	1,508,432.16
ACUITY BRANDS INC	EQUITY	39,000.000	4,263,480.00
ADAMS RESOURCES + ENERGY INC	EQUITY	2,900.000	198,650.00
ADDUS HOMECARE CORP	EQUITY	157,577.000	3,537,603.65
ADOBE SYSTEMS INC	EQUITY	400,600.000	23,987,928.00
ADT CORP/THE	EQUITY	42,900.000	1,736,163.00
ADTRAN INC	EQUITY	34,126.000	921,743.26
ADVANCE AUTO PARTS INC	EQUITY	52,170.000	5,774,175.60
ADVANCED MICRO DEVICES	EQUITY	358,700.000	1,388,169.00
ADVISORY BOARD CO/THE	EQUITY	164,535.000	10,475,943.45
AECOM TECHNOLOGY CORP	EQUITY	775,760.000	22,830,616.80
AEGERION PHARMACEUTICALS INC	EQUITY	73,350.000	5,204,916.00
AEROFLEX HOLDING CORP	EQUITY	25,300.000	164,450.00
AES CORP	EQUITY	838,198.000	12,162,252.98
AETNA INC	EQUITY	532,657.000	36,534,943.63
AFFILIATED MANAGERS GROUP	EQUITY	80,800.000	17,523,904.00
AFLAC INC	EQUITY	263,000.000	17,568,400.00
AGCO CORP	EQUITY	652,303.000	38,609,814.57
AGILENT TECHNOLOGIES INC	EQUITY	236,525.000	13,526,864.75
AGL RESOURCES INC	EQUITY	198,599.000	9,379,830.77
AGREE REALTY CORP	EQUITY	31,800.000	922,836.00
AIR LEASE CORP	EQUITY	570,137.000	17,719,857.96
AIR METHODS CORP	EQUITY	93,830.000	5,473,103.90
AIR PRODUCTS + CHEMICALS INC	EQUITY	86,800.000	9,702,504.00
AIR TRANSPORT SERVICES GROUP	EQUITY	221,795.000	1,794,321.55
AIRGAS INC	EQUITY	22,500.000	2,516,625.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AKORN INC	EQUITY	174,790.000	4,305,077.70
ALASKA AIR GROUP INC	EQUITY	71,109.000	5,217,267.33
ALBANY INTL CORP CL A	EQUITY	26,600.000	955,738.00
ALCATEL LUCENT SPONSORED ADR	EQUITY	1,134,150.000	4,990,260.00
ALCOA INC	EQUITY	1,042,300.000	11,079,649.00
ALERE INC	EQUITY	228,867.000	8,284,985.40
ALEXANDER + BALDWIN INC	EQUITY	140,163.000	5,849,001.99
ALEXION PHARMACEUTICALS INC	EQUITY	275,153.000	36,611,858.18
ALIGN TECHNOLOGY INC	EQUITY	105,950.000	6,055,042.50
ALLEGION PLC	EQUITY	65,393.333	2,889,731.39
ALLERGAN INC	EQUITY	479,640.000	53,278,411.20
ALLETE INC	EQUITY	25,567.000	1,275,281.96
ALLIANCE DATA SYSTEMS CORP	EQUITY	130,000.000	34,180,900.00
ALLIANCE HEALTHCARE SERVICE	EQUITY	30,600.000	757,044.00
ALLIANT ENERGY CORP	EQUITY	84,765.000	4,373,874.00
ALLIANT TECHSYSTEMS INC	EQUITY	66,100.000	8,043,048.00
ALLIED WORLD ASSURANCE CO	EQUITY	31,747.000	3,581,379.07
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	109,434.000	1,691,849.64
ALLSTATE CORP	EQUITY	858,976.000	46,848,551.04
ALON USA ENERGY INC	EQUITY	46,900.000	775,726.00
ALTERA CORP	EQUITY	282,039.000	9,174,728.67
AMAZON.COM INC	EQUITY	307,037.000	122,443,285.23
AMBARELLA INC	EQUITY	93,843.000	3,184,092.99
AMC NETWORKS INC A	EQUITY	173,875.000	11,842,626.25
AMDOCS LTD	EQUITY	331,540.000	13,672,709.60
AMER NATL BNKSHS/DANVILLE VA	EQUITY	9,300.000	244,125.00
AMERICAN AIRLINES GROUP INC	EQUITY	158,050.000	3,990,762.50
AMERICAN AXLE + MFG HOLDINGS	EQUITY	288,613.000	5,902,135.85
AMERICAN CAMPUS COMMUNITIES	EQUITY	67,279.000	2,167,056.59
AMERICAN CAPITAL LTD	EQUITY	26,500.000	414,460.00
AMERICAN CAPITAL MORTGAGE IN	EQUITY	36,100.000	630,306.00
AMERICAN EAGLE OUTFITTERS	EQUITY	210,409.000	3,029,889.60
AMERICAN ELECTRIC POWER	EQUITY	1,284,423.000	60,033,931.02
AMERICAN EQUITY INVT LIFE HL	EQUITY	165,554.000	4,367,314.52
AMERICAN EXPRESS CO	EQUITY	465,000.000	42,189,450.00
AMERICAN FINANCIAL GROUP INC	EQUITY	150,800.000	8,704,176.00
AMERICAN INTERNATIONAL GROUP	EQUITY	664,697.000	33,932,781.85
AMERICAN PUBLIC EDUCATION	EQUITY	96,697.000	4,203,418.59
AMERICAN TOWER CORP	EQUITY	319,211.000	25,479,422.02
AMERICAN WATER WORKS CO INC	EQUITY	463,042.000	19,568,154.92
AMERIPRISE FINANCIAL INC	EQUITY	145,300.000	16,716,765.00
AMERIS BANCORP	EQUITY	28,200.000	595,302.00
AMERISOURCEBERGEN CORP	EQUITY	119,200.000	8,380,952.00
AMETEK INC	EQUITY	29,200.000	1,537,964.00
AMGEN INC	EQUITY	619,312.000	70,700,657.92
AMIRA NATURE FOODS LTD	EQUITY	443,738.000	6,993,310.88
AMN HEALTHCARE SERVICES INC	EQUITY	262,398.000	3,857,250.60
AMPHENOL CORP CL A	EQUITY	11,800.000	1,052,324.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AMTRUST FINANCIAL SERVICES	EQUITY	174,940.000	5,718,788.60
ANADARKO PETROLEUM CORP	EQUITY	756,096.000	59,973,534.72
ANALOG DEVICES INC	EQUITY	5,200.000	264,836.00
ANDERSONS INC/THE	EQUITY	16,300.000	1,453,471.00
ANIKA THERAPEUTICS INC	EQUITY	15,100.000	576,216.00
ANIXTER INTERNATIONAL INC	EQUITY	33,328.000	2,994,187.52
ANN INC	EQUITY	122,480.000	4,477,868.80
ANNIE S INC	EQUITY	164,166.000	7,065,704.64
AON PLC	EQUITY	121,400.000	10,184,246.00
APACHE CORP	EQUITY	147,700.000	12,693,338.00
APARTMENT INVT + MGMT CO A	EQUITY	27,800.000	720,298.00
APOLLO COMMERCIAL REAL ESTAT	EQUITY	91,191.000	1,481,853.75
APOLLO EDUCATION GROUP INC	EQUITY	183,835.000	5,022,372.20
APOLLO INVESTMENT CORP	EQUITY	127,700.000	1,082,896.00
APPLE INC	EQUITY	564,089.000	316,515,978.79
APPLIED INDUSTRIAL TECH INC	EQUITY	29,699.000	1,457,923.91
APPLIED MATERIALS INC	EQUITY	999,400.000	17,679,386.00
APPROACH RESOURCES INC	EQUITY	33,875.000	653,448.75
AQUA AMERICA INC	EQUITY	127,074.000	2,997,675.66
ARABIAN AMERICAN DEVELOPMENT	EQUITY	171,809.000	2,156,202.95
ARCH CAPITAL GROUP LTD	EQUITY	97,300.000	5,807,837.00
ARCHER DANIELS MIDLAND CO	EQUITY	1,178,389.000	51,142,082.60
ARCTIC CAT INC	EQUITY	109,600.000	6,245,008.00
ARES CAPITAL CORP	EQUITY	56,200.000	998,674.00
ARGO GROUP INTERNATIONAL	EQUITY	32,780.000	1,523,942.20
ARIAD PHARMACEUTICALS INC	EQUITY	53,200.000	362,824.00
ARKANSAS BEST CORP	EQUITY	30,100.000	1,013,768.00
ARM HOLDINGS PLC SPONS ADR	EQUITY	449,000.000	24,578,260.00
ARRIS GROUP INC	EQUITY	717,682.000	17,486,321.93
ARROW ELECTRONICS INC	EQUITY	13,300.000	721,525.00
ARTHUR J GALLAGHER + CO	EQUITY	45,000.000	2,111,850.00
ARTISAN PARTNERS ASSET MA A	EQUITY	12,035.000	784,561.65
ARUBA NETWORKS INC	EQUITY	45,200.000	809,080.00
ASBURY AUTOMOTIVE GROUP	EQUITY	109,567.000	5,888,130.58
ASHFORD HOSPITALITY PRIME IN	EQUITY	59,080.000	1,075,256.00
ASHFORD HOSPITALITY TRUST	EQUITY	366,800.000	3,037,104.00
ASHLAND INC	EQUITY	7,500.000	727,800.00
ASML HOLDING NV NY REG SHS	EQUITY	236,000.000	22,113,200.00
ASPEN INSURANCE HOLDINGS LTD	EQUITY	199,802.000	8,253,820.62
ASPEN TECHNOLOGY INC	EQUITY	293,730.000	12,277,914.00
ASSOCIATED BANC CORP	EQUITY	372,100.000	6,474,540.00
ASSURANT INC	EQUITY	83,991.000	5,574,482.67
ASSURED GUARANTY LTD	EQUITY	400.000	9,436.00
AT+T INC	EQUITY	4,442,163.000	156,186,451.08
ATHENAHEALTH INC	EQUITY	76,900.000	10,343,050.00
ATLAS AIR WORLDWIDE HOLDINGS	EQUITY	81,920.000	3,371,008.00
ATMEL CORP	EQUITY	68,400.000	535,572.00
ATWOOD OCEANICS INC	EQUITY	144,400.000	7,709,516.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

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AUTOLIV INC	EQUITY	74,400.000	6,829,920.00
AUTOMATIC DATA PROCESSING	EQUITY	622,316.000	50,289,355.96
AUTOZONE INC	EQUITY	41,310.000	19,743,701.40
AVAGO TECHNOLOGIES LTD	EQUITY	176,700.000	9,345,663.00
AVALONBAY COMMUNITIES INC	EQUITY	66,700.000	7,885,941.00
AVERY DENNISON CORP	EQUITY	262,432.000	13,171,462.08
AVG TECHNOLOGIES	EQUITY	210,571.000	3,623,926.91
AVIS BUDGET GROUP INC	EQUITY	193,700.000	7,829,354.00
AVNET INC	EQUITY	25,400.000	1,120,394.00
AVX CORP	EQUITY	285,454.000	3,976,374.22
AXIALL CORP	EQUITY	74,393.000	3,529,203.92
AXIS CAPITAL HOLDINGS LTD	EQUITY	208,770.000	9,931,188.90
B+G FOODS INC	EQUITY	118,470.000	4,017,317.70
B/E AEROSPACE INC	EQUITY	272,500.000	23,715,675.00
BABCOCK + WILCOX CO/THE	EQUITY	46,800.000	1,600,092.00
BAIDU INC SPON ADR	EQUITY	228,300.000	40,610,004.00
BAKER HUGHES INC	EQUITY	351,522.000	19,425,105.72
BALL CORP	EQUITY	146,694.000	7,578,212.04
BALLY TECHNOLOGIES INC	EQUITY	33,100.000	2,596,695.00
BANCFIRST CORP	EQUITY	11,300.000	633,478.00
BANCORPSOUTH INC	EQUITY	291,868.000	7,419,284.56
BANK OF AMERICA CORP	EQUITY	10,348,256.000	161,122,345.92
BANK OF KENTUCKY FINL CORP	EQUITY	12,100.000	446,490.00
BANK OF NEW YORK MELLON CORP	EQUITY	143,400.000	5,010,396.00
BANK OF THE OZARKS	EQUITY	109,149.000	6,176,741.91
BANKUNITED INC	EQUITY	126,600.000	4,167,672.00
BANNER CORPORATION	EQUITY	103,813.000	4,652,898.66
BARNES GROUP INC	EQUITY	50,742.000	1,943,926.02
BARRICK GOLD CORP	EQUITY	500,400.000	8,822,052.00
BARRY (R.G.)	EQUITY	10,500.000	202,650.00
BASIC ENERGY SERVICES INC	EQUITY	184,300.000	2,908,254.00
BAXTER INTERNATIONAL INC	EQUITY	900,577.000	62,635,130.35
BB+T CORP	EQUITY	337,523.000	12,596,358.36
BBCN BANCORP INC	EQUITY	179,612.000	2,979,763.08
BECTON DICKINSON AND CO	EQUITY	51,884.000	5,732,663.16
BED BATH + BEYOND INC	EQUITY	9,500.000	762,850.00
BELDEN INC	EQUITY	60,360.000	4,252,362.00
BEMIS COMPANY	EQUITY	112,700.000	4,616,192.00
BENCHMARK ELECTRONICS INC	EQUITY	49,900.000	1,151,692.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	1,081,526.000	128,225,722.56
BEST BUY CO INC	EQUITY	405,175.000	16,158,379.00
BIG LOTS INC	EQUITY	208,582.000	6,735,112.78
BIOGEN IDEC INC	EQUITY	242,268.000	67,774,473.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	219,700.000	15,438,319.00
BIOMED REALTY TRUST INC	EQUITY	35,000.000	634,200.00
BLACK BOX CORP	EQUITY	84,770.000	2,526,146.00
BLACK HILLS CORP	EQUITY	9,339.000	490,390.89
BLACKROCK INC	EQUITY	72,085.000	22,812,739.95

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

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BLACKROCK KELSO CAPITAL CORP	EQUITY	98,000.000	914,340.00
BLACKSTONE MORTGAGE TRU CL A	EQUITY	61,607.000	1,671,397.91
BLOOMIN BRANDS INC	EQUITY	39,908.000	958,191.08
BLUCORA INC	EQUITY	31,000.000	903,960.00
BNC BANCORP	EQUITY	16,400.000	281,096.00
BOB EVANS FARMS	EQUITY	79,221.000	4,007,790.39
BOEING CO/THE	EQUITY	677,259.000	92,439,080.91
BOK FINANCIAL CORPORATION	EQUITY	48,232.000	3,198,746.24
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	80,728.000	1,545,941.20
BORGWARNER INC	EQUITY	184,800.000	10,332,168.00
BOSTON PRIVATE FINL HOLDING	EQUITY	88,810.000	1,120,782.20
BOSTON PROPERTIES INC	EQUITY	149,000.000	14,955,130.00
BOSTON SCIENTIFIC CORP	EQUITY	1,276,391.000	15,342,219.82
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	117,215.000	4,238,494.40
BP PLC SPONS ADR	EQUITY	481,600.000	23,410,576.00
BRANDYWINE REALTY TRUST	EQUITY	400,880.000	5,648,399.20
BRAVO BRIO RESTAURANT GROUP	EQUITY	18,000.000	292,860.00
BRIDGE CAPITAL HOLDINGS	EQUITY	16,818.000	345,441.72
BRIGGS + STRATTON	EQUITY	115,150.000	2,505,664.00
BRINK S CO/THE	EQUITY	29,208.000	997,161.12
BRINKER INTERNATIONAL INC	EQUITY	31,800.000	1,473,612.00
BRISTOL MYERS SQUIBB CO	EQUITY	836,900.000	44,481,235.00
BRIXMOR PROPERTY GROUP INC	EQUITY	282,600.000	5,745,258.00
BROADCOM CORP CL A	EQUITY	277,300.000	8,221,945.00
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	181,783.000	7,184,064.16
BROCADE COMMUNICATIONS SYS	EQUITY	376,000.000	3,335,120.00
BROOKLINE BANCORP INC	EQUITY	37,872.000	362,435.04
BROWN + BROWN INC	EQUITY	1,800.000	56,502.00
BROWN FORMAN CORP CLASS B	EQUITY	42,900.000	3,241,953.00
BROWN SHOE COMPANY INC	EQUITY	47,200.000	1,328,208.00
BRUKER CORP	EQUITY	149,490.000	2,955,417.30
BRUNSWICK CORP	EQUITY	119,319.000	5,495,833.14
BUFFALO WILD WINGS INC	EQUITY	35,267.000	5,191,302.40
BUNGE LTD	EQUITY	172,785.000	14,187,376.35
BURGER KING WORLDWIDE INC	EQUITY	96,000.000	2,194,560.00
C + F FINANCIAL CORP	EQUITY	11,100.000	506,937.00
C+J ENERGY SERVICES INC	EQUITY	36,000.000	831,600.00
CA INC	EQUITY	133,800.000	4,502,370.00
CABOT MICROELECTRONICS CORP	EQUITY	29,768.000	1,360,397.60
CABOT OIL + GAS CORP	EQUITY	391,500.000	15,174,540.00
CACI INTERNATIONAL INC CL A	EQUITY	16,900.000	1,237,418.00
CADENCE DESIGN SYS INC	EQUITY	721,708.000	10,118,346.16
CAESARSTONE SDOT YAM LTD	EQUITY	145,722.000	7,238,011.74
CAI INTERNATIONAL INC	EQUITY	151,460.000	3,569,912.20
CAL DIVE INTERNATIONAL INC	EQUITY	122,500.000	246,225.00
CALAMOS ASSET MANAGEMENT A	EQUITY	48,200.000	570,688.00
CALAMP CORP	EQUITY	221,900.000	6,206,543.00
CALIFORNIA WATER SERVICE GRP	EQUITY	1,600.000	36,912.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CALPINE CORP	EQUITY	29,400.000	573,594.00
CAMBREX CORP	EQUITY	63,000.000	1,123,290.00
CAMDEN PROPERTY TRUST	EQUITY	137,225.000	7,805,358.00
CAMERON INTERNATIONAL CORP	EQUITY	45,100.000	2,684,803.00
CAMPBELL SOUP CO	EQUITY	272,900.000	11,811,112.00
CAMPUS CREST COMMUNITIES INC	EQUITY	311,900.000	2,934,979.00
CAPITAL ONE FINANCIAL CORP	EQUITY	830,123.000	63,595,723.03
CAPITALSOURCE INC	EQUITY	134,900.000	1,938,513.00
CARDINAL HEALTH INC	EQUITY	609,227.000	40,702,455.87
CARDIOVASCULAR SYSTEMS INC	EQUITY	97,902.000	3,357,059.58
CARDTRONICS INC	EQUITY	100,680.000	4,374,546.00
CAREFUSION CORP	EQUITY	273,319.000	10,883,562.58
CARLISLE COS INC	EQUITY	39,210.000	3,113,274.00
CARMAX INC	EQUITY	200.000	9,404.00
CARMIKE CINEMAS INC	EQUITY	285,698.000	7,953,832.32
CARNIVAL CORP	EQUITY	589,500.000	23,680,215.00
CARPENTER TECHNOLOGY	EQUITY	14,351.000	892,632.20
CARTER S INC	EQUITY	80,888.000	5,806,949.52
CASEY S GENERAL STORES INC	EQUITY	40,760.000	2,863,390.00
CASH AMERICA INTL INC	EQUITY	29,100.000	1,114,530.00
CASTLE (A.M.) + CO	EQUITY	95,040.000	1,403,740.80
CATAMARAN CORP	EQUITY	503,665.000	23,914,014.20
CATERPILLAR INC	EQUITY	100,182.000	9,097,527.42
CATO CORP CLASS A	EQUITY	31,800.000	1,011,240.00
CAVIUM INC	EQUITY	159,620.000	5,508,486.20
CBIZ INC	EQUITY	246,464.000	2,247,751.68
CBL + ASSOCIATES PROPERTIES	EQUITY	614,277.000	11,032,414.92
CBOE HOLDINGS INC	EQUITY	172,900.000	8,983,884.00
CBRE GROUP INC A	EQUITY	384,800.000	10,120,240.00
CBS CORP CLASS B NON VOTING	EQUITY	1,187,323.000	75,679,968.02
CECO ENVIRONMENTAL CORP	EQUITY	27,594.000	446,194.98
CEDAR REALTY TRUST INC	EQUITY	159,100.000	995,966.00
CELADON GROUP INC	EQUITY	19,667.000	383,113.16
CELGENE CORP	EQUITY	682,270.000	115,276,339.20
CENTENE CORP	EQUITY	160,910.000	9,485,644.50
CENTURY CASINOS INC	EQUITY	246,691.000	1,285,260.11
CENTURYLINK INC	EQUITY	333,634.000	10,626,242.90
CEPHEID INC	EQUITY	86,960.000	4,062,771.20
CERNER CORP	EQUITY	460,900.000	25,690,566.00
CF INDUSTRIES HOLDINGS INC	EQUITY	66,551.000	15,509,045.04
CHARLES RIVER LABORATORIES	EQUITY	6,900.000	365,976.00
CHART INDUSTRIES INC	EQUITY	124,302.000	11,888,243.28
CHARTER COMMUNICATION A	EQUITY	26,300.000	3,596,788.00
CHASE CORP	EQUITY	8,200.000	289,460.00
CHATHAM LODGING TRUST	EQUITY	46,000.000	940,700.00
CHECK POINT SOFTWARE TECH	EQUITY	43,059.000	2,778,166.68
CHEMTURA CORP	EQUITY	175,960.000	4,912,803.20
CHENIERE ENERGY INC	EQUITY	227,900.000	9,827,048.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CHESAPEAKE ENERGY CORP	EQUITY	1,256,525.000	34,102,088.50
CHESAPEAKE LODGING TRUST	EQUITY	46,430.000	1,174,214.70
CHEVRON CORP	EQUITY	1,439,344.000	179,788,459.04
CHICAGO BRIDGE + IRON CO NV	EQUITY	116,986.000	9,726,216.04
CHICO S FAS INC	EQUITY	23,265.000	438,312.60
CHILDREN S PLACE	EQUITY	36,210.000	2,062,883.70
CHINA CORD BLOOD CORP	EQUITY	405,424.000	1,625,750.24
CHIPOTLE MEXICAN GRILL INC	EQUITY	68,445.000	36,466,127.10
CHIQUITA BRANDS INTL	EQUITY	66,100.000	773,370.00
CHUBB CORP	EQUITY	291,000.000	28,119,330.00
CHURCH + DWIGHT CO INC	EQUITY	70,200.000	4,652,856.00
CHUY S HOLDINGS INC	EQUITY	279,759.000	10,076,919.18
CIBER INC	EQUITY	46,300.000	191,682.00
CIENA CORP	EQUITY	372,814.000	8,921,439.02
CIGNA CORP	EQUITY	201,500.000	17,627,220.00
CIMAREX ENERGY CO	EQUITY	59,766.000	6,270,051.06
CINCINNATI FINANCIAL CORP	EQUITY	102,700.000	5,378,399.00
CINEMARK HOLDINGS INC	EQUITY	31,500.000	1,049,895.00
CINTAS CORP	EQUITY	5,400.000	321,786.00
CIRCOR INTERNATIONAL INC	EQUITY	33,909.000	2,739,169.02
CIRRUS LOGIC INC	EQUITY	221,290.000	4,520,954.70
CISCO SYSTEMS INC	EQUITY	6,131,651.000	137,655,564.95
CIT GROUP INC	EQUITY	80,855.000	4,214,971.15
CITIGROUP INC	EQUITY	3,301,055.000	172,017,976.05
CITIZENS + NORTHERN CORP	EQUITY	10,600.000	218,678.00
CITRIX SYSTEMS INC	EQUITY	230,267.000	14,564,387.75
CITY NATIONAL CORP	EQUITY	58,900.000	4,666,058.00
CLAYTON WILLIAMS ENERGY INC	EQUITY	11,700.000	958,815.00
CLEAN HARBORS INC	EQUITY	16,701.000	1,001,391.96
CLECO CORPORATION	EQUITY	57,355.000	2,673,890.10
CLOROX COMPANY	EQUITY	21,800.000	2,022,168.00
CLUBCORP HOLDINGS INC	EQUITY	194,200.000	3,445,108.00
CME GROUP INC	EQUITY	32,500.000	2,549,950.00
CMS ENERGY CORP	EQUITY	655,400.000	17,545,058.00
CNA FINANCIAL CORP	EQUITY	196,609.000	8,432,560.01
CNH INDUSTRIAL NV	EQUITY	503,726.400	5,717,294.64
CNO FINANCIAL GROUP INC	EQUITY	657,371.000	11,628,892.99
COACH INC	EQUITY	140,278.000	7,873,804.14
COBALT INTERNATIONAL ENERGY	EQUITY	51,000.000	838,950.00
COBIZ FINANCIAL INC	EQUITY	35,065.000	419,377.40
COCA COLA CO/THE	EQUITY	1,768,100.000	73,040,211.00
COCA COLA ENTERPRISES	EQUITY	419,676.000	18,520,301.88
COEUR MINING INC	EQUITY	45,000.000	488,250.00
COGNEX CORP	EQUITY	148,880.000	5,684,238.40
COGNIZANT TECH SOLUTIONS A	EQUITY	407,580.000	41,157,428.40
COHEN + STEERS INC	EQUITY	9,454.000	378,727.24
COLFAX CORP	EQUITY	117,900.000	7,509,051.00
COLGATE PALMOLIVE CO	EQUITY	416,571.000	27,164,594.91

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
COMCAST CORP CLASS A	EQUITY	2,678,525.000	139,189,551.63
COMERICA INC	EQUITY	312,429.000	14,852,874.66
COMFORT SYSTEMS USA INC	EQUITY	39,669.000	769,181.91
COMMERCE BANCSHARES INC	EQUITY	50,040.000	2,247,296.40
COMMERCIAL METALS CO	EQUITY	406,929.000	8,272,866.57
COMMSCOPE HOLDING CO INC	EQUITY	63,977.000	1,210,444.84
COMMUNITY BANK SYSTEM INC	EQUITY	31,270.000	1,240,793.60
COMMUNITY HEALTH SYSTEMS INC	EQUITY	80,700.000	3,169,089.00
COMMUNITY TRUST BANCORP INC	EQUITY	18,300.000	826,428.00
COMMVAULT SYSTEMS INC	EQUITY	59,770.000	4,475,577.60
COMPASS MINERALS INTERNATION	EQUITY	9,500.000	760,475.00
COMPUTER SCIENCES CORP	EQUITY	374,700.000	20,938,236.00
COMVERSE INC	EQUITY	72,690.000	2,820,372.00
CON WAY INC	EQUITY	256,800.000	10,197,528.00
CONAGRA FOODS INC	EQUITY	75,824.000	2,555,268.80
CONCUR TECHNOLOGIES INC	EQUITY	4,400.000	453,992.00
CONMED CORP	EQUITY	24,700.000	1,049,750.00
CONOCOPHILLIPS	EQUITY	1,549,944.000	109,503,543.60
CONSOLIDATED WATER CO ORD SH	EQUITY	184,124.000	2,596,148.40
CONSTELLATION BRANDS INC A	EQUITY	163,227.000	11,487,916.26
CONTINENTAL RESOURCES INC/OK	EQUITY	87,505.000	9,846,062.60
CONVERGYS CORP	EQUITY	65,014.000	1,368,544.70
COOPER COS INC/THE	EQUITY	37,100.000	4,594,464.00
COOPER TIRE + RUBBER	EQUITY	9,447.000	227,105.88
COPA HOLDINGS SA CLASS A	EQUITY	94,610.000	15,148,007.10
COPART INC	EQUITY	100.000	3,665.00
CORESITE REALTY CORP	EQUITY	17,513.000	563,743.47
CORNERSTONE ONDEMAND INC	EQUITY	202,282.000	10,789,721.88
CORNING INC	EQUITY	991,700.000	17,672,094.00
CORPORATE OFFICE PROPERTIES	EQUITY	113,300.000	2,684,077.00
CORRECTIONS CORP OF AMERICA	EQUITY	614,881.000	19,719,233.67
COSTAR GROUP INC	EQUITY	43,194.000	7,972,748.52
COSTCO WHOLESALE CORP	EQUITY	292,210.000	34,775,912.10
COUSINS PROPERTIES INC	EQUITY	463,547.000	4,774,534.10
COVANCE INC	EQUITY	190,500.000	16,775,430.00
COVANTA HOLDING CORP	EQUITY	98,989.000	1,757,054.75
COVIDIEN PLC	EQUITY	119,228.000	8,119,426.80
COWEN GROUP INC CLASS A	EQUITY	1,422,380.000	5,561,505.80
CR BARD INC	EQUITY	71,790.000	9,615,552.60
CRACKER BARREL OLD COUNTRY	EQUITY	27,361.000	3,011,625.27
CRANE CO	EQUITY	159,082.000	10,698,264.50
CRAWFORD + CO CL B	EQUITY	39,500.000	364,980.00
CREE INC	EQUITY	103,400.000	6,469,738.00
CROCS INC	EQUITY	54,000.000	859,680.00
CROWN CASTLE INTL CORP	EQUITY	39,000.000	2,863,770.00
CROWN HOLDINGS INC	EQUITY	203,447.000	9,067,632.79
CRYOLIFE INC	EQUITY	23,100.000	256,179.00
CSG SYSTEMS INTL INC	EQUITY	154,446.000	4,540,712.40

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CSS INDUSTRIES INC	EQUITY	18,200.000	521,976.00
CST BRANDS INC	EQUITY	29,699.000	1,090,547.28
CSX CORP	EQUITY	1,831,700.000	52,698,009.00
CTS CORP	EQUITY	46,959.000	934,953.69
CUBESMART	EQUITY	421,598.000	6,720,272.12
CUBIC CORP	EQUITY	20,583.000	1,083,900.78
CUBIST PHARMACEUTICALS INC	EQUITY	65,130.000	4,485,503.10
CULLEN/FROST BANKERS INC	EQUITY	48,800.000	3,632,184.00
CULP INC	EQUITY	29,900.000	611,455.00
CUMMINS INC	EQUITY	172,208.000	24,276,161.76
CURTISS WRIGHT CORP	EQUITY	29,600.000	1,842,008.00
CVB FINANCIAL CORP	EQUITY	356,386.000	6,083,509.02
CVENT INC	EQUITY	141,681.000	5,155,771.59
CVS CAREMARK CORP	EQUITY	1,933,874.000	138,407,362.18
CYBERONICS INC	EQUITY	42,510.000	2,784,830.10
CYNOSURE INC A	EQUITY	112,342.000	2,997,284.56
CYTEC INDUSTRIES INC	EQUITY	24,264.000	2,260,434.24
DANA HOLDING CORP	EQUITY	380,300.000	7,461,486.00
DANAHER CORP	EQUITY	251,600.000	19,423,520.00
DARDEN RESTAURANTS INC	EQUITY	187,700.000	10,205,249.00
DARLING INTERNATIONAL INC	EQUITY	30,200.000	630,576.00
DAVITA HEALTHCARE PARTNERS I	EQUITY	11,600.000	735,092.00
DAWSON GEOPHYSICAL CO	EQUITY	22,500.000	760,950.00
DDR CORP	EQUITY	91,900.000	1,412,503.00
DEAN FOODS CO	EQUITY	149,600.000	2,571,624.00
DECKERS OUTDOOR CORP	EQUITY	9,100.000	768,586.00
DEERE + CO	EQUITY	282,800.000	25,828,124.00
DELEK US HOLDINGS INC	EQUITY	22,011.000	757,398.51
DELPHI AUTOMOTIVE PLC	EQUITY	197,200.000	11,857,636.00
DELTA AIR LINES INC	EQUITY	919,300.000	25,253,171.00
DELUXE CORP	EQUITY	134,315.000	7,009,899.85
DEMAND MEDIA INC	EQUITY	60,500.000	349,085.00
DEMANDWARE INC	EQUITY	148,486.000	9,520,922.32
DENBURY RESOURCES INC	EQUITY	1,102,100.000	18,107,503.00
DENNY S CORP	EQUITY	958,248.000	6,889,803.12
DESTINATION MATERNITY CORP	EQUITY	26,200.000	782,856.00
DEVON ENERGY CORPORATION	EQUITY	371,335.000	22,974,496.45
DEXCOM INC	EQUITY	141,559.000	5,012,604.19
DFC GLOBAL CORP	EQUITY	58,100.000	665,245.00
DIAMOND RESORTS INTERNATIONA	EQUITY	41,039.000	757,579.94
DIAMONDBACK ENERGY INC	EQUITY	27,509.000	1,454,125.74
DIAMONDROCK HOSPITALITY CO	EQUITY	99,700.000	1,151,535.00
DIGI INTERNATIONAL INC	EQUITY	35,254.000	427,278.48
DIGITAL REALTY TRUST INC	EQUITY	200,126.000	9,830,189.12
DILLARDS INC CL A	EQUITY	31,745.000	3,085,931.45
DIME COMMUNITY BANCSHARES	EQUITY	26,179.000	442,948.68
DIRECTV	EQUITY	479,550.000	33,132,109.50
DISCOVER FINANCIAL SERVICES	EQUITY	571,796.000	31,991,986.20

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
DISCOVERY COMMUNICATIONS A	EQUITY	204,200.000	18,463,764.00
DISCOVERY COMMUNICATIONS C	EQUITY	23,497.000	1,970,458.42
DISH NETWORK CORP A	EQUITY	198,000.000	11,468,160.00
DOLLAR GENERAL CORP	EQUITY	92,700.000	5,591,664.00
DOLLAR TREE INC	EQUITY	116,015.000	6,545,566.30
DOMINION RESOURCES INC/VA	EQUITY	135,900.000	8,791,371.00
DOMINO S PIZZA INC	EQUITY	237,348.000	16,531,288.20
DOMTAR CORP	EQUITY	36,702.000	3,462,466.68
DONALDSON CO INC	EQUITY	35,009.000	1,521,491.14
DOT HILL SYSTEMS CORP	EQUITY	388,499.000	1,309,241.63
DOVER CORP	EQUITY	75,425.000	7,281,529.50
DOW CHEMICAL CO/THE	EQUITY	453,037.000	20,114,842.80
DR PEPPER SNAPPLE GROUP INC	EQUITY	257,600.000	12,550,272.00
DREAMWORKS ANIMATION SKG A	EQUITY	71,500.000	2,538,250.00
DRESSER RAND GROUP INC	EQUITY	162,650.000	9,698,819.50
DRIL QUIP INC	EQUITY	78,890.000	8,672,377.70
DST SYSTEMS INC	EQUITY	203,000.000	18,420,220.00
DSW INC CLASS A	EQUITY	41,900.000	1,790,387.00
DTE ENERGY COMPANY	EQUITY	276,990.000	18,389,366.10
DU PONT (E.I.) DE NEMOURS	EQUITY	260,800.000	16,944,176.00
DUCOMMUN INC	EQUITY	33,900.000	1,010,559.00
DUKE ENERGY CORP	EQUITY	190,405.000	13,139,849.05
DUN + BRADSTREET CORP	EQUITY	35,600.000	4,369,900.00
DUNKIN BRANDS GROUP INC	EQUITY	143,182.000	6,901,372.40
DUPONT FABROS TECHNOLOGY	EQUITY	95,097.000	2,349,846.87
DYNAMIC MATERIALS CORP	EQUITY	14,000.000	304,360.00
E TRADE FINANCIAL CORP	EQUITY	160,432.000	3,150,884.48
EAGLE BANCORP INC	EQUITY	17,100.000	523,773.00
EARTHLINK INC	EQUITY	542,430.000	2,750,120.10
EAST WEST BANCORP INC	EQUITY	673,900.000	23,566,283.00
EASTMAN CHEMICAL CO	EQUITY	192,823.000	15,560,816.10
EATON CORP PLC	EQUITY	233,735.000	17,791,908.20
EATON VANCE CORP	EQUITY	153,800.000	6,581,102.00
EBAY INC	EQUITY	959,091.000	52,644,504.99
ECHOSTAR CORP A	EQUITY	7,208.000	358,381.76
ECOLAB INC	EQUITY	111,700.000	11,646,959.00
EDISON INTERNATIONAL	EQUITY	732,900.000	33,933,270.00
EDUCATION REALTY TRUST INC	EQUITY	761,000.000	6,712,020.00
EDWARDS GROUP LTD SPON ADR	EQUITY	81,095.000	825,547.10
EDWARDS LIFESCIENCES CORP	EQUITY	56,333.000	3,704,458.08
EHEALTH INC	EQUITY	166,990.000	7,763,365.10
EINSTEIN NOAH RESTAURANT GRO	EQUITY	37,100.000	537,950.00
EL PASO ELECTRIC CO	EQUITY	181,265.000	6,364,214.15
ELECTRONIC ARTS INC	EQUITY	701,978.000	16,103,375.32
ELECTRONICS FOR IMAGING	EQUITY	97,154.000	3,762,774.42
ELI LILLY + CO	EQUITY	951,844.000	48,544,044.00
ELLIE MAE INC	EQUITY	53,566.000	1,439,318.42
ELLINGTON RESIDENTIAL MORTGA	EQUITY	40,000.000	615,200.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
EMBRAER SA ADR	EQUITY	20,300.000	653,254.00
EMC CORP/MA	EQUITY	876,700.000	22,049,005.00
EMC INS GROUP INC	EQUITY	11,300.000	346,006.00
EMCOR GROUP INC	EQUITY	47,373.000	2,010,510.12
EMERGENT BIOSOLUTIONS INC	EQUITY	28,500.000	655,215.00
EMERSON ELECTRIC CO	EQUITY	638,663.000	44,821,369.34
EMPLOYERS HOLDINGS INC	EQUITY	133,470.000	4,224,325.50
ENCORE CAPITAL GROUP INC	EQUITY	167,765.000	8,431,868.90
ENDO HEALTH SOLUTIONS INC	EQUITY	25,200.000	1,699,992.00
ENDOLOGIX INC	EQUITY	443,666.000	7,737,535.04
ENDURANCE SPECIALTY HOLDINGS	EQUITY	107,671.000	6,317,057.57
ENERGEN CORP	EQUITY	74,525.000	5,272,643.75
ENERGIZER HOLDINGS INC	EQUITY	274,349.000	29,695,535.76
ENERGY RECOVERY INC	EQUITY	296,947.000	1,651,025.32
ENERSYS	EQUITY	24,600.000	1,724,214.00
ENGILITY HOLDINGS INC	EQUITY	37,850.000	1,264,190.00
ENNIS INC	EQUITY	47,900.000	847,830.00
ENSCO PLC CL A	EQUITY	186,300.000	10,652,634.00
ENSIGN GROUP INC/THE	EQUITY	58,330.000	2,582,269.10
ENSTAR GROUP LTD	EQUITY	5,222.000	725,388.02
ENTERGY CORP	EQUITY	168,563.000	10,664,981.01
ENTERPRISE BANCORP INC	EQUITY	4,000.000	84,680.00
ENTERPRISE FINANCIAL SERVICE	EQUITY	6,000.000	122,520.00
ENVESTNET INC	EQUITY	110,531.000	4,454,399.30
EOG RESOURCES INC	EQUITY	201,003.000	33,736,343.52
EPAM SYSTEMS INC	EQUITY	211,577.000	7,392,500.38
EPIQ SYSTEMS INC	EQUITY	117,450.000	1,903,864.50
EPL OIL + GAS INC	EQUITY	32,000.000	912,000.00
EQT CORP	EQUITY	123,500.000	11,087,830.00
EQUIFAX INC	EQUITY	69,100.000	4,774,119.00
EQUITY LIFESTYLE PROPERTIES	EQUITY	175,040.000	6,341,699.20
EQUITY ONE INC	EQUITY	145,107.000	3,256,201.08
ESSENT GROUP LTD	EQUITY	3,550.000	85,413.00
ESTEE LAUDER COMPANIES CL A	EQUITY	198,211.000	14,929,252.52
ESTERLINE TECHNOLOGIES CORP	EQUITY	41,462.000	4,227,465.52
EVERCORE PARTNERS INC CL A	EQUITY	15,983.000	955,463.74
EVEREST RE GROUP LTD	EQUITY	70,630.000	11,009,098.10
EVOLVING SYSTEMS INC	EQUITY	131,064.000	1,276,563.36
EXACT SCIENCES CORP	EQUITY	98,528.000	1,151,792.32
EXACTECH INC	EQUITY	12,700.000	301,752.00
EXELIS INC	EQUITY	1,256,609.000	23,950,967.54
EXELON CORP	EQUITY	127,700.000	3,497,703.00
EXPRESS INC	EQUITY	168,976.000	3,154,781.92
EXPRESS SCRIPTS HOLDING CO	EQUITY	327,246.000	22,985,759.04
EXTRA SPACE STORAGE INC	EQUITY	243,200.000	10,246,016.00
EXXON MOBIL CORP	EQUITY	2,670,599.000	270,264,618.80
EZCORP INC CL A	EQUITY	13,900.000	162,491.00
F5 NETWORKS INC	EQUITY	112,500.000	10,221,750.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FABRINET	EQUITY	215,135.000	4,423,175.60
FACEBOOK INC A	EQUITY	1,631,404.000	89,172,542.64
FACTSET RESEARCH SYSTEMS INC	EQUITY	1,800.000	195,444.00
FAIRCHILD SEMICONDUCTOR INTE	EQUITY	77,287.000	1,031,781.45
FAIRWAY GROUP HOLDINGS CORP	EQUITY	195,872.000	3,549,200.64
FARMERS CAPITAL BANK CORP	EQUITY	2,200.000	47,850.00
FBR + CO	EQUITY	31,250.000	824,375.00
FEDERAL SIGNAL CORP	EQUITY	446,330.000	6,538,734.50
FEDEX CORP	EQUITY	26,500.000	3,809,905.00
FEMALE HEALTH COMPANY	EQUITY	357,011.000	3,034,593.50
FIDELITY + GUARANTY LIFE	EQUITY	21,743.000	411,812.42
FIDELITY NATIONAL FINL A	EQUITY	114,200.000	3,705,790.00
FIDELITY NATIONAL INFORMATIO	EQUITY	180,500.000	9,689,240.00
FIDELITY SOUTHERN CORP	EQUITY	26,700.000	443,487.00
FIFTH + PACIFIC COS INC	EQUITY	140,040.000	4,491,082.80
FIFTH THIRD BANCORP	EQUITY	1,251,850.000	26,326,405.50
FINANCIAL ENGINES INC	EQUITY	417,197.000	28,986,847.56
FINANCIAL INSTITUTIONS INC	EQUITY	9,700.000	239,687.00
FINISH LINE/THE CL A	EQUITY	33,865.000	953,977.05
FIRST BANCORP PUERTO RICO	EQUITY	137,100.000	848,649.00
FIRST BANCORP/NC	EQUITY	14,900.000	247,638.00
FIRST CASH FINL SVCS INC	EQUITY	11,959.000	739,544.56
FIRST CITIZENS BCSHS CL A	EQUITY	2,825.000	628,929.75
FIRST COMMUNITY BANCSHARES	EQUITY	18,300.000	305,610.00
FIRST DEFIANCE FINL CORP	EQUITY	5,300.000	137,641.00
FIRST FINANCIAL HOLDINGS INC	EQUITY	19,448.000	1,293,486.48
FIRST FINL BANKSHARES INC	EQUITY	20,859.000	1,383,368.88
FIRST HORIZON NATIONAL CORP	EQUITY	823,939.000	9,598,889.35
FIRST INDUSTRIAL REALTY TR	EQUITY	69,000.000	1,204,050.00
FIRST INTERSTATE BANCSYS/MT	EQUITY	37,800.000	1,072,386.00
FIRST MERCHANTS CORP	EQUITY	187,647.000	4,270,845.72
FIRST MIDWEST BANCORP INC/IL	EQUITY	113,902.000	1,996,702.06
FIRST NBC BANK HOLDING CO	EQUITY	19,700.000	636,310.00
FIRST NIAGARA FINANCIAL GRP	EQUITY	274,600.000	2,916,252.00
FIRST OF LONG ISLAND CORP	EQUITY	8,687.000	372,411.69
FIRST REPUBLIC BANK/CA	EQUITY	224,500.000	11,752,575.00
FIRST SOLAR INC	EQUITY	200.000	10,928.00
FIRSTENERGY CORP	EQUITY	195,092.000	6,434,134.16
FIRSTMERIT CORP	EQUITY	178,600.000	3,970,278.00
FISERV INC	EQUITY	112,000.000	6,613,600.00
FIVE BELOW	EQUITY	85,770.000	3,705,264.00
FLAGSTAR BANCORP INC	EQUITY	55,600.000	1,090,872.00
FLEETCOR TECHNOLOGIES INC	EQUITY	117,907.000	13,815,163.19
FLEXTRONICS INTL LTD	EQUITY	1,542,967.000	11,988,853.59
FLIR SYSTEMS INC	EQUITY	23,900.000	719,390.00
FLOWERS FOODS INC	EQUITY	127,700.000	2,741,719.00
FLOWSERVE CORP	EQUITY	119,520.000	9,421,761.60
FLUIDIGM CORP	EQUITY	121,671.000	4,662,432.72

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FLUOR CORP	EQUITY	308,502.000	24,769,625.58
FLUSHING FINANCIAL CORP	EQUITY	37,039.000	766,707.30
FMC CORP	EQUITY	22,000.000	1,660,120.00
FMC TECHNOLOGIES INC	EQUITY	447,300.000	23,353,533.00
FOOT LOCKER INC	EQUITY	72,100.000	2,987,824.00
FORD MOTOR CO	EQUITY	1,303,820.000	20,117,942.60
FORTEGRA FINANCIAL CORP	EQUITY	13,500.000	111,645.00
FORTINET INC	EQUITY	146,608.000	2,804,611.04
FORTRESS INVESTMENT GRP CL A	EQUITY	819,331.000	7,013,473.36
FORTUNE BRANDS HOME + SECURI	EQUITY	48,500.000	2,216,450.00
FORUM ENERGY TECHNOLOGIES IN	EQUITY	64,336.000	1,818,135.36
FORWARD AIR CORPORATION	EQUITY	29,353.000	1,288,890.23
FRANCESCAS HOLDINGS CORP	EQUITY	105,451.000	1,941,352.91
FRANKLIN RESOURCES INC	EQUITY	413,000.000	23,842,490.00
FRANKLIN STREET PROPERTIES C	EQUITY	21,700.000	259,315.00
FREEPORT MCMORAN COPPER W/I	EQUITY	952,735.000	35,956,218.90
FREESCALE SEMICONDUCTOR LTD	EQUITY	197,675.000	3,172,683.75
FRISCH S RESTAURANTS INC	EQUITY	1,500.000	38,445.00
FRONTIER COMMUNICATIONS CORP	EQUITY	563,925.000	2,622,251.25
FTI CONSULTING INC	EQUITY	96,680.000	3,977,415.20
FUTUREFUEL CORP	EQUITY	316,019.000	4,993,100.20
G + K SERVICES INC CL A	EQUITY	22,162.000	1,379,141.26
G III APPAREL GROUP LTD	EQUITY	69,040.000	5,094,461.60
GAIN CAPITAL HOLDINGS INC	EQUITY	491,230.000	3,689,137.30
GAMESTOP CORP CLASS A	EQUITY	333,179.000	16,412,397.54
GANNETT CO	EQUITY	269,575.000	7,974,028.50
GAP INC/THE	EQUITY	698,887.000	27,312,503.96
GARTNER INC	EQUITY	51,945.000	3,690,692.25
GENERAC HOLDINGS INC	EQUITY	103,750.000	5,876,400.00
GENERAL DYNAMICS CORP	EQUITY	445,691.000	42,585,775.05
GENERAL ELECTRIC CO	EQUITY	4,731,577.000	132,626,103.31
GENERAL MILLS INC	EQUITY	651,700.000	32,526,347.00
GENERAL MOTORS CO	EQUITY	887,025.000	36,252,711.75
GENESCO INC	EQUITY	11,700.000	854,802.00
GENPACT LTD	EQUITY	221,500.000	4,068,955.00
GENTEX CORP	EQUITY	13,600.000	448,664.00
GENUINE PARTS CO	EQUITY	125,236.000	10,418,382.84
GENWORTH FINANCIAL INC CL A	EQUITY	372,000.000	5,777,160.00
GEO GROUP INC/THE	EQUITY	147,984.000	4,768,044.48
GERDAU SA SPON ADR	EQUITY	666,150.000	5,222,616.00
GFI GROUP INC	EQUITY	249,300.000	974,763.00
GIANT INTERACTIVE GROUP ADR	EQUITY	533,279.000	5,994,055.96
GIGAMON INC	EQUITY	123,536.000	3,468,890.88
GILEAD SCIENCES INC	EQUITY	806,106.000	60,578,865.90
GLACIER BANCORP INC	EQUITY	60,422.000	1,799,971.38
GLADSTONE CAPITAL CORP	EQUITY	41,800.000	401,280.00
GLOBAL BRASS + COPPER HOLDIN	EQUITY	148,550.000	2,458,502.50
GLOBAL CASH ACCESS HOLDINGS	EQUITY	102,800.000	1,026,972.00

Security Name	Asset Class	Shares/Par Value	Base Market Value
GLOBAL INDEMNITY PLC	EQUITY	153,728.000	3,889,318.40
GLOBAL SOURCES LTD	EQUITY	15,600.000	126,828.00
GLOBE SPECIALTY METALS INC	EQUITY	49,828.000	897,402.28
GNC HOLDINGS INC CL A	EQUITY	100,559.000	5,877,673.55
GOLDMAN SACHS GROUP INC	EQUITY	356,744.000	63,236,441.44
GOLUB CAPITAL BDC INC	EQUITY	20,897.000	399,341.67
GOODYEAR TIRE + RUBBER CO	EQUITY	168,352.000	4,015,195.20
GOOGLE INC CL A	EQUITY	274,702.000	307,861,278.42
GOVERNMENT PROPERTIES INCOME	EQUITY	45,800.000	1,138,130.00
GRACO INC	EQUITY	12,598.000	984,155.76
GRAHAM HOLDINGS CO CLASS B	EQUITY	5,673.000	3,763,014.36
GRAN TIERRA ENERGY INC	EQUITY	831,124.000	6,075,516.44
GRAND CANYON EDUCATION INC	EQUITY	260,290.000	11,348,644.00
GRANITE REAL ESTATE INVESTME	EQUITY	93,600.000	3,415,464.00
GRAPHIC PACKAGING HOLDING CO	EQUITY	529,467.000	5,082,883.20
GREAT LAKES DREDGE + DOCK CO	EQUITY	352,520.000	3,243,184.00
GREAT PLAINS ENERGY INC	EQUITY	236,500.000	5,732,760.00
GREAT SOUTHERN BANCORP INC	EQUITY	13,100.000	398,371.00
GREATBATCH INC	EQUITY	22,700.000	1,004,248.00
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	346,943.000	26,221,951.94
GREEN PLAINS RENEWABLE ENERG	EQUITY	58,200.000	1,128,498.00
GREENBRIER COMPANIES INC	EQUITY	31,500.000	1,034,460.00
GREENHILL + CO INC	EQUITY	63,500.000	3,679,190.00
GREIF INC CL A	EQUITY	29,300.000	1,535,320.00
GROUPON INC	EQUITY	449,825.000	5,294,440.25
GUIDEWIRE SOFTWARE INC	EQUITY	325,690.000	15,981,608.30
GULFMARK OFFSHORE INC CL A	EQUITY	25,065.000	1,181,313.45
GULFPORT ENERGY CORP	EQUITY	41,600.000	2,627,040.00
H+E EQUIPMENT SERVICES INC	EQUITY	294,045.000	8,712,553.35
H+R BLOCK INC	EQUITY	400,900.000	11,642,136.00
H.B. FULLER CO.	EQUITY	8,630.000	449,105.20
HACKETT GROUP INC/THE	EQUITY	500,406.000	3,107,521.26
HAIN CELESTIAL GROUP INC	EQUITY	54,970.000	4,990,176.60
HALLADOR ENERGY CO	EQUITY	32,500.000	261,950.00
HALLIBURTON CO	EQUITY	813,811.000	41,300,908.25
HANCOCK HOLDING CO	EQUITY	44,100.000	1,617,588.00
HANDY + HARMAN LTD	EQUITY	9,700.000	234,837.00
HANESBRANDS INC	EQUITY	547,600.000	38,479,852.00
HANGER INC	EQUITY	59,500.000	2,340,730.00
HANMI FINANCIAL CORPORATION	EQUITY	61,000.000	1,335,290.00
HANOVER INSURANCE GROUP INC/	EQUITY	69,300.000	4,137,903.00
HARBINGER GROUP INC	EQUITY	19,000.000	225,150.00
HARDINGE INC	EQUITY	6,300.000	91,161.00
HARLEY DAVIDSON INC	EQUITY	19,800.000	1,370,952.00
HARRIS CORP	EQUITY	97,300.000	6,792,513.00
HARTE HANKS INC	EQUITY	38,100.000	297,942.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	525,488.000	19,038,430.24
HASBRO INC	EQUITY	200.000	11,002.00

Security Name	Asset Class	Shares/Par Value	Base Market Value
HCA HOLDINGS INC	EQUITY	74,832.000	3,570,234.72
HCC INSURANCE HOLDINGS INC	EQUITY	66,700.000	3,077,538.00
HCP INC	EQUITY	227,300.000	8,255,536.00
HD SUPPLY HOLDINGS INC	EQUITY	71,099.000	1,707,086.99
HEALTH CARE REIT INC	EQUITY	12,000.000	642,840.00
HEALTH MGMT ASSOCIATES INC A	EQUITY	453,600.000	5,942,160.00
HEALTH NET INC	EQUITY	120,557.000	3,576,926.19
HEALTHCARE TRUST OF AME CL A	EQUITY	72,833.000	716,676.72
HEALTHSOUTH CORP W/D	EQUITY	31,107.000	1,036,485.24
HEARTLAND FINANCIAL USA INC	EQUITY	7,100.000	204,409.00
HEICO CORP	EQUITY	85,737.000	4,968,459.15
HEIDRICK + STRUGGLES INTL	EQUITY	51,000.000	1,027,140.00
HELMERICH + PAYNE	EQUITY	78,900.000	6,633,912.00
HENRY SCHEIN INC	EQUITY	41,500.000	4,741,790.00
HERBALIFE LTD	EQUITY	36,801.000	2,896,238.70
HERITAGE FINANCIAL CORP	EQUITY	16,709.000	285,890.99
HERITAGE OAKS BANCORP	EQUITY	12,100.000	90,750.00
HERSHA HOSPITALITY TRUST	EQUITY	366,410.000	2,040,903.70
HERSHEY CO/THE	EQUITY	295,390.000	28,720,769.70
HERTZ GLOBAL HOLDINGS INC	EQUITY	218,000.000	6,239,160.00
HESS CORP	EQUITY	358,200.000	29,730,600.00
HEWLETT PACKARD CO	EQUITY	2,589,168.000	72,444,920.64
HEXCEL CORP	EQUITY	253,958.000	11,349,383.02
HFF INC CLASS A	EQUITY	267,793.000	7,190,242.05
HHGREGG INC	EQUITY	58,200.000	813,054.00
HIGHWOODS PROPERTIES INC	EQUITY	141,215.000	5,107,746.55
HILL ROM HOLDINGS INC	EQUITY	175,705.000	7,263,644.70
HILLSHIRE BRANDS CO	EQUITY	165,465.000	5,533,149.60
HILLTOP HOLDINGS INC	EQUITY	7,300.000	168,849.00
HILTON WORLDWIDE HOLDINGS IN	EQUITY	100,900.000	2,245,025.00
HIMAX TECHNOLOGIES INC ADR	EQUITY	619,615.000	9,114,536.65
HOLLYFRONTIER CORP	EQUITY	101,638.000	5,050,392.22
HOME BANCSHARES INC	EQUITY	39,060.000	1,458,891.00
HOME DEPOT INC	EQUITY	1,673,059.000	137,759,678.06
HOME FEDERAL BANCORP INC/ID	EQUITY	69,100.000	1,029,590.00
HOME LOAN SERVICING SOLUTION	EQUITY	38,054.000	874,100.38
HOMEAWAY INC	EQUITY	372,035.000	15,208,790.80
HONEYWELL INTERNATIONAL INC	EQUITY	696,500.000	63,639,205.00
HORACE MANN EDUCATORS	EQUITY	171,700.000	5,415,418.00
HORIZON BANCORP INDIANA	EQUITY	14,500.000	367,285.00
HORMEL FOODS CORP	EQUITY	144,200.000	6,513,514.00
HORSEHEAD HOLDING CORP	EQUITY	580,500.000	9,409,905.00
HOST HOTELS + RESORTS INC	EQUITY	1,280,255.000	24,888,157.20
HOUGHTON MIFFLIN HARCOURT CO	EQUITY	120,540.000	2,044,358.40
HOUSTON WIRE + CABLE CO	EQUITY	28,300.000	378,654.00
HOWARD HUGHES CORP/THE	EQUITY	32,400.000	3,891,240.00
HSN INC	EQUITY	20,184.000	1,257,463.20
HUB GROUP INC CL A	EQUITY	47,912.000	1,910,730.56

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
HUBBELL INC CL B	EQUITY	49,410.000	5,380,749.00
HUDSON GLOBAL INC	EQUITY	828,200.000	3,329,364.00
HUDSON PACIFIC PROPERTIES IN	EQUITY	69,213.000	1,513,688.31
HUMANA INC	EQUITY	304,600.000	31,440,812.00
HUNT (JB) TRANSPRT SVCS INC	EQUITY	61,588.000	4,760,752.40
HUNTINGTON BANCSHARES INC	EQUITY	809,650.000	7,813,122.50
HUNTINGTON INGALLS INDUSTRIE	EQUITY	178,383.000	16,056,253.83
HUNTSMAN CORP	EQUITY	175,700.000	4,322,220.00
HURON CONSULTING GROUP INC	EQUITY	13,000.000	815,360.00
IAC/INTERACTIVECORP	EQUITY	97,841.000	6,720,698.29
IBERIABANK CORP	EQUITY	67,000.000	4,210,950.00
ICF INTERNATIONAL INC	EQUITY	29,300.000	1,017,003.00
IDACORP INC	EQUITY	47,356.000	2,454,935.04
IDEX CORP	EQUITY	50,000.000	3,692,500.00
IDEXX LABORATORIES INC	EQUITY	5,072.000	539,508.64
IDT CORP CLASS B	EQUITY	40,600.000	725,522.00
ILLINOIS TOOL WORKS	EQUITY	334,200.000	28,099,536.00
ILLUMINA INC	EQUITY	102,200.000	11,305,364.00
IMAX CORP	EQUITY	126,140.000	3,718,607.20
IMPAX LABORATORIES INC	EQUITY	136,790.000	3,438,900.60
IMPERVA INC	EQUITY	106,127.000	5,107,892.51
INDEPENDENT BANK CORP/MA	EQUITY	20,058.000	786,073.02
INDEPENDENT BANK GROUP INC	EQUITY	10,954.000	543,975.64
INFINITY PHARMACEUTICALS INC	EQUITY	91,442.000	1,262,814.02
INFINITY PROPERTY + CASUALTY	EQUITY	33,108.000	2,375,499.00
INFOBLOX INC	EQUITY	270,143.000	8,920,121.86
ING US INC	EQUITY	398,845.000	14,019,401.75
INGERSOLL RAND PLC	EQUITY	76,900.000	4,737,040.00
INGRAM MICRO INC CL A	EQUITY	27,700.000	649,842.00
INGREDION INC	EQUITY	89,000.000	6,092,940.00
INLAND REAL ESTATE CORP	EQUITY	78,500.000	825,820.00
INSIGHT ENTERPRISES INC	EQUITY	49,000.000	1,112,790.00
INSTEEL INDUSTRIES INC	EQUITY	22,200.000	504,606.00
INSULET CORP	EQUITY	267,976.000	9,941,909.60
INTEGRATED DEVICE TECH INC	EQUITY	266,178.000	2,712,353.82
INTEGRATED SILICON SOLUTION	EQUITY	251,180.000	3,036,766.20
INTEL CORP	EQUITY	3,055,763.000	79,327,607.48
INTELIQUENT INC	EQUITY	71,600.000	817,672.00
INTERCONTINENTALEXCHANGE GRO	EQUITY	131,123.679	29,492,337.88
INTERNATIONAL PAPER CO	EQUITY	370,805.000	18,180,569.15
INTERPUBLIC GROUP OF COS INC	EQUITY	250,300.000	4,430,310.00
INTERSECTIONS INC	EQUITY	19,900.000	155,021.00
INTERSIL CORP A	EQUITY	121,983.000	1,399,145.01
INTERVAL LEISURE GROUP	EQUITY	66,854.000	2,065,788.60
INTERVEST BANCSHARES CORP	EQUITY	27,300.000	205,023.00
INTL BUSINESS MACHINES CORP	EQUITY	875,037.000	164,130,690.09
INTL FCSTONE INC	EQUITY	21,900.000	406,026.00
INTL FLAVORS + FRAGRANCES	EQUITY	230,779.000	19,842,378.42

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
INTL GAME TECHNOLOGY	EQUITY	391,690.000	7,113,090.40
INTRALINKS HOLDINGS INC	EQUITY	71,600.000	867,076.00
INTREXON CORP	EQUITY	195,317.000	4,648,544.60
INTUIT INC	EQUITY	350,400.000	26,742,528.00
INTUITIVE SURGICAL INC	EQUITY	50,605.000	19,436,368.40
INVENTURE FOODS INC	EQUITY	120,637.000	1,599,646.62
INVESCO LTD	EQUITY	521,353.000	18,977,249.20
INVESTMENT TECHNOLOGY GROUP	EQUITY	67,100.000	1,379,576.00
IPC THE HOSPITALIST CO	EQUITY	62,900.000	3,735,631.00
IRIDIUM COMMUNICATIONS INC	EQUITY	435,990.000	2,729,297.40
IRONWOOD PHARMACEUTICALS INC	EQUITY	182,800.000	2,122,308.00
ITC HOLDINGS CORP	EQUITY	40,400.000	3,871,128.00
ITRON INC	EQUITY	58,390.000	2,419,097.70
ITT CORP	EQUITY	322,542.000	14,004,773.64
ITT EDUCATIONAL SERVICES INC	EQUITY	64,120.000	2,153,149.60
IXIA	EQUITY	136,710.000	1,819,610.10
JABIL CIRCUIT INC	EQUITY	24,200.000	422,048.00
JACK HENRY + ASSOCIATES INC	EQUITY	133,000.000	7,874,930.00
JACK IN THE BOX INC	EQUITY	214,311.000	10,719,836.22
JACOBS ENGINEERING GROUP INC	EQUITY	46,500.000	2,929,035.00
JANUS CAPITAL GROUP INC	EQUITY	117,400.000	1,452,238.00
JARDEN CORP	EQUITY	107,000.000	6,564,450.00
JAZZ PHARMACEUTICALS PLC	EQUITY	13,643.000	1,726,658.08
JETBLUE AIRWAYS CORP	EQUITY	337,000.000	2,881,350.00
JM SMUCKER CO/THE	EQUITY	99,225.000	10,281,694.50
JMP GROUP INC	EQUITY	10,100.000	74,740.00
JOHN B. SANFILIPPO + SON INC	EQUITY	14,300.000	352,924.00
JOHNSON + JOHNSON	EQUITY	2,821,896.000	258,457,454.64
JOHNSON CONTROLS INC	EQUITY	731,498.000	37,525,847.40
JOS A BANK CLOTHIERS INC	EQUITY	22,869.000	1,251,620.37
JOURNAL COMMUNICATIONS INC A	EQUITY	96,300.000	896,553.00
JPMORGAN CHASE + CO	EQUITY	2,864,523.000	167,517,305.04
JUNIPER NETWORKS INC	EQUITY	124,300.000	2,805,451.00
KADANT INC	EQUITY	97,800.000	3,962,856.00
KAISER ALUMINUM CORP	EQUITY	101,632.000	7,138,631.68
KAMAN CORP	EQUITY	38,508.000	1,529,922.84
KANSAS CITY SOUTHERN	EQUITY	53,700.000	6,649,671.00
KAPSTONE PAPER AND PACKAGING	EQUITY	38,259.000	2,137,147.74
KAR AUCTION SERVICES INC	EQUITY	145,036.000	4,285,813.80
KELLOGG CO	EQUITY	335,100.000	20,464,557.00
KENNAMETAL INC	EQUITY	50,800.000	2,645,156.00
KENNEDY WILSON HOLDINGS INC	EQUITY	65,303.000	1,452,991.75
KEY ENERGY SERVICES INC	EQUITY	474,500.000	3,748,550.00
KEYCORP	EQUITY	277,900.000	3,729,418.00
KILROY REALTY CORP	EQUITY	102,200.000	5,128,396.00
KIMBALL INTERNATIONAL B	EQUITY	57,500.000	864,225.00
KIMBERLY CLARK CORP	EQUITY	585,400.000	61,150,884.00
KIMCO REALTY CORP	EQUITY	637,586.000	12,592,323.50

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

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KIRBY CORP	EQUITY	62,600.000	6,213,050.00
KLA TENCOR CORPORATION	EQUITY	141,300.000	9,108,198.00
KNIGHT TRANSPORTATION INC	EQUITY	38,600.000	707,924.00
KODIAK OIL + GAS CORP	EQUITY	443,550.000	4,972,195.50
KOHLS CORP	EQUITY	225,100.000	12,774,425.00
KOPPERS HOLDINGS INC	EQUITY	5,614.000	256,840.50
KOSMOS ENERGY LTD	EQUITY	59,000.000	659,620.00
KRAFT FOODS GROUP INC	EQUITY	542,615.000	29,257,800.80
KRATON PERFORMANCE POLYMERS	EQUITY	136,500.000	3,146,325.00
KRISPY KREME DOUGHNUTS INC	EQUITY	110,740.000	2,136,174.60
KROGER CO	EQUITY	1,864,788.000	73,715,069.64
KULICKE + SOFFA INDUSTRIES	EQUITY	302,350.000	4,021,255.00
L 3 COMMUNICATIONS HOLDINGS	EQUITY	107,100.000	11,444,706.00
L BRANDS INC	EQUITY	16,800.000	1,039,080.00
LA Z BOY INC	EQUITY	144,751.000	4,487,281.00
LABORATORY CRP OF AMER HLDGS	EQUITY	14,200.000	1,297,454.00
LADENBURG THALMANN FINANCIAL	EQUITY	568,959.000	1,780,841.67
LAKELAND FINANCIAL CORP	EQUITY	73,274.000	2,857,686.00
LAKES ENTERTAINMENT INC	EQUITY	64,500.000	254,775.00
LAM RESEARCH CORP	EQUITY	313,850.000	17,089,132.50
LAMAR ADVERTISING CO A	EQUITY	33,200.000	1,734,700.00
LANDEC CORP	EQUITY	307,887.000	3,731,590.44
LANNETT CO INC	EQUITY	178,638.000	5,912,917.80
LAREDO PETROLEUM INC	EQUITY	66,655.000	1,845,676.95
LAS VEGAS SANDS CORP	EQUITY	405,293.000	31,965,458.91
LASALLE HOTEL PROPERTIES	EQUITY	208,461.000	6,433,106.46
LEAR CORP	EQUITY	343,442.000	27,808,498.74
LEGG MASON INC	EQUITY	17,600.000	765,248.00
LEGGETT + PLATT INC	EQUITY	83,000.000	2,568,020.00
LEIDOS HOLDINGS INC	EQUITY	59,275.000	2,755,694.75
LENDER PROCESSING SERVICES	EQUITY	14,561.000	544,290.18
LENNAR CORP A	EQUITY	143,500.000	5,676,860.00
LENNOX INTERNATIONAL INC	EQUITY	81,361.000	6,920,566.66
LEUCADIA NATIONAL CORP	EQUITY	25,030.000	709,350.20
LEXMARK INTERNATIONAL INC A	EQUITY	71,200.000	2,529,024.00
LIBERTY GLOBAL PLC A	EQUITY	286,208.000	25,469,649.92
LIBERTY INTERACTIVE CORP A	EQUITY	157,200.000	4,613,820.00
LIBERTY MEDIA CORP A	EQUITY	49,218.000	7,207,976.10
LIBERTY PROPERTY TRUST	EQUITY	410,150.000	13,891,780.50
LIBERTY VENTURES SER A	EQUITY	48,400.000	5,933,356.00
LIFE TECHNOLOGIES CORP	EQUITY	105,723.000	8,013,803.40
LIFEPOINT HOSPITALS INC	EQUITY	175,370.000	9,266,550.80
LIFETIME BRANDS INC	EQUITY	12,800.000	201,344.00
LIGAND PHARMACEUTICALS CL B	EQUITY	86,802.000	4,565,785.20
LINCOLN ELECTRIC HOLDINGS	EQUITY	97,900.000	6,984,186.00
LINCOLN NATIONAL CORP	EQUITY	232,000.000	11,975,840.00
LINEAR TECHNOLOGY CORP	EQUITY	264,091.000	12,029,345.05
LINKEDIN CORP A	EQUITY	254,482.000	55,179,332.06

Security Name	Asset Class	Shares/Par Value	Base Market Value
LIONBRIDGE TECHNOLOGIES INC	EQUITY	949,510.000	5,659,079.60
LIONS GATE ENTERTAINMENT COR	EQUITY	238,525.000	7,551,701.50
LITTELFUSE INC	EQUITY	11,099.000	1,031,430.07
LIVE NATION ENTERTAINMENT IN	EQUITY	78,400.000	1,549,184.00
LKQ CORP	EQUITY	184,145.000	6,058,370.50
LOCKHEED MARTIN CORP	EQUITY	114,500.000	17,021,570.00
LOEWS CORP	EQUITY	7,200.000	347,328.00
LOUISIANA PACIFIC CORP	EQUITY	269,320.000	4,985,113.20
LOWE S COS INC	EQUITY	1,619,003.000	80,221,598.65
LPL FINANCIAL HOLDINGS INC	EQUITY	29,100.000	1,368,573.00
LULULEMON ATHLETICA INC	EQUITY	182,293.000	10,760,755.79
LUMBER LIQUIDATORS HOLDINGS	EQUITY	58,040.000	5,971,735.60
LUXOFT HOLDING INC	EQUITY	21,500.000	816,570.00
LYDALL INC	EQUITY	35,400.000	623,748.00
LYONDELLBASELL INDU CL A	EQUITY	835,469.000	67,071,451.32
M/I HOMES INC	EQUITY	25,300.000	643,885.00
MACK CALI REALTY CORP	EQUITY	164,843.000	3,540,827.64
MACY S INC	EQUITY	293,645.000	15,680,643.00
MADISON SQUARE GARDEN CO A	EQUITY	171,600.000	9,880,728.00
MAGELLAN HEALTH SERVICES INC	EQUITY	19,600.000	1,174,236.00
MAGICJACK VOCALTEC LTD	EQUITY	37,400.000	445,808.00
MAGNA INTERNATIONAL INC	EQUITY	90,303.000	7,410,264.18
MAGNACHIP SEMICONDUCT	EQUITY	162,350.000	3,165,825.00
MAIDEN HOLDINGS LTD	EQUITY	456,050.000	4,984,626.50
MAINSOURCE FINANCIAL GROUP I	EQUITY	18,700.000	337,161.00
MALLINCKRODT PLC	EQUITY	9,644.000	503,995.44
MANITOWOC COMPANY INC	EQUITY	46,200.000	1,077,384.00
MANNING + NAPIER INC	EQUITY	57,848.000	1,021,017.20
MANPOWERGROUP INC	EQUITY	141,512.000	12,150,220.32
MARATHON OIL CORP	EQUITY	1,125,500.000	39,730,150.00
MARATHON PETROLEUM CORP	EQUITY	836,899.000	76,768,745.27
MARCUS CORPORATION	EQUITY	53,300.000	716,352.00
MARKEL CORP	EQUITY	2,500.000	1,450,875.00
MARKETAXESS HOLDINGS INC	EQUITY	41,432.000	2,770,557.84
MARKETO INC	EQUITY	241,020.000	8,934,611.40
MARRIOTT INTERNATIONAL CL A	EQUITY	18,600.000	918,096.00
MARRIOTT VACATIONS WORLD	EQUITY	22,945.000	1,210,578.20
MARSH + MCLENNAN COS	EQUITY	357,100.000	17,269,356.00
MARTIN MARIETTA MATERIALS	EQUITY	19,768.000	1,975,613.92
MARVELL TECHNOLOGY GROUP LTD	EQUITY	342,275.000	4,921,914.50
MASCO CORP	EQUITY	1,658,812.000	37,771,149.24
MASONITE INTERNATIONAL CORP	EQUITY	215,300.000	12,918,000.00
MASTEC INC	EQUITY	382,488.000	12,515,007.36
MASTERCARD INC CLASS A	EQUITY	119,516.000	99,850,837.36
MATERION CORP	EQUITY	24,000.000	740,400.00
MATRIX SERVICE CO	EQUITY	47,400.000	1,159,878.00
MATSON INC	EQUITY	354,251.000	9,249,493.61
MATTEL INC	EQUITY	35,600.000	1,693,848.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
MAXIM INTEGRATED PRODUCTS	EQUITY	546,674.000	15,257,671.34
MAXIMUS INC	EQUITY	103,718.000	4,562,554.82
MB FINANCIAL INC	EQUITY	134,743.000	4,323,902.87
MCCORMICK + CO NON VTG SHRS	EQUITY	99,400.000	6,850,648.00
MCDERMOTT INTL INC	EQUITY	334,800.000	3,066,768.00
MCDONALD S CORP	EQUITY	467,093.000	45,322,033.79
MCG CAPITAL CORP	EQUITY	152,100.000	669,240.00
MCGRAW HILL FINANCIAL INC	EQUITY	159,500.000	12,472,900.00
MCKESSON CORP	EQUITY	222,679.000	35,940,390.60
MDC PARTNERS INC A	EQUITY	45,300.000	1,155,603.00
MEAD JOHNSON NUTRITION CO	EQUITY	199,229.000	16,687,421.04
MEADOWBROOK INSURANCE GROUP	EQUITY	88,639.000	616,927.44
MEDASSETS INC	EQUITY	191,510.000	3,797,643.30
MEDICAL ACTION IND INC	EQUITY	20,900.000	178,904.00
MEDIDATA SOLUTIONS INC	EQUITY	371,734.000	22,515,928.38
MEDIVATION INC	EQUITY	1,600.000	102,112.00
MEDNAX INC	EQUITY	1,600.000	85,408.00
MEDTRONIC INC	EQUITY	1,203,525.000	69,070,299.75
MEN S WEARHOUSE INC/THE	EQUITY	16,642.000	850,073.36
MENTOR GRAPHICS CORP	EQUITY	59,000.000	1,420,130.00
MERCADOLIBRE INC	EQUITY	127,300.000	13,721,667.00
MERCK + CO. INC.	EQUITY	1,450,098.000	72,577,404.90
MERITAGE HOMES CORP	EQUITY	108,513.000	5,207,538.87
MERITOR INC	EQUITY	617,000.000	6,435,310.00
META FINANCIAL GROUP INC	EQUITY	1,400.000	56,462.00
METHANEX CORP	EQUITY	25,732.000	1,524,363.68
METHODE ELECTRONICS INC	EQUITY	196,163.000	6,706,812.97
METLIFE INC	EQUITY	1,044,638.000	56,326,880.96
METRO BANCORP INC	EQUITY	10,900.000	234,786.00
METTLER TOLEDO INTERNATIONAL	EQUITY	148,000.000	35,903,320.00
MFA FINANCIAL INC	EQUITY	449,492.000	3,173,413.52
MGM RESORTS INTERNATIONAL	EQUITY	174,050.000	4,093,656.00
MICHAEL KORS HOLDINGS LTD	EQUITY	252,902.000	20,533,113.38
MICREL INC	EQUITY	43,677.000	431,091.99
MICRON TECHNOLOGY INC	EQUITY	522,600.000	11,371,776.00
MICROSEMI CORP	EQUITY	21,000.000	523,950.00
MICROSOFT CORP	EQUITY	5,625,230.000	210,552,358.90
MID AMERICA APARTMENT COMM	EQUITY	74,127.000	4,502,473.98
MIDDLEBURG FINANCIAL CORP	EQUITY	10,400.000	187,616.00
MIDDLEBY CORP	EQUITY	18,810.000	4,513,835.70
MILLER INDUSTRIES INC/TENN	EQUITY	294,400.000	5,484,672.00
MITEK SYSTEMS INC	EQUITY	171,200.000	1,016,928.00
MKS INSTRUMENTS INC	EQUITY	43,617.000	1,305,892.98
MOBILE MINI INC	EQUITY	32,999.000	1,358,898.82
MODINE MANUFACTURING CO	EQUITY	75,000.000	961,500.00
MOHAWK INDUSTRIES INC	EQUITY	15,700.000	2,337,730.00
MOLSON COORS BREWING CO B	EQUITY	179,855.000	10,098,858.25
MONARCH CASINO + RESORT INC	EQUITY	17,800.000	357,424.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
MONDELEZ INTERNATIONAL INC A	EQUITY	778,600.000	27,484,580.00
MONEYGRAM INTERNATIONAL INC	EQUITY	43,200.000	897,696.00
MONOLITHIC POWER SYSTEMS INC	EQUITY	167,273.000	5,797,682.18
MONOTYPE IMAGING HOLDINGS IN	EQUITY	29,370.000	935,728.20
MONRO MUFFLER BRAKE INC	EQUITY	11,708.000	659,862.88
MONSANTO CO	EQUITY	634,677.000	73,971,604.35
MONSTER BEVERAGE CORP	EQUITY	67,120.000	4,548,722.40
MONSTER WORLDWIDE INC	EQUITY	90,647.000	646,313.11
MOODY S CORP	EQUITY	344,400.000	27,025,068.00
MOOG INC CLASS A	EQUITY	51,277.000	3,483,759.38
MORGAN STANLEY	EQUITY	1,956,496.000	61,355,714.56
MOSAIC CO/THE	EQUITY	58,300.000	2,755,841.00
MOTOROLA SOLUTIONS INC	EQUITY	116,100.000	7,836,750.00
MOVADO GROUP INC	EQUITY	35,106.000	1,545,015.06
MRC GLOBAL INC	EQUITY	139,015.000	4,484,623.90
MSCI INC	EQUITY	17,700.000	773,844.00
MULTI FINELINE ELECTRONIX IN	EQUITY	115,325.000	1,601,864.25
MULTIMEDIA GAMES HOLDING CO	EQUITY	174,131.000	5,460,748.16
MURPHY OIL CORP	EQUITY	82,500.000	5,352,600.00
MURPHY USA INC	EQUITY	317,061.000	13,177,055.16
MYERS INDUSTRIES INC	EQUITY	47,800.000	1,009,536.00
MYLAN INC	EQUITY	185,342.000	8,043,842.80
MYR GROUP INC/DELAWARE	EQUITY	38,796.000	973,003.68
MYRIAD GENETICS INC	EQUITY	94,412.000	1,980,763.76
NABORS INDUSTRIES LTD	EQUITY	112,300.000	1,907,977.00
NASB FINANCIAL INC	EQUITY	2,300.000	69,460.00
NASDAQ OMX GROUP/THE	EQUITY	330,288.000	13,145,462.40
NATIONAL FUEL GAS CO	EQUITY	25,500.000	1,820,700.00
NATIONAL OILWELL VARCO INC	EQUITY	275,717.000	21,927,773.01
NATIONAL RETAIL PROPERTIES	EQUITY	105,734.000	3,206,912.22
NATL HEALTH INVESTORS INC	EQUITY	35,314.000	1,981,115.40
NATL WESTERN LIFE INS CL A	EQUITY	4,100.000	916,555.00
NATURES SUNSHINE PRODS INC	EQUITY	54,565.000	945,065.80
NAUTILUS INC	EQUITY	515,237.000	4,343,447.91
NAVIGANT CONSULTING INC	EQUITY	67,400.000	1,294,080.00
NAVISTAR INTERNATIONAL CORP	EQUITY	19,100.000	729,429.00
NCR CORPORATION	EQUITY	90,300.000	3,075,618.00
NEENAH PAPER INC	EQUITY	11,400.000	487,578.00
NELNET INC CL A	EQUITY	7,800.000	328,692.00
NETAPP INC	EQUITY	660,700.000	27,181,198.00
NETFLIX INC	EQUITY	83,300.000	30,668,561.00
NETSCOUT SYSTEMS INC	EQUITY	22,226.000	657,667.34
NETSUITE INC	EQUITY	36,200.000	3,729,324.00
NEUROCRINE BIOSCIENCES INC	EQUITY	158,518.000	1,480,558.12
NEUSTAR INC CLASS A	EQUITY	203,200.000	10,131,552.00
NEVSUN RESOURCES LTD	EQUITY	1,055,858.000	3,505,448.56
NEW MOUNTAIN FINANCE CORP	EQUITY	29,686.000	446,477.44
NEWELL RUBBERMAID INC	EQUITY	292,600.000	9,483,166.00

Security Name	Asset Class	Shares/Par Value	Base Market Value
NEWMARKET CORP	EQUITY	12,391.000	4,140,452.65
NEWPARK RESOURCES INC	EQUITY	160,743.000	1,975,531.47
NEWPORT CORP	EQUITY	97,595.000	1,763,541.65
NEWS CORP CLASS A	EQUITY	347,639.000	6,264,454.78
NEXTERA ENERGY INC	EQUITY	644,500.000	55,182,090.00
NIELSEN HOLDINGS NV	EQUITY	36,400.000	1,670,396.00
NIKE INC CL B	EQUITY	659,483.000	51,861,743.12
NIMBLE STORAGE INC	EQUITY	112,759.000	5,107,982.70
NISOURCE INC	EQUITY	436,100.000	14,338,968.00
NN INC	EQUITY	210,173.000	4,243,392.87
NOAH HOLDINGS LTD SPON ADS	EQUITY	87,574.000	1,576,332.00
NOBLE CORP PLC	EQUITY	187,800.000	7,036,866.00
NOBLE ENERGY INC	EQUITY	97,500.000	6,640,725.00
NOODLES + CO	EQUITY	82,644.000	2,968,572.48
NORANDA ALUMINUM HOLDING COR	EQUITY	662,000.000	2,177,980.00
NORDSON CORP	EQUITY	12,500.000	928,750.00
NORDSTROM INC	EQUITY	122,000.000	7,539,600.00
NORFOLK SOUTHERN CORP	EQUITY	384,100.000	35,656,003.00
NORTHERN TRUST CORP	EQUITY	196,800.000	12,179,952.00
NORTHRIM BANCORP INC	EQUITY	9,100.000	238,784.00
NORTHROP GRUMMAN CORP	EQUITY	488,371.000	55,972,200.31
NORTHSTAR REALTY FINANCE COR	EQUITY	143,100.000	1,924,695.00
NORTHWESTERN CORP	EQUITY	24,647.000	1,067,708.04
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	175,315.000	6,218,423.05
NOVAVAX INC	EQUITY	637,468.000	3,263,836.16
NPS PHARMACEUTICALS INC	EQUITY	479,738.000	14,564,845.68
NRG ENERGY INC	EQUITY	287,342.000	8,252,462.24
NU SKIN ENTERPRISES INC A	EQUITY	133,715.000	18,482,087.30
NUANCE COMMUNICATIONS INC	EQUITY	248,329.000	3,774,600.80
NUTRACEUTICAL INTL CORP	EQUITY	10,400.000	278,512.00
NUVASIVE INC	EQUITY	38,000.000	1,228,540.00
NVR INC	EQUITY	400.000	410,404.00
NXP SEMICONDUCTORS NV	EQUITY	182,798.000	8,395,912.14
O REILLY AUTOMOTIVE INC	EQUITY	184,800.000	23,785,608.00
OASIS PETROLEUM INC	EQUITY	39,518.000	1,856,160.46
OCCIDENTAL PETROLEUM CORP	EQUITY	1,034,301.000	98,362,025.10
OCEANEERING INTL INC	EQUITY	98,800.000	7,793,344.00
OCWEN FINANCIAL CORP	EQUITY	5,800.000	321,610.00
OFFICE DEPOT INC	EQUITY	143,688.000	760,109.52
OLD DOMINION FREIGHT LINE	EQUITY	231,151.000	12,255,626.02
OLD NATIONAL BANCORP	EQUITY	167,600.000	2,576,012.00
OLD REPUBLIC INTL CORP	EQUITY	245,400.000	4,238,058.00
OLIN CORP	EQUITY	40,500.000	1,168,425.00
OLYMPIC STEEL INC	EQUITY	27,883.000	808,049.34
OMEGA HEALTHCARE INVESTORS	EQUITY	105,200.000	3,134,960.00
OMNICARE INC	EQUITY	77,200.000	4,659,792.00
OMNICOM GROUP	EQUITY	151,956.000	11,300,967.72
OMNIVISION TECHNOLOGIES INC	EQUITY	148,160.000	2,548,352.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ON ASSIGNMENT INC	EQUITY	125,650.000	4,387,698.00
ON SEMICONDUCTOR CORPORATION	EQUITY	801,900.000	6,607,656.00
ONEBEACON INSURANCE GROUP A	EQUITY	170,400.000	2,695,728.00
ONEOK INC	EQUITY	5,700.000	354,426.00
OPENTABLE INC	EQUITY	50,253.000	3,988,580.61
ORACLE CORP	EQUITY	3,207,583.000	122,722,125.58
ORITANI FINANCIAL CORP	EQUITY	33,265.000	533,903.25
OSHKOSH CORP	EQUITY	491,216.000	24,747,462.08
OSI SYSTEMS INC	EQUITY	15,240.000	809,396.40
OTTER TAIL CORP	EQUITY	11,600.000	339,532.00
OWENS + MINOR INC	EQUITY	33,700.000	1,232,072.00
OWENS CORNING	EQUITY	11,900.000	484,568.00
OWENS ILLINOIS INC	EQUITY	186,098.000	6,658,586.44
PACCAR INC	EQUITY	554,000.000	32,780,180.00
PACIFIC PREMIER BANCORP INC	EQUITY	4,700.000	73,978.00
PACIRA PHARMACEUTICALS INC	EQUITY	71,234.000	4,095,242.66
PACKAGING CORP OF AMERICA	EQUITY	654,773.000	41,434,035.44
PACWEST BANCORP	EQUITY	117,189.000	4,947,719.58
PALL CORP	EQUITY	21,900.000	1,869,165.00
PALMETTO BANCSHARES INC	EQUITY	2,400.000	31,104.00
PALO ALTO NETWORKS INC	EQUITY	63,600.000	3,655,092.00
PANDORA MEDIA INC	EQUITY	567,700.000	15,100,820.00
PANERA BREAD COMPANY CLASS A	EQUITY	400.000	70,676.00
PAREXEL INTERNATIONAL CORP	EQUITY	84,330.000	3,810,029.40
PARKER DRILLING CO	EQUITY	98,100.000	797,553.00
PARKER HANNIFIN CORP	EQUITY	67,160.000	8,639,462.40
PARTNERRE LTD	EQUITY	42,300.000	4,459,689.00
PATTERSON COS INC	EQUITY	13,300.000	547,960.00
PATTERSON UTI ENERGY INC	EQUITY	200.000	5,064.00
PAYCHEX INC	EQUITY	78,000.000	3,551,340.00
PC CONNECTION INC	EQUITY	30,100.000	747,985.00
PDF SOLUTIONS INC	EQUITY	169,502.000	4,342,641.24
PDL BIOPHARMA INC	EQUITY	386,248.000	3,259,933.12
PEABODY ENERGY CORP	EQUITY	240,650.000	4,699,894.50
PEAPACK GLADSTONE FINL CORP	EQUITY	6,900.000	131,790.00
PEBBLEBROOK HOTEL TRUST	EQUITY	146,664.000	4,511,384.64
PENFORD CORP	EQUITY	13,400.000	172,190.00
PENN REAL ESTATE INVEST TST	EQUITY	57,300.000	1,087,554.00
PENN VIRGINIA CORP	EQUITY	713,106.000	6,724,589.58
PENNANTPARK INVESTMENT CORP	EQUITY	31,088.000	360,620.80
PENTAIR LTD REGISTERED	EQUITY	2,932.000	227,728.44
PEOPLES BANCORP INC	EQUITY	11,500.000	258,865.00
PEPSICO INC	EQUITY	1,250,174.000	103,689,431.56
PERFICIENT INC	EQUITY	58,600.000	1,372,412.00
PERION NETWORK LTD	EQUITY	135,794.000	1,641,749.46
PERKINELMER INC	EQUITY	37,292.000	1,537,549.16
PERRIGO CO PLC	EQUITY	74,600.000	11,448,116.00
PETSMART INC	EQUITY	128,700.000	9,362,925.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
PFIZER INC	EQUITY	6,297,498.000	192,892,363.74
PGT INC	EQUITY	345,643.000	3,497,907.16
PHARMACYCLICS INC	EQUITY	30,781.000	3,256,014.18
PHARMERICA CORP	EQUITY	46,200.000	993,300.00
PHH CORP	EQUITY	280,200.000	6,822,870.00
PHILLIPS 66	EQUITY	590,817.000	45,569,715.21
PHOENIX NEW MEDIA LTD ADR	EQUITY	235,988.000	2,272,564.44
PHOTRONICS INC	EQUITY	353,440.000	3,191,563.20
PIER 1 IMPORTS INC	EQUITY	417,466.000	9,635,115.28
PIKE CORP	EQUITY	58,000.000	613,060.00
PILGRIM S PRIDE CORP	EQUITY	184,600.000	2,999,750.00
PINNACLE ENTERTAINMENT INC	EQUITY	18,876.000	490,587.24
PINNACLE FINANCIAL PARTNERS	EQUITY	35,450.000	1,153,188.50
PINNACLE FOODS INC	EQUITY	241,014.000	6,618,244.44
PIONEER NATURAL RESOURCES CO	EQUITY	94,100.000	17,320,987.00
PIPER JAFFRAY COS	EQUITY	6,567.000	259,724.85
PITNEY BOWES INC	EQUITY	122,125.000	2,845,512.50
PLATINUM UNDERWRITERS HLDGS	EQUITY	55,500.000	3,401,040.00
PLEXUS CORP	EQUITY	121,130.000	5,243,717.70
PLUM CREEK TIMBER CO	EQUITY	15,000.000	697,650.00
PLY GEM HOLDINGS INC	EQUITY	44,266.000	798,115.98
PMC SIERRA INC	EQUITY	121,923.000	783,964.89
PNC FINANCIAL SERVICES GROUP	EQUITY	706,605.000	54,818,415.90
PNM RESOURCES INC	EQUITY	193,210.000	4,660,225.20
POINTS INTERNATIONAL LTD	EQUITY	74,858.000	1,902,141.78
POLARIS INDUSTRIES INC	EQUITY	76,295.000	11,111,603.80
POLYONE CORPORATION	EQUITY	212,907.000	7,526,262.45
POPEYES LOUISIANA KITCHEN IN	EQUITY	83,373.000	3,209,860.50
POPULAR INC	EQUITY	115,600.000	3,321,188.00
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	796,136.000	42,067,826.24
PORTLAND GENERAL ELECTRIC CO	EQUITY	225,426.000	6,807,865.20
POST HOLDINGS INC	EQUITY	67,620.000	3,331,637.40
POST PROPERTIES INC	EQUITY	106,700.000	4,826,041.00
POTLATCH CORP	EQUITY	161,234.000	6,729,907.16
POWELL INDUSTRIES INC	EQUITY	15,572.000	1,043,168.28
PPG INDUSTRIES INC	EQUITY	170,303.000	32,299,666.98
PRAXAIR INC	EQUITY	71,700.000	9,323,151.00
PRECISION CASTPARTS CORP	EQUITY	116,300.000	31,319,590.00
PREFERRED BANK/LOS ANGELES	EQUITY	12,800.000	256,640.00
PREFORMED LINE PRODUCTS CO	EQUITY	3,200.000	234,112.00
PREMIERE GLOBAL SERVICES INC	EQUITY	194,719.000	2,256,793.21
PRESTIGE BRANDS HOLDINGS INC	EQUITY	132,722.000	4,751,447.60
PRICELINE.COM INC	EQUITY	106,628.000	123,944,387.20
PRIMERICA INC	EQUITY	83,140.000	3,567,537.40
PRINCIPAL FINANCIAL GROUP	EQUITY	36,700.000	1,809,677.00
PRIVATEBANCORP INC	EQUITY	281,351.000	8,139,484.43
PROASSURANCE CORP	EQUITY	31,497.000	1,526,974.56
PROCTER + GAMBLE CO/THE	EQUITY	1,350,853.000	109,972,942.73

Security Name	Asset Class	Shares/Par Value	Base Market Value
PROGRESSIVE CORP	EQUITY	175,000.000	4,772,250.00
PROGRESSIVE WASTE SOLUTIONS	EQUITY	32,832.000	812,592.00
PROLOGIS INC	EQUITY	100.000	3,695.00
PROOFPOINT INC	EQUITY	137,697.000	4,567,409.49
PROSPERITY BANCSHARES INC	EQUITY	26,681.000	1,691,308.59
PROTECTIVE LIFE CORP	EQUITY	141,000.000	7,143,060.00
PROTO LABS INC	EQUITY	199,904.000	14,229,166.72
PROVIDENT FINANCIAL HLDGS	EQUITY	21,200.000	318,000.00
PROVIDENT FINANCIAL SERVICES	EQUITY	48,114.000	929,562.48
PRUDENTIAL FINANCIAL INC	EQUITY	473,975.000	43,709,974.50
PS BUSINESS PARKS INC/CA	EQUITY	20,005.000	1,528,782.10
PTC INC	EQUITY	89,203.000	3,156,894.17
PUBLIC SERVICE ENTERPRISE GP	EQUITY	123,400.000	3,953,736.00
PUBLIC STORAGE	EQUITY	188,300.000	28,342,916.00
PULTEGROUP INC	EQUITY	934,007.000	19,025,722.59
QAD INC A	EQUITY	7,400.000	130,684.00
QLIK TECHNOLOGIES INC	EQUITY	90,970.000	2,422,531.10
QLOGIC CORP	EQUITY	464,810.000	5,498,702.30
QUAD GRAPHICS INC	EQUITY	122,830.000	3,344,660.90
QUAKER CHEMICAL CORP	EQUITY	9,341.000	719,910.87
QUALCOMM INC	EQUITY	1,436,122.000	106,632,058.50
QUALITY DISTRIBUTION INC	EQUITY	224,320.000	2,878,025.60
QUEST DIAGNOSTICS INC	EQUITY	9,234.000	494,388.36
QUESTAR CORP	EQUITY	359,400.000	8,262,606.00
QUESTCOR PHARMACEUTICALS	EQUITY	38,400.000	2,090,880.00
QUIKSILVER INC	EQUITY	457,100.000	4,008,767.00
QUINSTREET INC	EQUITY	57,500.000	499,675.00
QUINTILES TRANSNATIONAL HOLD	EQUITY	62,764.000	2,908,483.76
RADIAN GROUP INC	EQUITY	96,247.000	1,359,007.64
RADWARE LTD	EQUITY	54,011.000	971,117.78
RAIT FINANCIAL TRUST	EQUITY	115,900.000	1,039,623.00
RALLY SOFTWARE DEVELOPMENT	EQUITY	156,860.000	3,050,927.00
RALPH LAUREN CORP	EQUITY	15,100.000	2,666,207.00
RANGE RESOURCES CORP	EQUITY	33,400.000	2,815,954.00
RAYMOND JAMES FINANCIAL INC	EQUITY	40,700.000	2,124,133.00
RAYONIER INC	EQUITY	124,250.000	5,230,925.00
RAYTHEON COMPANY	EQUITY	843,910.000	76,542,637.00
RBC BEARINGS INC	EQUITY	14,094.000	997,150.50
READING INTERNATIONAL INC A	EQUITY	14,100.000	105,609.00
REALOGY HOLDINGS CORP	EQUITY	52,119.000	2,578,326.93
REGAL BELOIT CORP	EQUITY	11,000.000	810,920.00
REGAL ENTERTAINMENT GROUP A	EQUITY	360,147.000	7,004,859.15
REGENERON PHARMACEUTICALS	EQUITY	84,047.000	23,133,096.28
REGIONS FINANCIAL CORP	EQUITY	2,458,875.000	24,318,273.75
REINSURANCE GROUP OF AMERICA	EQUITY	22,400.000	1,733,984.00
RELIANCE STEEL + ALUMINUM	EQUITY	86,864.000	6,587,765.76
RENAISSANCERE HOLDINGS LTD	EQUITY	85,300.000	8,303,102.00
RENEWABLE ENERGY GROUP INC	EQUITY	273,607.000	3,135,536.22

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
RENT A CENTER INC	EQUITY	330,763.000	11,027,638.42
REPLIGEN CORP	EQUITY	242,511.000	3,307,850.04
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	72,400.000	773,956.00
REPUBLIC SERVICES INC	EQUITY	107,400.000	3,565,680.00
RESMED INC	EQUITY	290,900.000	13,695,572.00
RETAIL PROPERTIES OF AME A	EQUITY	119,100.000	1,514,952.00
REX AMERICAN RESOURCES CORP	EQUITY	25,800.000	1,153,518.00
REX ENERGY CORP	EQUITY	495,024.000	9,756,923.04
RF MICRO DEVICES INC	EQUITY	500,775.000	2,583,999.00
RITE AID CORP	EQUITY	3,107,272.000	15,722,796.32
RIVERBED TECHNOLOGY INC	EQUITY	177,785.000	3,214,352.80
RLI CORP	EQUITY	7,905.000	769,788.90
RLJ LODGING TRUST	EQUITY	65,000.000	1,580,800.00
ROBERT HALF INTL INC	EQUITY	68,238.000	2,865,313.62
ROCK TENN COMPANY CL A	EQUITY	101,387.000	10,646,648.87
ROCKET FUEL INC	EQUITY	140,851.000	8,660,927.99
ROCKWELL AUTOMATION INC	EQUITY	112,900.000	13,340,264.00
ROCKWELL COLLINS INC	EQUITY	16,000.000	1,182,720.00
ROLLINS INC	EQUITY	6,970.000	211,121.30
ROPER INDUSTRIES INC	EQUITY	34,900.000	4,839,932.00
ROSETTA RESOURCES INC	EQUITY	97,790.000	4,697,831.60
ROSS STORES INC	EQUITY	167,814.000	12,574,303.02
ROUNDY S INC	EQUITY	43,900.000	432,854.00
ROVI CORP	EQUITY	256,966.000	5,059,660.54
ROWAN COMPANIES PLC A	EQUITY	26,000.000	919,360.00
ROYAL CARIBBEAN CRUISES LTD	EQUITY	266,273.000	12,626,665.66
RPM INTERNATIONAL INC	EQUITY	39,400.000	1,635,494.00
RPX CORP	EQUITY	8,000.000	135,200.00
RR DONNELLEY + SONS CO	EQUITY	252,705.000	5,124,857.40
RTI INTERNATIONAL METALS INC	EQUITY	61,413.000	2,100,938.73
RUBY TUESDAY INC	EQUITY	195,000.000	1,351,350.00
RUSH ENTERPRISES INC CL A	EQUITY	190,800.000	5,657,220.00
RYDER SYSTEM INC	EQUITY	42,670.000	3,148,192.60
S + T BANCORP INC	EQUITY	12,200.000	308,782.00
SABRA HEALTH CARE REIT INC	EQUITY	105,036.000	2,745,641.04
SAFEWAY INC	EQUITY	174,900.000	5,696,493.00
SAGA COMMUNICATIONS INC CL A	EQUITY	2,000.000	100,600.00
SAIA INC	EQUITY	139,160.000	4,460,078.00
SALESFORCE.COM INC	EQUITY	833,062.000	45,976,691.78
SALIX PHARMACEUTICALS LTD	EQUITY	133,000.000	11,962,020.00
SALLY BEAUTY HOLDINGS INC	EQUITY	62,800.000	1,898,444.00
SANCHEZ ENERGY CORP	EQUITY	123,800.000	3,034,338.00
SANDERSON FARMS INC	EQUITY	2,472.000	178,799.76
SANDISK CORP	EQUITY	455,275.000	32,115,098.50
SANDY SPRING BANCORP INC	EQUITY	17,250.000	486,277.50
SANMINA CORP	EQUITY	504,304.000	8,421,876.80
SANOFI ADR	EQUITY	396,500.000	21,264,295.00
SBA COMMUNICATIONS CORP CL A	EQUITY	160,600.000	14,428,304.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
SCANA CORP	EQUITY	90,700.000	4,256,551.00
SCANSOURCE INC	EQUITY	26,200.000	1,111,666.00
SCHLUMBERGER LTD	EQUITY	1,565,048.000	141,026,475.28
SCHOLASTIC CORP	EQUITY	85,090.000	2,893,910.90
SCHULMAN (A.) INC	EQUITY	32,300.000	1,138,898.00
SCHWAB (CHARLES) CORP	EQUITY	1,418,300.000	36,875,800.00
SCIENCE APPLICATIONS INTE	EQUITY	40,455.000	1,337,846.85
SCOTTS MIRACLE GRO CO CL A	EQUITY	191,800.000	11,933,796.00
SCRIPPS NETWORKS INTER CL A	EQUITY	242,915.000	20,990,285.15
SEACHANGE INTERNATIONAL INC	EQUITY	385,120.000	4,683,059.20
SEADRILL LTD	EQUITY	19,300.000	792,844.00
SEAGATE TECHNOLOGY	EQUITY	233,100.000	13,090,896.00
SEALED AIR CORP	EQUITY	146,400.000	4,984,920.00
SEARS HOMETOWN AND OUTLET ST	EQUITY	16,506.000	420,903.00
SEATTLE GENETICS INC	EQUITY	21,700.000	865,613.00
SEI INVESTMENTS COMPANY	EQUITY	344,340.000	11,958,928.20
SELECT MEDICAL HOLDINGS CORP	EQUITY	76,900.000	892,809.00
SELECTIVE INSURANCE GROUP	EQUITY	127,700.000	3,455,562.00
SEMGROUP CORP CLASS A	EQUITY	54,980.000	3,586,345.40
SEMPRA ENERGY	EQUITY	208,200.000	18,688,032.00
SEMTECH CORP	EQUITY	173,274.000	4,380,366.72
SENIOR HOUSING PROP TRUST	EQUITY	48,100.000	1,069,263.00
SERVICE CORP INTERNATIONAL	EQUITY	353,531.000	6,409,517.03
SERVICENOW INC	EQUITY	347,436.000	19,459,890.36
SHERWIN WILLIAMS CO/THE	EQUITY	83,300.000	15,285,550.00
SHILOH INDUSTRIES INC	EQUITY	8,700.000	169,650.00
SHOE CARNIVAL INC	EQUITY	25,535.000	740,770.35
SHUTTERFLY INC	EQUITY	90,500.000	4,609,165.00
SHUTTERSTOCK INC	EQUITY	67,743.000	5,665,347.09
SIERRA BANCORP	EQUITY	19,187.000	308,718.83
SIGMA ALDRICH	EQUITY	204,800.000	19,253,248.00
SIGNATURE BANK	EQUITY	23,845.000	2,561,429.90
SIGNET JEWELERS LTD	EQUITY	31,700.000	2,494,790.00
SILGAN HOLDINGS INC	EQUITY	500.000	24,010.00
SILICOM LTD	EQUITY	57,243.000	2,617,149.96
SILVERCREST ASSET MANAGEME A	EQUITY	13,000.000	221,650.00
SIMON PROPERTY GROUP INC	EQUITY	358,536.000	54,554,837.76
SIRONA DENTAL SYSTEMS INC	EQUITY	177,092.000	12,431,858.40
SIX FLAGS ENTERTAINMENT CORP	EQUITY	13,600.000	500,752.00
SKYWORKS SOLUTIONS INC	EQUITY	212,116.000	6,058,032.96
SLM CORP	EQUITY	1,823,467.000	47,920,712.76
SM ENERGY CO	EQUITY	127,551.000	10,600,763.61
SMITH (A.O.) CORP	EQUITY	132,000.000	7,120,080.00
SNAP ON INC	EQUITY	35,700.000	3,909,864.00
SOLAR CAPITAL LTD	EQUITY	20,439.000	460,899.45
SOLAR SENIOR CAPITAL LTD	EQUITY	11,873.000	216,326.06
SOLARWINDS INC	EQUITY	40,388.000	1,527,878.04
SOLERA HOLDINGS INC	EQUITY	15,900.000	1,125,084.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
SONIC AUTOMOTIVE INC CLASS A	EQUITY	287,700.000	7,042,896.00
SONIC CORP	EQUITY	227,846.000	4,600,210.74
SONOCO PRODUCTS CO	EQUITY	16,400.000	684,208.00
SOTHEBY S	EQUITY	100,132.000	5,327,022.40
SOUTHCOAST FINANCIAL CORP	EQUITY	17,053.000	101,465.35
SOUTHERN CO/THE	EQUITY	287,200.000	11,806,792.00
SOUTHWEST AIRLINES CO	EQUITY	1,956,200.000	36,854,808.00
SOUTHWEST BANCORP INC/OKLA	EQUITY	47,047.000	748,988.24
SOUTHWEST GAS CORP	EQUITY	77,308.000	4,322,290.28
SOUTHWESTERN ENERGY CO	EQUITY	425,100.000	16,719,183.00
SOVRAN SELF STORAGE INC	EQUITY	13,000.000	847,210.00
SPARTAN STORES INC	EQUITY	21,600.000	524,448.00
SPECTRA ENERGY CORP	EQUITY	16,400.000	584,168.00
SPECTRUM BRANDS HOLDINGS INC	EQUITY	29,123.000	2,054,627.65
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	344,064.000	11,725,701.12
SPIRIT AIRLINES INC	EQUITY	74,381.000	3,377,641.21
SPIRIT REALTY CAPITAL INC	EQUITY	11,700.000	115,011.00
SPLUNK INC	EQUITY	583,896.000	40,096,138.32
SPRINT CORP	EQUITY	306,857.000	3,298,712.75
SPS COMMERCE INC	EQUITY	53,306.000	3,480,881.80
SPX CORP	EQUITY	133,100.000	13,258,091.00
SS+C TECHNOLOGIES HOLDINGS	EQUITY	35,166.000	1,556,447.16
ST JUDE MEDICAL INC	EQUITY	262,600.000	16,268,070.00
STAG INDUSTRIAL INC	EQUITY	152,400.000	3,107,436.00
STANCORP FINANCIAL GROUP	EQUITY	39,300.000	2,603,625.00
STANDARD PACIFIC CORP	EQUITY	145,430.000	1,316,141.50
STANDEX INTERNATIONAL CORP	EQUITY	12,500.000	786,000.00
STANLEY BLACK + DECKER INC	EQUITY	99,201.000	8,004,528.69
STAPLES INC	EQUITY	44,600.000	708,694.00
STARBUCKS CORP	EQUITY	770,129.000	60,370,412.31
STARWOOD HOTELS + RESORTS	EQUITY	286,400.000	22,754,480.00
STARZ A	EQUITY	178,618.000	5,222,790.32
STATE STREET CORP	EQUITY	1,031,500.000	75,701,785.00
STEEL DYNAMICS INC	EQUITY	109,300.000	2,135,722.00
STEELCASE INC CL A	EQUITY	72,600.000	1,151,436.00
STEINER LEISURE LTD	EQUITY	51,410.000	2,528,857.90
STERICYCLE INC	EQUITY	29,000.000	3,368,930.00
STERLING FINL CORP/SPOKANE	EQUITY	16,613.000	566,171.04
STEVEN MADDEN LTD	EQUITY	17,528.000	641,349.52
STEWART INFORMATION SERVICES	EQUITY	30,800.000	993,916.00
STIFEL FINANCIAL CORP	EQUITY	109,236.000	5,234,589.12
STONE ENERGY CORP	EQUITY	42,900.000	1,483,911.00
STONERIDGE INC	EQUITY	70,500.000	898,875.00
STRATASYS LTD	EQUITY	40,196.000	5,414,401.20
STRATEGIC HOTELS + RESORTS I	EQUITY	118,855.000	1,123,179.75
STRYKER CORP	EQUITY	324,323.000	24,369,630.22
SUMMIT STATE BANK	EQUITY	9,335.000	98,484.25
SUNCOKE ENERGY INC	EQUITY	221,151.000	5,044,454.31

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
SUNSTONE HOTEL INVESTORS INC	EQUITY	345,500.000	4,629,700.00
SUNTRUST BANKS INC	EQUITY	301,945.000	11,114,595.45
SUPERVALU INC W/D	EQUITY	223,400.000	1,628,586.00
SURGICAL CARE AFFILIATES INC	EQUITY	15,024.000	523,436.16
SUSQUEHANNA BANCSHARES INC	EQUITY	45,900.000	589,356.00
SUSSER HOLDINGS CORP	EQUITY	90,122.000	5,902,089.78
SVB FINANCIAL GROUP	EQUITY	68,800.000	7,214,368.00
SWIFT TRANSPORTATION CO	EQUITY	464,714.000	10,321,297.94
SYMANTEC CORP	EQUITY	777,400.000	18,331,092.00
SYMETRA FINANCIAL CORP	EQUITY	258,600.000	4,903,056.00
SYMMETRY MEDICAL INC	EQUITY	57,300.000	577,584.00
SYNAPTICS INC	EQUITY	155,478.000	8,055,315.18
SYNCHRONOSS TECHNOLOGIES INC	EQUITY	108,737.000	3,378,458.59
SYNNEX CORP	EQUITY	22,800.000	1,536,720.00
SYNOVUS FINANCIAL CORP	EQUITY	2,673,159.000	9,623,372.40
SYSCO CORP	EQUITY	18,500.000	667,850.00
T MOBILE US INC	EQUITY	145,100.000	4,881,164.00
T ROWE PRICE GROUP INC	EQUITY	422,268.000	35,373,390.36
T.G.C. INDUSTRIES INC	EQUITY	27,000.000	197,100.00
TABLEAU SOFTWARE INC CL A	EQUITY	50,206.000	3,460,699.58
TAKE TWO INTERACTIVE SOFTWRE	EQUITY	161,512.000	2,805,463.44
TAL EDUCATION GROUP ADR	EQUITY	73,092.000	1,607,293.08
TAMINCO CORP	EQUITY	47,774.000	965,512.54
TARGET CORP	EQUITY	666,300.000	42,156,801.00
TARO PHARMACEUTICAL INDUS WD	EQUITY	53,000.000	5,241,700.00
TASER INTERNATIONAL INC	EQUITY	442,351.000	7,024,533.88
TCF FINANCIAL CORP	EQUITY	68,400.000	1,111,500.00
TD AMERITRADE HOLDING CORP	EQUITY	345,300.000	10,579,992.00
TE CONNECTIVITY LTD	EQUITY	136,600.000	7,528,026.00
TEAM HEALTH HOLDINGS INC	EQUITY	74,540.000	3,395,297.00
TECH DATA CORP	EQUITY	62,586.000	3,229,437.60
TECO ENERGY INC	EQUITY	148,735.000	2,564,191.40
TELEDYNE TECHNOLOGIES INC	EQUITY	14,449.000	1,327,285.14
TELEFLEX INC	EQUITY	84,919.000	7,970,497.34
TELENAV INC	EQUITY	79,200.000	521,928.00
TELEPHONE AND DATA SYSTEMS	EQUITY	249,986.000	6,444,639.08
TELETECH HOLDINGS INC	EQUITY	15,200.000	363,888.00
TEMPUR SEALY INTERNATIONAL I	EQUITY	7,800.000	420,888.00
TENET HEALTHCARE CORP	EQUITY	80,300.000	3,382,236.00
TENNECO INC	EQUITY	119,750.000	6,774,257.50
TERADYNE INC	EQUITY	78,000.000	1,374,360.00
TEREX CORP	EQUITY	193,225.000	8,113,517.75
TESLA MOTORS INC	EQUITY	295,800.000	44,482,404.00
TESORO CORP	EQUITY	144,749.000	8,467,816.50
TETRA TECHNOLOGIES INC	EQUITY	79,207.000	978,998.52
TEVA PHARMACEUTICAL SP ADR	EQUITY	261,700.000	10,488,936.00
TEXAS CAPITAL BANCSHARES INC	EQUITY	38,417.000	2,389,537.40
TEXAS INSTRUMENTS INC	EQUITY	598,100.000	26,262,571.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
TEXAS ROADHOUSE INC	EQUITY	155,920.000	4,334,576.00
TEXTRON INC	EQUITY	116,500.000	4,282,540.00
THERMO FISHER SCIENTIFIC INC	EQUITY	283,050.000	31,517,617.50
THERMON GROUP HOLDINGS INC	EQUITY	184,388.000	5,039,324.04
THL CREDIT INC	EQUITY	19,335.000	318,834.15
THOMSON REUTERS CORP	EQUITY	1,500.000	56,730.00
THOR INDUSTRIES INC	EQUITY	24,500.000	1,353,135.00
THORATEC CORP	EQUITY	10,953.000	400,879.80
TIBCO SOFTWARE INC	EQUITY	145,062.000	3,260,993.76
TIDEWATER INC	EQUITY	10,800.000	640,116.00
TIFFANY + CO	EQUITY	1,900.000	176,282.00
TILE SHOP HLDGS INC	EQUITY	226,807.000	4,098,402.49
TIME WARNER CABLE	EQUITY	363,500.000	49,254,250.00
TIME WARNER INC	EQUITY	1,053,774.000	73,469,123.28
TIMKEN CO	EQUITY	140,702.000	7,748,459.14
TITAN MACHINERY INC	EQUITY	173,470.000	3,091,235.40
TIVO INC	EQUITY	99,469.000	1,305,033.28
TJX COMPANIES INC	EQUITY	871,922.000	55,567,589.06
TOLL BROTHERS INC	EQUITY	46,900.000	1,735,300.00
TOMPKINS FINANCIAL CORP	EQUITY	19,700.000	1,012,383.00
TORCHMARK CORP	EQUITY	38,199.000	2,985,251.85
TORO CO	EQUITY	11,800.000	750,480.00
TOTAL SYSTEM SERVICES INC	EQUITY	137,000.000	4,559,360.00
TOWERS WATSON + CO CL A	EQUITY	33,800.000	4,313,218.00
TOWNE BANK	EQUITY	9,800.000	150,822.00
TRACTOR SUPPLY COMPANY	EQUITY	37,159.000	2,882,795.22
TRANS WORLD ENTERTAINMENT CP	EQUITY	33,300.000	147,186.00
TRANSDIGM GROUP INC	EQUITY	40,696.000	6,552,869.92
TRANSGLOBE ENERGY CORP	EQUITY	360,202.000	3,011,288.72
TRANSOCEAN LTD	EQUITY	166,600.000	8,233,372.00
TRAVELERS COS INC/THE	EQUITY	1,086,558.000	98,376,961.32
TREEHOUSE FOODS INC	EQUITY	34,900.000	2,405,308.00
TREX COMPANY INC	EQUITY	11,718.000	931,932.54
TRICO BANCSHARES	EQUITY	42,404.000	1,203,001.48
TRINITY INDUSTRIES INC	EQUITY	101,300.000	5,522,876.00
TRIPADVISOR INC	EQUITY	89,301.000	7,396,801.83
TRIQUINT SEMICONDUCTOR INC	EQUITY	71,084.000	592,840.56
TRIUMPH GROUP INC	EQUITY	2,900.000	220,603.00
TRUEBLUE INC	EQUITY	26,211.000	675,719.58
TRULIA INC	EQUITY	87,116.000	3,072,581.32
TRUSTCO BANK CORP NY	EQUITY	673,274.000	4,834,107.32
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	187,262.000	13,930,420.18
TTM TECHNOLOGIES	EQUITY	58,900.000	505,362.00
TUPPERWARE BRANDS CORP	EQUITY	30,100.000	2,845,353.00
TUTOR PERINI CORP	EQUITY	196,640.000	5,171,632.00
TW TELECOM INC	EQUITY	4,900.000	149,303.00
TWENTY FIRST CENTURY FOX A	EQUITY	659,700.000	23,208,246.00
TWIN DISC INC	EQUITY	19,948.000	516,453.72

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
TWITTER INC	EQUITY	24,707.000	1,572,600.55
TWO HARBORS INVESTMENT CORP	EQUITY	120,210.000	1,115,548.80
TYSON FOODS INC CL A	EQUITY	1,052,710.000	35,223,676.60
UBIQUITI NETWORKS INC	EQUITY	25,575.000	1,175,427.00
UGI CORP	EQUITY	330,500.000	13,702,530.00
UIL HOLDINGS CORP	EQUITY	2,500.000	96,875.00
ULTA SALON COSMETICS + FRAGR	EQUITY	168,300.000	16,244,316.00
ULTIMATE SOFTWARE GROUP INC	EQUITY	93,519.000	14,328,981.18
ULTRA CLEAN HOLDINGS INC	EQUITY	84,400.000	846,532.00
UMB FINANCIAL CORP	EQUITY	32,746.000	2,104,912.88
UMPQUA HOLDINGS CORP	EQUITY	149,770.000	2,866,597.80
UNDER ARMOUR INC CLASS A	EQUITY	17,900.000	1,562,670.00
UNIFI INC	EQUITY	114,091.000	3,107,838.84
UNIFIRST CORP/MA	EQUITY	1,900.000	203,300.00
UNION PACIFIC CORP	EQUITY	854,800.000	143,606,400.00
UNITED COMMUNITY BANKS/GA	EQUITY	72,300.000	1,283,325.00
UNITED CONTINENTAL HOLDINGS	EQUITY	238,575.000	9,025,292.25
UNITED FIRE GROUP INC	EQUITY	29,300.000	839,738.00
UNITED NATURAL FOODS INC	EQUITY	68,730.000	5,181,554.70
UNITED ONLINE INC WHEN ISSUE	EQUITY	23,670.000	325,699.20
UNITED PARCEL SERVICE CL B	EQUITY	155,301.000	16,319,029.08
UNITED RENTALS INC	EQUITY	18,600.000	1,449,870.00
UNITED STATES STEEL CORP	EQUITY	233,800.000	6,897,100.00
UNITED STATIONERS INC	EQUITY	78,082.000	3,583,182.98
UNITED TECHNOLOGIES CORP	EQUITY	497,600.000	56,626,880.00
UNITED THERAPEUTICS CORP	EQUITY	192,741.000	21,795,152.28
UNITEDHEALTH GROUP INC	EQUITY	894,252.000	67,337,175.60
UNITIL CORP	EQUITY	29,600.000	902,504.00
UNIVERSAL ELECTRONICS INC	EQUITY	77,621.000	2,958,136.31
UNIVERSAL HEALTH SERVICES B	EQUITY	31,000.000	2,519,060.00
UNIVERSAL INSURANCE HOLDINGS	EQUITY	96,800.000	1,401,664.00
UNIVEST CORP OF PENNSYLVANIA	EQUITY	25,700.000	531,476.00
UNS ENERGY CORP	EQUITY	20,300.000	1,214,955.00
UNUM GROUP	EQUITY	220,000.000	7,717,600.00
URBAN OUTFITTERS INC	EQUITY	361,399.000	13,407,902.90
URS CORP	EQUITY	63,900.000	3,386,061.00
US BANCORP	EQUITY	341,700.000	13,804,680.00
US ECOLOGY INC	EQUITY	150,875.000	5,611,041.25
USG CORP	EQUITY	147,350.000	4,181,793.00
VAALCO ENERGY INC	EQUITY	44,800.000	308,672.00
VAIL RESORTS INC	EQUITY	80,530.000	6,058,271.90
VALASSIS COMMUNICATIONS INC	EQUITY	195,700.000	6,702,725.00
VALEANT PHARMACEUTICALS INTE	EQUITY	55,900.000	6,562,660.00
VALERO ENERGY CORP	EQUITY	712,583.000	35,914,183.20
VALIDUS HOLDINGS LTD	EQUITY	220,040.000	8,865,411.60
VALMONT INDUSTRIES	EQUITY	218,760.000	32,621,491.20
VALSPAR CORP	EQUITY	210,974.000	15,040,336.46
VALUECLICK INC	EQUITY	69,227.000	1,617,834.99

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
VANTIV INC CL A	EQUITY	63,900.000	2,083,779.00
VCA ANTECH INC	EQUITY	417,370.000	13,088,723.20
VECTREN CORPORATION	EQUITY	114,409.000	4,061,519.50
VEEVA SYSTEMS INC CLASS A	EQUITY	103,982.000	3,337,822.20
VENTAS INC	EQUITY	158,535.000	9,080,884.80
VERA BRADLEY INC	EQUITY	169,100.000	4,065,164.00
VERASTEM INC	EQUITY	165,780.000	1,889,892.00
VERINT SYSTEMS INC	EQUITY	31,215.000	1,340,372.10
VERISIGN INC	EQUITY	561,784.000	33,583,447.52
VERISK ANALYTICS INC CLASS A	EQUITY	9,100.000	598,052.00
VERIZON COMMUNICATIONS INC	EQUITY	3,385,688.000	166,372,708.32
VERTEX PHARMACEUTICALS INC	EQUITY	184,900.000	13,738,070.00
VF CORP	EQUITY	502,938.000	31,353,154.92
VIACOM INC CLASS B	EQUITY	457,526.000	39,960,320.84
VIEWPOINT FINANCIAL GROUP IN	EQUITY	183,702.000	5,042,619.90
VILLAGE SUPER MARKET CLASS A	EQUITY	4,100.000	127,141.00
VINCE HOLDING CORP	EQUITY	313,061.000	9,601,580.87
VIPSHOP HOLDINGS LTD ADS	EQUITY	84,600.000	7,079,328.00
VIROPHARMA INC	EQUITY	41,220.000	2,054,817.00
VIRTUS INVESTMENT PARTNERS	EQUITY	4,782.000	956,639.10
VISA INC CLASS A SHARES	EQUITY	558,633.000	124,396,396.44
VISHAY INTERTECHNOLOGY INC	EQUITY	164,170.000	2,176,894.20
VISTEON CORP	EQUITY	26,100.000	2,137,329.00
VITAMIN SHOPPE INC	EQUITY	90,753.000	4,720,063.53
VMWARE INC CLASS A	EQUITY	120,000.000	10,765,200.00
VODAFONE GROUP PLC SP ADR	EQUITY	370,500.000	14,564,355.00
VSE CORP	EQUITY	10,200.000	489,702.00
W+T OFFSHORE INC	EQUITY	16,100.000	257,600.00
WABASH NATIONAL CORP	EQUITY	217,840.000	2,690,324.00
WABTEC CORP	EQUITY	56,800.000	4,218,536.00
WADDELL + REED FINANCIAL A	EQUITY	264,745.000	17,240,194.40
WAGEWORKS INC	EQUITY	77,372.000	4,598,991.68
WAL MART STORES INC	EQUITY	564,000.000	44,381,160.00
WALGREEN CO	EQUITY	475,800.000	27,329,952.00
WALKER + DUNLOP INC	EQUITY	21,800.000	352,506.00
WALT DISNEY CO/THE	EQUITY	1,544,687.000	118,014,086.80
WALTER INVESTMENT MANAGEMENT	EQUITY	16,042.000	567,245.12
WASHINGTON FEDERAL INC	EQUITY	107,140.000	2,495,290.60
WASTE CONNECTIONS INC	EQUITY	57,300.000	2,499,999.00
WASTE MANAGEMENT INC	EQUITY	124,500.000	5,586,315.00
WATERS CORP	EQUITY	67,100.000	6,710,000.00
WATSCO INC	EQUITY	92,598.000	8,894,963.88
WATTS WATER TECHNOLOGIES A	EQUITY	43,550.000	2,694,438.50
WEBSTER FINANCIAL CORP	EQUITY	242,838.000	7,571,688.84
WEIGHT WATCHERS INTL INC	EQUITY	59,117.000	1,946,722.81
WEINGARTEN REALTY INVESTORS	EQUITY	15,400.000	422,268.00
WELLCARE HEALTH PLANS INC	EQUITY	130,802.000	9,211,076.84
WELLPOINT INC	EQUITY	791,262.000	73,104,696.18

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
WELLS FARGO + CO	EQUITY	4,624,275.000	209,942,085.00
WENDY S CO/THE	EQUITY	176,300.000	1,537,336.00
WESBANCO INC	EQUITY	32,700.000	1,046,400.00
WESCO INTERNATIONAL INC	EQUITY	28,400.000	2,586,388.00
WEST CORP	EQUITY	33,972.000	873,420.12
WEST PHARMACEUTICAL SERVICES	EQUITY	102,700.000	5,038,462.00
WESTAR ENERGY INC	EQUITY	106,700.000	3,432,539.00
WESTERN ALLIANCE BANCORP	EQUITY	220,100.000	5,251,586.00
WESTERN DIGITAL CORP	EQUITY	179,890.000	15,092,771.00
WESTERN REFINING INC	EQUITY	95,032.000	4,030,307.12
WESTERN UNION CO	EQUITY	75,300.000	1,298,925.00
WESTLAKE CHEMICAL CORP	EQUITY	35,143.000	4,289,906.01
WESTMORELAND COAL CO	EQUITY	14,200.000	273,918.00
WEX INC	EQUITY	37,040.000	3,668,071.20
WEYCO GROUP INC	EQUITY	8,000.000	235,440.00
WEYERHAEUSER CO	EQUITY	166,225.000	5,247,723.25
WGL HOLDINGS INC	EQUITY	9,200.000	368,552.00
WHIRLPOOL CORP	EQUITY	182,996.000	28,704,752.56
WHITE MOUNTAINS INSURANCE GP	EQUITY	1,200.000	723,696.00
WHITEHORSE FINANCE INC	EQUITY	15,600.000	235,716.00
WHITEWAVE FOODS CO CL A	EQUITY	133,136.000	3,054,139.84
WHITING PETROLEUM CORP	EQUITY	61,338.000	3,794,982.06
WHOLE FOODS MARKET INC	EQUITY	121,205.000	7,009,285.15
WILEY (JOHN) + SONS CLASS A	EQUITY	6,600.000	364,320.00
WILLIAM LYON HOMES CL A	EQUITY	62,235.000	1,377,882.90
WILLIAMS COS INC	EQUITY	307,400.000	11,856,418.00
WILLIAMS SONOMA INC	EQUITY	13,100.000	763,468.00
WILLIS GROUP HOLDINGS PLC	EQUITY	67,842.000	3,040,000.02
WILSHIRE BANCORP INC	EQUITY	92,800.000	1,014,304.00
WINTHROP REALTY TRUST	EQUITY	77,900.000	860,795.00
WINTRUST FINANCIAL CORP	EQUITY	102,980.000	4,749,437.60
WISCONSIN ENERGY CORP	EQUITY	224,400.000	9,276,696.00
WISDOMTREE INVESTMENTS INC	EQUITY	265,610.000	4,703,953.10
WNS HOLDINGS LTD ADR	EQUITY	185,110.000	4,055,760.10
WORKDAY INC CLASS A	EQUITY	127,259.000	10,582,858.44
WORTHINGTON INDUSTRIES	EQUITY	126,868.000	5,338,605.44
WP CAREY INC	EQUITY	55,608.000	3,411,550.80
WR GRACE + CO	EQUITY	67,872.000	6,710,504.64
WSFS FINANCIAL CORP	EQUITY	17,182.000	1,332,120.46
WUXI PHARMATECH CAYMAN ADR	EQUITY	214,459.000	8,230,936.42
WW GRAINGER INC	EQUITY	101,183.000	25,844,161.86
WYNDHAM WORLDWIDE CORP	EQUITY	366,600.000	27,014,754.00
WYNN RESORTS LTD	EQUITY	19,100.000	3,709,411.00
XCEL ENERGY INC	EQUITY	205,944.000	5,754,075.36
XEROX CORP	EQUITY	2,614,172.000	31,814,473.24
XILINX INC	EQUITY	533,677.000	24,506,447.84
XL GROUP PLC	EQUITY	1,156,370.000	36,818,820.80
XOOM CORP	EQUITY	168,900.000	4,622,793.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
YADKIN FINANCIAL CORP	EQUITY	6,200.000	105,648.00
YAHOO INC	EQUITY	408,075.000	16,502,553.00
YELP INC	EQUITY	240,230.000	16,563,858.50
YUM BRANDS INC	EQUITY	92,100.000	6,963,681.00
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	25,164.000	1,360,869.12
ZEP INC	EQUITY	121,525.000	2,206,894.00
ZILLOW INC CLASS A	EQUITY	222,158.000	18,156,973.34
ZIMMER HOLDINGS INC	EQUITY	110,100.000	10,260,219.00
ZIONS BANCORPORATION	EQUITY	67,400.000	2,019,304.00
ZIX CORP	EQUITY	1,219,425.000	5,560,578.00
ZOETIS INC W/I	EQUITY	480,985.000	15,723,399.65
ZUMIEZ INC	EQUITY	186,730.000	4,854,980.00
S.B.I.MONEY FUND	CASH EQUIVALENT	178,964,633.150	178,964,633.15
TREASURY BILL	FIXED INCOME	605,000.000	604,757.40
S+P500 EMINI FUT MAR14	FUTURE	4,700.000	0.00
DOMESTIC ACTIVE EQUITY TOTAL			**18,960,197,682.66**

DOMESTIC PASSIVE EQUITY

Security Name	Asset Class	Shares/Par Value	Base Market Value
1 800 FLOWERS.COM INC CL A	EQUITY	15,991.000	86,511.31
1ST SOURCE CORP	EQUITY	7,773.000	248,269.62
1ST UNITED BANCORP INC/NORTH	EQUITY	19,671.000	149,696.31
3D SYSTEMS CORP	EQUITY	44,281.000	4,115,033.33
3M CO	EQUITY	304,228.000	42,667,977.00
8X8 INC	EQUITY	36,928.000	375,188.48
AAON INC	EQUITY	13,188.000	421,356.60
AAR CORP	EQUITY	18,084.000	506,532.84
AARON S INC	EQUITY	33,492.000	984,664.80
ABAXIS INC	EQUITY	10,270.000	411,005.40
ABBOTT LABORATORIES	EQUITY	687,435.000	26,349,383.55
ABBVIE INC	EQUITY	698,338.000	36,879,229.78
ABERCROMBIE + FITCH CO CL A	EQUITY	34,466.000	1,134,276.06
ABIOMED INC	EQUITY	17,437.000	466,265.38
ABM INDUSTRIES INC	EQUITY	23,731.000	678,469.29
ABRAXAS PETROLEUM CORP	EQUITY	51,251.000	168,103.28
ACACIA RESEARCH CORP	EQUITY	21,747.000	316,201.38
ACADIA HEALTHCARE CO INC	EQUITY	16,343.000	773,514.19
ACADIA PHARMACEUTICALS INC	EQUITY	31,364.000	783,786.36
ACADIA REALTY TRUST	EQUITY	24,634.000	611,662.22
ACCELERON PHARMA INC	EQUITY	2,281.000	90,327.60
ACCELRYS INC	EQUITY	26,182.000	249,776.28
ACCENTURE PLC CL A	EQUITY	283,633.000	23,320,305.26
ACCO BRANDS CORP	EQUITY	50,378.000	338,540.16
ACCRETIVE HEALTH INC	EQUITY	26,248.000	240,431.68
ACCURAY INC	EQUITY	35,893.000	312,628.03
ACCURIDE CORP	EQUITY	20,804.000	77,598.92
ACE LTD	EQUITY	150,447.000	15,575,777.91

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ACELRX PHARMACEUTICALS INC	EQUITY	9,712.000	109,842.72
ACETO CORP	EQUITY	13,913.000	347,964.13
ACHILLION PHARMACEUTICALS	EQUITY	48,814.000	162,062.48
ACI WORLDWIDE INC	EQUITY	17,339.000	1,127,035.00
ACORDA THERAPEUTICS INC	EQUITY	18,170.000	530,564.00
ACORN ENERGY INC	EQUITY	11,539.000	46,963.73
ACTAVIS PLC	EQUITY	76,514.000	12,854,352.00
ACTIVISION BLIZZARD INC	EQUITY	122,741.000	2,188,472.03
ACTUANT CORP A	EQUITY	32,002.000	1,172,553.28
ACTUATE CORP	EQUITY	25,348.000	195,433.08
ACUITY BRANDS INC	EQUITY	18,919.000	2,068,225.08
ACXIOM CORP	EQUITY	32,578.000	1,204,734.44
ADOBE SYSTEMS INC	EQUITY	220,438.000	13,199,827.44
ADT CORP/THE	EQUITY	90,802.000	3,674,756.94
ADTRAN INC	EQUITY	25,937.000	700,558.37
ADVANCE AUTO PARTS INC	EQUITY	32,184.000	3,562,125.12
ADVANCED EMISSIONS SOLUTIONS	EQUITY	5,192.000	281,562.16
ADVANCED ENERGY INDUSTRIES	EQUITY	17,789.000	406,656.54
ADVANCED MICRO DEVICES	EQUITY	266,286.000	1,030,526.82
ADVENT SOFTWARE INC	EQUITY	14,335.000	501,581.65
ADVISORY BOARD CO/THE	EQUITY	15,599.000	993,188.33
AECOM TECHNOLOGY CORP	EQUITY	45,608.000	1,342,243.44
AEGERION PHARMACEUTICALS INC	EQUITY	12,975.000	920,706.00
AEGION CORP	EQUITY	17,501.000	383,096.89
AEP INDUSTRIES INC	EQUITY	2,686.000	141,901.38
AEROPOSTALE INC	EQUITY	34,347.000	312,214.23
AEROVIRONMENT INC	EQUITY	9,076.000	264,383.88
AES CORP	EQUITY	274,529.000	3,983,415.79
AETNA INC	EQUITY	166,624.000	11,428,740.16
AFFILIATED MANAGERS GROUP	EQUITY	23,526.000	5,102,318.88
AFFYMETRIX INC	EQUITY	34,636.000	296,830.52
AFLAC INC	EQUITY	206,349.000	13,784,113.20
AG MORTGAGE INVESTMENT TRUST	EQUITY	12,985.000	203,085.40
AGCO CORP	EQUITY	42,879.000	2,538,008.01
AGILENT TECHNOLOGIES INC	EQUITY	152,882.000	8,743,321.58
AGILYSYS INC	EQUITY	9,817.000	136,652.64
AGIOS PHARMACEUTICALS INC	EQUITY	2,891.000	69,239.45
AGL RESOURCES INC	EQUITY	51,466.000	2,430,739.18
AGREE REALTY CORP	EQUITY	8,420.000	244,348.40
AIR LEASE CORP	EQUITY	30,939.000	961,584.12
AIR METHODS CORP	EQUITY	17,106.000	997,792.98
AIR PRODUCTS + CHEMICALS INC	EQUITY	91,804.000	10,261,851.12
AIR TRANSPORT SERVICES GROUP	EQUITY	26,728.000	216,229.52
AIRCASTLE LTD	EQUITY	29,809.000	571,140.44
AIRGAS INC	EQUITY	28,729.000	3,213,338.65
AK STEEL HOLDING CORP	EQUITY	65,984.000	541,068.80
AKAMAI TECHNOLOGIES INC	EQUITY	77,981.000	3,679,143.58
AKORN INC	EQUITY	26,571.000	654,443.73

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ALAMO GROUP INC	EQUITY	3,669.000	222,671.61
ALASKA AIR GROUP INC	EQUITY	30,992.000	2,273,883.04
ALBANY INTL CORP CL A	EQUITY	12,647.000	454,406.71
ALBANY MOLECULAR RESEARCH	EQUITY	8,276.000	83,422.08
ALBEMARLE CORP	EQUITY	36,224.000	2,296,239.36
ALCOA INC	EQUITY	470,303.000	4,999,320.89
ALERE INC	EQUITY	35,699.000	1,292,303.80
ALEXANDER + BALDWIN INC	EQUITY	19,710.000	822,498.30
ALEXANDER S INC	EQUITY	1,001.000	330,330.00
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	31,239.000	1,987,425.18
ALEXION PHARMACEUTICALS INC	EQUITY	85,862.000	11,424,797.72
ALIGN TECHNOLOGY INC	EQUITY	32,172.000	1,838,629.80
ALKERMES PLC	EQUITY	56,001.000	2,277,000.66
ALLEGHANY CORP	EQUITY	7,531.000	3,012,098.76
ALLEGHENY TECHNOLOGIES INC	EQUITY	46,995.000	1,674,431.85
ALLEGIANT TRAVEL CO	EQUITY	6,592.000	695,060.48
ALLEGION PLC	EQUITY	44,194.333	1,952,947.58
ALLERGAN INC	EQUITY	130,724.000	14,520,821.92
ALLETE INC	EQUITY	17,662.000	880,980.56
ALLIANCE DATA SYSTEMS CORP	EQUITY	21,747.000	5,717,938.71
ALLIANCE ONE INTERNATIONAL	EQUITY	43,741.000	133,410.05
ALLIANT ENERGY CORP	EQUITY	48,641.000	2,509,875.60
ALLIANT TECHSYSTEMS INC	EQUITY	13,997.000	1,703,154.96
ALLIED NEVADA GOLD CORP	EQUITY	45,715.000	162,288.25
ALLIED WORLD ASSURANCE CO	EQUITY	14,639.000	1,651,425.59
ALLISON TRANSMISSION HOLDING	EQUITY	15,134.000	417,849.74
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	77,471.000	1,197,701.66
ALLSTATE CORP	EQUITY	207,228.000	11,302,215.12
ALMOST FAMILY INC	EQUITY	4,884.000	157,899.72
ALNYLAM PHARMACEUTICALS INC	EQUITY	25,663.000	1,650,900.79
ALON USA ENERGY INC	EQUITY	10,907.000	180,401.78
ALPHA + OMEGA SEMICONDUCTOR	EQUITY	10,912.000	84,131.52
ALPHA NATURAL RESOURCES INC	EQUITY	97,551.000	696,514.14
ALTERA CORP	EQUITY	140,961.000	4,585,461.33
ALTISOURCE RESIDENTIAL CORP	EQUITY	18,486.000	556,613.46
ALTRA INDUSTRIAL MOTION CORP	EQUITY	12,778.000	437,263.16
ALTRIA GROUP INC	EQUITY	885,776.000	34,004,940.64
AMAG PHARMACEUTICALS INC	EQUITY	10,552.000	256,097.04
AMAZON.COM INC	EQUITY	162,106.000	64,646,251.74
AMBAC FINANCIAL GROUP INC	EQUITY	20,859.000	512,297.04
AMBARELLA INC	EQUITY	7,465.000	253,287.45
AMC NETWORKS INC A	EQUITY	26,815.000	1,826,369.65
AMCOL INTERNATIONAL CORP	EQUITY	12,305.000	418,123.90
AMDOCS LTD	EQUITY	69,081.000	2,848,900.44
AMEDISYS INC	EQUITY	15,012.000	219,625.56
AMERCO	EQUITY	3,174.000	754,904.16
AMEREN CORPORATION	EQUITY	106,187.000	3,839,721.92
AMERESCO INC CL A	EQUITY	11,513.000	111,215.58

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AMERICA S CAR MART INC	EQUITY	3,954.000	166,977.42
AMERICAN AIRLINES GROUP INC	EQUITY	86,028.000	2,172,207.00
AMERICAN ASSETS TRUST INC	EQUITY	16,547.000	520,072.21
AMERICAN AXLE + MFG HOLDINGS	EQUITY	30,503.000	623,786.35
AMERICAN CAMPUS COMMUNITIES	EQUITY	46,093.000	1,484,655.53
AMERICAN CAPITAL AGENCY CORP	EQUITY	175,423.000	3,383,909.67
AMERICAN CAPITAL LTD	EQUITY	129,459.000	2,024,738.76
AMERICAN CAPITAL MORTGAGE IN	EQUITY	26,421.000	461,310.66
AMERICAN EAGLE OUTFITTERS	EQUITY	84,471.000	1,216,382.40
AMERICAN ELECTRIC POWER	EQUITY	214,370.000	10,019,653.80
AMERICAN EQUITY INVT LIFE HL	EQUITY	29,156.000	769,135.28
AMERICAN EXPRESS CO	EQUITY	418,133.000	37,937,207.09
AMERICAN FINANCIAL GROUP INC	EQUITY	34,221.000	1,975,236.12
AMERICAN HOMES 4 RENT A	EQUITY	22,060.000	357,372.00
AMERICAN INTERNATIONAL GROUP	EQUITY	650,649.000	33,215,631.45
AMERICAN NATIONAL INSURANCE	EQUITY	2,965.000	339,611.10
AMERICAN PACIFIC CORP	EQUITY	1,683.000	62,708.58
AMERICAN PUBLIC EDUCATION	EQUITY	7,923.000	344,412.81
AMERICAN RAILCAR INDUSTRIES	EQUITY	4,661.000	213,240.75
AMERICAN REALTY CAPITAL PROP	EQUITY	72,615.000	933,828.90
AMERICAN RESIDENTIAL PROPERT	EQUITY	5,654.000	97,022.64
AMERICAN SCIENCE + ENGINEERI	EQUITY	4,042.000	290,660.22
AMERICAN SOFTWARE INC CL A	EQUITY	17,703.000	174,728.61
AMERICAN STATES WATER CO	EQUITY	18,904.000	543,111.92
AMERICAN SUPERCONDUCTOR CORP	EQUITY	29,816.000	48,898.24
AMERICAN TOWER CORP	EQUITY	175,318.000	13,993,882.76
AMERICAN VANGUARD CORP	EQUITY	12,802.000	310,960.58
AMERICAN WATER WORKS CO INC	EQUITY	78,198.000	3,304,647.48
AMERICAN WOODMARK CORP	EQUITY	5,723.000	226,230.19
AMERIPRISE FINANCIAL INC	EQUITY	89,231.000	10,266,026.55
AMERIS BANCORP	EQUITY	13,125.000	277,068.75
AMERISAFE INC	EQUITY	9,093.000	384,088.32
AMERISOURCEBERGEN CORP	EQUITY	101,603.000	7,143,706.93
AMETEK INC	EQUITY	107,368.000	5,655,072.56
AMGEN INC	EQUITY	330,523.000	37,732,505.68
AMKOR TECHNOLOGY INC	EQUITY	30,665.000	187,976.45
AMN HEALTHCARE SERVICES INC	EQUITY	21,850.000	321,195.00
AMPCO PITTSBURGH CORP	EQUITY	5,300.000	103,085.00
AMPHENOL CORP CL A	EQUITY	70,526.000	6,289,508.68
AMPIO PHARMACEUTICALS INC	EQUITY	13,162.000	93,845.06
AMREIT INC	EQUITY	6,128.000	102,950.40
AMSURG CORP	EQUITY	13,799.000	633,650.08
AMTRUST FINANCIAL SERVICES	EQUITY	13,983.000	457,104.27
ANACOR PHARMACEUTICALS INC	EQUITY	10,630.000	178,371.40
ANADARKO PETROLEUM CORP	EQUITY	221,278.000	17,551,770.96
ANADIGICS INC	EQUITY	50,240.000	92,441.60
ANALOG DEVICES INC	EQUITY	135,780.000	6,915,275.40
ANALOGIC CORP	EQUITY	5,490.000	486,194.40

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ANAREN INC	EQUITY	6,977.000	195,286.23
ANDERSONS INC/THE	EQUITY	8,375.000	746,798.75
ANGIE S LIST INC	EQUITY	19,206.000	290,970.90
ANGIODYNAMICS INC	EQUITY	12,484.000	214,599.96
ANIKA THERAPEUTICS INC	EQUITY	6,243.000	238,232.88
ANIXTER INTERNATIONAL INC	EQUITY	12,016.000	1,079,517.44
ANN INC	EQUITY	21,040.000	769,222.40
ANNALY CAPITAL MANAGEMENT IN	EQUITY	415,279.000	4,140,331.63
ANNIE S INC	EQUITY	6,525.000	280,836.00
ANSYS INC	EQUITY	40,396.000	3,522,531.20
ANTARES PHARMA INC	EQUITY	58,011.000	259,889.28
ANTERO RESOURCES CORP	EQUITY	14,370.000	911,632.80
ANWORTH MORTGAGE ASSET CORP	EQUITY	58,496.000	246,268.16
AOL INC	EQUITY	33,835.000	1,577,387.70
AON PLC	EQUITY	136,534.000	11,453,837.26
APACHE CORP	EQUITY	172,944.000	14,862,807.36
APARTMENT INVT + MGMT CO A	EQUITY	64,819.000	1,679,460.29
APCO OIL AND GAS INTL INC	EQUITY	5,222.000	81,410.98
APOGEE ENTERPRISES INC	EQUITY	13,409.000	481,517.19
APOLLO COMMERCIAL REAL ESTAT	EQUITY	17,142.000	278,557.50
APOLLO EDUCATION GROUP INC	EQUITY	42,830.000	1,170,115.60
APOLLO INVESTMENT CORP	EQUITY	97,443.000	826,316.64
APOLLO RESIDENTIAL MORTGAGE	EQUITY	14,223.000	210,215.94
APPLE INC	EQUITY	413,810.000	232,192,929.10
APPLIED INDUSTRIAL TECH INC	EQUITY	18,384.000	902,470.56
APPLIED MATERIALS INC	EQUITY	527,587.000	9,333,014.03
APPLIED MICRO CIRCUITS CORP	EQUITY	33,513.000	448,403.94
APPROACH RESOURCES INC	EQUITY	15,767.000	304,145.43
APTARGROUP INC	EQUITY	28,998.000	1,966,354.38
AQUA AMERICA INC	EQUITY	76,623.000	1,807,536.57
ARABIAN AMERICAN DEVELOPMENT	EQUITY	12,776.000	160,338.80
ARC DOCUMENT SOLUTIONS INC	EQUITY	20,881.000	171,641.82
ARCH CAPITAL GROUP LTD	EQUITY	57,817.000	3,451,096.73
ARCH COAL INC	EQUITY	92,560.000	411,892.00
ARCHER DANIELS MIDLAND CO	EQUITY	290,311.000	12,599,497.40
ARCTIC CAT INC	EQUITY	6,478.000	369,116.44
ARENA PHARMACEUTICALS INC	EQUITY	98,038.000	573,522.30
ARES CAPITAL CORP	EQUITY	126,813.000	2,253,467.01
ARES COMMERCIAL REAL ESTATE	EQUITY	10,798.000	141,453.80
ARGAN INC	EQUITY	3,227.000	88,936.12
ARGO GROUP INTERNATIONAL	EQUITY	12,986.000	603,719.14
ARIAD PHARMACEUTICALS INC	EQUITY	81,974.000	559,062.68
ARKANSAS BEST CORP	EQUITY	11,969.000	403,115.92
ARLINGTON ASSET INVESTMENT A	EQUITY	6,960.000	183,674.40
ARMADA HOFFLER PROPERTIES IN	EQUITY	7,777.000	72,170.56
ARMOUR RESIDENTIAL REIT INC	EQUITY	166,226.000	666,566.26
ARMSTRONG WORLD INDUSTRIES	EQUITY	11,800.000	679,798.00
ARQULE INC	EQUITY	37,259.000	80,106.85

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ARRAY BIOPHARMA INC	EQUITY	57,330.000	287,223.30
ARRIS GROUP INC	EQUITY	51,103.000	1,245,124.60
ARROW ELECTRONICS INC	EQUITY	45,882.000	2,489,098.50
ARROW FINANCIAL CORP	EQUITY	8,761.000	232,692.16
ARTHROCARE CORP	EQUITY	12,943.000	520,826.32
ARTHUR J GALLAGHER + CO	EQUITY	56,041.000	2,630,004.13
ARTISAN PARTNERS ASSET MA A	EQUITY	6,275.000	409,067.25
ARUBA NETWORKS INC	EQUITY	50,465.000	903,323.50
ASBURY AUTOMOTIVE GROUP	EQUITY	13,884.000	746,126.16
ASCENA RETAIL GROUP INC	EQUITY	55,774.000	1,180,177.84
ASCENT CAPITAL GROUP INC A	EQUITY	6,668.000	570,514.08
ASHFORD HOSPITALITY PRIME IN	EQUITY	5,389.600	98,090.72
ASHFORD HOSPITALITY TRUST	EQUITY	26,949.000	223,137.72
ASHLAND INC	EQUITY	34,653.000	3,362,727.12
ASPEN INSURANCE HOLDINGS LTD	EQUITY	28,361.000	1,171,592.91
ASPEN TECHNOLOGY INC	EQUITY	40,919.000	1,710,414.20
ASSOCIATED BANC CORP	EQUITY	71,616.000	1,246,118.40
ASSOCIATED ESTATES REALTY CP	EQUITY	25,648.000	411,650.40
ASSURANT INC	EQUITY	32,754.000	2,173,882.98
ASSURED GUARANTY LTD	EQUITY	73,971.000	1,744,975.89
ASTEC INDUSTRIES INC	EQUITY	8,670.000	334,922.10
ASTORIA FINANCIAL CORP	EQUITY	37,401.000	517,255.83
ASTRONICS CORP	EQUITY	7,466.000	380,766.00
AT+T INC	EQUITY	2,371,689.000	83,388,585.24
ATHENAHEALTH INC	EQUITY	16,111.000	2,166,929.50
ATHLON ENERGY INC	EQUITY	5,791.000	175,177.75
ATLANTIC POWER CORP	EQUITY	54,712.000	190,397.76
ATLANTIC TELE NETWORK INC	EQUITY	4,319.000	244,325.83
ATLAS AIR WORLDWIDE HOLDINGS	EQUITY	11,226.000	461,949.90
ATMEL CORP	EQUITY	187,583.000	1,468,774.89
ATMI INC	EQUITY	14,106.000	426,142.26
ATMOS ENERGY CORP	EQUITY	38,539.000	1,750,441.38
ATRICURE INC	EQUITY	12,250.000	228,830.00
ATRION CORPORATION	EQUITY	866.000	256,552.50
ATWOOD OCEANICS INC	EQUITY	25,527.000	1,362,886.53
AUTODESK INC	EQUITY	98,419.000	4,953,428.27
AUTOMATIC DATA PROCESSING	EQUITY	213,731.000	17,271,602.11
AUTONATION INC	EQUITY	22,503.000	1,118,174.07
AUTOZONE INC	EQUITY	15,716.000	7,511,305.04
AUXILIUM PHARMACEUTICALS INC	EQUITY	22,040.000	457,109.60
AV HOMES INC	EQUITY	6,511.000	118,304.87
AVAGO TECHNOLOGIES LTD	EQUITY	107,434.000	5,682,184.26
AVALONBAY COMMUNITIES INC	EQUITY	57,237.000	6,767,130.51
AVANIR PHARMACEUTICALS INC A	EQUITY	69,967.000	235,089.12
AVEO PHARMACEUTICALS INC	EQUITY	27,245.000	50,130.80
AVERY DENNISON CORP	EQUITY	43,793.000	2,197,970.67
AVG TECHNOLOGIES	EQUITY	9,976.000	171,686.96
AVIAT NETWORKS INC	EQUITY	34,043.000	76,937.18

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AVID TECHNOLOGY INC	EQUITY	15,820.000	128,933.00
AVIS BUDGET GROUP INC	EQUITY	47,619.000	1,924,759.98
AVISTA CORP	EQUITY	26,096.000	735,646.24
AVIV REIT INC	EQUITY	2,912.000	69,014.40
AVNET INC	EQUITY	59,873.000	2,640,998.03
AVON PRODUCTS INC	EQUITY	190,230.000	3,275,760.60
AVX CORP	EQUITY	19,693.000	274,323.49
AXCELIS TECHNOLOGIES INC	EQUITY	62,234.000	151,850.96
AXIALL CORP	EQUITY	30,750.000	1,458,780.00
AXIS CAPITAL HOLDINGS LTD	EQUITY	51,470.000	2,448,427.90
AZZ INC	EQUITY	11,423.000	558,127.78
B+G FOODS INC	EQUITY	23,560.000	798,919.60
B/E AEROSPACE INC	EQUITY	43,188.000	3,758,651.64
BABCOCK + WILCOX CO/THE	EQUITY	49,488.000	1,691,994.72
BADGER METER INC	EQUITY	6,643.000	362,043.50
BAKER HUGHES INC	EQUITY	194,742.000	10,761,442.92
BALCHEM CORP	EQUITY	13,248.000	777,657.60
BALDWIN + LYONS INC CL B	EQUITY	6,376.000	174,192.32
BALL CORP	EQUITY	66,070.000	3,413,176.20
BALLY TECHNOLOGIES INC	EQUITY	17,253.000	1,353,497.85
BANC OF CALIFORNIA INC	EQUITY	8,192.000	109,854.72
BANCFIRST CORP	EQUITY	3,278.000	183,764.68
BANCO LATINOAMERICANO COME E	EQUITY	12,952.000	362,915.04
BANCORP INC/THE	EQUITY	16,917.000	302,983.47
BANCORPSOUTH INC	EQUITY	40,864.000	1,038,762.88
BANK MUTUAL CORP	EQUITY	27,884.000	195,466.84
BANK OF AMERICA CORP	EQUITY	4,753,805.000	74,016,743.85
BANK OF HAWAII CORP	EQUITY	19,516.000	1,154,176.24
BANK OF KENTUCKY FINL CORP	EQUITY	4,972.000	183,466.80
BANK OF MARIN BANCORP/CA	EQUITY	4,454.000	193,259.06
BANK OF NEW YORK MELLON CORP	EQUITY	511,957.000	17,887,777.58
BANK OF THE OZARKS	EQUITY	13,996.000	792,033.64
BANKFINANCIAL CORP	EQUITY	15,318.000	140,312.88
BANKRATE INC	EQUITY	20,271.000	363,661.74
BANKUNITED INC	EQUITY	27,702.000	911,949.84
BANNER CORPORATION	EQUITY	9,503.000	425,924.46
BARNES + NOBLE INC	EQUITY	17,962.000	268,531.90
BARNES GROUP INC	EQUITY	23,046.000	882,892.26
BARRETT BUSINESS SVCS INC	EQUITY	3,454.000	320,323.96
BASIC ENERGY SERVICES INC	EQUITY	14,892.000	234,995.76
BAXTER INTERNATIONAL INC	EQUITY	239,291.000	16,642,689.05
BAZAARVOICE INC	EQUITY	21,782.000	172,513.44
BB+T CORP	EQUITY	309,138.000	11,537,030.16
BBCN BANCORP INC	EQUITY	35,704.000	592,329.36
BEACON ROOFING SUPPLY INC	EQUITY	21,719.000	874,841.32
BEAM INC	EQUITY	70,626.000	4,806,805.56
BEAZER HOMES USA INC	EQUITY	12,197.000	297,850.74
BEBE STORES INC	EQUITY	16,411.000	87,306.52

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
BECTON DICKINSON AND CO	EQUITY	85,498.000	9,446,674.02
BED BATH + BEYOND INC	EQUITY	96,426.000	7,743,007.80
BEL FUSE INC CL B	EQUITY	6,769.000	144,247.39
BELDEN INC	EQUITY	19,518.000	1,375,043.10
BEMIS COMPANY	EQUITY	45,702.000	1,871,953.92
BENCHMARK ELECTRONICS INC	EQUITY	24,042.000	554,889.36
BENEFICIAL MUTUAL BANCORP IN	EQUITY	15,937.000	174,032.04
BENEFITFOCUS INC	EQUITY	1,849.000	106,761.26
BERKSHIRE HATHAWAY INC CL B	EQUITY	793,458.000	94,072,380.48
BERKSHIRE HILLS BANCORP INC	EQUITY	12,016.000	327,676.32
BERRY PLASTICS GROUP INC	EQUITY	24,454.000	581,760.66
BEST BUY CO INC	EQUITY	120,091.000	4,789,229.08
BGC PARTNERS INC CL A	EQUITY	58,298.000	353,285.88
BIG 5 SPORTING GOODS CORP	EQUITY	9,182.000	181,987.24
BIG LOTS INC	EQUITY	25,432.000	821,199.28
BIGLARI HOLDINGS INC	EQUITY	732.000	370,860.48
BILL BARRETT CORP	EQUITY	21,475.000	575,100.50
BIO RAD LABORATORIES A	EQUITY	8,825.000	1,090,858.25
BIO REFERENCE LABS INC	EQUITY	11,417.000	291,590.18
BIODELIVERY SCIENCES INTL	EQUITY	12,917.000	76,081.13
BIOGEN IDEC INC	EQUITY	104,552.000	29,248,422.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	61,164.000	4,297,994.28
BIOMED REALTY TRUST INC	EQUITY	80,761.000	1,463,389.32
BIOSCRIP INC	EQUITY	27,473.000	203,300.20
BIOTIME INC	EQUITY	23,393.000	84,214.80
BJ S RESTAURANTS INC	EQUITY	10,905.000	338,709.30
BLACK BOX CORP	EQUITY	7,666.000	228,446.80
BLACK DIAMOND INC	EQUITY	6,464.000	86,165.12
BLACK HILLS CORP	EQUITY	20,218.000	1,061,647.18
BLACKBAUD INC	EQUITY	20,318.000	764,972.70
BLACKROCK INC	EQUITY	57,589.000	18,225,190.83
BLACKROCK KELSO CAPITAL CORP	EQUITY	33,649.000	313,945.17
BLOOMIN BRANDS INC	EQUITY	24,240.000	582,002.40
BLOUNT INTERNATIONAL INC	EQUITY	22,595.000	326,949.65
BLUCORA INC	EQUITY	18,780.000	547,624.80
BLUE NILE INC	EQUITY	6,213.000	292,570.17
BLUEBIRD BIO INC	EQUITY	2,735.000	57,380.30
BLYTH INC	EQUITY	5,158.000	56,119.04
BOB EVANS FARMS	EQUITY	12,027.000	608,445.93
BOEING CO/THE	EQUITY	334,489.000	45,654,403.61
BOFI HOLDING INC	EQUITY	5,486.000	430,266.98
BOINGO WIRELESS INC	EQUITY	12,014.000	77,009.74
BOISE CASCADE CO	EQUITY	3,515.000	103,622.20
BOK FINANCIAL CORPORATION	EQUITY	11,214.000	743,712.48
BON TON STORES INC/THE	EQUITY	5,572.000	90,712.16
BONANZA CREEK ENERGY INC	EQUITY	13,653.000	593,495.91
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	13,828.000	264,806.20
BORGWARNER INC	EQUITY	101,772.000	5,690,072.52

Security Name	Asset Class	Shares/Par Value	Base Market Value
BOSTON BEER COMPANY INC A	EQUITY	3,714.000	898,008.06
BOSTON PRIVATE FINL HOLDING	EQUITY	36,610.000	462,018.20
BOSTON PROPERTIES INC	EQUITY	67,323.000	6,757,209.51
BOSTON SCIENTIFIC CORP	EQUITY	591,640.000	7,111,512.80
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	17,184.000	621,373.44
BOULDER BRANDS INC	EQUITY	27,769.000	440,416.34
BOYD GAMING CORP	EQUITY	29,715.000	334,590.90
BPZ RESOURCES INC	EQUITY	62,345.000	113,467.90
BRADY CORPORATION CL A	EQUITY	20,288.000	627,507.84
BRANDYWINE REALTY TRUST	EQUITY	69,219.000	975,295.71
BRAVO BRIO RESTAURANT GROUP	EQUITY	10,686.000	173,861.22
BRE PROPERTIES INC	EQUITY	33,917.000	1,855,599.07
BRIDGE BANCORP INC	EQUITY	7,363.000	191,438.00
BRIDGEPOINT EDUCATION IN W/D	EQUITY	7,662.000	135,694.02
BRIGGS + STRATTON	EQUITY	20,977.000	456,459.52
BRIGHT HORIZONS FAMILY SOLUT	EQUITY	2,824.000	103,753.76
BRIGHTCOVE	EQUITY	12,460.000	176,184.40
BRINK S CO/THE	EQUITY	21,194.000	723,563.16
BRINKER INTERNATIONAL INC	EQUITY	30,563.000	1,416,289.42
BRISTOL MYERS SQUIBB CO	EQUITY	724,037.000	38,482,566.55
BRISTOW GROUP INC	EQUITY	15,795.000	1,185,572.70
BRIXMOR PROPERTY GROUP INC	EQUITY	17,346.000	352,644.18
BROADCOM CORP CL A	EQUITY	251,731.000	7,463,824.15
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	52,686.000	2,082,150.72
BROADSOFT INC	EQUITY	12,844.000	351,154.96
BROCADE COMMUNICATIONS SYS	EQUITY	193,272.000	1,714,322.64
BROOKDALE SENIOR LIVING INC	EQUITY	43,885.000	1,192,794.30
BROOKLINE BANCORP INC	EQUITY	32,711.000	313,044.27
BROOKS AUTOMATION INC	EQUITY	30,037.000	315,088.13
BROWN + BROWN INC	EQUITY	52,116.000	1,635,921.24
BROWN FORMAN CORP CLASS B	EQUITY	66,751.000	5,044,373.07
BROWN SHOE COMPANY INC	EQUITY	19,658.000	553,176.12
BRUKER CORP	EQUITY	47,717.000	943,365.09
BRUNSWICK CORP	EQUITY	40,149.000	1,849,262.94
BRYN MAWR BANK CORP	EQUITY	8,734.000	263,592.12
BUCKLE INC/THE	EQUITY	12,358.000	649,536.48
BUFFALO WILD WINGS INC	EQUITY	8,299.000	1,221,612.80
BUILDERS FIRSTSOURCE INC	EQUITY	24,808.000	177,129.12
BUNGE LTD	EQUITY	64,249.000	5,275,485.39
BURGER KING WORLDWIDE INC	EQUITY	44,854.000	1,025,362.44
BURLINGTON STORES INC	EQUITY	4,235.000	135,520.00
C+J ENERGY SERVICES INC	EQUITY	20,577.000	475,328.70
C.H. ROBINSON WORLDWIDE INC	EQUITY	67,938.000	3,963,502.92
CA INC	EQUITY	142,403.000	4,791,860.95
CABELA S INC	EQUITY	20,983.000	1,398,726.78
CABLEVISION SYSTEMS NY GRP A	EQUITY	87,525.000	1,569,323.25
CABOT CORP	EQUITY	27,828.000	1,430,359.20
CABOT MICROELECTRONICS CORP	EQUITY	10,559.000	482,546.30

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CABOT OIL + GAS CORP	EQUITY	185,640.000	7,195,406.40
CACI INTERNATIONAL INC CL A	EQUITY	10,229.000	748,967.38
CADENCE DESIGN SYS INC	EQUITY	122,468.000	1,717,001.36
CADENCE PHARMACEUTICALS INC	EQUITY	30,205.000	273,355.25
CAESARS ENTERTAINMENT CORP	EQUITY	17,312.000	372,900.48
CAI INTERNATIONAL INC	EQUITY	8,311.000	195,890.27
CAL DIVE INTERNATIONAL INC	EQUITY	56,489.000	113,542.89
CAL MAINE FOODS INC	EQUITY	6,309.000	379,991.07
CALAMOS ASSET MANAGEMENT A	EQUITY	12,155.000	143,915.20
CALAMP CORP	EQUITY	16,683.000	466,623.51
CALAVO GROWERS INC	EQUITY	6,807.000	205,979.82
CALGON CARBON CORP	EQUITY	24,263.000	499,089.91
CALIFORNIA WATER SERVICE GRP	EQUITY	22,771.000	525,326.97
CALIX NETWORKS INC	EQUITY	19,764.000	190,524.96
CALLAWAY GOLF COMPANY	EQUITY	35,802.000	301,810.86
CALLIDUS SOFTWARE INC	EQUITY	22,505.000	308,993.65
CALLON PETROLEUM CO	EQUITY	23,308.000	152,201.24
CALPINE CORP	EQUITY	174,626.000	3,406,953.26
CAMBREX CORP	EQUITY	15,764.000	281,072.12
CAMDEN NATIONAL CORP	EQUITY	4,908.000	207,215.76
CAMDEN PROPERTY TRUST	EQUITY	37,549.000	2,135,787.12
CAMERON INTERNATIONAL CORP	EQUITY	109,511.000	6,519,189.83
CAMPBELL SOUP CO	EQUITY	77,599.000	3,358,484.72
CAMPUS CREST COMMUNITIES INC	EQUITY	29,130.000	274,113.30
CANTEL MEDICAL CORP	EQUITY	15,726.000	533,268.66
CAPELLA EDUCATION CO	EQUITY	5,084.000	337,780.96
CAPITAL ONE FINANCIAL CORP	EQUITY	257,811.000	19,750,900.71
CAPITAL SENIOR LIVING CORP	EQUITY	14,051.000	337,083.49
CAPITAL SOUTHWEST CORP	EQUITY	6,516.000	227,212.92
CAPITALA FINANCE CORP	EQUITY	1,763.000	35,083.70
CAPITALSOURCE INC	EQUITY	86,312.000	1,240,303.44
CAPITOL FEDERAL FINANCIAL IN	EQUITY	62,204.000	753,290.44
CAPSTEAD MORTGAGE CORP	EQUITY	36,543.000	441,439.44
CAPSTONE TURBINE CORP	EQUITY	145,918.000	188,234.22
CARBO CERAMICS INC	EQUITY	8,680.000	1,011,480.40
CARDINAL FINANCIAL CORP	EQUITY	15,456.000	278,208.00
CARDINAL HEALTH INC	EQUITY	150,330.000	10,043,547.30
CARDIOVASCULAR SYSTEMS INC	EQUITY	10,847.000	371,943.63
CARDTRONICS INC	EQUITY	20,278.000	881,079.10
CAREER EDUCATION CORP	EQUITY	28,254.000	161,047.80
CAREFUSION CORP	EQUITY	96,088.000	3,826,224.16
CARLISLE COS INC	EQUITY	27,844.000	2,210,813.60
CARMAX INC	EQUITY	99,135.000	4,661,327.70
CARMIKE CINEMAS INC	EQUITY	10,170.000	283,132.80
CARNIVAL CORP	EQUITY	183,712.000	7,379,711.04
CARPENTER TECHNOLOGY	EQUITY	20,217.000	1,257,497.40
CARRIZO OIL + GAS INC	EQUITY	19,535.000	874,581.95
CARTER S INC	EQUITY	24,556.000	1,762,875.24

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CASELLA WASTE SYSTEMS INC A	EQUITY	25,593.000	148,439.40
CASEY S GENERAL STORES INC	EQUITY	16,840.000	1,183,010.00
CASH AMERICA INTL INC	EQUITY	12,911.000	494,491.30
CASS INFORMATION SYSTEMS INC	EQUITY	5,130.000	345,505.50
CASTLE (A.M.) + CO	EQUITY	9,823.000	145,085.71
CATAMARAN CORP	EQUITY	90,275.000	4,286,257.00
CATERPILLAR INC	EQUITY	286,164.000	25,986,552.84
CATHAY GENERAL BANCORP	EQUITY	34,295.000	916,705.35
CATO CORP CLASS A	EQUITY	12,171.000	387,037.80
CAVCO INDUSTRIES INC	EQUITY	4,057.000	278,715.90
CAVIUM INC	EQUITY	22,773.000	785,896.23
CBEYOND INC	EQUITY	13,131.000	90,603.90
CBIZ INC	EQUITY	20,011.000	182,500.32
CBL + ASSOCIATES PROPERTIES	EQUITY	71,911.000	1,291,521.56
CBOE HOLDINGS INC	EQUITY	38,855.000	2,018,905.80
CBRE GROUP INC A	EQUITY	123,142.000	3,238,634.60
CBS CORP CLASS B NON VOTING	EQUITY	270,290.000	17,228,284.60
CDI CORP	EQUITY	6,909.000	128,023.77
CDW CORP/DE	EQUITY	10,600.000	247,616.00
CEC ENTERTAINMENT INC	EQUITY	8,381.000	371,110.68
CEDAR REALTY TRUST INC	EQUITY	38,513.000	241,091.38
CELADON GROUP INC	EQUITY	10,341.000	201,442.68
CELANESE CORP SERIES A	EQUITY	70,222.000	3,883,978.82
CELGENE CORP	EQUITY	183,809.000	31,056,368.64
CELL THERAPEUTICS INC	EQUITY	52,764.000	101,306.88
CELLDEX THERAPEUTICS INC	EQUITY	38,899.000	941,744.79
CEMPRA INC	EQUITY	6,353.000	78,713.67
CENTENE CORP	EQUITY	24,063.000	1,418,513.85
CENTERPOINT ENERGY INC	EQUITY	188,048.000	4,358,952.64
CENTERSTATE BANKS INC	EQUITY	18,370.000	186,455.50
CENTRAL EUROPEAN MEDIA ENT A	EQUITY	34,706.000	133,271.04
CENTRAL GARDEN AND PET CO A	EQUITY	19,970.000	134,797.50
CENTRAL PACIFIC FINANCIAL CO	EQUITY	10,989.000	220,659.12
CENTURY ALUMINUM COMPANY	EQUITY	23,295.000	243,665.70
CENTURYLINK INC	EQUITY	266,878.000	8,500,064.30
CENVEO INC	EQUITY	41,177.000	141,648.88
CEPHEID INC	EQUITY	29,161.000	1,362,401.92
CERNER CORP	EQUITY	130,546.000	7,276,634.04
CERUS CORP	EQUITY	36,498.000	235,412.10
CEVA INC	EQUITY	11,436.000	174,055.92
CF INDUSTRIES HOLDINGS INC	EQUITY	26,215.000	6,109,143.60
CHAMBERS STREET PROPERTIES	EQUITY	111,444.000	852,546.60
CHANNELADVISOR CORP	EQUITY	2,750.000	114,702.50
CHARLES RIVER LABORATORIES	EQUITY	21,758.000	1,154,044.32
CHART INDUSTRIES INC	EQUITY	13,327.000	1,274,594.28
CHARTER COMMUNICATION A	EQUITY	29,275.000	4,003,649.00
CHATHAM LODGING TRUST	EQUITY	12,218.000	249,858.10
CHECKPOINT SYSTEMS INC	EQUITY	19,718.000	310,952.86

Security Name	Asset Class	Shares/Par Value	Base Market Value
CHEESECAKE FACTORY INC/THE	EQUITY	23,085.000	1,114,312.95
CHEFS WAREHOUSE INC/THE	EQUITY	8,194.000	238,937.04
CHELSEA THERAPEUTICS INTERNA	EQUITY	33,100.000	146,633.00
CHEMED CORP	EQUITY	8,297.000	635,716.14
CHEMICAL FINANCIAL CORP	EQUITY	13,008.000	411,963.36
CHEMOCENTRYX INC	EQUITY	11,210.000	64,905.90
CHEMTURA CORP	EQUITY	43,211.000	1,206,451.12
CHENIERE ENERGY INC	EQUITY	106,415.000	4,588,614.80
CHESAPEAKE ENERGY CORP	EQUITY	255,493.000	6,934,080.02
CHESAPEAKE LODGING TRUST	EQUITY	22,423.000	567,077.67
CHESAPEAKE UTILITIES CORP	EQUITY	5,958.000	357,599.16
CHEVRON CORP	EQUITY	854,208.000	106,699,121.28
CHICAGO BRIDGE + IRON CO NV	EQUITY	44,040.000	3,661,485.60
CHICO S FAS INC	EQUITY	71,518.000	1,347,399.12
CHILDREN S PLACE	EQUITY	10,227.000	582,632.19
CHIMERA INVESTMENT CORP	EQUITY	445,657.000	1,381,536.70
CHIMERIX INC	EQUITY	3,542.000	53,519.62
CHINDEX INTERNATIONAL INC	EQUITY	7,631.000	133,008.33
CHIPOTLE MEXICAN GRILL INC	EQUITY	13,601.000	7,246,340.78
CHIQUITA BRANDS INTL	EQUITY	22,189.000	259,611.30
CHOICE HOTELS INTL INC	EQUITY	12,912.000	634,108.32
CHRISTOPHER + BANKS CORP	EQUITY	10,893.000	93,026.22
CHUBB CORP	EQUITY	112,582.000	10,878,798.66
CHURCH + DWIGHT CO INC	EQUITY	60,652.000	4,020,014.56
CHURCHILL DOWNS INC	EQUITY	6,261.000	561,298.65
CHUY S HOLDINGS INC	EQUITY	6,981.000	251,455.62
CIBER INC	EQUITY	36,186.000	149,810.04
CIENA CORP	EQUITY	45,151.000	1,080,463.43
CIGNA CORP	EQUITY	125,657.000	10,992,474.36
CIMAREX ENERGY CO	EQUITY	38,100.000	3,997,071.00
CINCINNATI BELL INC	EQUITY	96,669.000	344,141.64
CINCINNATI FINANCIAL CORP	EQUITY	72,982.000	3,822,067.34
CINEMARK HOLDINGS INC	EQUITY	50,780.000	1,692,497.40
CINTAS CORP	EQUITY	45,345.000	2,702,108.55
CIRCOR INTERNATIONAL INC	EQUITY	8,048.000	650,117.44
CIRRUS LOGIC INC	EQUITY	27,651.000	564,909.93
CISCO SYSTEMS INC	EQUITY	2,355,543.000	52,881,940.35
CIT GROUP INC	EQUITY	89,027.000	4,640,977.51
CITI TRENDS INC	EQUITY	8,398.000	142,766.00
CITIGROUP INC	EQUITY	1,341,337.000	69,897,071.07
CITIZENS + NORTHERN CORP	EQUITY	8,979.000	185,236.77
CITIZENS INC	EQUITY	21,556.000	188,615.00
CITRIX SYSTEMS INC	EQUITY	82,226.000	5,200,794.50
CITY HOLDING CO	EQUITY	7,868.000	364,524.44
CITY NATIONAL CORP	EQUITY	20,215.000	1,601,432.30
CLARCOR INC	EQUITY	21,488.000	1,382,752.80
CLAYTON WILLIAMS ENERGY INC	EQUITY	2,798.000	229,296.10
CLEAN ENERGY FUELS CORP	EQUITY	30,678.000	395,132.64

Security Name	Asset Class	Shares/Par Value	Base Market Value
CLEAN HARBORS INC	EQUITY	26,676.000	1,599,492.96
CLEAR CHANNEL OUTDOOR CL A	EQUITY	23,658.000	239,892.12
CLEARWATER PAPER CORP	EQUITY	9,970.000	523,425.00
CLECO CORPORATION	EQUITY	26,774.000	1,248,203.88
CLIFFS NATURAL RESOURCES INC	EQUITY	67,007.000	1,756,253.47
CLOROX COMPANY	EQUITY	58,374.000	5,414,772.24
CLOUD PEAK ENERGY INC	EQUITY	26,976.000	485,568.00
CLOVIS ONCOLOGY INC	EQUITY	7,721.000	465,344.67
CLUBCORP HOLDINGS INC	EQUITY	6,939.000	123,097.86
CME GROUP INC	EQUITY	139,899.000	10,976,475.54
CMS ENERGY CORP	EQUITY	117,950.000	3,157,521.50
CNA FINANCIAL CORP	EQUITY	11,090.000	475,650.10
CNB FINANCIAL CORP/PA	EQUITY	10,593.000	201,267.00
CNO FINANCIAL GROUP INC	EQUITY	97,946.000	1,732,664.74
COACH INC	EQUITY	124,041.000	6,962,421.33
COBALT INTERNATIONAL ENERGY	EQUITY	120,891.000	1,988,656.95
COBIZ FINANCIAL INC	EQUITY	20,470.000	244,821.20
COCA COLA BOTTLING CO CONSOL	EQUITY	2,653.000	194,173.07
COCA COLA CO/THE	EQUITY	1,686,893.000	69,685,549.83
COCA COLA ENTERPRISES	EQUITY	115,210.000	5,084,217.30
COEUR MINING INC	EQUITY	44,904.000	487,208.40
COGENT COMMUNICATIONS GROUP	EQUITY	21,746.000	878,755.86
COGNEX CORP	EQUITY	38,446.000	1,467,868.28
COGNIZANT TECH SOLUTIONS A	EQUITY	132,989.000	13,429,229.22
COHEN + STEERS INC	EQUITY	8,803.000	352,648.18
COHERENT INC	EQUITY	10,577.000	786,823.03
COHU INC	EQUITY	13,296.000	139,608.00
COLFAX CORP	EQUITY	37,940.000	2,416,398.60
COLGATE PALMOLIVE CO	EQUITY	411,125.000	26,809,461.25
COLONY FINANCIAL INC	EQUITY	32,838.000	666,283.02
COLUMBIA BANKING SYSTEM INC	EQUITY	22,824.000	627,888.24
COLUMBIA SPORTSWEAR CO	EQUITY	5,546.000	436,747.50
COLUMBUS MCKINNON CORP/NY	EQUITY	9,553.000	259,268.42
COMCAST CORP CLASS A	EQUITY	1,156,681.000	60,106,928.17
COMERICA INC	EQUITY	81,623.000	3,880,357.42
COMFORT SYSTEMS USA INC	EQUITY	18,520.000	359,102.80
COMMERCE BANCSHARES INC	EQUITY	35,111.200	1,576,843.99
COMMERCIAL METALS CO	EQUITY	50,711.000	1,030,954.63
COMMERCIAL VEHICLE GROUP INC	EQUITY	14,251.000	103,604.77
COMMONWEALTH REIT	EQUITY	51,683.000	1,204,730.73
COMMSCOPE HOLDING CO INC	EQUITY	12,984.000	245,657.28
COMMUNITY BANK SYSTEM INC	EQUITY	17,255.000	684,678.40
COMMUNITY HEALTH SYSTEMS INC	EQUITY	41,521.000	1,630,529.67
COMMUNITY TRUST BANCORP INC	EQUITY	7,048.000	318,287.68
COMMVAULT SYSTEMS INC	EQUITY	20,486.000	1,533,991.68
COMPASS MINERALS INTERNATION	EQUITY	14,765.000	1,181,938.25
COMPUTER PROGRAMS + SYSTEMS	EQUITY	5,359.000	331,239.79
COMPUTER SCIENCES CORP	EQUITY	66,247.000	3,701,882.36

Security Name	Asset Class	Shares/Par Value	Base Market Value
COMPUTER TASK GROUP INC	EQUITY	9,301.000	175,788.90
COMPUWARE CORP	EQUITY	92,170.000	1,033,225.70
COMSCORE INC	EQUITY	16,515.000	472,494.15
COMSTOCK RESOURCES INC	EQUITY	21,497.000	393,180.13
COMTECH TELECOMMUNICATIONS	EQUITY	8,262.000	260,418.24
COMVERSE INC	EQUITY	10,508.000	407,710.40
CON WAY INC	EQUITY	24,528.000	974,006.88
CONAGRA FOODS INC	EQUITY	183,862.000	6,196,149.40
CONCHO RESOURCES INC	EQUITY	46,169.000	4,986,252.00
CONCUR TECHNOLOGIES INC	EQUITY	20,482.000	2,113,332.76
CONMED CORP	EQUITY	12,569.000	534,182.50
CONN S INC	EQUITY	10,030.000	790,263.70
CONNECTICUT WATER SVC INC	EQUITY	7,995.000	283,902.45
CONOCOPHILLIPS	EQUITY	539,297.000	38,101,333.05
CONSOL ENERGY INC	EQUITY	100,709.000	3,830,970.36
CONSOLIDATED COMMUNICATIONS	EQUITY	18,429.000	361,761.27
CONSOLIDATED EDISON INC	EQUITY	129,066.000	7,134,768.48
CONSOLIDATED GRAPHICS INC	EQUITY	3,947.000	266,185.68
CONSTANT CONTACT INC	EQUITY	14,355.000	446,009.85
CONSTELLATION BRANDS INC A	EQUITY	67,883.000	4,777,605.54
CONTAINER STORE GROUP INC/TH	EQUITY	5,276.000	245,914.36
CONTANGO OIL + GAS	EQUITY	6,292.000	297,359.92
CONTINENTAL RESOURCES INC/OK	EQUITY	18,858.000	2,121,902.16
CONVERGYS CORP	EQUITY	44,785.000	942,724.25
COOPER COS INC/THE	EQUITY	21,161.000	2,620,578.24
COOPER TIRE + RUBBER	EQUITY	28,016.000	673,504.64
COPA HOLDINGS SA CLASS A	EQUITY	14,463.000	2,315,670.93
COPART INC	EQUITY	49,331.000	1,807,981.15
CORCEPT THERAPEUTICS INC	EQUITY	33,994.000	109,460.68
CORE MARK HOLDING CO INC	EQUITY	5,291.000	401,745.63
CORELOGIC INC	EQUITY	41,604.000	1,478,190.12
CORESITE REALTY CORP	EQUITY	10,062.000	323,895.78
CORINTHIAN COLLEGES INC	EQUITY	39,271.000	69,902.38
CORNERSTONE ONDEMAND INC	EQUITY	18,295.000	975,855.30
CORNING INC	EQUITY	649,304.000	11,570,597.28
CORPORATE EXECUTIVE BOARD CO	EQUITY	14,941.000	1,156,881.63
CORPORATE OFFICE PROPERTIES	EQUITY	38,235.000	905,787.15
CORRECTIONS CORP OF AMERICA	EQUITY	50,169.000	1,608,919.83
CORVEL CORP	EQUITY	6,208.000	289,913.60
COSTAR GROUP INC	EQUITY	12,547.000	2,315,925.26
COSTCO WHOLESALE CORP	EQUITY	192,513.000	22,910,972.13
COTY INC CL A	EQUITY	24,145.000	368,211.25
COUSINS PROPERTIES INC	EQUITY	70,043.000	721,442.90
COVANCE INC	EQUITY	24,635.000	2,169,358.10
COVANTA HOLDING CORP	EQUITY	46,197.000	819,996.75
COVIDIEN PLC	EQUITY	207,218.000	14,111,545.80
COWEN GROUP INC CLASS A	EQUITY	52,992.000	207,198.72
CR BARD INC	EQUITY	35,405.000	4,742,145.70

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CRA INTERNATIONAL INC	EQUITY	5,916.000	117,136.80
CRACKER BARREL OLD COUNTRY	EQUITY	8,627.000	949,573.89
CRANE CO	EQUITY	21,166.000	1,423,413.50
CRAY INC	EQUITY	18,354.000	504,000.84
CREDIT ACCEPTANCE CORP	EQUITY	3,129.000	406,738.71
CREE INC	EQUITY	51,770.000	3,239,248.90
CROCS INC	EQUITY	38,808.000	617,823.36
CROSSTEX ENERGY INC	EQUITY	21,899.000	791,867.84
CROWN CASTLE INTL CORP	EQUITY	147,492.000	10,830,337.56
CROWN HOLDINGS INC	EQUITY	64,305.000	2,866,073.85
CRYOLIFE INC	EQUITY	17,892.000	198,422.28
CSG SYSTEMS INTL INC	EQUITY	15,638.000	459,757.20
CSS INDUSTRIES INC	EQUITY	5,879.000	168,609.72
CST BRANDS INC	EQUITY	26,346.000	967,425.12
CSX CORP	EQUITY	450,370.000	12,957,144.90
CTS CORP	EQUITY	16,219.000	322,920.29
CUBESMART	EQUITY	59,703.000	951,665.82
CUBIC CORP	EQUITY	8,481.000	446,609.46
CUBIST PHARMACEUTICALS INC	EQUITY	28,850.000	1,986,899.50
CULLEN/FROST BANKERS INC	EQUITY	22,590.000	1,681,373.70
CUMMINS INC	EQUITY	83,583.000	11,782,695.51
CUMULUS MEDIA INC CL A	EQUITY	36,369.000	281,132.37
CURIS INC	EQUITY	43,968.000	123,989.76
CURTISS WRIGHT CORP	EQUITY	19,909.000	1,238,937.07
CUSTOMERS BANCORP INC	EQUITY	5,858.000	119,854.68
CVB FINANCIAL CORP	EQUITY	38,735.000	661,206.45
CVENT INC	EQUITY	2,183.000	79,439.37
CVR ENERGY INC	EQUITY	7,192.000	312,348.56
CVS CAREMARK CORP	EQUITY	539,601.000	38,619,243.57
CYBERONICS INC	EQUITY	12,243.000	802,038.93
CYNOSURE INC A	EQUITY	9,678.000	258,209.04
CYPRESS SEMICONDUCTOR CORP	EQUITY	64,341.000	675,580.50
CYRUSONE INC	EQUITY	6,525.000	145,703.25
CYS INVESTMENTS INC	EQUITY	74,473.000	551,844.93
CYTEC INDUSTRIES INC	EQUITY	16,548.000	1,541,611.68
CYTOKINETICS INC	EQUITY	10,919.000	70,973.50
CYTORI THERAPEUTICS INC	EQUITY	41,155.000	105,768.35
DAKTRONICS INC	EQUITY	18,516.000	290,330.88
DANA HOLDING CORP	EQUITY	64,545.000	1,266,372.90
DANAHER CORP	EQUITY	263,886.000	20,371,999.20
DARDEN RESTAURANTS INC	EQUITY	56,976.000	3,097,785.12
DARLING INTERNATIONAL INC	EQUITY	67,283.000	1,404,869.04
DAVITA HEALTHCARE PARTNERS I	EQUITY	81,616.000	5,172,005.92
DAWSON GEOPHYSICAL CO	EQUITY	4,436.000	150,025.52
DCT INDUSTRIAL TRUST INC	EQUITY	128,396.000	915,463.48
DDR CORP	EQUITY	128,574.000	1,976,182.38
DEALERTRACK TECHNOLOGIES INC	EQUITY	19,081.000	917,414.48
DEAN FOODS CO	EQUITY	41,256.000	709,190.64

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
DECKERS OUTDOOR CORP	EQUITY	14,998.000	1,266,731.08
DEERE + CO	EQUITY	171,619.000	15,673,963.27
DELEK US HOLDINGS INC	EQUITY	16,795.000	577,915.95
DELPHI AUTOMOTIVE PLC	EQUITY	137,520.000	8,269,077.60
DELTA AIR LINES INC	EQUITY	377,806.000	10,378,330.82
DELTIC TIMBER CORP	EQUITY	5,139.000	349,143.66
DELUXE CORP	EQUITY	22,559.000	1,177,354.21
DEMAND MEDIA INC	EQUITY	16,424.000	94,766.48
DEMANDWARE INC	EQUITY	7,923.000	508,022.76
DENBURY RESOURCES INC	EQUITY	163,923.000	2,693,254.89
DENDREON CORP	EQUITY	73,221.000	218,930.79
DENNY S CORP	EQUITY	48,265.000	347,025.35
DENTSPLY INTERNATIONAL INC	EQUITY	62,674.000	3,038,435.52
DEPOMED INC	EQUITY	29,684.000	314,056.72
DESTINATION MATERNITY CORP	EQUITY	7,869.000	235,125.72
DESTINATION XL GROUP INC	EQUITY	23,463.000	154,151.91
DEVON ENERGY CORPORATION	EQUITY	179,213.000	11,087,908.31
DEVRY EDUCATION GROUP INC	EQUITY	27,692.000	983,066.00
DEXCOM INC	EQUITY	32,108.000	1,136,944.28
DFC GLOBAL CORP	EQUITY	18,431.000	211,034.95
DIAMOND FOODS INC	EQUITY	10,697.000	276,410.48
DIAMOND HILL INVESTMENT GRP	EQUITY	1,962.000	232,183.08
DIAMOND OFFSHORE DRILLING	EQUITY	30,804.000	1,753,363.68
DIAMOND RESORTS INTERNATIONA	EQUITY	7,482.000	138,117.72
DIAMONDBACK ENERGY INC	EQUITY	8,229.000	434,984.94
DIAMONDROCK HOSPITALITY CO	EQUITY	83,139.000	960,255.45
DICE HOLDINGS INC	EQUITY	19,257.000	139,613.25
DICK S SPORTING GOODS INC	EQUITY	43,568.000	2,531,300.80
DIEBOLD INC	EQUITY	27,187.000	897,442.87
DIGI INTERNATIONAL INC	EQUITY	14,588.000	176,806.56
DIGIMARC CORP	EQUITY	4,914.000	94,643.64
DIGITAL GENERATION INC	EQUITY	13,040.000	166,260.00
DIGITAL REALTY TRUST INC	EQUITY	56,585.000	2,779,455.20
DIGITAL RIVER INC	EQUITY	16,221.000	300,088.50
DIGITALGLOBE INC	EQUITY	33,600.000	1,382,640.00
DILLARDS INC CL A	EQUITY	11,968.000	1,163,409.28
DIME COMMUNITY BANCSHARES	EQUITY	15,633.000	264,510.36
DINEEQUITY INC	EQUITY	7,530.000	629,131.50
DIODES INC	EQUITY	16,147.000	380,423.32
DIRECTV	EQUITY	217,338.000	15,015,882.42
DISCOVER FINANCIAL SERVICES	EQUITY	216,918.000	12,136,562.10
DISCOVERY COMMUNICATIONS A	EQUITY	107,909.000	9,757,131.78
DISH NETWORK CORP A	EQUITY	92,192.000	5,339,760.64
DOLBY LABORATORIES INC CL A	EQUITY	19,497.000	751,804.32
DOLLAR GENERAL CORP	EQUITY	144,334.000	8,706,226.88
DOLLAR TREE INC	EQUITY	92,088.000	5,195,604.96
DOMINION RESOURCES INC/VA	EQUITY	254,304.000	16,450,925.76
DOMINO S PIZZA INC	EQUITY	25,360.000	1,766,324.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
DOMTAR CORP	EQUITY	14,453.000	1,363,496.02
DONALDSON CO INC	EQUITY	64,208.000	2,790,479.68
DORAL FINANCIAL CORP	EQUITY	3,629.000	56,830.14
DORMAN PRODUCTS INC	EQUITY	10,952.000	614,078.64
DOUGLAS DYNAMICS INC	EQUITY	12,460.000	209,577.20
DOUGLAS EMMETT INC	EQUITY	61,999.000	1,443,956.71
DOVER CORP	EQUITY	75,464.000	7,285,294.56
DOW CHEMICAL CO/THE	EQUITY	533,349.000	23,680,695.60
DR HORTON INC	EQUITY	123,999.000	2,767,657.68
DR PEPPER SNAPPLE GROUP INC	EQUITY	90,053.000	4,387,382.16
DREAMWORKS ANIMATION SKG A	EQUITY	32,270.000	1,145,585.00
DRESSER RAND GROUP INC	EQUITY	33,809.000	2,016,030.67
DREW INDUSTRIES INC	EQUITY	10,346.000	529,715.20
DRIL QUIP INC	EQUITY	17,774.000	1,953,895.82
DSP GROUP INC	EQUITY	14,246.000	138,328.66
DST SYSTEMS INC	EQUITY	14,914.000	1,353,296.36
DSW INC CLASS A	EQUITY	31,430.000	1,343,003.90
DTE ENERGY COMPANY	EQUITY	76,501.000	5,078,901.39
DTS INC	EQUITY	8,698.000	208,578.04
DU PONT (E.I.) DE NEMOURS	EQUITY	405,861.000	26,368,789.17
DUCOMMUN INC	EQUITY	4,234.000	126,215.54
DUKE ENERGY CORP	EQUITY	311,276.000	21,481,156.76
DUKE REALTY CORP	EQUITY	140,756.000	2,116,970.24
DUN + BRADSTREET CORP	EQUITY	17,851.000	2,191,210.25
DUNKIN BRANDS GROUP INC	EQUITY	47,237.000	2,276,823.40
DUPONT FABROS TECHNOLOGY	EQUITY	27,800.000	686,938.00
DXP ENTERPRISES INC	EQUITY	4,449.000	512,524.80
DYAX CORP	EQUITY	56,025.000	421,868.25
DYCOM INDUSTRIES INC	EQUITY	15,317.000	425,659.43
DYNAMIC MATERIALS CORP	EQUITY	7,875.000	171,202.50
DYNAVAX TECHNOLOGIES CORP	EQUITY	115,901.000	227,165.96
DYNEGY INC	EQUITY	43,849.000	943,630.48
E TRADE FINANCIAL CORP	EQUITY	126,164.000	2,477,860.96
E2OPEN INC	EQUITY	3,732.000	89,232.12
EAGLE BANCORP INC	EQUITY	11,629.000	356,196.27
EAGLE MATERIALS INC	EQUITY	22,004.000	1,703,769.72
EARTHLINK INC	EQUITY	47,555.000	241,103.85
EAST WEST BANCORP INC	EQUITY	59,744.000	2,089,247.68
EASTGROUP PROPERTIES INC	EQUITY	13,544.000	784,603.92
EASTMAN CHEMICAL CO	EQUITY	68,313.000	5,512,859.10
EATON CORP PLC	EQUITY	208,595.000	15,878,251.40
EATON VANCE CORP	EQUITY	53,508.000	2,289,607.32
EBAY INC	EQUITY	572,527.000	31,426,007.03
EBIX INC	EQUITY	13,918.000	204,872.96
ECHO GLOBAL LOGISTICS INC	EQUITY	9,362.000	201,095.76
ECHOSTAR CORP A	EQUITY	17,377.000	863,984.44
ECOLAB INC	EQUITY	115,702.000	12,064,247.54
EDISON INTERNATIONAL	EQUITY	143,978.000	6,666,181.40

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
EDUCATION MANAGEMENT CORP	EQUITY	12,414.000	125,257.26
EDUCATION REALTY TRUST INC	EQUITY	50,182.000	442,605.24
EDWARDS LIFESCIENCES CORP	EQUITY	49,675.000	3,266,628.00
EHEALTH INC	EQUITY	8,908.000	414,132.92
EL PASO ELECTRIC CO	EQUITY	18,227.000	639,949.97
ELECTRO RENT CORP	EQUITY	9,271.000	171,698.92
ELECTRO SCIENTIFIC INDS INC	EQUITY	14,227.000	148,814.42
ELECTRONIC ARTS INC	EQUITY	132,702.000	3,044,183.88
ELECTRONICS FOR IMAGING	EQUITY	20,901.000	809,495.73
ELI LILLY + CO	EQUITY	437,361.000	22,305,411.00
ELIZABETH ARDEN INC	EQUITY	11,315.000	401,116.75
ELLIE MAE INC	EQUITY	12,541.000	336,976.67
EMC CORP/MA	EQUITY	924,670.000	23,255,450.50
EMCOR GROUP INC	EQUITY	29,712.000	1,260,977.28
EMERALD OIL INC	EQUITY	24,162.000	185,080.92
EMERGENT BIOSOLUTIONS INC	EQUITY	13,375.000	307,491.25
EMERITUS CORP	EQUITY	18,556.000	401,366.28
EMERSON ELECTRIC CO	EQUITY	317,110.000	22,254,779.80
EMPIRE DISTRICT ELECTRIC CO	EQUITY	19,561.000	443,839.09
EMPIRE STATE REALTY TRUST A	EQUITY	32,802.000	501,870.60
EMPLOYERS HOLDINGS INC	EQUITY	14,697.000	465,160.05
EMULEX CORP	EQUITY	40,740.000	291,698.40
ENCORE CAPITAL GROUP INC	EQUITY	10,831.000	544,366.06
ENCORE WIRE CORP	EQUITY	9,471.000	513,328.20
ENDEAVOUR INTERNATIONAL CORP	EQUITY	25,724.000	135,051.00
ENDO HEALTH SOLUTIONS INC	EQUITY	49,364.000	3,330,095.44
ENDOCYTE INC	EQUITY	16,128.000	172,408.32
ENDOLOGIX INC	EQUITY	28,950.000	504,888.00
ENDURANCE INTERNATIONAL GROU	EQUITY	8,638.000	122,486.84
ENDURANCE SPECIALTY HOLDINGS	EQUITY	18,566.000	1,089,267.22
ENERGEN CORP	EQUITY	31,579.000	2,234,214.25
ENERGIZER HOLDINGS INC	EQUITY	27,319.000	2,957,008.56
ENERGY RECOVERY INC	EQUITY	25,289.000	140,606.84
ENERGY XXI BERMUDA	EQUITY	34,483.000	933,109.98
ENERNOC INC	EQUITY	12,755.000	219,513.55
ENERSYS	EQUITY	20,799.000	1,457,801.91
ENGILITY HOLDINGS INC	EQUITY	9,407.000	314,193.80
ENNIS INC	EQUITY	12,697.000	224,736.90
ENPRO INDUSTRIES INC	EQUITY	9,498.000	547,559.70
ENSIGN GROUP INC/THE	EQUITY	9,029.000	399,713.83
ENSTAR GROUP LTD	EQUITY	4,037.000	560,779.67
ENTEGRIS INC	EQUITY	61,887.000	717,889.20
ENTERCOM COMMUNICATIONS CL A	EQUITY	14,311.000	150,408.61
ENTERGY CORP	EQUITY	79,114.000	5,005,542.78
ENTERPRISE FINANCIAL SERVICE	EQUITY	11,614.000	237,157.88
ENTRAVISION COMMUNICATIONS A	EQUITY	22,476.000	136,878.84
ENTROPIC COMMUNICATIONS INC	EQUITY	42,316.000	199,308.36
ENVESTNET INC	EQUITY	11,204.000	451,521.20

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ENVISION HEALTHCARE HOLDINGS	EQUITY	20,874.000	741,444.48
ENZON PHARMACEUTICALS INC	EQUITY	29,355.000	34,051.80
EOG RESOURCES INC	EQUITY	120,018.000	20,143,821.12
EPAM SYSTEMS INC	EQUITY	10,289.000	359,497.66
EPIQ SYSTEMS INC	EQUITY	15,077.000	244,398.17
EPIZYME INC	EQUITY	2,588.000	53,830.40
EPL OIL + GAS INC	EQUITY	13,715.000	390,877.50
EPR PROPERTIES	EQUITY	22,129.000	1,087,861.64
EQT CORP	EQUITY	66,266.000	5,949,361.48
EQUIFAX INC	EQUITY	52,950.000	3,658,315.50
EQUINIX INC	EQUITY	21,776.000	3,864,151.20
EQUITY LIFESTYLE PROPERTIES	EQUITY	37,053.000	1,342,430.19
EQUITY ONE INC	EQUITY	24,657.000	553,303.08
EQUITY RESIDENTIAL	EQUITY	159,465.000	8,271,449.55
ERA GROUP INC	EQUITY	9,510.000	293,478.60
ERIE INDEMNITY COMPANY CL A	EQUITY	11,467.000	838,467.04
ESB FINANCIAL CORP	EQUITY	11,124.000	157,960.80
ESCO TECHNOLOGIES INC	EQUITY	11,597.000	397,313.22
ESSA BANCORP INC	EQUITY	10,191.000	117,807.96
ESSENT GROUP LTD	EQUITY	7,427.000	178,693.62
ESSEX PROPERTY TRUST INC	EQUITY	16,901.000	2,425,462.51
ESTEE LAUDER COMPANIES CL A	EQUITY	101,867.000	7,672,622.44
ESTERLINE TECHNOLOGIES CORP	EQUITY	13,562.000	1,382,781.52
ETHAN ALLEN INTERIORS INC	EQUITY	11,108.000	337,905.36
EURONET WORLDWIDE INC	EQUITY	22,385.000	1,071,122.25
EVERBANK FINANCIAL CORP	EQUITY	38,003.000	696,975.02
EVERCORE PARTNERS INC CL A	EQUITY	14,908.000	891,200.24
EVEREST RE GROUP LTD	EQUITY	21,630.000	3,371,468.10
EVERTEC INC	EQUITY	13,620.000	335,869.20
EW SCRIPPS CO/THE A	EQUITY	15,329.000	332,945.88
EXACT SCIENCES CORP	EQUITY	30,212.000	353,178.28
EXACTECH INC	EQUITY	5,892.000	139,993.92
EXAMWORKS GROUP INC	EQUITY	14,595.000	435,952.65
EXAR CORP	EQUITY	19,037.000	224,446.23
EXCEL TRUST INC	EQUITY	25,189.000	286,902.71
EXCO RESOURCES INC	EQUITY	61,395.000	9,823.20
EXCO RESOURCES INC	EQUITY	61,395.000	326,007.45
EXELIS INC	EQUITY	81,543.000	1,554,209.58
EXELIXIS INC	EQUITY	85,001.000	521,056.13
EXELON CORP	EQUITY	377,809.000	10,348,188.51
EXLSERVICE HOLDINGS INC	EQUITY	14,454.000	399,219.48
EXONE CO/THE	EQUITY	2,967.000	179,384.82
EXPEDIA INC	EQUITY	46,891.000	3,266,427.06
EXPEDITORS INTL WASH INC	EQUITY	90,802.000	4,017,988.50
EXPONENT INC	EQUITY	6,105.000	472,771.20
EXPRESS INC	EQUITY	37,187.000	694,281.29
EXPRESS SCRIPTS HOLDING CO	EQUITY	360,756.000	25,339,501.44
EXTERRAN HOLDINGS INC	EQUITY	26,240.000	897,408.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
EXTRA SPACE STORAGE INC	EQUITY	48,887.000	2,059,609.31
EXTREME NETWORKS INC	EQUITY	46,493.000	325,451.00
EXXON MOBIL CORP	EQUITY	1,959,623.000	198,313,847.60
EZCORP INC CL A	EQUITY	22,549.000	263,597.81
F5 NETWORKS INC	EQUITY	34,583.000	3,142,211.38
FABRINET	EQUITY	13,374.000	274,969.44
FACEBOOK INC A	EQUITY	751,223.000	41,061,849.18
FACTSET RESEARCH SYSTEMS INC	EQUITY	19,309.000	2,096,571.22
FAIR ISAAC CORP	EQUITY	15,527.000	975,716.68
FAIRCHILD SEMICONDUCTOR INTE	EQUITY	55,547.000	741,552.45
FAIRPOINT COMMUNICATIONS INC	EQUITY	14,399.000	162,852.69
FAIRWAY GROUP HOLDINGS CORP	EQUITY	5,329.000	96,561.48
FAMILY DOLLAR STORES	EQUITY	42,539.000	2,763,758.83
FARO TECHNOLOGIES INC	EQUITY	7,716.000	449,842.80
FASTENAL CO	EQUITY	130,697.000	6,209,414.47
FBL FINANCIAL GROUP INC CL A	EQUITY	4,953.000	221,844.87
FBR + CO	EQUITY	5,984.000	157,857.92
FEDERAL AGRIC MTG CORP CL C	EQUITY	5,644.000	193,307.00
FEDERAL MOGUL CORP	EQUITY	8,072.000	158,856.96
FEDERAL REALTY INVS TRUST	EQUITY	28,885.000	2,929,227.85
FEDERAL SIGNAL CORP	EQUITY	30,410.000	445,506.50
FEDERATED INVESTORS INC CL B	EQUITY	42,077.000	1,211,817.60
FEDEX CORP	EQUITY	139,593.000	20,069,285.61
FEI COMPANY	EQUITY	18,270.000	1,632,607.20
FELCOR LODGING TRUST INC	EQUITY	60,130.000	490,660.80
FERRO CORP	EQUITY	33,630.000	431,472.90
FIDELITY NATIONAL FINL A	EQUITY	105,992.000	3,439,440.40
FIDELITY NATIONAL INFORMATIO	EQUITY	129,021.000	6,925,847.28
FIESTA RESTAURANT GROUP	EQUITY	9,543.000	498,526.32
FIFTH + PACIFIC COS INC	EQUITY	53,618.000	1,719,529.26
FIFTH STREET FINANCE CORP	EQUITY	62,574.000	578,809.50
FIFTH THIRD BANCORP	EQUITY	385,481.000	8,106,665.43
FINANCIAL ENGINES INC	EQUITY	22,110.000	1,536,202.80
FINANCIAL INSTITUTIONS INC	EQUITY	9,161.000	226,368.31
FINISAR CORPORATION	EQUITY	41,390.000	990,048.80
FINISH LINE/THE CL A	EQUITY	21,707.000	611,486.19
FIREEYE INC	EQUITY	7,144.000	311,549.84
FIRST AMERICAN FINANCIAL	EQUITY	47,757.000	1,346,747.40
FIRST BANCORP PUERTO RICO	EQUITY	32,317.000	200,042.23
FIRST BANCORP/NC	EQUITY	12,975.000	215,644.50
FIRST BUSEY CORP	EQUITY	38,308.000	222,186.40
FIRST CASH FINL SVCS INC	EQUITY	13,170.000	814,432.80
FIRST CITIZENS BCSHS CL A	EQUITY	3,141.000	699,280.83
FIRST COMMONWEALTH FINL CORP	EQUITY	46,271.000	408,110.22
FIRST COMMUNITY BANCSHARES	EQUITY	10,470.000	174,849.00
FIRST CONNECTICUT BANCORP	EQUITY	13,972.000	225,228.64
FIRST DEFIANCE FINL CORP	EQUITY	6,468.000	167,973.96
FIRST FINANCIAL BANCORP	EQUITY	26,075.000	454,487.25

Security Name	Asset Class	Shares/Par Value	Base Market Value
FIRST FINANCIAL CORP/INDIANA	EQUITY	6,118.000	223,674.08
FIRST FINANCIAL HOLDINGS INC	EQUITY	11,724.000	779,763.24
FIRST FINL BANKSHARES INC	EQUITY	13,926.000	923,572.32
FIRST HORIZON NATIONAL CORP	EQUITY	105,383.000	1,227,711.95
FIRST INDUSTRIAL REALTY TR	EQUITY	48,273.000	842,363.85
FIRST INTERSTATE BANCSYS/MT	EQUITY	8,324.000	236,151.88
FIRST MERCHANTS CORP	EQUITY	14,315.000	325,809.40
FIRST MIDWEST BANCORP INC/IL	EQUITY	33,647.000	589,831.91
FIRST NIAGARA FINANCIAL GRP	EQUITY	151,468.000	1,608,590.16
FIRST OF LONG ISLAND CORP	EQUITY	6,465.000	277,154.55
FIRST POTOMAC REALTY TRUST	EQUITY	29,311.000	340,886.93
FIRST REPUBLIC BANK/CA	EQUITY	51,311.000	2,686,130.85
FIRST SOLAR INC	EQUITY	29,676.000	1,621,496.64
FIRSTENERGY CORP	EQUITY	184,488.000	6,084,414.24
FIRSTMERIT CORP	EQUITY	71,299.000	1,584,976.77
FISERV INC	EQUITY	117,412.000	6,933,178.60
FIVE BELOW	EQUITY	14,554.000	628,732.80
FLAGSTAR BANCORP INC	EQUITY	5,746.000	112,736.52
FLEETCOR TECHNOLOGIES INC	EQUITY	30,039.000	3,519,669.63
FLEETMATICS GROUP PLC	EQUITY	7,592.000	328,354.00
FLIR SYSTEMS INC	EQUITY	62,216.000	1,872,701.60
FLOTEK INDUSTRIES INC	EQUITY	22,633.000	454,244.31
FLOW INTL CORP	EQUITY	32,035.000	129,421.40
FLOWERS FOODS INC	EQUITY	74,792.000	1,605,784.24
FLOWSERVE CORP	EQUITY	62,867.000	4,955,805.61
FLUIDIGM CORP	EQUITY	12,681.000	485,935.92
FLUOR CORP	EQUITY	72,055.000	5,785,295.95
FLUSHING FINANCIAL CORP	EQUITY	14,961.000	309,692.70
FMC CORP	EQUITY	59,929.000	4,522,242.34
FMC TECHNOLOGIES INC	EQUITY	102,562.000	5,354,762.02
FNB CORP	EQUITY	62,739.000	791,766.18
FOOT LOCKER INC	EQUITY	65,831.000	2,728,036.64
FORD MOTOR CO	EQUITY	1,703,159.000	26,279,743.37
FOREST CITY ENTERPRISES CL A	EQUITY	69,841.000	1,333,963.10
FOREST LABORATORIES INC	EQUITY	117,302.000	7,041,639.06
FOREST OIL CORP	EQUITY	54,925.000	198,279.25
FORESTAR GROUP INC	EQUITY	16,154.000	343,595.58
FORMFACTOR INC	EQUITY	25,496.000	153,485.92
FORRESTER RESEARCH INC	EQUITY	5,847.000	223,706.22
FORTINET INC	EQUITY	59,799.000	1,143,954.87
FORTUNE BRANDS HOME + SECURI	EQUITY	72,665.000	3,320,790.50
FORUM ENERGY TECHNOLOGIES IN	EQUITY	17,540.000	495,680.40
FORWARD AIR CORPORATION	EQUITY	13,385.000	587,735.35
FOSSIL GROUP INC	EQUITY	21,631.000	2,594,422.14
FOSTER (LB) CO A	EQUITY	5,192.000	245,529.68
FOUNDATION MEDICINE INC	EQUITY	2,713.000	64,623.66
FOX CHASE BANCORP INC	EQUITY	10,578.000	183,845.64
FRANCESCAS HOLDINGS CORP	EQUITY	19,357.000	356,362.37

Security Name	Asset Class	Shares/Par Value	Base Market Value
FRANK S INTERNATIONAL NV	EQUITY	13,730.000	370,710.00
FRANKLIN ELECTRIC CO INC	EQUITY	20,920.000	933,868.80
FRANKLIN FINANCIAL CORP/VA	EQUITY	10,089.000	199,560.42
FRANKLIN RESOURCES INC	EQUITY	182,363.000	10,527,815.99
FRANKLIN STREET PROPERTIES C	EQUITY	40,212.000	480,533.40
FRED S INC CLASS A	EQUITY	17,154.000	317,692.08
FREEPORT MCMORAN COPPER W/I	EQUITY	456,229.000	17,218,082.46
FREESCALE SEMICONDUCTOR LTD	EQUITY	25,526.000	409,692.30
FREIGHTCAR AMERICA INC	EQUITY	6,128.000	163,127.36
FRESH DEL MONTE PRODUCE INC	EQUITY	16,074.000	454,894.20
FRESH MARKET INC/THE	EQUITY	18,150.000	735,075.00
FRONTIER COMMUNICATIONS CORP	EQUITY	428,658.000	1,993,259.70
FRONTLINE LTD	EQUITY	28,170.000	105,355.80
FTD COS INC	EQUITY	8,756.200	285,277.00
FTI CONSULTING INC	EQUITY	17,552.000	722,089.28
FUEL SYSTEMS SOLUTIONS INC	EQUITY	7,399.000	102,624.13
FUELCELL ENERGY INC	EQUITY	92,505.000	130,432.05
FULTON FINANCIAL CORP	EQUITY	83,371.000	1,090,492.68
FURIEX PHARMACEUTICALS	EQUITY	3,871.000	162,620.71
FURMANITE CORP	EQUITY	21,046.000	223,508.52
FUSION IO INC	EQUITY	36,379.000	324,136.89
FUTUREFUEL CORP	EQUITY	11,163.000	176,375.40
FX ENERGY INC	EQUITY	31,949.000	116,933.34
FXCM INC A	EQUITY	18,660.000	332,894.40
G + K SERVICES INC CL A	EQUITY	8,915.000	554,780.45
G III APPAREL GROUP LTD	EQUITY	7,791.000	574,897.89
GALENA BIOPHARMA INC	EQUITY	45,509.000	225,724.64
GAMCO INVESTORS INC A	EQUITY	3,451.000	300,133.47
GAMESTOP CORP CLASS A	EQUITY	52,272.000	2,574,918.72
GAMING AND LEISURE PROPERTIE	EQUITY	33,500.000	1,702,135.00
GANNETT CO	EQUITY	100,675.000	2,977,966.50
GAP INC/THE	EQUITY	123,018.000	4,807,543.44
GARMIN LTD	EQUITY	53,626.000	2,478,593.72
GARTNER INC	EQUITY	41,189.000	2,926,478.45
GASLOG LTD	EQUITY	12,615.000	215,590.35
GASTAR EXPLORATION INC	EQUITY	30,508.000	211,115.36
GATX CORP	EQUITY	20,467.000	1,067,763.39
GENCORP INC	EQUITY	29,338.000	528,670.76
GENERAC HOLDINGS INC	EQUITY	23,166.000	1,312,122.24
GENERAL CABLE CORP	EQUITY	22,004.000	647,137.64
GENERAL COMMUNICATION INC A	EQUITY	17,509.000	195,225.35
GENERAL DYNAMICS CORP	EQUITY	131,389.000	12,554,218.95
GENERAL ELECTRIC CO	EQUITY	4,559,818.000	127,811,698.54
GENERAL GROWTH PROPERTIES	EQUITY	251,648.000	5,050,575.36
GENERAL MILLS INC	EQUITY	284,477.000	14,198,247.07
GENERAL MOTORS CO	EQUITY	367,358.000	15,013,921.46
GENESCO INC	EQUITY	10,528.000	769,175.68
GENESEE + WYOMING INC CL A	EQUITY	19,109.000	1,835,419.45

Security Name	Asset Class	Shares/Par Value	Base Market Value
GENIE ENERGY LTD B	EQUITY	9,480.000	96,790.80
GENMARK DIAGNOSTICS INC	EQUITY	14,760.000	196,455.60
GENOMIC HEALTH INC	EQUITY	8,085.000	236,647.95
GENPACT LTD	EQUITY	72,759.000	1,336,582.83
GENTEX CORP	EQUITY	62,495.000	2,061,710.05
GENTHERM INC	EQUITY	15,673.000	420,193.13
GENTIVA HEALTH SERVICES	EQUITY	16,934.000	210,150.94
GENUINE PARTS CO	EQUITY	68,362.000	5,687,034.78
GENWORTH FINANCIAL INC CL A	EQUITY	215,837.000	3,351,948.61
GEO GROUP INC/THE	EQUITY	30,972.000	997,917.84
GEOSPACE TECHNOLOGIES CORP	EQUITY	5,904.000	559,876.32
GERMAN AMERICAN BANCORP	EQUITY	9,169.000	261,316.50
GERON CORP	EQUITY	61,661.000	292,273.14
GETTY REALTY CORP	EQUITY	13,534.000	248,619.58
GFI GROUP INC	EQUITY	37,852.000	148,001.32
GIBRALTAR INDUSTRIES INC	EQUITY	14,620.000	271,785.80
GIGAMON INC	EQUITY	2,886.000	81,038.88
GILEAD SCIENCES INC	EQUITY	672,310.000	50,524,096.50
GLACIER BANCORP INC	EQUITY	32,088.000	955,901.52
GLADSTONE CAPITAL CORP	EQUITY	15,178.000	145,708.80
GLADSTONE COMMERCIAL CORP	EQUITY	12,725.000	228,668.25
GLADSTONE INVESTMENT CORP	EQUITY	21,274.000	171,468.44
GLATFELTER	EQUITY	19,334.000	534,391.76
GLIMCHER REALTY TRUST	EQUITY	62,225.000	582,426.00
GLOBAL CASH ACCESS HOLDINGS	EQUITY	27,179.000	271,518.21
GLOBAL EAGLE ENTERTAINMENT I	EQUITY	10,005.000	148,774.35
GLOBAL INDEMNITY PLC	EQUITY	5,483.000	138,719.90
GLOBAL PAYMENTS INC	EQUITY	33,954.000	2,206,670.46
GLOBAL POWER EQUIPMENT GROUP	EQUITY	8,584.000	167,988.88
GLOBE SPECIALTY METALS INC	EQUITY	28,156.000	507,089.56
GLOBUS MEDICAL INC A	EQUITY	24,348.000	491,342.64
GLU MOBILE INC	EQUITY	29,751.000	115,731.39
GNC HOLDINGS INC CL A	EQUITY	43,268.000	2,529,014.60
GOGO INC	EQUITY	5,008.000	124,248.48
GOLAR LNG LTD	EQUITY	19,017.000	690,126.93
GOLD RESOURCE CORP	EQUITY	17,210.000	77,961.30
GOLDMAN SACHS GROUP INC	EQUITY	202,821.000	35,952,050.46
GOLUB CAPITAL BDC INC	EQUITY	17,541.000	335,208.51
GOODRICH PETROLEUM CORP	EQUITY	13,583.000	231,182.66
GOODYEAR TIRE + RUBBER CO	EQUITY	108,639.000	2,591,040.15
GOOGLE INC CL A	EQUITY	118,884.000	133,234,487.64
GORMAN RUPP CO	EQUITY	9,141.250	305,591.99
GOVERNMENT PROPERTIES INCOME	EQUITY	22,560.000	560,616.00
GP STRATEGIES CORP	EQUITY	8,083.000	240,792.57
GRACO INC	EQUITY	26,935.000	2,104,162.20
GRAFTECH INTERNATIONAL LTD	EQUITY	50,500.000	567,115.00
GRAHAM CORP	EQUITY	6,174.000	224,054.46
GRAHAM HOLDINGS CO CLASS B	EQUITY	1,861.000	1,234,438.52

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GRAMERCY PROPERTY TRUST INC	EQUITY	24,163.000	138,937.25
GRAND CANYON EDUCATION INC	EQUITY	20,047.000	874,049.20
GRANITE CONSTRUCTION INC	EQUITY	17,347.000	606,798.06
GRAPHIC PACKAGING HOLDING CO	EQUITY	90,329.000	867,158.40
GRAY TELEVISION INC	EQUITY	20,729.000	308,447.52
GREAT LAKES DREDGE + DOCK CO	EQUITY	28,772.000	264,702.40
GREAT PLAINS ENERGY INC	EQUITY	66,607.000	1,614,553.68
GREAT SOUTHERN BANCORP INC	EQUITY	6,088.000	185,136.08
GREATBATCH INC	EQUITY	11,006.000	486,905.44
GREEN DOT CORP CLASS A	EQUITY	11,837.000	297,700.55
GREEN MOUNTAIN COFFEE ROASTE	EQUITY	65,705.000	4,965,983.90
GREEN PLAINS RENEWABLE ENERG	EQUITY	12,278.000	238,070.42
GREENBRIER COMPANIES INC	EQUITY	11,688.000	383,833.92
GREENHILL + CO INC	EQUITY	13,124.000	760,404.56
GREENLIGHT CAPITAL RE LTD A	EQUITY	13,170.000	443,960.70
GREIF INC CL A	EQUITY	13,774.000	721,757.60
GRIFFON CORP	EQUITY	21,763.000	287,489.23
GROUP 1 AUTOMOTIVE INC	EQUITY	9,597.000	681,578.94
GROUPON INC	EQUITY	184,753.000	2,174,542.81
GSI GROUP INC	EQUITY	15,890.000	178,603.60
GSI TECHNOLOGY INC	EQUITY	13,982.000	92,840.48
GSV CAPITAL CORP	EQUITY	12,524.000	151,415.16
GT ADVANCED TECHNOLOGIES INC	EQUITY	57,826.000	504,242.72
GUESS? INC	EQUITY	25,823.000	802,320.61
GUIDEWIRE SOFTWARE INC	EQUITY	21,289.000	1,044,651.23
GULF ISLAND FABRICATION INC	EQUITY	7,387.000	171,526.14
GULFMARK OFFSHORE INC CL A	EQUITY	11,769.000	554,672.97
GULFPORT ENERGY CORP	EQUITY	37,014.000	2,337,434.10
H+E EQUIPMENT SERVICES INC	EQUITY	14,451.000	428,183.13
H+R BLOCK INC	EQUITY	120,055.000	3,486,397.20
H.B. FULLER CO.	EQUITY	22,001.000	1,144,932.04
HACKETT GROUP INC/THE	EQUITY	16,094.000	99,943.74
HAEMONETICS CORP/MASS	EQUITY	22,451.000	945,860.63
HAIN CELESTIAL GROUP INC	EQUITY	16,814.000	1,526,374.92
HALCON RESOURCES CORP	EQUITY	103,425.000	399,220.50
HALLIBURTON CO	EQUITY	374,208.000	18,991,056.00
HALOZYME THERAPEUTICS INC	EQUITY	40,979.000	614,275.21
HANCOCK HOLDING CO	EQUITY	36,795.000	1,349,640.60
HANESBRANDS INC	EQUITY	43,374.000	3,047,890.98
HANGER INC	EQUITY	15,496.000	609,612.64
HANMI FINANCIAL CORPORATION	EQUITY	15,715.000	344,001.35
HANOVER INSURANCE GROUP INC/	EQUITY	19,357.000	1,155,806.47
HARBINGER GROUP INC	EQUITY	17,704.000	209,792.40
HARLEY DAVIDSON INC	EQUITY	99,003.000	6,854,967.72
HARMAN INTERNATIONAL	EQUITY	29,950.000	2,451,407.50
HARMONIC INC	EQUITY	55,084.000	406,519.92
HARRIS CORP	EQUITY	48,357.000	3,375,802.17
HARRIS TEETER SUPERMARKETS	EQUITY	21,755.000	1,073,609.25

Security Name	Asset Class	Shares/Par Value	Base Market Value
HARSCO CORP	EQUITY	35,186.000	986,263.58
HARTE HANKS INC	EQUITY	20,792.000	162,593.44
HARTFORD FINANCIAL SVCS GRP	EQUITY	200,358.000	7,258,970.34
HASBRO INC	EQUITY	50,682.000	2,788,016.82
HATTERAS FINANCIAL CORP	EQUITY	43,224.000	706,280.16
HAVERTY FURNITURE	EQUITY	10,083.000	315,597.90
HAWAIIAN ELECTRIC INDS	EQUITY	42,645.000	1,111,328.70
HAWAIIAN HOLDINGS INC	EQUITY	24,151.000	232,574.13
HAWAIIAN TELCOM HOLDCO INC	EQUITY	4,875.000	143,178.75
HAWKINS INC	EQUITY	5,129.000	190,747.51
HAYNES INTERNATIONAL INC	EQUITY	5,634.000	311,222.16
HCA HOLDINGS INC	EQUITY	118,398.000	5,648,768.58
HCC INSURANCE HOLDINGS INC	EQUITY	44,540.000	2,055,075.60
HCI GROUP INC	EQUITY	4,037.000	215,979.50
HCP INC	EQUITY	200,155.000	7,269,629.60
HD SUPPLY HOLDINGS INC	EQUITY	27,445.000	658,954.45
HEADWATERS INC	EQUITY	35,763.000	350,119.77
HEALTH CARE REIT INC	EQUITY	125,565.000	6,726,517.05
HEALTH MGMT ASSOCIATES INC A	EQUITY	113,970.000	1,493,007.00
HEALTH NET INC	EQUITY	34,750.000	1,031,032.50
HEALTHCARE REALTY TRUST INC	EQUITY	41,835.000	891,503.85
HEALTHCARE SERVICES GROUP	EQUITY	29,769.000	844,546.53
HEALTHCARE TRUST OF AME CL A	EQUITY	49,567.000	487,739.28
HEALTHSOUTH CORP W/D	EQUITY	38,308.000	1,276,422.56
HEALTHSTREAM INC	EQUITY	9,497.000	311,216.69
HEALTHWAYS INC	EQUITY	16,046.000	246,306.10
HEARTLAND EXPRESS INC	EQUITY	20,460.000	401,425.20
HEARTLAND FINANCIAL USA INC	EQUITY	7,986.000	229,916.94
HEARTLAND PAYMENT SYSTEMS IN	EQUITY	16,350.000	814,884.00
HEARTWARE INTERNATIONAL INC	EQUITY	7,451.000	700,095.96
HECLA MINING CO	EQUITY	147,347.000	453,828.76
HEICO CORP	EQUITY	29,482.000	1,708,481.90
HEIDRICK + STRUGGLES INTL	EQUITY	8,908.000	179,407.12
HELEN OF TROY LTD	EQUITY	13,878.000	687,099.78
HELIX ENERGY SOLUTIONS GROUP	EQUITY	46,600.000	1,080,188.00
HELMERICH + PAYNE	EQUITY	41,727.000	3,508,406.16
HENRY SCHEIN INC	EQUITY	38,011.000	4,343,136.86
HERBALIFE LTD	EQUITY	37,365.000	2,940,625.50
HERCULES OFFSHORE INC	EQUITY	72,790.000	475,318.70
HERCULES TECHNOLOGY GROWTH	EQUITY	29,729.000	487,555.60
HERITAGE FINANCIAL CORP	EQUITY	11,095.000	189,835.45
HERMAN MILLER INC	EQUITY	25,910.000	764,863.20
HERSHA HOSPITALITY TRUST	EQUITY	90,122.000	501,979.54
HERSHEY CO/THE	EQUITY	66,191.000	6,435,750.93
HERTZ GLOBAL HOLDINGS INC	EQUITY	152,550.000	4,365,981.00
HESS CORP	EQUITY	135,208.000	11,222,264.00
HEWLETT PACKARD CO	EQUITY	856,679.000	23,969,878.42
HEXCEL CORP	EQUITY	43,915.000	1,962,561.35

Security Name	Asset Class	Shares/Par Value	Base Market Value
HFF INC CLASS A	EQUITY	15,978.000	429,009.30
HHGREGG INC	EQUITY	6,479.000	90,511.63
HI TECH PHARMACAL CO INC	EQUITY	5,592.000	242,636.88
HIBBETT SPORTS INC	EQUITY	11,345.000	762,497.45
HICKORYTECH CORP	EQUITY	9,040.000	115,983.20
HIGHER ONE HOLDINGS INC	EQUITY	14,543.000	141,939.68
HIGHWOODS PROPERTIES INC	EQUITY	39,133.000	1,415,440.61
HILL ROM HOLDINGS INC	EQUITY	26,179.000	1,082,239.86
HILLENBRAND INC	EQUITY	24,122.000	709,669.24
HILLSHIRE BRANDS CO	EQUITY	54,418.000	1,819,737.92
HILLTOP HOLDINGS INC	EQUITY	28,697.000	663,761.61
HITTITE MICROWAVE CORP	EQUITY	13,810.000	852,491.30
HMS HOLDINGS CORP	EQUITY	38,471.000	874,445.83
HNI CORP	EQUITY	20,268.000	787,006.44
HOLLYFRONTIER CORP	EQUITY	89,536.000	4,449,043.84
HOLOGIC INC	EQUITY	117,685.000	2,630,259.75
HOME BANCSHARES INC	EQUITY	20,504.000	765,824.40
HOME DEPOT INC	EQUITY	643,890.000	53,017,902.60
HOME FEDERAL BANCORP INC/ID	EQUITY	10,904.000	162,469.60
HOME LOAN SERVICING SOLUTION	EQUITY	30,729.000	705,845.13
HOME PROPERTIES INC	EQUITY	25,185.000	1,350,419.70
HOMEAWAY INC	EQUITY	26,233.000	1,072,405.04
HOMETRUST BANCSHARES INC	EQUITY	10,262.000	164,089.38
HONEYWELL INTERNATIONAL INC	EQUITY	346,944.000	31,700,273.28
HORACE MANN EDUCATORS	EQUITY	17,973.000	566,868.42
HORIZON PHARMA INC	EQUITY	22,338.000	170,215.56
HORMEL FOODS CORP	EQUITY	58,665.000	2,649,898.05
HORNBECK OFFSHORE SERVICES	EQUITY	15,837.000	779,655.51
HORSEHEAD HOLDING CORP	EQUITY	21,472.000	348,061.12
HOSPIRA INC	EQUITY	72,497.000	2,992,676.16
HOSPITALITY PROPERTIES TRUST	EQUITY	63,147.000	1,706,863.41
HOST HOTELS + RESORTS INC	EQUITY	327,151.000	6,359,815.44
HOUGHTON MIFFLIN HARCOURT CO	EQUITY	4,540.000	76,998.40
HOUSTON WIRE + CABLE CO	EQUITY	10,973.000	146,818.74
HOVNANIAN ENTERPRISES A	EQUITY	48,037.000	318,004.94
HOWARD HUGHES CORP/THE	EQUITY	17,474.000	2,098,627.40
HSN INC	EQUITY	14,756.000	919,298.80
HUB GROUP INC CL A	EQUITY	16,304.000	650,203.52
HUBBELL INC CL B	EQUITY	26,173.000	2,850,239.70
HUDSON CITY BANCORP INC	EQUITY	230,376.000	2,172,445.68
HUDSON PACIFIC PROPERTIES IN	EQUITY	20,272.000	443,348.64
HUDSON VALLEY HOLDING CORP	EQUITY	9,274.000	188,725.90
HUMANA INC	EQUITY	69,420.000	7,165,532.40
HUNT (JB) TRANSPRT SVCS INC	EQUITY	40,292.000	3,114,571.60
HUNTINGTON BANCSHARES INC	EQUITY	364,732.000	3,519,663.80
HUNTINGTON INGALLS INDUSTRIE	EQUITY	21,853.000	1,966,988.53
HUNTSMAN CORP	EQUITY	84,610.000	2,081,406.00
HURCO COMPANIES INC	EQUITY	4,344.000	108,643.44

Security Name	Asset Class	Shares/Par Value	Base Market Value
HURON CONSULTING GROUP INC	EQUITY	10,536.000	660,817.92
HYATT HOTELS CORP CL A	EQUITY	18,852.000	932,419.92
HYPERION THERAPEUTICS INC	EQUITY	3,009.000	60,841.98
HYSTER YALE MATERIALS	EQUITY	4,863.000	453,037.08
IAC/INTERACTIVECORP	EQUITY	32,719.000	2,247,468.11
IBERIABANK CORP	EQUITY	12,871.000	808,942.35
ICF INTERNATIONAL INC	EQUITY	9,284.000	322,247.64
ICG GROUP INC	EQUITY	19,569.000	364,570.47
ICONIX BRAND GROUP INC	EQUITY	23,694.000	940,651.80
ICU MEDICAL INC	EQUITY	5,965.000	380,030.15
IDACORP INC	EQUITY	22,058.000	1,143,486.72
IDENIX PHARMACEUTICALS INC	EQUITY	47,136.000	281,873.28
IDEX CORP	EQUITY	35,914.000	2,652,248.90
IDEXX LABORATORIES INC	EQUITY	23,675.000	2,518,309.75
IDT CORP CLASS B	EQUITY	8,038.000	143,639.06
IGATE CORP	EQUITY	15,723.000	631,435.68
IHS INC CLASS A	EQUITY	29,017.000	3,473,334.90
II VI INC	EQUITY	22,872.000	402,547.20
ILLINOIS TOOL WORKS	EQUITY	166,661.000	14,012,856.88
ILLUMINA INC	EQUITY	54,468.000	6,025,250.16
IMATION CORP	EQUITY	16,880.000	78,998.40
IMMERSION CORPORATION	EQUITY	13,743.000	142,652.34
IMMUNOGEN INC	EQUITY	39,315.000	576,751.05
IMMUNOMEDICS INC	EQUITY	37,876.000	174,229.60
IMPAX LABORATORIES INC	EQUITY	30,297.000	761,666.58
IMPERVA INC	EQUITY	9,367.000	450,833.71
INCONTACT INC	EQUITY	26,574.000	207,542.94
INCYTE CORP	EQUITY	45,884.000	2,323,106.92
INDEPENDENT BANK CORP/MA	EQUITY	10,890.000	426,779.10
INFINERA CORP	EQUITY	51,971.000	508,276.38
INFINITY PHARMACEUTICALS INC	EQUITY	21,826.000	301,417.06
INFINITY PROPERTY + CASUALTY	EQUITY	5,513.000	395,557.75
INFOBLOX INC	EQUITY	23,318.000	769,960.36
INFORMATICA CORP	EQUITY	46,905.000	1,946,557.50
ING US INC	EQUITY	32,617.000	1,146,487.55
INGERSOLL RAND PLC	EQUITY	131,798.000	8,118,756.80
INGLES MARKETS INC CLASS A	EQUITY	7,065.000	191,461.50
INGRAM MICRO INC CL A	EQUITY	65,379.000	1,533,791.34
INGREDION INC	EQUITY	34,240.000	2,344,070.40
INLAND REAL ESTATE CORP	EQUITY	40,872.000	429,973.44
INNERWORKINGS INC	EQUITY	20,139.000	156,882.81
INNOPHOS HOLDINGS INC	EQUITY	9,601.000	466,608.60
INNOSPEC INC	EQUITY	10,589.000	489,423.58
INPHI CORP	EQUITY	12,575.000	162,217.50
INSIGHT ENTERPRISES INC	EQUITY	19,501.000	442,867.71
INSMED INC	EQUITY	14,368.000	244,399.68
INSPERITY INC WD	EQUITY	10,274.000	371,199.62
INSTEEL INDUSTRIES INC	EQUITY	10,618.000	241,347.14

Security Name	Asset Class	Shares/Par Value	Base Market Value
INSULET CORP	EQUITY	24,071.000	893,034.10
INSYS THERAPEUTICS INC	EQUITY	2,820.000	109,162.20
INTEGRA LIFESCIENCES HOLDING	EQUITY	8,696.000	414,886.16
INTEGRATED DEVICE TECH INC	EQUITY	58,833.000	599,508.27
INTEGRATED SILICON SOLUTION	EQUITY	14,656.000	177,191.04
INTEGRYS ENERGY GROUP INC	EQUITY	34,093.000	1,855,000.13
INTEL CORP	EQUITY	2,191,951.000	56,903,047.96
INTELIQUENT INC	EQUITY	16,415.000	187,459.30
INTELSAT SA	EQUITY	9,274.000	209,035.96
INTER PARFUMS INC	EQUITY	7,302.000	261,484.62
INTERACTIVE BROKERS GRO CL A	EQUITY	21,057.000	512,527.38
INTERACTIVE INTELLIGENCE GRO	EQUITY	7,369.000	496,375.84
INTERCEPT PHARMACEUTICALS IN	EQUITY	2,872.000	196,100.16
INTERCONTINENTALEXCHANGE GRO	EQUITY	50,553.000	11,370,380.76
INTERDIGITAL INC	EQUITY	18,467.000	544,591.83
INTERFACE INC	EQUITY	26,472.000	581,325.12
INTERMUNE INC	EQUITY	39,602.000	583,337.46
INTERNAP NETWORK SERVICES	EQUITY	26,243.000	197,347.36
INTERNATIONAL BANCSHARES CRP	EQUITY	23,122.000	610,189.58
INTERNATIONAL PAPER CO	EQUITY	196,387.000	9,628,854.61
INTERPUBLIC GROUP OF COS INC	EQUITY	187,336.000	3,315,847.20
INTERSECTIONS INC	EQUITY	7,239.000	56,391.81
INTERSIL CORP A	EQUITY	52,886.000	606,602.42
INTERVAL LEISURE GROUP	EQUITY	17,485.000	540,286.50
INTL BUSINESS MACHINES CORP	EQUITY	459,208.000	86,133,644.56
INTL FCSTONE INC	EQUITY	8,106.000	150,285.24
INTL FLAVORS + FRAGRANCES	EQUITY	35,803.000	3,078,341.94
INTL GAME TECHNOLOGY	EQUITY	114,944.000	2,087,383.04
INTL RECTIFIER CORP	EQUITY	30,137.000	785,671.59
INTL SPEEDWAY CORP CL A	EQUITY	11,754.000	417,149.46
INTRALINKS HOLDINGS INC	EQUITY	20,175.000	244,319.25
INTREPID POTASH INC	EQUITY	23,501.000	372,255.84
INTREXON CORP	EQUITY	4,107.000	97,746.60
INTUIT INC	EQUITY	129,826.000	9,908,320.32
INTUITIVE SURGICAL INC	EQUITY	16,907.000	6,493,640.56
INVACARE CORP	EQUITY	14,290.000	331,670.90
INVENSENSE INC	EQUITY	25,191.000	523,468.98
INVESCO LTD	EQUITY	197,365.000	7,184,086.00
INVESCO MORTGAGE CAPITAL	EQUITY	59,707.000	876,498.76
INVESTMENT TECHNOLOGY GROUP	EQUITY	18,450.000	379,332.00
INVESTORS BANCORP INC	EQUITY	20,718.000	529,966.44
INVESTORS REAL ESTATE TRUST	EQUITY	49,478.000	424,521.24
ION GEOPHYSICAL CORP	EQUITY	59,542.000	196,488.60
IPC THE HOSPITALIST CO	EQUITY	7,929.000	470,903.31
IPG PHOTONICS CORP	EQUITY	14,310.000	1,110,599.10
IRIDIUM COMMUNICATIONS INC	EQUITY	27,226.000	170,434.76
IROBOT CORP	EQUITY	12,857.000	447,037.89
IRON MOUNTAIN INC	EQUITY	74,693.000	2,266,932.55

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
IRONWOOD PHARMACEUTICALS INC	EQUITY	41,879.000	486,215.19
ISIS PHARMACEUTICALS INC	EQUITY	49,657.000	1,978,334.88
ISTAR FINANCIAL INC	EQUITY	41,444.000	591,405.88
ITC HOLDINGS CORP	EQUITY	23,333.000	2,235,768.06
ITRON INC	EQUITY	17,524.000	726,019.32
ITT CORP	EQUITY	39,636.000	1,720,995.12
ITT EDUCATIONAL SERVICES INC	EQUITY	10,302.000	345,941.16
IXIA	EQUITY	25,708.000	342,173.48
IXYS CORPORATION	EQUITY	12,635.000	163,875.95
J + J SNACK FOODS CORP	EQUITY	6,594.000	584,162.46
J.C. PENNEY CO INC	EQUITY	103,714.000	948,983.10
J2 GLOBAL INC	EQUITY	20,582.000	1,029,305.82
JABIL CIRCUIT INC	EQUITY	89,266.000	1,556,799.04
JACK HENRY + ASSOCIATES INC	EQUITY	37,572.000	2,224,638.12
JACK IN THE BOX INC	EQUITY	19,396.000	970,187.92
JACOBS ENGINEERING GROUP INC	EQUITY	57,786.000	3,639,940.14
JAKKS PACIFIC INC	EQUITY	10,686.000	71,916.78
JAMBA INC	EQUITY	9,964.000	123,852.52
JANUS CAPITAL GROUP INC	EQUITY	66,606.000	823,916.22
JARDEN CORP	EQUITY	55,859.000	3,426,949.65
JAZZ PHARMACEUTICALS PLC	EQUITY	22,992.000	2,909,867.52
JDS UNIPHASE CORP	EQUITY	102,013.000	1,324,128.74
JETBLUE AIRWAYS CORP	EQUITY	100,727.000	861,215.85
JIVE SOFTWARE INC	EQUITY	17,756.000	199,755.00
JM SMUCKER CO/THE	EQUITY	47,322.000	4,903,505.64
JMP GROUP INC	EQUITY	12,856.000	95,134.40
JOHN BEAN TECHNOLOGIES CORP	EQUITY	14,323.000	420,093.59
JOHNSON + JOHNSON	EQUITY	1,238,129.000	113,400,235.11
JOHNSON CONTROLS INC	EQUITY	301,910.000	15,487,983.00
JONES GROUP INC/THE	EQUITY	36,034.000	539,068.64
JONES LANG LASALLE INC	EQUITY	19,336.000	1,979,813.04
JOS A BANK CLOTHIERS INC	EQUITY	12,248.000	670,333.04
JOURNAL COMMUNICATIONS INC A	EQUITY	23,183.000	215,833.73
JOY GLOBAL INC	EQUITY	46,920.000	2,744,350.80
JPMORGAN CHASE + CO	EQUITY	1,667,030.000	97,487,914.40
JUNIPER NETWORKS INC	EQUITY	222,060.000	5,011,894.20
K12 INC	EQUITY	12,106.000	263,305.50
KADANT INC	EQUITY	5,986.000	242,552.72
KAISER ALUMINUM CORP	EQUITY	8,365.000	587,557.60
KAMAN CORP	EQUITY	12,028.000	477,872.44
KANSAS CITY LIFE INS CO	EQUITY	2,824.000	134,817.76
KANSAS CITY SOUTHERN	EQUITY	48,498.000	6,005,507.34
KAPSTONE PAPER AND PACKAGING	EQUITY	18,115.000	1,011,903.90
KAR AUCTION SERVICES INC	EQUITY	33,587.000	992,495.85
KB HOME	EQUITY	38,152.000	697,418.56
KBR INC	EQUITY	65,572.000	2,091,091.08
KCAP FINANCIAL INC	EQUITY	18,692.000	150,844.44
KCG HOLDINGS INC CL A	EQUITY	30,749.000	367,758.04

Security Name	Asset Class	Shares/Par Value	Base Market Value
KELLOGG CO	EQUITY	115,033.000	7,025,065.31
KELLY SERVICES INC A	EQUITY	12,200.000	304,268.00
KEMET CORP	EQUITY	24,975.000	140,859.00
KEMPER CORP	EQUITY	20,632.000	843,436.16
KENNAMETAL INC	EQUITY	34,457.000	1,794,175.99
KENNEDY WILSON HOLDINGS INC	EQUITY	25,090.000	558,252.50
KERYX BIOPHARMACEUTICALS	EQUITY	37,984.000	491,892.80
KEY ENERGY SERVICES INC	EQUITY	66,361.000	524,251.90
KEYCORP	EQUITY	402,386.000	5,400,020.12
KEYW HOLDING CORP/THE	EQUITY	16,744.000	225,039.36
KFORCE INC	EQUITY	13,279.000	271,688.34
KILROY REALTY CORP	EQUITY	35,655.000	1,789,167.90
KIMBALL INTERNATIONAL B	EQUITY	16,730.000	251,451.90
KIMBERLY CLARK CORP	EQUITY	169,348.000	17,690,092.08
KIMCO REALTY CORP	EQUITY	178,292.000	3,521,267.00
KINDER MORGAN INC	EQUITY	292,124.000	10,516,464.00
KINDRED HEALTHCARE INC	EQUITY	24,088.000	475,497.12
KIRBY CORP	EQUITY	24,936.000	2,474,898.00
KIRKLAND S INC	EQUITY	7,209.000	170,637.03
KITE REALTY GROUP TRUST	EQUITY	52,615.000	345,680.55
KLA TENCOR CORPORATION	EQUITY	72,831.000	4,694,686.26
KMG CHEMICALS INC	EQUITY	5,534.000	93,469.26
KNIGHT TRANSPORTATION INC	EQUITY	24,813.000	455,070.42
KNIGHTSBRIDGE TANKERS LTD	EQUITY	13,915.000	127,878.85
KNOLL INC	EQUITY	22,013.000	403,058.03
KODIAK OIL + GAS CORP	EQUITY	117,100.000	1,312,691.00
KOHLS CORP	EQUITY	97,977.000	5,560,194.75
KOPIN CORP	EQUITY	39,610.000	167,154.20
KOPPERS HOLDINGS INC	EQUITY	9,583.000	438,422.25
KORN/FERRY INTERNATIONAL	EQUITY	21,489.000	561,292.68
KOSMOS ENERGY LTD	EQUITY	43,433.000	485,580.94
KRAFT FOODS GROUP INC	EQUITY	262,305.000	14,143,485.60
KRATON PERFORMANCE POLYMERS	EQUITY	14,435.000	332,726.75
KRATOS DEFENSE + SECURITY	EQUITY	25,389.000	194,987.52
KRISPY KREME DOUGHNUTS INC	EQUITY	30,151.000	581,612.79
KROGER CO	EQUITY	229,091.000	9,055,967.23
KRONOS WORLDWIDE INC	EQUITY	9,560.000	182,118.00
KVH INDUSTRIES INC	EQUITY	10,956.000	142,756.68
KYTHERA BIOPHARMACEUTICALS I	EQUITY	5,045.000	187,926.25
L 3 COMMUNICATIONS HOLDINGS	EQUITY	39,085.000	4,176,623.10
L BRANDS INC	EQUITY	106,060.000	6,559,811.00
LA Z BOY INC	EQUITY	23,520.000	729,120.00
LABORATORY CRP OF AMER HLDGS	EQUITY	39,066.000	3,569,460.42
LACLEDE GROUP INC/THE	EQUITY	14,310.000	651,677.40
LADENBURG THALMANN FINANCIAL	EQUITY	61,593.000	192,786.09
LAKELAND BANCORP INC	EQUITY	17,386.000	215,064.82
LAKELAND FINANCIAL CORP	EQUITY	8,834.000	344,526.00
LAM RESEARCH CORP	EQUITY	71,598.000	3,898,511.10

Security Name	Asset Class	Shares/Par Value	Base Market Value
LAMAR ADVERTISING CO A	EQUITY	34,637.000	1,809,783.25
LANCASTER COLONY CORP	EQUITY	8,043.000	708,990.45
LANDAUER INC	EQUITY	4,526.000	238,112.86
LANDEC CORP	EQUITY	13,582.000	164,613.84
LANDSTAR SYSTEM INC	EQUITY	20,639.000	1,185,710.55
LANNETT CO INC	EQUITY	6,707.000	222,001.70
LAREDO PETROLEUM INC	EQUITY	18,703.000	517,886.07
LAS VEGAS SANDS CORP	EQUITY	172,413.000	13,598,213.31
LASALLE HOTEL PROPERTIES	EQUITY	44,860.000	1,384,379.60
LATTICE SEMICONDUCTOR CORP	EQUITY	55,258.000	304,471.58
LAYNE CHRISTENSEN COMPANY	EQUITY	9,910.000	169,262.80
LEAP WIRELESS INTL INC	EQUITY	25,931.000	451,199.40
LEAPFROG ENTERPRISES INC	EQUITY	29,708.000	235,881.52
LEAR CORP	EQUITY	35,787.000	2,897,673.39
LEGG MASON INC	EQUITY	49,330.000	2,144,868.40
LEGGETT + PLATT INC	EQUITY	62,947.000	1,947,580.18
LEIDOS HOLDINGS INC	EQUITY	31,722.000	1,474,755.78
LENDER PROCESSING SERVICES	EQUITY	37,913.000	1,417,187.94
LENNAR CORP A	EQUITY	73,069.000	2,890,609.64
LENNOX INTERNATIONAL INC	EQUITY	21,945.000	1,866,641.70
LEUCADIA NATIONAL CORP	EQUITY	130,349.000	3,694,090.66
LEVEL 3 COMMUNICATIONS INC	EQUITY	71,174.000	2,360,841.58
LEXICON PHARMACEUTICALS INC	EQUITY	108,440.000	195,192.00
LEXINGTON REALTY TRUST	EQUITY	75,786.000	773,775.06
LEXMARK INTERNATIONAL INC A	EQUITY	27,374.000	972,324.48
LHC GROUP INC	EQUITY	7,370.000	177,174.80
LIBBEY INC	EQUITY	10,607.000	222,747.00
LIBERTY GLOBAL PLC A	EQUITY	172,442.000	15,345,613.58
LIBERTY INTERACTIVE CORP A	EQUITY	233,162.000	6,843,304.70
LIBERTY MEDIA CORP A	EQUITY	42,224.000	6,183,704.80
LIBERTY PROPERTY TRUST	EQUITY	56,193.000	1,903,256.91
LIBERTY VENTURES SER A	EQUITY	16,254.000	1,992,577.86
LIEBERMAN ENTERPRISES INC	EQUITY	44,000.000	0.00
LIFE TECHNOLOGIES CORP	EQUITY	75,430.000	5,717,594.00
LIFE TIME FITNESS INC	EQUITY	19,064.000	896,008.00
LIFELOCK INC	EQUITY	27,409.000	449,781.69
LIFEPOINT HOSPITALS INC	EQUITY	20,703.000	1,093,946.52
LIFETIME BRANDS INC	EQUITY	6,485.000	102,009.05
LIFEVANTAGE CORP WHEN DIST	EQUITY	33,990.000	56,083.50
LIGAND PHARMACEUTICALS CL B	EQUITY	8,371.000	440,314.60
LIMELIGHT NETWORKS INC	EQUITY	37,902.000	75,045.96
LIMONEIRA CO	EQUITY	6,859.000	182,380.81
LINCOLN EDUCATIONAL SERVICES	EQUITY	13,782.000	68,634.36
LINCOLN ELECTRIC HOLDINGS	EQUITY	36,449.000	2,600,271.66
LINCOLN NATIONAL CORP	EQUITY	118,206.000	6,101,793.72
LINDSAY CORP	EQUITY	5,882.000	486,735.50
LINEAR TECHNOLOGY CORP	EQUITY	102,904.000	4,687,277.20
LINKEDIN CORP A	EQUITY	42,658.000	9,249,534.14

Security Name	Asset Class	Shares/Par Value	Base Market Value
LINN CO LLC	EQUITY	32,996.880	1,016,633.87
LIONBRIDGE TECHNOLOGIES INC	EQUITY	34,308.000	204,475.68
LIONS GATE ENTERTAINMENT COR	EQUITY	35,699.000	1,130,230.34
LIQUIDITY SERVICES INC	EQUITY	10,817.000	245,113.22
LITHIA MOTORS INC CL A	EQUITY	10,087.000	700,239.54
LITTELFUSE INC	EQUITY	9,799.000	910,621.07
LIVE NATION ENTERTAINMENT IN	EQUITY	62,395.000	1,232,925.20
LIVEPERSON INC	EQUITY	25,734.000	381,377.88
LKQ CORP	EQUITY	131,153.000	4,314,933.70
LMI AEROSPACE INC	EQUITY	6,148.000	90,621.52
LOCKHEED MARTIN CORP	EQUITY	114,472.000	17,017,407.52
LOEWS CORP	EQUITY	135,275.000	6,525,666.00
LOGMEIN INC	EQUITY	10,972.000	368,110.60
LORAL SPACE + COMMUNICATIONS	EQUITY	6,242.000	505,477.16
LORILLARD INC	EQUITY	166,907.000	8,458,846.76
LOUISIANA PACIFIC CORP	EQUITY	61,481.000	1,138,013.31
LOWE S COS INC	EQUITY	480,038.000	23,785,882.90
LPL FINANCIAL HOLDINGS INC	EQUITY	25,991.000	1,222,356.73
LSB INDUSTRIES INC	EQUITY	8,485.000	348,054.70
LSI CORP	EQUITY	239,706.000	2,641,560.12
LSI INDUSTRIES INC	EQUITY	14,330.000	124,241.10
LTC PROPERTIES INC	EQUITY	15,785.000	558,631.15
LTX CREDENCE CORP	EQUITY	24,274.000	193,949.26
LUMBER LIQUIDATORS HOLDINGS	EQUITY	12,215.000	1,256,801.35
LUMINEX CORP	EQUITY	18,040.000	349,976.00
LUMOS NETWORKS CORP	EQUITY	8,213.000	172,473.00
LYDALL INC	EQUITY	10,164.000	179,089.68
LYONDELLBASELL INDU CL A	EQUITY	178,898.000	14,361,931.44
M + T BANK CORP	EQUITY	56,807.000	6,613,470.94
M/I HOMES INC	EQUITY	11,967.000	304,560.15
MAC GRAY CORP	EQUITY	7,760.000	164,744.80
MACERICH CO/THE	EQUITY	60,332.000	3,552,951.48
MACK CALI REALTY CORP	EQUITY	37,126.000	797,466.48
MACY S INC	EQUITY	169,059.000	9,027,750.60
MADISON SQUARE GARDEN CO A	EQUITY	26,811.000	1,543,777.38
MAGELLAN HEALTH SERVICES INC	EQUITY	11,896.000	712,689.36
MAGICJACK VOCALTEC LTD	EQUITY	9,671.000	115,278.32
MAGNUM HUNTER RESOURCES CORP	EQUITY	79,176.000	578,776.56
MAGNUM HUNTER RESOURCES CORP	EQUITY	7,918.000	0.00
MAIDEN HOLDINGS LTD	EQUITY	24,384.000	266,517.12
MAIN STREET CAPITAL CORP	EQUITY	18,843.000	615,977.67
MAINSOURCE FINANCIAL GROUP I	EQUITY	12,152.000	219,100.56
MALLINCKRODT PLC	EQUITY	25,916.000	1,354,370.16
MANHATTAN ASSOCIATES INC	EQUITY	8,421.000	989,299.08
MANITOWOC COMPANY INC	EQUITY	58,728.000	1,369,536.96
MANNING + NAPIER INC	EQUITY	9,606.000	169,545.90
MANNKIND CORP	EQUITY	69,242.000	360,750.82
MANPOWERGROUP INC	EQUITY	33,813.000	2,903,184.18

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
MANTECH INTERNATIONAL CORP A	EQUITY	10,009.000	299,569.37
MARATHON OIL CORP	EQUITY	312,386.000	11,027,225.80
MARATHON PETROLEUM CORP	EQUITY	132,961.000	12,196,512.53
MARCUS CORPORATION	EQUITY	9,783.000	131,483.52
MARINEMAX INC	EQUITY	12,345.000	198,507.60
MARKEL CORP	EQUITY	6,204.000	3,600,491.40
MARKETAXESS HOLDINGS INC	EQUITY	17,275.000	1,155,179.25
MARKETO INC	EQUITY	3,107.000	115,176.49
MARRIOTT INTERNATIONAL CL A	EQUITY	103,700.000	5,118,632.00
MARRIOTT VACATIONS WORLD	EQUITY	13,106.000	691,472.56
MARSH + MCLENNAN COS	EQUITY	243,239.000	11,763,038.04
MARTEN TRANSPORT LTD	EQUITY	10,896.000	219,990.24
MARTHA STEWART LIVING A	EQUITY	22,543.000	94,680.60
MARTIN MARIETTA MATERIALS	EQUITY	20,546.000	2,053,367.24
MARVELL TECHNOLOGY GROUP LTD	EQUITY	170,474.000	2,451,416.12
MASCO CORP	EQUITY	157,286.000	3,581,402.22
MASIMO CORPORATION	EQUITY	21,596.000	631,251.08
MASTEC INC	EQUITY	26,688.000	873,231.36
MASTERCARD INC CLASS A	EQUITY	51,573.000	43,087,178.58
MATADOR RESOURCES CO	EQUITY	25,145.000	468,702.80
MATERION CORP	EQUITY	9,670.000	298,319.50
MATRIX SERVICE CO	EQUITY	13,156.000	321,927.32
MATSON INC	EQUITY	18,842.000	491,964.62
MATTEL INC	EQUITY	152,840.000	7,272,127.20
MATTHEWS INTL CORP CLASS A	EQUITY	12,190.000	519,415.90
MATTRESS FIRM HOLDING CORP	EQUITY	5,943.000	255,786.72
MAXIM INTEGRATED PRODUCTS	EQUITY	128,528.000	3,587,216.48
MAXIMUS INC	EQUITY	30,197.000	1,328,366.03
MAXWELL TECHNOLOGIES INC	EQUITY	15,201.000	118,111.77
MB FINANCIAL INC	EQUITY	23,647.000	758,832.23
MBIA INC	EQUITY	62,897.000	750,990.18
MCCLATCHY CO CLASS A	EQUITY	36,859.000	125,320.60
MCCORMICK + CO NON VTG SHRS	EQUITY	58,259.000	4,015,210.28
MCDERMOTT INTL INC	EQUITY	101,090.000	925,984.40
MCDONALD S CORP	EQUITY	442,435.000	42,929,468.05
MCG CAPITAL CORP	EQUITY	38,226.000	168,194.40
MCGRATH RENTCORP	EQUITY	11,427.000	454,794.60
MCGRAW HILL FINANCIAL INC	EQUITY	120,813.000	9,447,576.60
MCKESSON CORP	EQUITY	99,850.000	16,115,790.00
MDC HOLDINGS INC	EQUITY	17,700.000	570,648.00
MDC PARTNERS INC A	EQUITY	18,351.500	468,146.77
MDU RESOURCES GROUP INC	EQUITY	81,738.000	2,497,095.90
MEAD JOHNSON NUTRITION CO	EQUITY	89,526.000	7,498,697.76
MEADOWBROOK INSURANCE GROUP	EQUITY	25,107.000	174,744.72
MEADWESTVACO CORP	EQUITY	77,567.000	2,864,549.31
MEASUREMENT SPECIALTIES INC	EQUITY	7,284.000	442,065.96
MEDALLION FINANCIAL CORP	EQUITY	11,593.000	166,359.55
MEDASSETS INC	EQUITY	26,933.000	534,081.39

Security Name	Asset Class	Shares/Par Value	Base Market Value
MEDIA GENERAL INC	EQUITY	8,011.000	181,048.60
MEDICAL PROPERTIES TRUST INC	EQUITY	69,817.000	853,163.74
MEDICINES COMPANY	EQUITY	27,463.000	1,060,621.06
MEDIDATA SOLUTIONS INC	EQUITY	23,508.000	1,423,879.56
MEDIFAST INC	EQUITY	7,263.000	189,782.19
MEDIVATION INC	EQUITY	33,182.000	2,117,675.24
MEDLEY CAPITAL CORP	EQUITY	18,725.000	259,341.25
MEDNAX INC	EQUITY	44,344.000	2,367,082.72
MEDTRONIC INC	EQUITY	447,770.000	25,697,520.30
MEN S WEARHOUSE INC/THE	EQUITY	21,340.000	1,090,047.20
MENTOR GRAPHICS CORP	EQUITY	40,804.000	982,152.28
MERCHANTS BANCSHARES INC	EQUITY	4,907.000	164,384.50
MERCK + CO. INC.	EQUITY	1,331,469.000	66,640,023.45
MERCURY GENERAL CORP	EQUITY	11,101.000	551,830.71
MERCURY SYSTEMS INC	EQUITY	15,584.000	170,644.80
MEREDITH CORP	EQUITY	15,899.000	823,568.20
MERGE HEALTHCARE INC	EQUITY	35,949.000	83,401.68
MERIDIAN BIOSCIENCE INC	EQUITY	19,072.000	505,980.16
MERIT MEDICAL SYSTEMS INC	EQUITY	19,933.000	313,745.42
MERITAGE HOMES CORP	EQUITY	16,149.000	774,990.51
MERITOR INC	EQUITY	45,380.000	473,313.40
MERRIMACK PHARMACEUTICALS IN	EQUITY	42,783.000	228,461.22
METHODE ELECTRONICS INC	EQUITY	16,998.000	581,161.62
METLIFE INC	EQUITY	394,146.000	21,252,352.32
METRO BANCORP INC	EQUITY	9,065.000	195,260.10
METTLER TOLEDO INTERNATIONAL	EQUITY	13,401.000	3,250,948.59
MFA FINANCIAL INC	EQUITY	150,534.000	1,062,770.04
MGE ENERGY INC	EQUITY	10,776.000	623,930.40
MGIC INVESTMENT CORP	EQUITY	147,482.000	1,244,748.08
MGM RESORTS INTERNATIONAL	EQUITY	163,084.000	3,835,735.68
MICHAEL KORS HOLDINGS LTD	EQUITY	89,010.000	7,226,721.90
MICREL INC	EQUITY	22,649.000	223,545.63
MICROCHIP TECHNOLOGY INC	EQUITY	86,384.000	3,865,684.00
MICRON TECHNOLOGY INC	EQUITY	453,911.000	9,877,103.36
MICROS SYSTEMS INC	EQUITY	33,776.000	1,937,729.12
MICROSEMI CORP	EQUITY	40,816.000	1,018,359.20
MICROSOFT CORP	EQUITY	3,682,122.000	137,821,826.46
MICROSTRATEGY INC CL A	EQUITY	3,913.000	486,151.12
MID AMERICA APARTMENT COMM	EQUITY	33,345.000	2,025,375.30
MIDDLEBY CORP	EQUITY	8,287.000	1,988,631.39
MIDDLESEX WATER CO	EQUITY	12,024.000	251,782.56
MIDSTATES PETROLEUM CO INC	EQUITY	15,225.000	100,789.50
MIDWAY GOLD CORP	EQUITY	88,404.000	71,607.24
MILLENNIAL MEDIA INC	EQUITY	16,069.000	116,821.63
MILLER ENERGY RESOURCES INC	EQUITY	16,851.000	118,631.04
MILLER INDUSTRIES INC/TENN	EQUITY	6,890.000	128,360.70
MIMEDX GROUP INC	EQUITY	44,995.000	393,256.30
MINE SAFETY APPLIANCES CO	EQUITY	12,367.000	633,314.07

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
MINERALS TECHNOLOGIES INC	EQUITY	15,099.000	906,996.93
MISTRAS GROUP INC	EQUITY	7,532.000	157,268.16
MITCHAM INDUSTRIES INC	EQUITY	6,983.000	123,668.93
MITEK SYSTEMS INC	EQUITY	10,087.000	59,916.78
MKS INSTRUMENTS INC	EQUITY	22,876.000	684,907.44
MOBILE MINI INC	EQUITY	17,048.000	702,036.64
MODINE MANUFACTURING CO	EQUITY	22,678.000	290,731.96
MODUSLINK GLOBAL SOLUTIONS I	EQUITY	22,606.000	129,532.38
MOHAWK INDUSTRIES INC	EQUITY	26,682.000	3,972,949.80
MOLINA HEALTHCARE INC	EQUITY	12,583.000	437,259.25
MOLSON COORS BREWING CO B	EQUITY	61,533.000	3,455,077.95
MOLYCORP INC	EQUITY	66,673.000	374,702.26
MOMENTA PHARMACEUTICALS INC	EQUITY	22,353.000	395,201.04
MONDELEZ INTERNATIONAL INC A	EQUITY	786,630.000	27,768,039.00
MONEYGRAM INTERNATIONAL INC	EQUITY	10,664.000	221,597.92
MONMOUTH REIT CLASS A	EQUITY	25,127.000	228,404.43
MONOLITHIC POWER SYSTEMS INC	EQUITY	16,956.000	587,694.96
MONOTYPE IMAGING HOLDINGS IN	EQUITY	17,449.000	555,925.14
MONRO MUFFLER BRAKE INC	EQUITY	13,933.000	785,263.88
MONSANTO CO	EQUITY	235,277.000	27,421,534.35
MONSTER BEVERAGE CORP	EQUITY	59,055.000	4,002,157.35
MONSTER WORLDWIDE INC	EQUITY	50,768.000	361,975.84
MONTPELIER RE HOLDINGS LTD	EQUITY	20,668.000	601,438.80
MOODY S CORP	EQUITY	85,694.000	6,724,408.18
MOOG INC CLASS A	EQUITY	19,557.000	1,328,702.58
MORGAN STANLEY	EQUITY	672,877.000	21,101,422.72
MORGANS HOTEL GROUP CO	EQUITY	18,413.000	149,697.69
MORNINGSTAR INC	EQUITY	8,974.000	700,779.66
MOSAIC CO/THE	EQUITY	132,274.000	6,252,591.98
MOTOROLA SOLUTIONS INC	EQUITY	106,906.000	7,216,155.00
MOVADO GROUP INC	EQUITY	8,196.000	360,705.96
MOVE INC	EQUITY	19,087.000	305,201.13
MRC GLOBAL INC	EQUITY	37,243.000	1,201,459.18
MSC INDUSTRIAL DIRECT CO A	EQUITY	20,914.000	1,691,315.18
MSCI INC	EQUITY	53,053.000	2,319,477.16
MTS SYSTEMS CORP	EQUITY	7,201.000	513,071.25
MUELLER INDUSTRIES INC	EQUITY	12,512.000	788,381.12
MUELLER WATER PRODUCTS INC A	EQUITY	73,189.000	685,780.93
MULTI COLOR CORP	EQUITY	6,736.000	254,216.64
MULTI FINELINE ELECTRONIX IN	EQUITY	4,746.000	65,921.94
MULTIMEDIA GAMES HOLDING CO	EQUITY	13,248.000	415,457.28
MURPHY OIL CORP	EQUITY	84,186.000	5,461,987.68
MURPHY USA INC	EQUITY	20,891.000	868,229.96
MVC CAPITAL INC	EQUITY	14,396.000	194,346.00
MWI VETERINARY SUPPLY INC	EQUITY	5,721.000	975,945.39
MYERS INDUSTRIES INC	EQUITY	14,379.000	303,684.48
MYLAN INC	EQUITY	167,886.000	7,286,252.40
MYR GROUP INC/DELAWARE	EQUITY	10,784.000	270,462.72

Security Name	Asset Class	Shares/Par Value	Base Market Value
MYRIAD GENETICS INC	EQUITY	34,244.000	718,439.12
N B T BANCORP INC	EQUITY	20,174.000	522,506.60
NABORS INDUSTRIES LTD	EQUITY	128,800.000	2,188,312.00
NACCO INDUSTRIES CL A	EQUITY	2,787.000	173,323.53
NANOMETRICS INC	EQUITY	11,987.000	228,352.35
NASDAQ OMX GROUP/THE	EQUITY	49,584.000	1,973,443.20
NATIONAL BANK HOLD CL A	EQUITY	23,503.000	502,964.20
NATIONAL BANKSHARES INC/VA	EQUITY	6,042.000	222,889.38
NATIONAL BEVERAGE CORP	EQUITY	6,145.000	123,883.20
NATIONAL CINEMEDIA INC	EQUITY	26,937.000	537,662.52
NATIONAL FUEL GAS CO	EQUITY	32,166.000	2,296,652.40
NATIONAL HEALTHCARE CORP	EQUITY	4,798.000	258,660.18
NATIONAL INSTRUMENTS CORP	EQUITY	41,430.000	1,326,588.60
NATIONAL OILWELL VARCO INC	EQUITY	188,251.000	14,971,602.03
NATIONAL PRESTO INDS INC	EQUITY	2,278.000	183,379.00
NATIONAL RETAIL PROPERTIES	EQUITY	51,730.000	1,568,970.90
NATIONSTAR MORTGAGE HOLDINGS	EQUITY	10,080.000	372,556.80
NATL HEALTH INVESTORS INC	EQUITY	11,529.000	646,776.90
NATL PENN BCSHS INC	EQUITY	51,015.000	577,999.95
NATL WESTERN LIFE INS CL A	EQUITY	1,046.000	233,833.30
NATURAL GAS SERVICES GROUP	EQUITY	7,603.000	209,614.71
NATURAL GROCERS BY VITAMIN C	EQUITY	2,441.000	103,620.45
NATURES SUNSHINE PRODS INC	EQUITY	6,806.000	117,879.92
NATUS MEDICAL INC	EQUITY	15,291.000	344,047.50
NAUTILUS INC	EQUITY	8,404.000	70,845.72
NAVIDEA BIOPHARMACEUTICALS I	EQUITY	64,462.000	133,436.34
NAVIGANT CONSULTING INC	EQUITY	23,693.000	454,905.60
NAVIGATORS GROUP INC	EQUITY	4,873.000	307,778.68
NAVISTAR INTERNATIONAL CORP	EQUITY	24,737.000	944,706.03
NCI BUILDING SYSTEMS INC	EQUITY	11,003.000	192,992.62
NCR CORPORATION	EQUITY	71,687.000	2,441,659.22
NEENAH PAPER INC	EQUITY	7,824.000	334,632.48
NEKTAR THERAPEUTICS	EQUITY	52,257.000	593,116.95
NELNET INC CL A	EQUITY	10,298.000	433,957.72
NEOGEN CORP	EQUITY	16,231.000	741,756.70
NEONODE INC	EQUITY	15,589.000	98,522.48
NETAPP INC	EQUITY	149,874.000	6,165,816.36
NETFLIX INC	EQUITY	22,113.000	8,141,343.21
NETGEAR INC	EQUITY	16,582.000	546,211.08
NETSCOUT SYSTEMS INC	EQUITY	16,239.000	480,512.01
NETSUITE INC	EQUITY	15,422.000	1,588,774.44
NEUROCRINE BIOSCIENCES INC	EQUITY	32,345.000	302,102.30
NEUSTAR INC CLASS A	EQUITY	28,671.000	1,429,536.06
NEW JERSEY RESOURCES CORP	EQUITY	17,870.000	826,308.80
NEW MOUNTAIN FINANCE CORP	EQUITY	19,162.000	288,196.48
NEW RESIDENTIAL INVESTMENT	EQUITY	112,419.000	750,958.92
NEW YORK + CO	EQUITY	17,122.000	74,823.14
NEW YORK COMMUNITY BANCORP	EQUITY	189,303.000	3,189,755.55

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
NEW YORK MORTGAGE TRUST INC	EQUITY	36,702.000	256,546.98
NEW YORK TIMES CO A	EQUITY	58,228.000	924,078.36
NEWELL RUBBERMAID INC	EQUITY	126,616.000	4,103,624.56
NEWFIELD EXPLORATION CO	EQUITY	59,550.000	1,466,716.50
NEWLINK GENETICS CORP	EQUITY	9,126.000	200,863.26
NEWMARKET CORP	EQUITY	4,193.000	1,401,090.95
NEWMONT MINING CORP	EQUITY	215,164.000	4,955,226.92
NEWPARK RESOURCES INC	EQUITY	40,758.000	500,915.82
NEWPORT CORP	EQUITY	18,151.000	327,988.57
NEWS CORP CLASS A	EQUITY	216,477.000	3,900,915.54
NEWSTAR FINANCIAL INC	EQUITY	13,255.000	235,541.35
NEXSTAR BROADCASTING GROUP A	EQUITY	13,214.000	736,416.22
NEXTERA ENERGY INC	EQUITY	187,073.000	16,017,190.26
NGP CAPITAL RESOURCES CO	EQUITY	15,152.000	113,185.44
NIC INC	EQUITY	29,868.000	742,817.16
NICHOLAS FINANCIAL INC	EQUITY	8,514.000	134,010.36
NIELSEN HOLDINGS NV	EQUITY	96,329.000	4,420,537.81
NII HOLDINGS INC	EQUITY	74,970.000	206,167.50
NIKE INC CL B	EQUITY	312,256.000	24,555,811.84
NISOURCE INC	EQUITY	135,990.000	4,471,351.20
NN INC	EQUITY	9,363.000	189,038.97
NOBLE ENERGY INC	EQUITY	158,134.000	10,770,506.74
NOEL GROUP INC	EQUITY	12,700.000	0.00
NOODLES + CO	EQUITY	1,872.000	67,242.24
NORANDA ALUMINUM HOLDING COR	EQUITY	19,195.000	63,151.55
NORDIC AMERICAN TANKERS LTD	EQUITY	31,062.000	301,301.40
NORDSON CORP	EQUITY	28,404.000	2,110,417.20
NORDSTROM INC	EQUITY	64,099.000	3,961,318.20
NORFOLK SOUTHERN CORP	EQUITY	138,726.000	12,877,934.58
NORTEK INC	EQUITY	4,357.000	325,032.20
NORTHEAST UTILITIES	EQUITY	138,941.000	5,889,708.99
NORTHERN OIL AND GAS INC	EQUITY	28,323.000	426,827.61
NORTHERN TRUST CORP	EQUITY	105,226.000	6,512,437.14
NORTHFIELD BANCORP INC/NJ	EQUITY	25,528.000	336,969.60
NORTHROP GRUMMAN CORP	EQUITY	98,286.000	11,264,558.46
NORTHSTAR REALTY FINANCE COR	EQUITY	125,826.000	1,692,359.70
NORTHWEST BANCSHARES INC	EQUITY	41,020.000	606,275.60
NORTHWEST NATURAL GAS CO	EQUITY	11,585.000	496,069.70
NORTHWEST PIPE CO	EQUITY	5,377.000	203,035.52
NORTHWESTERN CORP	EQUITY	16,832.000	729,162.24
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	11,415.000	404,890.05
NOVAVAX INC	EQUITY	80,582.000	412,579.84
NPS PHARMACEUTICALS INC	EQUITY	45,071.000	1,368,355.56
NRG ENERGY INC	EQUITY	142,374.000	4,088,981.28
NRG YIELD INC CLASS A	EQUITY	7,211.000	288,512.11
NTELOS HOLDINGS CORP	EQUITY	7,610.000	153,950.30
NU SKIN ENTERPRISES INC A	EQUITY	25,613.000	3,540,228.86
NUANCE COMMUNICATIONS INC	EQUITY	115,006.000	1,748,091.20

Security Name	Asset Class	Shares/Par Value	Base Market Value
NUCOR CORP	EQUITY	139,796.000	7,462,310.48
NUTRACEUTICAL INTL CORP	EQUITY	6,315.000	169,115.70
NUTRISYSTEM INC	EQUITY	14,804.000	243,377.76
NUVASIVE INC	EQUITY	19,601.000	633,700.33
NUVERRA ENVIRONMENTAL SOLUTI	EQUITY	6,317.100	106,064.11
NVE CORP	EQUITY	3,370.000	196,403.60
NVIDIA CORP	EQUITY	253,334.000	4,058,410.68
NVR INC	EQUITY	2,125.000	2,180,271.25
NXSTAGE MEDICAL INC	EQUITY	27,730.000	277,300.00
O REILLY AUTOMOTIVE INC	EQUITY	48,696.000	6,267,662.16
OASIS PETROLEUM INC	EQUITY	43,828.000	2,058,601.16
OCCIDENTAL PETROLEUM CORP	EQUITY	355,152.000	33,774,955.20
OCEANEERING INTL INC	EQUITY	47,481.000	3,745,301.28
OCEANFIRST FINANCIAL CORP	EQUITY	10,093.000	172,893.09
OCWEN FINANCIAL CORP	EQUITY	46,060.000	2,554,027.00
ODYSSEY MARINE EXPLORATION	EQUITY	51,185.000	103,393.70
OFFICE DEPOT INC	EQUITY	217,714.000	1,151,707.06
OFG BANCORP	EQUITY	21,484.000	372,532.56
OGE ENERGY CORP	EQUITY	86,901.000	2,945,943.90
OIL STATES INTERNATIONAL INC	EQUITY	24,247.000	2,466,404.84
OLD DOMINION FREIGHT LINE	EQUITY	31,149.000	1,651,519.98
OLD NATIONAL BANCORP	EQUITY	43,474.000	668,195.38
OLD REPUBLIC INTL CORP	EQUITY	114,401.000	1,975,705.27
OLIN CORP	EQUITY	35,004.000	1,009,865.40
OLYMPIC STEEL INC	EQUITY	5,146.000	149,131.08
OM GROUP INC	EQUITY	14,496.000	527,799.36
OMEGA HEALTHCARE INVESTORS	EQUITY	53,097.000	1,582,290.60
OMEGA PROTEIN CORP	EQUITY	10,382.000	127,594.78
OMEROS CORP	EQUITY	16,458.000	185,810.82
OMNIAMERICAN BANCORP INC	EQUITY	8,051.000	172,130.38
OMNICARE INC	EQUITY	45,949.000	2,773,481.64
OMNICELL INC	EQUITY	15,826.000	404,037.78
OMNICOM GROUP	EQUITY	114,017.000	8,479,444.29
OMNIVISION TECHNOLOGIES INC	EQUITY	24,207.000	416,360.40
OMNOVA SOLUTIONS INC	EQUITY	23,925.000	217,956.75
ON ASSIGNMENT INC	EQUITY	20,538.000	717,186.96
ON SEMICONDUCTOR CORPORATION	EQUITY	197,973.000	1,631,297.52
ONCOGENEX PHARMACEUTICAL INC	EQUITY	10,356.000	86,369.04
ONE LIBERTY PROPERTIES INC	EQUITY	8,039.000	161,825.07
ONEBEACON INSURANCE GROUP A	EQUITY	12,240.000	193,636.80
ONEOK INC	EQUITY	90,797.000	5,645,757.46
OPENTABLE INC	EQUITY	10,250.000	813,542.50
OPHTHOTECH CORP	EQUITY	3,503.000	113,322.05
OPKO HEALTH INC	EQUITY	81,092.000	684,416.48
OPLINK COMMUNICATIONS INC	EQUITY	10,458.000	194,518.80
OPPENHEIMER HOLDINGS CL A	EQUITY	6,001.000	148,704.78
ORACLE CORP	EQUITY	1,564,523.000	59,858,649.98
ORASURE TECHNOLOGIES INC	EQUITY	29,829.000	187,624.41

Security Name	Asset Class	Shares/Par Value	Base Market Value
ORBITAL SCIENCES CORP	EQUITY	26,019.000	606,242.70
ORBITZ WORLDWIDE INC	EQUITY	9,357.000	67,183.26
OREXIGEN THERAPEUTICS INC	EQUITY	48,287.000	271,855.81
ORIENT EXPRESS HOTELS LTD A	EQUITY	41,713.000	630,283.43
ORION MARINE GROUP INC	EQUITY	14,190.000	170,705.70
ORITANI FINANCIAL CORP	EQUITY	21,415.000	343,710.75
ORMAT TECHNOLOGIES INC	EQUITY	8,507.000	231,475.47
ORTHOFIX INTERNATIONAL NV	EQUITY	8,654.000	197,484.28
OSHKOSH CORP	EQUITY	38,655.000	1,947,438.90
OSI SYSTEMS INC	EQUITY	8,863.000	470,713.93
OSIRIS THERAPEUTICS INC	EQUITY	8,657.000	139,204.56
OTTER TAIL CORP	EQUITY	16,523.000	483,628.21
OUTERWALL INC	EQUITY	12,169.000	818,608.63
OVERSTOCK.COM INC	EQUITY	4,649.000	143,142.71
OWENS + MINOR INC	EQUITY	26,963.000	985,767.28
OWENS CORNING	EQUITY	52,447.000	2,135,641.84
OWENS ILLINOIS INC	EQUITY	72,532.000	2,595,194.96
OXFORD IMMUNOTEC GLOBAL PLC	EQUITY	2,717.000	52,655.46
OXFORD INDUSTRIES INC	EQUITY	6,331.000	510,721.77
P G + E CORP	EQUITY	195,343.000	7,868,416.04
PACCAR INC	EQUITY	156,056.000	9,233,833.52
PACER INTERNATIONAL INC	EQUITY	19,344.000	159,781.44
PACIFIC BIOSCIENCES OF CALIF	EQUITY	20,216.000	105,729.68
PACIFIC CONTINENTAL CORP	EQUITY	13,148.000	209,579.12
PACIRA PHARMACEUTICALS INC	EQUITY	12,579.000	723,166.71
PACKAGING CORP OF AMERICA	EQUITY	43,068.000	2,725,343.04
PACWEST BANCORP	EQUITY	17,386.000	734,036.92
PALL CORP	EQUITY	48,948.000	4,177,711.80
PALO ALTO NETWORKS INC	EQUITY	14,807.000	850,958.29
PANDORA MEDIA INC	EQUITY	61,706.000	1,641,379.60
PANERA BREAD COMPANY CLASS A	EQUITY	12,403.000	2,191,486.07
PANHANDLE OIL AND GAS INC A	EQUITY	5,191.000	173,431.31
PANTRY INC	EQUITY	11,200.000	187,936.00
PAPA JOHN S INTL INC	EQUITY	14,532.000	659,752.80
PARAMOUNT GOLD AND SILVER	EQUITY	87,624.000	81,648.04
PAREXEL INTERNATIONAL CORP	EQUITY	25,093.000	1,133,701.74
PARK ELECTROCHEMICAL CORP	EQUITY	10,174.000	292,197.28
PARK NATIONAL CORP	EQUITY	4,975.000	423,223.25
PARK OHIO HOLDINGS CORP	EQUITY	4,510.000	236,324.00
PARK STERLING CORP	EQUITY	29,889.000	213,407.46
PARKER DRILLING CO	EQUITY	54,019.000	439,174.47
PARKER HANNIFIN CORP	EQUITY	65,683.000	8,449,461.12
PARKERVISION INC	EQUITY	44,424.000	202,129.20
PARKWAY PROPERTIES INC	EQUITY	22,792.000	439,657.68
PARTNERRE LTD	EQUITY	24,061.000	2,536,751.23
PATRIOT TRANSPORTATION HLDG	EQUITY	3,997.000	165,915.47
PATTERSON COS INC	EQUITY	37,758.000	1,555,629.60
PATTERSON UTI ENERGY INC	EQUITY	64,297.000	1,628,000.04

Security Name	Asset Class	Shares/Par Value	Base Market Value
PAYCHEX INC	EQUITY	142,828.000	6,502,958.84
PBF ENERGY INC CLASS A	EQUITY	10,912.000	343,291.52
PDC ENERGY INC	EQUITY	15,372.000	818,097.84
PDF SOLUTIONS INC	EQUITY	12,788.000	327,628.56
PDL BIOPHARMA INC	EQUITY	63,408.000	535,163.52
PEABODY ENERGY CORP	EQUITY	118,546.000	2,315,203.38
PEBBLEBROOK HOTEL TRUST	EQUITY	27,141.000	834,857.16
PEGASYSTEMS INC	EQUITY	7,884.000	387,735.12
PENDRELL CORP	EQUITY	79,455.000	159,704.55
PENN NATIONAL GAMING INC	EQUITY	29,281.000	419,596.73
PENN REAL ESTATE INVEST TST	EQUITY	31,321.000	594,472.58
PENN VIRGINIA CORP	EQUITY	27,950.000	263,568.50
PENNANTPARK INVESTMENT CORP	EQUITY	31,182.000	361,711.20
PENNS WOODS BANCORP INC	EQUITY	4,155.000	211,905.00
PENNYMAC MORTGAGE INVESTMENT	EQUITY	28,555.000	655,622.80
PENSKE AUTOMOTIVE GROUP INC	EQUITY	18,609.000	877,600.44
PENTAIR LTD REGISTERED	EQUITY	89,989.000	6,989,445.63
PEOPLE S UNITED FINANCIAL	EQUITY	139,401.000	2,107,743.12
PEOPLES BANCORP INC	EQUITY	7,093.000	159,663.43
PEP BOYS MANNY MOE + JACK	EQUITY	24,671.000	299,505.94
PEPCO HOLDINGS INC	EQUITY	107,628.000	2,058,923.64
PEPSICO INC	EQUITY	681,914.000	56,557,947.16
PEREGRINE PHARMACEUTICALS	EQUITY	65,896.000	91,595.44
PERFICIENT INC	EQUITY	16,181.000	378,959.02
PERICOM SEMICONDUCTOR CORP	EQUITY	13,623.000	120,699.78
PERKINELMER INC	EQUITY	49,179.000	2,027,650.17
PERRIGO CO PLC	EQUITY	55,579.000	8,529,153.34
PERRY ELLIS INTERNATIONAL	EQUITY	6,182.000	97,613.78
PETMED EXPRESS INC	EQUITY	11,902.000	197,930.26
PETROQUEST ENERGY INC	EQUITY	30,807.000	133,086.24
PETSMART INC	EQUITY	45,759.000	3,328,967.25
PFIZER INC	EQUITY	2,948,709.000	90,318,956.67
PGT INC	EQUITY	12,402.000	125,508.24
PHARMACYCLICS INC	EQUITY	25,756.000	2,724,469.68
PHARMERICA CORP	EQUITY	14,238.000	306,117.00
PHH CORP	EQUITY	25,141.000	612,183.35
PHI INC NON VOTING	EQUITY	6,376.000	276,718.40
PHILIP MORRIS INTERNATIONAL	EQUITY	721,522.000	62,866,211.86
PHILLIPS 66	EQUITY	272,931.000	21,051,168.03
PHOENIX COMPANIES INC	EQUITY	3,011.000	184,875.40
PHOTOMEDEX INC	EQUITY	8,120.000	105,154.00
PHOTRONICS INC	EQUITY	28,535.000	257,671.05
PHYSICIANS REALTY TRUST	EQUITY	8,255.000	105,168.70
PICO HOLDINGS INC	EQUITY	11,901.000	275,032.11
PIEDMONT NATURAL GAS CO	EQUITY	31,902.000	1,057,870.32
PIEDMONT OFFICE REALTY TRU A	EQUITY	71,359.000	1,178,850.68
PIER 1 IMPORTS INC	EQUITY	42,294.000	976,145.52
PIKE CORP	EQUITY	13,060.000	138,044.20

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
PILGRIM S PRIDE CORP	EQUITY	27,445.000	445,981.25
PINNACLE ENTERTAINMENT INC	EQUITY	26,902.000	699,182.98
PINNACLE FINANCIAL PARTNERS	EQUITY	16,191.000	526,693.23
PINNACLE FOODS INC	EQUITY	14,809.000	406,655.14
PINNACLE WEST CAPITAL	EQUITY	48,515.000	2,567,413.80
PIONEER ENERGY SERVICES CORP	EQUITY	29,340.000	235,013.40
PIONEER NATURAL RESOURCES CO	EQUITY	60,190.000	11,079,173.30
PIPER JAFFRAY COS	EQUITY	8,394.000	331,982.70
PITNEY BOWES INC	EQUITY	87,597.000	2,041,010.10
PLANTRONICS INC	EQUITY	18,827.000	874,514.15
PLATINUM UNDERWRITERS HLDGS	EQUITY	14,176.000	868,705.28
PLEXUS CORP	EQUITY	15,194.000	657,748.26
PLUM CREEK TIMBER CO	EQUITY	74,957.000	3,486,250.07
PLX TECHNOLOGY INC	EQUITY	26,935.000	177,232.30
PLY GEM HOLDINGS INC	EQUITY	4,670.000	84,200.10
PMC SIERRA INC	EQUITY	90,180.000	579,857.40
PMFG INC	EQUITY	12,824.000	116,057.20
PNC FINANCIAL SERVICES GROUP	EQUITY	233,143.000	18,087,233.94
PNM RESOURCES INC	EQUITY	35,814.000	863,833.68
POLARIS INDUSTRIES INC	EQUITY	28,574.000	4,161,517.36
POLYCOM INC	EQUITY	74,997.000	842,216.31
POLYONE CORPORATION	EQUITY	44,258.000	1,564,520.30
POLYPORE INTERNATIONAL INC	EQUITY	20,559.000	799,745.10
POOL CORP	EQUITY	20,670.000	1,201,753.80
POPEYES LOUISIANA KITCHEN IN	EQUITY	11,185.000	430,622.50
POPULAR INC	EQUITY	45,032.000	1,293,769.36
PORTFOLIO RECOVERY ASSOCIATE	EQUITY	22,623.000	1,195,399.32
PORTLAND GENERAL ELECTRIC CO	EQUITY	33,907.000	1,023,991.40
PORTOLA PHARMACEUTICALS INC	EQUITY	4,428.000	114,021.00
POST HOLDINGS INC	EQUITY	14,582.000	718,455.14
POST PROPERTIES INC	EQUITY	24,278.000	1,098,093.94
POTLATCH CORP	EQUITY	18,295.000	763,633.30
POWELL INDUSTRIES INC	EQUITY	4,217.000	282,496.83
POWER INTEGRATIONS INC	EQUITY	12,776.000	713,156.32
POWERSECURE INTERNATIONAL IN	EQUITY	6,166.000	105,870.22
POZEN INC	EQUITY	16,594.000	133,415.76
PPG INDUSTRIES INC	EQUITY	62,893.000	11,928,286.38
PPL CORPORATION	EQUITY	280,189.000	8,430,887.01
PRAXAIR INC	EQUITY	130,424.000	16,959,032.72
PRECISION CASTPARTS CORP	EQUITY	64,527.000	17,377,121.10
PREFORMED LINE PRODUCTS CO	EQUITY	1,386.000	101,399.76
PREMIER INC CLASS A	EQUITY	12,129.000	445,862.04
PREMIERE GLOBAL SERVICES INC	EQUITY	22,511.000	260,902.49
PRESTIGE BRANDS HOLDINGS INC	EQUITY	22,523.000	806,323.40
PRGX GLOBAL INC	EQUITY	16,781.000	112,768.32
PRICELINE.COM INC	EQUITY	22,749.000	26,443,437.60
PRICESMART INC	EQUITY	8,429.000	973,886.66
PRIMERICA INC	EQUITY	25,348.000	1,087,682.68

Security Name	Asset Class	Shares/Par Value	Base Market Value
PRIMORIS SERVICES CORP	EQUITY	16,563.000	515,606.19
PRINCIPAL FINANCIAL GROUP	EQUITY	129,467.000	6,384,017.77
PRIVATEBANCORP INC	EQUITY	28,888.000	835,729.84
PROASSURANCE CORP	EQUITY	27,492.000	1,332,812.16
PROCERA NETWORKS INC	EQUITY	10,205.000	153,279.10
PROCTER + GAMBLE CO/THE	EQUITY	1,207,484.000	98,301,272.44
PROGENICS PHARMACEUTICALS	EQUITY	26,566.000	141,596.78
PROGRESS SOFTWARE CORP	EQUITY	24,152.000	623,846.16
PROGRESSIVE CORP	EQUITY	266,649.000	7,271,518.23
PROLOGIS INC	EQUITY	219,076.000	8,094,858.20
PROOFPOINT INC	EQUITY	10,667.000	353,824.39
PROS HOLDINGS INC	EQUITY	10,747.000	428,805.30
PROSPECT CAPITAL CORP	EQUITY	121,541.000	1,363,690.02
PROSPERITY BANCSHARES INC	EQUITY	26,372.000	1,671,721.08
PROTECTIVE LIFE CORP	EQUITY	33,899.000	1,717,323.34
PROTHENA CORP PLC	EQUITY	5,954.000	157,900.08
PROTO LABS INC	EQUITY	7,868.000	560,044.24
PROVIDENCE SERVICE CORP	EQUITY	6,120.000	157,406.40
PROVIDENT FINANCIAL SERVICES	EQUITY	26,659.000	515,051.88
PRUDENTIAL FINANCIAL INC	EQUITY	204,824.000	18,888,869.28
PS BUSINESS PARKS INC/CA	EQUITY	8,255.000	630,847.10
PTC INC	EQUITY	51,262.000	1,814,162.18
PTC THERAPEUTICS INC	EQUITY	4,094.000	69,475.18
PUBLIC SERVICE ENTERPRISE GP	EQUITY	223,347.000	7,156,037.88
PUBLIC STORAGE	EQUITY	63,162.000	9,507,144.24
PULTEGROUP INC	EQUITY	170,963.000	3,482,516.31
PUMA BIOTECHNOLOGY INC	EQUITY	10,000.000	1,035,300.00
PVH CORP	EQUITY	35,829.000	4,873,460.58
QEP RESOURCES INC	EQUITY	79,051.000	2,422,913.15
QIAGEN N.V.	EQUITY	102,213.000	2,433,691.53
QLIK TECHNOLOGIES INC	EQUITY	38,235.000	1,018,198.05
QLOGIC CORP	EQUITY	38,210.000	452,024.30
QTS REALTY TRUST INC CL A	EQUITY	5,180.000	128,360.40
QUAD GRAPHICS INC	EQUITY	11,603.000	315,949.69
QUAKER CHEMICAL CORP	EQUITY	6,145.000	473,595.15
QUALCOMM INC	EQUITY	762,148.000	56,589,489.00
QUALITY DISTRIBUTION INC	EQUITY	12,769.000	163,826.27
QUALITY SYSTEMS INC	EQUITY	17,246.000	363,200.76
QUALYS INC	EQUITY	5,724.000	132,281.64
QUANEX BUILDING PRODUCTS	EQUITY	17,019.000	339,018.48
QUANTA SERVICES INC	EQUITY	92,429.000	2,917,059.24
QUANTUM CORP	EQUITY	105,949.000	127,138.80
QUEST DIAGNOSTICS INC	EQUITY	65,065.000	3,483,580.10
QUESTAR CORP	EQUITY	75,475.000	1,735,170.25
QUESTCOR PHARMACEUTICALS	EQUITY	22,924.000	1,248,211.80
QUICKSILVER RESOURCES INC	EQUITY	59,580.000	182,910.60
QUIDEL CORP	EQUITY	13,369.000	412,968.41
QUIKSILVER INC	EQUITY	61,261.000	537,258.97

Security Name	Asset Class	Shares/Par Value	Base Market Value
QUINSTREET INC	EQUITY	16,306.000	141,699.14
QUINTILES TRANSNATIONAL HOLD	EQUITY	12,470.000	577,859.80
RACKSPACE HOSTING INC	EQUITY	49,738.000	1,946,247.94
RADIAN GROUP INC	EQUITY	78,576.000	1,109,493.12
RADIOSHACK CORP	EQUITY	48,108.000	125,080.80
RAIT FINANCIAL TRUST	EQUITY	32,076.000	287,721.72
RALPH LAUREN CORP	EQUITY	26,584.000	4,693,936.88
RAMBUS INC	EQUITY	51,111.000	484,021.17
RAMCO GERSHENSON PROPERTIES	EQUITY	29,103.000	458,081.22
RANGE RESOURCES CORP	EQUITY	71,977.000	6,068,380.87
RAPTOR PHARMACEUTICAL CORP	EQUITY	27,369.000	356,344.38
RAVEN INDUSTRIES INC	EQUITY	16,019.000	659,021.66
RAYMOND JAMES FINANCIAL INC	EQUITY	54,720.000	2,855,836.80
RAYONIER INC	EQUITY	55,561.000	2,339,118.10
RAYTHEON COMPANY	EQUITY	142,558.000	12,930,010.60
RBC BEARINGS INC	EQUITY	9,980.000	706,085.00
RE/MAX HOLDINGS INC CL A	EQUITY	3,389.000	108,685.23
REALD INC	EQUITY	18,499.000	157,981.46
REALNETWORKS INC	EQUITY	13,671.000	103,216.05
REALOGY HOLDINGS CORP	EQUITY	53,087.000	2,626,213.89
REALPAGE INC	EQUITY	20,323.000	475,151.74
REALTY INCOME CORP	EQUITY	85,179.000	3,179,732.07
RECEPTOS INC	EQUITY	2,477.000	71,808.23
RED HAT INC	EQUITY	83,026.000	4,652,777.04
RED ROBIN GOURMET BURGERS	EQUITY	6,838.000	502,866.52
REDWOOD TRUST INC	EQUITY	36,909.000	714,927.33
REGAL BELOIT CORP	EQUITY	19,901.000	1,467,101.72
REGAL ENTERTAINMENT GROUP A	EQUITY	36,676.000	713,348.20
REGENCY CENTERS CORP	EQUITY	39,724.000	1,839,221.20
REGENERON PHARMACEUTICALS	EQUITY	35,264.000	9,706,063.36
REGIONS FINANCIAL CORP	EQUITY	617,927.000	6,111,298.03
REGIS CORP	EQUITY	20,404.000	296,062.04
REINSURANCE GROUP OF AMERICA	EQUITY	32,035.000	2,479,829.35
RELIANCE STEEL + ALUMINUM	EQUITY	33,582.000	2,546,858.88
RENAISSANCERE HOLDINGS LTD	EQUITY	19,209.000	1,869,804.06
RENASANT CORP	EQUITY	12,697.000	399,447.62
RENEWABLE ENERGY GROUP INC	EQUITY	7,844.000	89,892.24
RENT A CENTER INC	EQUITY	24,245.000	808,328.30
RENTECH INC	EQUITY	102,366.000	179,140.50
RENTRAK CORP	EQUITY	5,907.000	223,816.23
REPLIGEN CORP	EQUITY	9,887.000	134,858.68
REPROS THERAPEUTICS INC	EQUITY	10,042.000	183,768.60
REPUBLIC AIRWAYS HOLDINGS IN	EQUITY	22,788.000	243,603.72
REPUBLIC BANCORP INC CLASS A	EQUITY	5,458.000	133,939.32
REPUBLIC SERVICES INC	EQUITY	118,369.000	3,929,850.80
RESMED INC	EQUITY	62,542.000	2,944,477.36
RESOLUTE ENERGY CORP	EQUITY	30,131.000	272,082.93
RESOLUTE FOREST PRODUCTS	EQUITY	29,657.000	475,105.14

Security Name	Asset Class	Shares/Par Value	Base Market Value
RESOURCE CAPITAL CORP	EQUITY	58,523.000	347,041.39
RESOURCES CONNECTION INC	EQUITY	19,807.000	283,834.31
RESPONSYS INC	EQUITY	17,097.000	468,628.77
RESTORATION HARDWARE HOLDING	EQUITY	7,784.000	523,863.20
RETAIL OPPORTUNITY INVESTMEN	EQUITY	30,485.000	448,739.20
RETAIL PROPERTIES OF AME A	EQUITY	60,453.000	768,962.16
RETAILMENOT INC	EQUITY	3,837.000	110,467.23
REVLON INC CLASS A	EQUITY	5,687.000	141,947.52
REX ENERGY CORP	EQUITY	21,012.000	414,146.52
REXFORD INDUSTRIAL REALTY IN	EQUITY	7,668.000	101,217.60
REXNORD CORP	EQUITY	13,788.000	372,413.88
REYNOLDS AMERICAN INC	EQUITY	137,985.000	6,897,870.15
RF MICRO DEVICES INC	EQUITY	125,217.000	646,119.72
RICHARDSON ELEC LTD	EQUITY	8,665.000	98,434.40
RIGEL PHARMACEUTICALS INC	EQUITY	42,771.000	121,897.35
RIGNET INC	EQUITY	4,328.000	207,441.04
RITE AID CORP	EQUITY	324,681.000	1,642,885.86
RIVERBED TECHNOLOGY INC	EQUITY	71,424.000	1,291,345.92
RLI CORP	EQUITY	9,435.000	918,780.30
RLJ LODGING TRUST	EQUITY	53,567.000	1,302,749.44
ROADRUNNER TRANSPORTATION SY	EQUITY	8,615.000	232,174.25
ROBERT HALF INTL INC	EQUITY	61,248.000	2,571,803.52
ROCK TENN COMPANY CL A	EQUITY	31,725.000	3,331,442.25
ROCKET FUEL INC	EQUITY	1,906.000	117,199.94
ROCKVILLE FINANCIAL INC	EQUITY	17,019.000	241,839.99
ROCKWELL AUTOMATION INC	EQUITY	61,614.000	7,280,310.24
ROCKWELL COLLINS INC	EQUITY	59,461.000	4,395,357.12
ROCKWELL MEDICAL INC	EQUITY	19,679.000	205,448.76
ROCKWOOD HOLDINGS INC	EQUITY	32,893.000	2,365,664.56
ROFIN SINAR TECHNOLOGIES INC	EQUITY	12,693.000	342,964.86
ROGERS CORP	EQUITY	7,548.000	464,202.00
ROLLINS INC	EQUITY	27,560.000	834,792.40
ROPER INDUSTRIES INC	EQUITY	43,815.000	6,076,264.20
ROSETTA RESOURCES INC	EQUITY	26,952.000	1,294,774.08
ROSETTA STONE INC	EQUITY	6,101.000	74,554.22
ROSS STORES INC	EQUITY	96,869.000	7,258,394.17
ROUNDY S INC	EQUITY	12,461.000	122,865.46
ROUSE PROPERTIES INC	EQUITY	12,021.000	266,745.99
ROVI CORP	EQUITY	45,243.000	890,834.67
ROWAN COMPANIES PLC A	EQUITY	54,674.000	1,933,272.64
ROYAL CARIBBEAN CRUISES LTD	EQUITY	70,973.000	3,365,539.66
ROYAL GOLD INC	EQUITY	28,120.000	1,295,488.40
RPC INC	EQUITY	27,845.000	497,033.25
RPM INTERNATIONAL INC	EQUITY	57,700.000	2,395,127.00
RPX CORP	EQUITY	14,139.000	238,949.10
RR DONNELLEY + SONS CO	EQUITY	80,192.000	1,626,293.76
RTI INTERNATIONAL METALS INC	EQUITY	14,129.000	483,353.09
RTI SURGICAL INC	EQUITY	31,071.000	109,991.34

Security Name	Asset Class	Shares/Par Value	Base Market Value
RUBICON TECHNOLOGY INC	EQUITY	9,936.000	98,863.20
RUBY TUESDAY INC	EQUITY	28,227.000	195,613.11
RUCKUS WIRELESS INC	EQUITY	20,054.000	284,766.80
RUDOLPH TECHNOLOGIES INC	EQUITY	15,998.000	187,816.52
RUSH ENTERPRISES INC CL A	EQUITY	15,501.000	459,604.65
RUTH S HOSPITALITY GROUP INC	EQUITY	17,996.000	255,723.16
RYDER SYSTEM INC	EQUITY	22,900.000	1,689,562.00
RYLAND GROUP INC/THE	EQUITY	20,711.000	899,064.51
RYMAN HOSPITALITY PROPERTIES	EQUITY	19,824.000	828,246.72
S + T BANCORP INC	EQUITY	13,874.000	351,150.94
S.Y. BANCORP INC	EQUITY	8,457.000	269,947.44
SABRA HEALTH CARE REIT INC	EQUITY	18,671.000	488,059.94
SAFEGUARD SCIENTIFICS INC	EQUITY	12,337.000	247,850.33
SAFETY INSURANCE GROUP INC	EQUITY	6,186.000	348,271.80
SAFEWAY INC	EQUITY	105,883.000	3,448,609.31
SAGA COMMUNICATIONS INC CL A	EQUITY	3,050.000	153,415.00
SAGENT PHARMACEUTICALS INC	EQUITY	8,271.000	209,917.98
SAIA INC	EQUITY	11,542.000	369,921.10
SALESFORCE.COM INC	EQUITY	259,994.000	14,349,068.86
SALIX PHARMACEUTICALS LTD	EQUITY	27,023.000	2,430,448.62
SALLY BEAUTY HOLDINGS INC	EQUITY	75,122.000	2,270,938.06
SANCHEZ ENERGY CORP	EQUITY	16,271.000	398,802.21
SANDERSON FARMS INC	EQUITY	10,233.000	740,152.89
SANDISK CORP	EQUITY	100,137.000	7,063,663.98
SANDRIDGE ENERGY INC	EQUITY	216,852.000	1,316,291.64
SANDY SPRING BANCORP INC	EQUITY	12,252.000	345,383.88
SANGAMO BIOSCIENCES INC	EQUITY	26,818.000	372,502.02
SANMINA CORP	EQUITY	37,249.000	622,058.30
SANTARUS INC	EQUITY	25,098.000	802,132.08
SAPIENT CORPORATION	EQUITY	49,161.000	853,434.96
SAREPTA THERAPEUTICS INC	EQUITY	16,643.000	339,017.91
SAUL CENTERS INC	EQUITY	4,713.000	224,951.49
SBA COMMUNICATIONS CORP CL A	EQUITY	56,487.000	5,074,792.08
SCANA CORP	EQUITY	61,419.000	2,882,393.67
SCANSOURCE INC	EQUITY	11,955.000	507,250.65
SCHAWK INC	EQUITY	7,290.000	108,402.30
SCHLUMBERGER LTD	EQUITY	586,068.000	52,810,587.48
SCHNITZER STEEL INDS INC A	EQUITY	10,880.000	355,449.60
SCHOLASTIC CORP	EQUITY	11,524.000	391,931.24
SCHULMAN (A.) INC	EQUITY	13,413.000	472,942.38
SCHWAB (CHARLES) CORP	EQUITY	484,810.000	12,605,060.00
SCHWEITZER MAUDUIT INTL INC	EQUITY	13,954.000	718,212.38
SCICLONE PHARMACEUTICALS INC	EQUITY	31,034.000	156,411.36
SCIENCE APPLICATIONS INTE	EQUITY	17,878.000	591,225.46
SCIENTIFIC GAMES CORP A	EQUITY	23,392.000	396,026.56
SCIQUEST INC	EQUITY	11,173.000	318,207.04
SCORPIO TANKERS INC	EQUITY	79,341.000	935,430.39
SCOTTS MIRACLE GRO CO CL A	EQUITY	18,956.000	1,179,442.32

Security Name	Asset Class	Shares/Par Value	Base Market Value
SCRIPPS NETWORKS INTER CL A	EQUITY	48,367.000	4,179,392.47
SEABOARD CORP	EQUITY	126.000	352,166.22
SEACHANGE INTERNATIONAL INC	EQUITY	17,088.000	207,790.08
SEACOAST BANKING CORP/FL	EQUITY	10,787.400	131,606.28
SEACOR HOLDINGS INC	EQUITY	8,859.000	807,940.80
SEADRILL LTD	EQUITY	154,880.000	6,362,470.40
SEALED AIR CORP	EQUITY	86,154.000	2,933,543.70
SEARS HOLDINGS CORP	EQUITY	19,132.000	938,233.28
SEARS HOMETOWN AND OUTLET ST	EQUITY	3,303.000	84,226.50
SEATTLE GENETICS INC	EQUITY	44,242.000	1,764,813.38
SEAWORLD ENTERTAINMENT INC	EQUITY	13,412.000	385,863.24
SEI INVESTMENTS COMPANY	EQUITY	64,068.000	2,225,081.64
SELECT COMFORT CORPORATION	EQUITY	24,814.000	523,327.26
SELECT INCOME REIT	EQUITY	8,740.000	233,707.60
SELECT MEDICAL HOLDINGS CORP	EQUITY	21,678.000	251,681.58
SELECTIVE INSURANCE GROUP	EQUITY	24,319.000	658,072.14
SEMGROUP CORP CLASS A	EQUITY	18,947.000	1,235,912.81
SEMPRA ENERGY	EQUITY	107,167.000	9,619,309.92
SEMTECH CORP	EQUITY	29,909.000	756,099.52
SENECA FOODS CORP CL A	EQUITY	4,804.000	153,199.56
SENIOR HOUSING PROP TRUST	EQUITY	81,731.000	1,816,880.13
SENSIENT TECHNOLOGIES CORP	EQUITY	21,753.000	1,055,455.56
SEQUENOM INC	EQUITY	56,000.000	131,040.00
SERVICE CORP INTERNATIONAL	EQUITY	92,744.000	1,681,448.72
SERVICENOW INC	EQUITY	34,751.000	1,946,403.51
SERVICESOURCE INTERNATIONAL	EQUITY	27,453.000	230,056.14
SFX ENTERTAINMENT INC	EQUITY	6,466.000	77,592.00
SHENANDOAH TELECOMMUNICATION	EQUITY	12,046.000	309,220.82
SHERWIN WILLIAMS CO/THE	EQUITY	39,047.000	7,165,124.50
SHIP FINANCE INTL LTD	EQUITY	22,421.000	367,255.98
SHOE CARNIVAL INC	EQUITY	7,326.000	212,527.26
SHORETEL INC	EQUITY	30,754.000	285,397.12
SHUTTERFLY INC	EQUITY	16,997.000	865,657.21
SHUTTERSTOCK INC	EQUITY	2,939.000	245,788.57
SIGA TECHNOLOGIES INC	EQUITY	29,515.000	96,514.05
SIGMA ALDRICH	EQUITY	53,026.000	4,984,974.26
SIGMA DESIGNS INC	EQUITY	17,854.000	84,270.88
SIGNATURE BANK	EQUITY	20,858.000	2,240,566.36
SIGNET JEWELERS LTD	EQUITY	35,105.000	2,762,763.50
SILGAN HOLDINGS INC	EQUITY	19,535.000	938,070.70
SILICON GRAPHICS INTERNATION	EQUITY	16,286.000	218,395.26
SILICON IMAGE INC	EQUITY	38,013.000	233,779.95
SILICON LABORATORIES INC	EQUITY	18,730.000	811,196.30
SILVER BAY REALTY TRUST CORP	EQUITY	9,856.000	157,597.44
SIMMONS FIRST NATL CORP CL A	EQUITY	8,878.000	329,817.70
SIMON PROPERTY GROUP INC	EQUITY	137,095.000	20,860,375.20
SIMPSON MANUFACTURING CO INC	EQUITY	17,378.000	638,293.94
SINCLAIR BROADCAST GROUP A	EQUITY	30,631.000	1,094,445.63

Security Name	Asset Class	Shares/Par Value	Base Market Value
SIRIUS XM HOLDINGS INC	EQUITY	1,352,430.000	4,719,980.70
SIRONA DENTAL SYSTEMS INC	EQUITY	24,116.000	1,692,943.20
SIX FLAGS ENTERTAINMENT CORP	EQUITY	29,106.000	1,071,682.92
SJW CORP	EQUITY	8,365.000	249,193.35
SKECHERS USA INC CL A	EQUITY	17,111.000	566,887.43
SKULLCANDY INC	EQUITY	10,292.000	74,205.32
SKYWEST INC	EQUITY	22,084.000	327,505.72
SKYWORKS SOLUTIONS INC	EQUITY	83,741.000	2,391,642.96
SL GREEN REALTY CORP	EQUITY	39,078.000	3,610,025.64
SLM CORP	EQUITY	196,822.000	5,172,482.16
SM ENERGY CO	EQUITY	29,144.000	2,422,157.84
SMITH (A.O.) CORP	EQUITY	34,148.000	1,841,943.12
SMITH + WESSON HOLDING CORP	EQUITY	28,292.000	381,659.08
SNAP ON INC	EQUITY	25,535.000	2,796,593.20
SNYDERS LANCE INC	EQUITY	20,462.000	587,668.64
SOLAR CAPITAL LTD	EQUITY	22,162.000	499,753.10
SOLAR SENIOR CAPITAL LTD	EQUITY	10,173.000	185,352.06
SOLARCITY CORP	EQUITY	10,245.000	582,120.90
SOLARWINDS INC	EQUITY	28,962.000	1,095,632.46
SOLAZYME INC	EQUITY	21,767.000	237,042.63
SOLERA HOLDINGS INC	EQUITY	30,053.000	2,126,550.28
SOLTA MEDICAL INC	EQUITY	45,019.000	132,806.05
SONIC AUTOMOTIVE INC CLASS A	EQUITY	17,546.000	429,526.08
SONIC CORP	EQUITY	26,234.000	529,664.46
SONOCO PRODUCTS CO	EQUITY	44,144.000	1,841,687.68
SONUS NETWORKS INC	EQUITY	98,348.000	309,796.20
SOTHEBY S	EQUITY	30,052.000	1,598,766.40
SOUTH JERSEY INDUSTRIES	EQUITY	13,967.000	781,593.32
SOUTHERN CO/THE	EQUITY	384,146.000	15,792,242.06
SOUTHERN COPPER CORP	EQUITY	69,711.000	2,001,402.81
SOUTHSIDE BANCSHARES INC	EQUITY	10,200.000	278,868.00
SOUTHWEST AIRLINES CO	EQUITY	317,427.000	5,980,324.68
SOUTHWEST BANCORP INC/OKLA	EQUITY	11,490.000	182,920.80
SOUTHWEST GAS CORP	EQUITY	19,732.000	1,103,216.12
SOUTHWESTERN ENERGY CO	EQUITY	155,396.000	6,111,724.68
SOVRAN SELF STORAGE INC	EQUITY	13,929.000	907,752.93
SP PLUS CORP	EQUITY	8,242.000	214,621.68
SPANSION INC CLASS A	EQUITY	21,811.000	302,954.79
SPARTAN MOTORS INC	EQUITY	20,113.000	134,757.10
SPARTAN STORES INC	EQUITY	18,711.200	454,307.94
SPARTON CORP	EQUITY	3,193.000	89,244.35
SPECTRA ENERGY CORP	EQUITY	295,061.000	10,510,072.82
SPECTRANETICS CORP	EQUITY	19,799.000	494,975.00
SPECTRUM BRANDS HOLDINGS INC	EQUITY	9,503.000	670,436.65
SPECTRUM PHARMACEUTICALS INC	EQUITY	29,275.000	259,083.75
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	51,649.000	1,760,197.92
SPIRIT AIRLINES INC	EQUITY	26,281.000	1,193,420.21
SPIRIT REALTY CAPITAL INC	EQUITY	163,109.000	1,603,361.47

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
SPLUNK INC	EQUITY	45,201.000	3,103,952.67
SPRINGLEAF HOLDINGS INC	EQUITY	8,241.000	208,332.48
SPRINT CORP	EQUITY	372,779.000	4,007,374.25
SPROUTS FARMERS MARKET INC	EQUITY	8,739.000	335,839.77
SPS COMMERCE INC	EQUITY	7,233.000	472,314.90
SPX CORP	EQUITY	20,491.000	2,041,108.51
SS+C TECHNOLOGIES HOLDINGS	EQUITY	25,225.000	1,116,458.50
ST JOE CO/THE	EQUITY	28,503.000	546,972.57
ST JUDE MEDICAL INC	EQUITY	124,496.000	7,712,527.20
STAAR SURGICAL CO	EQUITY	18,412.000	298,090.28
STAG INDUSTRIAL INC	EQUITY	22,007.000	448,722.73
STAGE STORES INC	EQUITY	14,746.000	327,656.12
STAMPS.COM INC	EQUITY	6,444.000	271,292.40
STANCORP FINANCIAL GROUP	EQUITY	19,537.000	1,294,326.25
STANDARD MOTOR PRODS	EQUITY	9,788.000	360,198.40
STANDARD PACIFIC CORP	EQUITY	67,180.000	607,979.00
STANDEX INTERNATIONAL CORP	EQUITY	6,003.000	377,468.64
STANLEY BLACK + DECKER INC	EQUITY	71,357.000	5,757,796.33
STAPLES INC	EQUITY	292,061.000	4,640,849.29
STAR SCIENTIFIC INC	EQUITY	81,220.000	94,215.20
STARBUCKS CORP	EQUITY	330,058.000	25,873,246.62
STARWOOD HOTELS + RESORTS	EQUITY	85,859.000	6,821,497.55
STARWOOD PROPERTY TRUST INC	EQUITY	85,868.000	2,378,543.60
STARZ A	EQUITY	48,405.000	1,415,362.20
STATE AUTO FINANCIAL CORP	EQUITY	8,084.000	171,704.16
STATE BANK FINANCIAL CORP	EQUITY	16,248.000	295,551.12
STATE STREET CORP	EQUITY	201,913.000	14,818,395.07
STEEL DYNAMICS INC	EQUITY	96,169.000	1,879,142.26
STEELCASE INC CL A	EQUITY	37,512.000	594,940.32
STEIN MART INC	EQUITY	13,376.000	179,907.20
STEINER LEISURE LTD	EQUITY	7,059.000	347,232.21
STELLARONE CORP	EQUITY	12,197.000	293,581.79
STELLUS CAPITAL INVESTMENT C	EQUITY	10,049.000	150,232.55
STEMLINE THERAPEUTICS INC	EQUITY	4,239.000	83,084.40
STEPAN CO	EQUITY	8,385.000	550,307.55
STERICYCLE INC	EQUITY	38,077.000	4,423,405.09
STERIS CORP	EQUITY	25,651.000	1,232,530.55
STERLING BANCORP/DE	EQUITY	43,597.000	582,891.89
STERLING CONSTRUCTION CO	EQUITY	10,954.000	128,490.42
STERLING FINL CORP/SPOKANE	EQUITY	14,767.000	503,259.36
STEVEN MADDEN LTD	EQUITY	26,491.000	969,305.69
STEWART INFORMATION SERVICES	EQUITY	10,641.000	343,385.07
STIFEL FINANCIAL CORP	EQUITY	28,555.000	1,368,355.60
STILLWATER MINING CO	EQUITY	53,334.000	658,141.56
STONE ENERGY CORP	EQUITY	22,237.000	769,177.83
STONERIDGE INC	EQUITY	14,122.000	180,055.50
STRATASYS LTD	EQUITY	15,426.000	2,077,882.20
STRATEGIC HOTELS + RESORTS I	EQUITY	82,727.000	781,770.15

Security Name	Asset Class	Shares/Par Value	Base Market Value
STRAYER EDUCATION INC	EQUITY	5,287.000	182,242.89
STRYKER CORP	EQUITY	145,922.000	10,964,579.08
STURM RUGER + CO INC	EQUITY	9,011.000	658,613.99
SUFFOLK BANCORP	EQUITY	8,015.000	166,712.00
SUMMIT HOTEL PROPERTIES INC	EQUITY	32,470.000	292,230.00
SUN BANCORP INC NJ	EQUITY	27,099.000	95,388.48
SUN COMMUNITIES INC	EQUITY	16,634.000	709,273.76
SUN HYDRAULICS CORP	EQUITY	10,004.000	408,463.32
SUNCOKE ENERGY INC	EQUITY	30,831.000	703,255.11
SUNEDISON INC	EQUITY	116,439.000	1,519,528.95
SUNPOWER CORP	EQUITY	18,698.000	557,387.38
SUNSTONE HOTEL INVESTORS INC	EQUITY	77,852.000	1,043,216.80
SUNTRUST BANKS INC	EQUITY	238,463.000	8,777,823.03
SUPER MICRO COMPUTER INC	EQUITY	14,649.000	251,376.84
SUPERIOR ENERGY SERVICES INC	EQUITY	70,080.000	1,864,828.80
SUPERIOR INDUSTRIES INTL	EQUITY	10,382.000	214,180.66
SUPERTEX INC	EQUITY	5,945.000	148,922.25
SUPERVALU INC W/D	EQUITY	90,966.000	663,142.14
SUPPORT.COM INC	EQUITY	31,701.000	120,146.79
SURGICAL CARE AFFILIATES INC	EQUITY	3,776.000	131,555.84
SURMODICS INC	EQUITY	8,140.000	198,534.60
SUSQUEHANNA BANCSHARES INC	EQUITY	78,548.000	1,008,556.32
SUSSER HOLDINGS CORP	EQUITY	8,180.000	535,708.20
SVB FINANCIAL GROUP	EQUITY	19,810.000	2,077,276.60
SWIFT ENERGY CO	EQUITY	18,790.000	253,665.00
SWIFT TRANSPORTATION CO	EQUITY	37,739.000	838,183.19
SWS GROUP INC	EQUITY	16,713.000	101,615.04
SYKES ENTERPRISES INC	EQUITY	17,861.000	389,548.41
SYMANTEC CORP	EQUITY	305,601.000	7,206,071.58
SYMETRA FINANCIAL CORP	EQUITY	34,262.000	649,607.52
SYMMETRY MEDICAL INC	EQUITY	18,837.000	189,876.96
SYNAGEVA BIOPHARMA CORP	EQUITY	8,346.000	540,153.12
SYNAPTICS INC	EQUITY	14,490.000	750,726.90
SYNCHRONOSS TECHNOLOGIES INC	EQUITY	13,547.000	420,905.29
SYNERGY PHARMACEUTICALS INC	EQUITY	40,400.000	227,452.00
SYNERGY RESOURCES CORP	EQUITY	19,948.000	184,718.48
SYNNEX CORP	EQUITY	11,419.000	769,640.60
SYNOPSYS INC	EQUITY	65,695.000	2,665,246.15
SYNOVUS FINANCIAL CORP	EQUITY	416,452.000	1,499,227.20
SYNTA PHARMACEUTICALS CORP	EQUITY	23,968.000	125,592.32
SYNTEL INC	EQUITY	6,710.000	610,274.50
SYSCO CORP	EQUITY	261,622.000	9,444,554.20
SYSTEMAX INC	EQUITY	5,447.000	61,278.75
T MOBILE US INC	EQUITY	82,396.000	2,771,801.44
T ROWE PRICE GROUP INC	EQUITY	115,557.000	9,680,209.89
T.G.C. INDUSTRIES INC	EQUITY	10,973.000	80,102.90
TABLEAU SOFTWARE INC CL A	EQUITY	4,640.000	319,835.20
TAHOE RESOURCES INC	EQUITY	37,503.000	624,049.92

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
TAKE TWO INTERACTIVE SOFTWRE	EQUITY	35,967.000	624,746.79
TAL INTERNATIONAL GROUP INC	EQUITY	14,948.000	857,267.80
TAMINCO CORP	EQUITY	3,925.000	79,324.25
TANGER FACTORY OUTLET CENTER	EQUITY	42,364.000	1,356,495.28
TANGOE INC/CT	EQUITY	14,225.000	256,192.25
TARGA RESOURCES CORP	EQUITY	14,958.000	1,318,846.86
TARGACEPT INC	EQUITY	21,871.000	90,764.65
TARGET CORP	EQUITY	283,358.000	17,928,060.66
TASER INTERNATIONAL INC	EQUITY	24,640.000	391,283.20
TAUBMAN CENTERS INC	EQUITY	28,123.000	1,797,622.16
TAYLOR CAPITAL GROUP INC	EQUITY	9,310.000	247,459.80
TAYLOR MORRISON HOME CORP A	EQUITY	14,534.000	326,288.30
TCF FINANCIAL CORP	EQUITY	71,519.000	1,162,183.75
TCP CAPITAL CORP	EQUITY	12,282.000	206,091.96
TD AMERITRADE HOLDING CORP	EQUITY	103,239.000	3,163,242.96
TEAM HEALTH HOLDINGS INC	EQUITY	30,603.000	1,393,966.65
TEAM INC	EQUITY	9,109.000	385,675.06
TEARLAB CORP	EQUITY	12,316.000	115,031.44
TECH DATA CORP	EQUITY	15,778.000	814,144.80
TECHNE CORP	EQUITY	15,982.000	1,513,015.94
TECO ENERGY INC	EQUITY	95,587.000	1,647,919.88
TEEKAY CORP	EQUITY	16,921.000	812,377.21
TEEKAY TANKERS LTD CLASS A	EQUITY	32,624.000	128,212.32
TEJON RANCH CO	EQUITY	7,271.000	267,281.96
TELEDYNE TECHNOLOGIES INC	EQUITY	16,197.000	1,487,856.42
TELEFLEX INC	EQUITY	17,866.000	1,676,902.76
TELEPHONE AND DATA SYSTEMS	EQUITY	40,545.000	1,045,250.10
TELETECH HOLDINGS INC	EQUITY	9,182.000	219,817.08
TEMPUR SEALY INTERNATIONAL I	EQUITY	26,696.000	1,440,516.16
TENET HEALTHCARE CORP	EQUITY	45,659.000	1,923,157.08
TENNANT CO	EQUITY	8,468.000	574,215.08
TENNECO INC	EQUITY	27,025.000	1,528,804.25
TERADATA CORP	EQUITY	72,082.000	3,279,010.18
TERADYNE INC	EQUITY	84,193.000	1,483,480.66
TEREX CORP	EQUITY	48,707.000	2,045,206.93
TERRENO REALTY CORP	EQUITY	12,589.000	222,825.30
TERRITORIAL BANCORP INC	EQUITY	9,750.000	226,200.00
TESARO INC	EQUITY	5,303.000	149,756.72
TESCO CORP	EQUITY	14,302.000	282,893.56
TESLA MOTORS INC	EQUITY	36,808.000	5,535,187.04
TESORO CORP	EQUITY	59,715.000	3,493,327.50
TESSERA TECHNOLOGIES INC	EQUITY	23,922.000	471,502.62
TETRA TECH INC	EQUITY	28,289.000	791,526.22
TETRA TECHNOLOGIES INC	EQUITY	35,811.000	442,623.96
TETRAPHASE PHARMACEUTICALS I	EQUITY	4,938.000	66,761.76
TEXAS CAPITAL BANCSHARES INC	EQUITY	17,983.000	1,118,542.60
TEXAS INDUSTRIES INC	EQUITY	9,882.000	679,683.96
TEXAS INSTRUMENTS INC	EQUITY	489,267.000	21,483,713.97

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
TEXAS ROADHOUSE INC	EQUITY	27,506.000	764,666.80
TEXTAINER GROUP HOLDINGS LTD	EQUITY	9,063.000	364,513.86
TEXTRON INC	EQUITY	121,764.000	4,476,044.64
TEXTURA CORP	EQUITY	2,390.000	71,556.60
TFS FINANCIAL CORP	EQUITY	35,043.000	424,545.95
THERAPEUTICSMD INC	EQUITY	35,088.000	182,808.48
THERAVANCE INC	EQUITY	34,398.000	1,226,288.70
THERMO FISHER SCIENTIFIC INC	EQUITY	158,057.000	17,599,646.95
THERMON GROUP HOLDINGS INC	EQUITY	12,882.000	352,065.06
THIRD POINT REINSURANCE LTD	EQUITY	5,249.000	97,263.97
THL CREDIT INC	EQUITY	15,688.000	258,695.12
THOMSON REUTERS CORP	EQUITY	161,997.000	6,126,726.54
THOR INDUSTRIES INC	EQUITY	19,256.000	1,063,508.88
THORATEC CORP	EQUITY	24,767.000	906,472.20
THRESHOLD PHARMACEUTICALS	EQUITY	26,513.000	123,815.71
TIBCO SOFTWARE INC	EQUITY	71,765.000	1,613,277.20
TICC CAPITAL CORP	EQUITY	27,514.000	284,494.76
TIDEWATER INC	EQUITY	21,676.000	1,284,736.52
TIFFANY + CO	EQUITY	49,199.000	4,564,683.22
TILE SHOP HLDGS INC	EQUITY	8,579.000	155,022.53
TILLY S INC CLASS A SHRS	EQUITY	5,760.000	65,952.00
TIME WARNER CABLE	EQUITY	128,308.000	17,385,734.00
TIME WARNER INC	EQUITY	411,047.000	28,658,196.84
TIMKEN CO	EQUITY	37,768.000	2,079,883.76
TITAN INTERNATIONAL INC	EQUITY	23,614.000	424,579.72
TITAN MACHINERY INC	EQUITY	7,812.000	139,209.84
TIVO INC	EQUITY	56,980.000	747,577.60
TJX COMPANIES INC	EQUITY	317,496.000	20,234,020.08
TOLL BROTHERS INC	EQUITY	74,888.000	2,770,856.00
TOMPKINS FINANCIAL CORP	EQUITY	6,601.000	339,225.39
TOOTSIE ROLL INDS	EQUITY	9,325.000	303,435.50
TORCHMARK CORP	EQUITY	40,995.000	3,203,759.25
TORNIER NV	EQUITY	11,758.000	220,932.82
TORO CO	EQUITY	25,422.000	1,616,839.20
TOTAL SYSTEM SERVICES INC	EQUITY	71,484.000	2,378,987.52
TOWER GROUP INTERNATIONAL LT	EQUITY	28,987.000	97,976.06
TOWERS WATSON + CO CL A	EQUITY	28,582.000	3,647,349.02
TOWERSTREAM CORP	EQUITY	39,077.000	115,667.92
TOWN SPORTS INTERNATIONAL	EQUITY	15,157.000	223,717.32
TOWNE BANK	EQUITY	13,768.000	211,889.52
TRACTOR SUPPLY COMPANY	EQUITY	61,375.000	4,761,472.50
TRANSDIGM GROUP INC	EQUITY	23,256.000	3,744,681.12
TRAVELERS COS INC/THE	EQUITY	166,016.000	15,031,088.64
TRAVELZOO INC	EQUITY	4,238.000	90,354.16
TRC COS INC	EQUITY	11,789.000	84,173.46
TREDEGAR CORP	EQUITY	11,462.000	330,220.22
TREEHOUSE FOODS INC	EQUITY	15,896.000	1,095,552.32
TREX COMPANY INC	EQUITY	7,992.000	635,603.76

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
TRI POINTE HOMES INC	EQUITY	4,424.000	88,170.32
TRIANGLE CAPITAL CORP	EQUITY	13,612.000	376,371.80
TRIANGLE PETROLEUM CORP	EQUITY	28,369.000	236,030.08
TRICO BANCSHARES	EQUITY	9,829.000	278,848.73
TRIMAS CORP	EQUITY	19,701.000	785,872.89
TRIMBLE NAVIGATION LTD	EQUITY	112,545.000	3,905,311.50
TRINITY INDUSTRIES INC	EQUITY	34,654.000	1,889,336.08
TRIPADVISOR INC	EQUITY	49,125.000	4,069,023.75
TRIPLE S MANAGEMENT CORP B	EQUITY	9,911.000	192,669.84
TRIQUINT SEMICONDUCTOR INC	EQUITY	72,329.000	603,223.86
TRIUMPH GROUP INC	EQUITY	22,605.000	1,719,562.35
TRUEBLUE INC	EQUITY	18,051.000	465,354.78
TRULIA INC	EQUITY	12,291.000	433,503.57
TRUSTCO BANK CORP NY	EQUITY	46,195.000	331,680.10
TRUSTMARK CORP	EQUITY	28,420.000	762,792.80
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	47,323.000	3,520,357.97
TTM TECHNOLOGIES	EQUITY	24,515.000	210,338.70
TUESDAY MORNING CORP	EQUITY	20,355.000	324,865.80
TUMI HOLDINGS INC	EQUITY	21,749.000	490,439.95
TUPPERWARE BRANDS CORP	EQUITY	23,201.000	2,193,190.53
TUTOR PERINI CORP	EQUITY	16,472.000	433,213.60
TW TELECOM INC	EQUITY	64,889.000	1,977,167.83
TWENTY FIRST CENTURY FOX A	EQUITY	876,116.000	30,821,760.88
TWIN DISC INC	EQUITY	4,806.000	124,427.34
TWITTER INC	EQUITY	35,031.000	2,229,723.15
TWO HARBORS INVESTMENT CORP	EQUITY	161,030.000	1,494,358.40
TYLER TECHNOLOGIES INC	EQUITY	14,159.000	1,446,058.67
TYSON FOODS INC CL A	EQUITY	122,985.000	4,115,078.10
U.S. PHYSICAL THERAPY INC	EQUITY	6,287.000	221,679.62
UBIQUITI NETWORKS INC	EQUITY	5,434.000	249,746.64
UDR INC	EQUITY	109,474.000	2,556,217.90
UGI CORP	EQUITY	49,955.000	2,071,134.30
UIL HOLDINGS CORP	EQUITY	24,949.000	966,773.75
ULTA SALON COSMETICS + FRAGR	EQUITY	28,038.000	2,706,227.76
ULTIMATE SOFTWARE GROUP INC	EQUITY	12,126.000	1,857,945.72
ULTRA CLEAN HOLDINGS INC	EQUITY	14,034.000	140,761.02
ULTRA PETROLEUM CORP	EQUITY	67,487.000	1,461,093.55
ULTRATECH INC	EQUITY	12,320.000	357,280.00
UMB FINANCIAL CORP	EQUITY	15,120.000	971,913.60
UMPQUA HOLDINGS CORP	EQUITY	48,078.000	920,212.92
UNDER ARMOUR INC CLASS A	EQUITY	36,850.000	3,217,005.00
UNI PIXEL INC	EQUITY	4,359.000	43,633.59
UNIFI INC	EQUITY	7,837.000	213,479.88
UNIFIRST CORP/MA	EQUITY	6,384.000	683,088.00
UNILIFE CORP	EQUITY	44,535.000	195,954.00
UNION FIRST MARKET BANKSHARE	EQUITY	11,165.000	277,003.65
UNION PACIFIC CORP	EQUITY	205,579.000	34,537,272.00
UNISYS CORP	EQUITY	19,929.000	669,016.53

Security Name	Asset Class	Shares/Par Value	Base Market Value
UNIT CORP	EQUITY	21,649.000	1,117,521.38
UNITED BANKSHARES INC	EQUITY	21,217.000	667,274.65
UNITED COMMUNITY BANKS/GA	EQUITY	22,063.000	391,618.25
UNITED CONTINENTAL HOLDINGS	EQUITY	156,936.000	5,936,888.88
UNITED FINANCIAL BANCORP INC	EQUITY	12,751.000	240,866.39
UNITED FIRE GROUP INC	EQUITY	10,013.000	286,972.58
UNITED NATURAL FOODS INC	EQUITY	21,511.000	1,621,714.29
UNITED ONLINE INC WHEN ISSUE	EQUITY	6,254.428	86,060.93
UNITED PARCEL SERVICE CL B	EQUITY	319,288.000	33,550,783.04
UNITED RENTALS INC	EQUITY	41,563.000	3,239,835.85
UNITED STATES STEEL CORP	EQUITY	63,315.000	1,867,792.50
UNITED STATIONERS INC	EQUITY	17,756.000	814,822.84
UNITED TECHNOLOGIES CORP	EQUITY	405,519.000	46,148,062.20
UNITED THERAPEUTICS CORP	EQUITY	20,552.000	2,324,020.16
UNITEDHEALTH GROUP INC	EQUITY	449,623.000	33,856,611.90
UNITIL CORP	EQUITY	10,501.000	320,175.49
UNIVERSAL AMERICAN CORP	EQUITY	16,478.000	120,289.40
UNIVERSAL CORP/VA	EQUITY	9,802.000	535,189.20
UNIVERSAL DISPLAY CORP	EQUITY	17,968.000	617,380.48
UNIVERSAL ELECTRONICS INC	EQUITY	7,673.000	292,418.03
UNIVERSAL FOREST PRODUCTS	EQUITY	8,813.000	459,509.82
UNIVERSAL HEALTH RLTY INCOME	EQUITY	5,894.000	236,113.64
UNIVERSAL HEALTH SERVICES B	EQUITY	39,958.000	3,246,987.08
UNIVERSAL INSURANCE HOLDINGS	EQUITY	16,290.000	235,879.20
UNIVERSAL STAINLESS + ALLOY	EQUITY	4,340.000	156,500.40
UNIVERSAL TECHNICAL INSTITUT	EQUITY	11,855.000	164,903.05
UNIVEST CORP OF PENNSYLVANIA	EQUITY	10,234.000	211,639.12
UNS ENERGY CORP	EQUITY	18,724.000	1,120,631.40
UNUM GROUP	EQUITY	117,132.000	4,108,990.56
UNWIRED PLANET INC	EQUITY	41,066.000	56,671.08
URANIUM ENERGY CORP	EQUITY	47,406.000	94,812.00
URBAN OUTFITTERS INC	EQUITY	47,529.000	1,763,325.90
URS CORP	EQUITY	33,494.000	1,774,847.06
URSTADT BIDDLE CLASS A	EQUITY	11,824.000	218,152.80
US BANCORP	EQUITY	815,604.000	32,950,401.60
US CELLULAR CORP	EQUITY	4,785.000	200,108.70
US ECOLOGY INC	EQUITY	9,619.000	357,730.61
US SILICA HOLDINGS INC	EQUITY	10,293.000	351,094.23
USA MOBILITY INC	EQUITY	11,124.000	158,850.72
USANA HEALTH SCIENCES INC	EQUITY	2,888.000	218,275.04
USG CORP	EQUITY	32,473.000	921,583.74
UTI WORLDWIDE INC	EQUITY	40,090.000	703,980.40
VAALCO ENERGY INC	EQUITY	27,711.000	190,928.79
VAIL RESORTS INC	EQUITY	15,817.000	1,189,912.91
VALASSIS COMMUNICATIONS INC	EQUITY	17,604.000	602,937.00
VALERO ENERGY CORP	EQUITY	240,281.000	12,110,162.40
VALIDUS HOLDINGS LTD	EQUITY	44,977.000	1,812,123.33
VALLEY NATIONAL BANCORP	EQUITY	84,297.000	853,085.64

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
VALMONT INDUSTRIES	EQUITY	11,881.000	1,771,694.72
VALSPAR CORP	EQUITY	39,235.000	2,797,063.15
VALUECLICK INC	EQUITY	31,165.000	728,326.05
VALUEVISION MEDIA INC A	EQUITY	13,528.000	94,560.72
VANDA PHARMACEUTICALS INC	EQUITY	16,470.000	204,392.70
VANTAGE DRILLING CO	EQUITY	100,438.000	184,805.92
VANTIV INC CL A	EQUITY	38,325.000	1,249,778.25
VARIAN MEDICAL SYSTEMS INC	EQUITY	47,691.000	3,705,113.79
VASCO DATA SECURITY INTL	EQUITY	16,158.000	124,901.34
VASCULAR SOLUTIONS INC	EQUITY	11,232.000	260,020.80
VCA ANTECH INC	EQUITY	38,409.000	1,204,506.24
VECTOR GROUP LTD	EQUITY	27,353.000	447,768.61
VECTREN CORPORATION	EQUITY	35,377.000	1,255,883.50
VEECO INSTRUMENTS INC	EQUITY	17,473.000	575,036.43
VEEVA SYSTEMS INC CLASS A	EQUITY	5,825.000	186,982.50
VENTAS INC	EQUITY	129,192.000	7,400,117.76
VERA BRADLEY INC	EQUITY	9,886.000	237,659.44
VERASTEM INC	EQUITY	5,810.000	66,234.00
VERIFONE SYSTEMS INC	EQUITY	47,982.000	1,286,877.24
VERINT SYSTEMS INC	EQUITY	23,173.000	995,048.62
VERISIGN INC	EQUITY	58,244.000	3,481,826.32
VERISK ANALYTICS INC CLASS A	EQUITY	66,844.000	4,392,987.68
VERIZON COMMUNICATIONS INC	EQUITY	1,261,351.000	61,982,788.14
VERTEX PHARMACEUTICALS INC	EQUITY	102,268.000	7,598,512.40
VF CORP	EQUITY	154,664.000	9,641,753.76
VIACOM INC CLASS B	EQUITY	196,966.000	17,203,010.44
VIAD CORP	EQUITY	9,786.000	271,855.08
VIASAT INC	EQUITY	17,494.000	1,095,999.10
VICAL INC	EQUITY	42,104.000	49,682.72
VICOR CORP	EQUITY	11,958.000	160,476.36
VIEWPOINT FINANCIAL GROUP IN	EQUITY	18,530.000	508,648.50
VILLAGE SUPER MARKET CLASS A	EQUITY	4,561.000	141,436.61
VINCE HOLDING CORP	EQUITY	4,494.000	137,830.98
VIRGINIA COMMERCE BANCORP	EQUITY	15,263.000	259,318.37
VIRNETX HOLDING CORP	EQUITY	19,284.000	374,302.44
VIROPHARMA INC	EQUITY	29,348.000	1,462,997.80
VIRTUS INVESTMENT PARTNERS	EQUITY	2,992.000	598,549.60
VIRTUSA CORP	EQUITY	10,066.000	383,413.94
VISA INC CLASS A SHARES	EQUITY	230,573.000	51,343,995.64
VISHAY INTERTECHNOLOGY INC	EQUITY	57,966.000	768,629.16
VISHAY PRECISION GROUP	EQUITY	8,173.000	121,695.97
VISTAPRINT NV	EQUITY	14,824.000	842,744.40
VISTEON CORP	EQUITY	22,208.000	1,818,613.12
VITAMIN SHOPPE INC	EQUITY	13,459.000	700,002.59
VIVUS INC	EQUITY	44,513.000	404,178.04
VMWARE INC CLASS A	EQUITY	37,507.000	3,364,752.97
VOCERA COMMUNICATIONS INC	EQUITY	9,730.000	151,885.30
VOCUS INC	EQUITY	9,314.000	106,086.46

Security Name	Asset Class	Shares/Par Value	Base Market Value
VOLCANO CORP	EQUITY	24,109.000	526,781.65
VONAGE HOLDINGS CORP	EQUITY	69,468.000	231,328.44
VORNADO REALTY TRUST	EQUITY	82,600.000	7,334,054.00
VOXX INTERNATIONAL CORP	EQUITY	9,471.000	158,165.70
VRINGO INC	EQUITY	31,396.000	92,932.16
VSE CORP	EQUITY	2,624.000	125,978.24
VULCAN MATERIALS CO	EQUITY	57,376.000	3,409,281.92
W+T OFFSHORE INC	EQUITY	15,275.000	244,400.00
WABASH NATIONAL CORP	EQUITY	31,897.000	393,927.95
WABCO HOLDINGS INC	EQUITY	25,753.000	2,405,587.73
WABTEC CORP	EQUITY	41,915.000	3,113,027.05
WADDELL + REED FINANCIAL A	EQUITY	38,310.000	2,494,747.20
WAGEWORKS INC	EQUITY	11,125.000	661,270.00
WAL MART STORES INC	EQUITY	709,622.000	55,840,155.18
WALGREEN CO	EQUITY	417,622.000	23,988,207.68
WALKER + DUNLOP INC	EQUITY	8,253.000	133,451.01
WALT DISNEY CO/THE	EQUITY	793,687.000	60,637,686.80
WALTER ENERGY INC	EQUITY	27,355.000	454,913.65
WALTER INVESTMENT MANAGEMENT	EQUITY	17,111.000	605,044.96
WARREN RESOURCES INC	EQUITY	41,176.000	129,292.64
WASHINGTON BANKING CO	EQUITY	13,426.000	238,042.98
WASHINGTON FEDERAL INC	EQUITY	44,090.000	1,026,856.10
WASHINGTON REIT	EQUITY	29,732.000	694,539.52
WASHINGTON TRUST BANCORP	EQUITY	8,359.000	311,121.98
WASTE CONNECTIONS INC	EQUITY	53,980.000	2,355,147.40
WASTE MANAGEMENT INC	EQUITY	205,439.000	9,218,047.93
WATERS CORP	EQUITY	37,771.000	3,777,100.00
WATSCO INC	EQUITY	11,316.000	1,087,014.96
WATTS WATER TECHNOLOGIES A	EQUITY	12,270.000	759,144.90
WAUSAU PAPER CORP	EQUITY	23,657.000	299,970.76
WCI COMMUNITIES INC	EQUITY	2,965.000	56,601.85
WD 40 CO	EQUITY	6,942.000	518,428.56
WEB.COM GROUP INC	EQUITY	19,180.000	609,732.20
WEBMD HEALTH CORP	EQUITY	13,337.000	526,811.50
WEBSTER FINANCIAL CORP	EQUITY	39,909.000	1,244,362.62
WEIGHT WATCHERS INTL INC	EQUITY	12,483.000	411,065.19
WEINGARTEN REALTY INVESTORS	EQUITY	53,235.000	1,459,703.70
WEIS MARKETS INC	EQUITY	4,584.000	240,935.04
WELLCARE HEALTH PLANS INC	EQUITY	19,059.000	1,342,134.78
WELLPOINT INC	EQUITY	132,240.000	12,217,653.60
WELLS FARGO + CO	EQUITY	2,127,833.000	96,603,618.20
WENDY S CO/THE	EQUITY	122,366.000	1,067,031.52
WERNER ENTERPRISES INC	EQUITY	19,756.000	488,565.88
WESBANCO INC	EQUITY	11,694.000	374,208.00
WESCO AIRCRAFT HOLDINGS INC	EQUITY	17,776.000	389,649.92
WESCO INTERNATIONAL INC	EQUITY	19,492.000	1,775,136.44
WEST CORP	EQUITY	6,645.000	170,842.95
WEST MARINE INC	EQUITY	8,731.000	124,242.13

Security Name	Asset Class	Shares/Par Value	Base Market Value
WEST PHARMACEUTICAL SERVICES	EQUITY	30,072.000	1,475,332.32
WESTAMERICA BANCORPORATION	EQUITY	11,574.000	653,468.04
WESTAR ENERGY INC	EQUITY	58,400.000	1,878,728.00
WESTERN ALLIANCE BANCORP	EQUITY	34,049.000	812,409.14
WESTERN ASSET MORTGAGE CAPIT	EQUITY	11,721.000	174,408.48
WESTERN DIGITAL CORP	EQUITY	92,541.000	7,764,189.90
WESTERN REFINING INC	EQUITY	24,003.000	1,017,967.23
WESTERN UNION CO	EQUITY	246,127.000	4,245,690.75
WESTFIELD FINANCIAL INC	EQUITY	17,433.000	130,050.18
WESTLAKE CHEMICAL CORP	EQUITY	8,986.000	1,096,921.02
WESTWOOD HOLDINGS GROUP INC	EQUITY	4,660.000	288,500.60
WET SEAL INC/THE CLASS A	EQUITY	44,431.000	121,296.63
WEX INC	EQUITY	17,026.000	1,686,084.78
WEYERHAEUSER CO	EQUITY	257,406.000	8,126,307.42
WGL HOLDINGS INC	EQUITY	22,366.000	895,981.96
WHIRLPOOL CORP	EQUITY	34,848.000	5,466,257.28
WHITE MOUNTAINS INSURANCE GP	EQUITY	2,664.000	1,606,605.12
WHITESTONE REIT	EQUITY	9,565.000	127,884.05
WHITEWAVE FOODS CO CL A	EQUITY	60,820.000	1,395,210.80
WHITING PETROLEUM CORP	EQUITY	51,921.000	3,212,352.27
WHOLE FOODS MARKET INC	EQUITY	163,255.000	9,441,036.65
WILEY (JOHN) + SONS CLASS A	EQUITY	19,534.000	1,078,276.80
WILLBROS GROUP INC	EQUITY	19,682.000	185,404.44
WILLIAMS COS INC	EQUITY	301,171.000	11,616,165.47
WILLIAMS SONOMA INC	EQUITY	42,893.000	2,499,804.04
WILSHIRE BANCORP INC	EQUITY	31,421.000	343,431.53
WINDSTREAM HOLDINGS INC	EQUITY	256,387.000	2,045,968.26
WINNEBAGO INDUSTRIES	EQUITY	13,679.000	375,488.55
WINTHROP REALTY TRUST	EQUITY	17,244.000	190,546.20
WINTRUST FINANCIAL CORP	EQUITY	16,250.000	749,450.00
WISCONSIN ENERGY CORP	EQUITY	101,081.000	4,178,688.54
WISDOMTREE INVESTMENTS INC	EQUITY	45,269.000	801,713.99
WIX.COM LTD	EQUITY	3,290.000	88,336.50
WOLVERINE WORLD WIDE INC	EQUITY	44,380.000	1,507,144.80
WOODWARD INC	EQUITY	30,111.000	1,373,362.71
WORKDAY INC CLASS A	EQUITY	16,396.000	1,363,491.36
WORLD ACCEPTANCE CORP	EQUITY	4,276.000	374,278.28
WORLD FUEL SERVICES CORP	EQUITY	32,039.000	1,382,803.24
WORLD WRESTLING ENTERTAIN A	EQUITY	15,424.000	255,729.92
WORTHINGTON INDUSTRIES	EQUITY	23,597.000	992,961.76
WP CAREY INC	EQUITY	25,381.000	1,557,124.35
WPX ENERGY INC	EQUITY	87,365.000	1,780,498.70
WR BERKLEY CORP	EQUITY	48,470.000	2,103,113.30
WR GRACE + CO	EQUITY	33,474.000	3,309,574.38
WRIGHT MEDICAL GROUP INC	EQUITY	18,667.000	573,263.57
WSFS FINANCIAL CORP	EQUITY	4,270.000	331,053.10
WW GRAINGER INC	EQUITY	25,983.000	6,636,577.86
WYNDHAM WORLDWIDE CORP	EQUITY	59,916.000	4,415,210.04

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
WYNN RESORTS LTD	EQUITY	35,732.000	6,939,511.72
XCEL ENERGY INC	EQUITY	218,468.000	6,103,995.92
XENOPORT INC	EQUITY	24,293.000	139,684.75
XERIUM TECHNOLOGIES INC	EQUITY	4,105.000	67,691.45
XEROX CORP	EQUITY	537,947.000	6,546,814.99
XILINX INC	EQUITY	116,090.000	5,330,852.80
XL GROUP PLC	EQUITY	128,261.000	4,083,830.24
XO GROUP INC	EQUITY	14,617.000	217,208.62
XOMA CORP	EQUITY	34,968.000	235,334.64
XOOM CORP	EQUITY	3,456.000	94,590.72
XPO LOGISTICS INC	EQUITY	12,521.000	329,177.09
XYLEM INC	EQUITY	81,904.000	2,833,878.40
YAHOO INC	EQUITY	394,048.000	15,935,301.12
YELP INC	EQUITY	14,242.000	981,985.90
YORK WATER CO	EQUITY	11,860.000	248,229.80
YRC WORLDWIDE INC	EQUITY	4,732.000	82,194.84
YUM BRANDS INC	EQUITY	198,578.000	15,014,482.58
ZAGG INC	EQUITY	15,124.000	65,789.40
ZALE CORP	EQUITY	13,800.000	217,626.00
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	21,960.000	1,187,596.80
ZELTIQ AESTHETICS INC	EQUITY	7,122.000	134,677.02
ZEP INC	EQUITY	12,165.000	220,916.40
ZILLOW INC CLASS A	EQUITY	10,270.000	839,367.10
ZIMMER HOLDINGS INC	EQUITY	73,903.000	6,887,020.57
ZIONS BANCORPORATION	EQUITY	80,216.000	2,403,271.36
ZIOPHARM ONCOLOGY INC	EQUITY	38,597.000	167,510.98
ZIX CORP	EQUITY	34,446.000	157,073.76
ZOETIS INC W/I	EQUITY	220,187.000	7,197,913.03
ZOGENIX INC	EQUITY	41,265.000	141,951.60
ZOLTEK COMPANIES INC	EQUITY	13,401.000	224,466.75
ZULILY INC CL A	EQUITY	5,791.000	239,921.13
ZUMIEZ INC	EQUITY	9,651.000	250,926.00
ZYGO CORP	EQUITY	9,304.000	137,513.12
ZYNGA INC CL A	EQUITY	256,169.000	973,442.20
S.B.I.MONEY FUND	CASH EQUIVALENT	146,952,492.310	146,952,492.31
RUSSELL 2000 MINI MAR14	FUTURE	22,500.000	0.00
S+P500 EMINI FUT MAR14	FUTURE	74,700.000	0.00
DOMESTIC PASSIVE EQUITY TOTAL			**9,255,985,057.24**

ALTERNATIVE ASSETS

Security Name	Asset Class	Shares/Par Value	Base Market Value
S.B.I.MONEY FUND	CASH EQUIVALENT	158,322,197.680	158,322,197.68
ADAMS STREET GLOBAL SECONDARIE	EQUITY	15,370,000.000	15,376,762.80
ADVENT INTERNATIONAL GPE VI	EQUITY	37,297,868.000	52,379,410.12
ADVENT INTERNATIONAL GPE VII	EQUITY	26,010,000.000	30,995,388.72
AFFINITY VENTURES IV LP	EQUITY	2,863,465.940	1,948,227.78

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AFFINITY VENTURES V LP	EQUITY	3,730,393.610	2,421,890.90
APACHE CORP III	EQUITY	30,000,000.000	2,827,110.00
APAX VIII	EQUITY	48,837,980.470	50,720,977.65
AUDAX MEZZANINE PART III, LP	EQUITY	43,469,344.890	42,861,382.63
BANC FUND VII	EQUITY	45,000,000.000	35,687,655.00
BANC FUND VIII LP	EQUITY	91,372,500.000	112,768,741.46
BILL BARRETT CORP	EQUITY	10,000.000	267,800.00
BLACKSTONE CAP PARTNERS IV LP	EQUITY	14,860,739.480	29,079,123.50
BLACKSTONE CAPITAL PARTNERS	EQUITY	108,683,392.460	126,191,308.83
BLACKSTONE CAPITAL PARTNERS VI	EQUITY	24,316,493.730	28,486,699.46
BLACKSTONE REAL ESTATE PARTNER	EQUITY	84,944,572.000	127,599,913.55
BLACKSTONE REAL ESTATE V	EQUITY	72,819,460.000	116,060,310.72
BLACKSTONE REAL ESTATE VII	EQUITY	57,308,781.000	70,788,723.23
BLUM STRATEGIC PARTNERS II	EQUITY	1,692,465.000	295,538.24
BLUM STRATEGIC PARTNERS III	EQUITY	38,472,863.000	14,188,791.87
BLUM STRATEGIC PARTNERS IV	EQUITY	105,966,683.000	86,626,491.75
BRINSON PARTNERS VPAF II	EQUITY	1,057.884	0.00
CARVAL CREDIT VALUE FUND	EQUITY	95,000,000.000	155,590,620.00
CHICAGO GROWTH PART LP	EQUITY	34,711,147.740	22,001,903.97
CHICAGO GROWTH PARTNERS II	EQUITY	30,524,839.630	49,966,567.86
CITICORP MEZZANINE III LP	EQUITY	7,719,822.300	2,437,418.09
COLONY INVESTORS II, L.P.	EQUITY	1.000	2,800.00
COLONY INVESTORS III LP	EQUITY	1.000	4,504,100.00
COURT SQUARE CAP PARTNERS III	EQUITY	17,331,128.000	15,316,436.36
COURT SQUARE CAPITAL PARTNERS	EQUITY	13,642,488.810	1,397,495.63
COURT SQUARE VENTURES II LP	EQUITY	99,123,290.000	111,935,966.47
CRESCENDO III L P	EQUITY	22,073,553.480	647,505.62
CRESCENDO IV	EQUITY	84,801,583.880	12,815,130.55
CSFB STRATEGIC PARTNERS II	EQUITY	59,557.000	5,853,165.00
CSFB STRATEGIC PARTNERS III RE	EQUITY	24,546,133.000	12,287,425.99
CSFB STRATEGIC PARTNERS V,L.P.	EQUITY	42,251,604.000	67,241,484.19
CSFB STRATEGIC PARTRS IV RE LP	EQUITY	33,835,732.000	27,190,191.22
CSFB STRATEGIC PARTRS IV VC LP	EQUITY	13,967,925.000	27,114,116.97
CSFB STRATEGIC PTN IV LP	EQUITY	16,303,618.000	61,645,512.20
CSFB STRATEGIC PTNRS III B LP	EQUITY	13,234,007.000	44,339,918.46
CSFB STRATEGIC PTNRS III VC LP	EQUITY	5,200,232.000	12,095,869.64
CVC EUROPEAN EQTY PRTNRS V L.P	EQUITY	61,095,961.390	96,278,360.47
CVI CREDIT VALUE FD II A LP	EQUITY	112,071,309.680	123,566,239.77
CVI GLOBAL VALUE A L.P	EQUITY	56,049,411.090	110,313,872.63
DIAMONDCASTLE PARTNER IV A LP	EQUITY	69,492,827.710	44,220,718.52
DLJ INVESTMENT PARTNERS II	EQUITY	774,530.790	966,302.29
DLJ INVESTMENTS PARTNERS III	EQUITY	28,589,728.100	17,376,750.97
DLJ MERCHANT BKG PRTNS III	EQUITY	250,727.680	23,514,599.52
DLJ STRATEGIC PARTNERS LP	EQUITY	277,001.000	5,014,582.07
DSV PARTNERS IV	EQUITY	1.000	31,931.00
DULUTH GROWTH CO	EQUITY	5,000.000	0.01
EIG ENERGY FUND XVI, L.P	EQUITY	17,500,000.000	17,500,000.00
ELEVATION PARTNERS	EQUITY	23,311,052.000	7,212,532.73

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ENCAP ENERGY CAP FD IX L.P.	EQUITY	12,924,820.000	11,702,791.19
ENCAP ENERGY CAPITAL	EQUITY	53,765,216.060	26,903,361.40
ENCAP ENERGY CAPITAL FD VIII	EQUITY	56,733,995.720	60,586,234.03
ENERGY CAPITAL PARTNERS II A	EQUITY	59,736,172.360	89,546,433.93
ENERY + MINERALS GROUP FD II	EQUITY	63,453,625.000	69,175,048.01
FIRST RESERVE FUND X	EQUITY	10,697,768.670	10,038,219.14
FIRST RESERVE FUND XII	EQUITY	125,589,905.700	131,083,584.95
FIRST RESERVE XI OFFSHORE	EQUITY	121,019,925.070	108,952,786.30
FOX PAINE CAPITAL FUND II	EQUITY	24,775,481.600	17,444,986.43
GHJM MARATHON FD LMTDPTNSHP V	EQUITY	6,686,439.050	29,102,926.56
GOLD HILL CAPITAL 2008 LP	EQUITY	25,852,584.050	23,927,342.12
GOLD HILL VENTURE LENDING 03 B	EQUITY	13,634,893.280	5,905,313.18
GOLDMAN SACHS GSCP VI	EQUITY	45,279,954.000	40,001,941.44
GOLDMAN SACHS MEZZANINE P III	EQUITY	11,057,226.750	140,194.58
GREEN EQUITY INVESTORS VI	EQUITY	36,754,165.650	35,158,263.02
GS CAPITAL PARTNERS 2000	EQUITY	12,996,018.000	6,024,901.96
GS CAPITAL PARTNERS V	EQUITY	16,032,212.000	43,034,080.29
GS MEZZANINE PARTNERS 2006	EQUITY	10,217,634.000	32,824,353.58
GS MEZZANINE PARTNERS V	EQUITY	49,041,026.000	47,322,922.70
GTC LP FUND IV	EQUITY	7,066,404.470	97,021.73
GTCR FUND IX/A	EQUITY	38,630,255.000	53,275,641.38
GTCR FUND VI L.P.	EQUITY	73,165,272.000	2,345,385.96
GTCR FUND VII A	EQUITY	1,804,757.300	172,883.12
GTCR FUND VII LP	EQUITY	22,771,523.010	540,436.56
GTCR FUND X	EQUITY	60,796,438.000	71,770,012.67
HELLMAN + FRIEDMAN CAP P VI	EQUITY	85,493,681.430	96,720,198.71
HELLMAN + FRIEDMAN CAP PART V	EQUITY	27,413,919.570	36,552,678.63
HELLMAN + FRIEDMAN CAPITAL	EQUITY	18,798,572.000	19,362,341.17
IK VII FUND LP	EQUITY	32,500,943.590	44,784,659.00
INTERMUNE INC	EQUITY	150,000.000	2,209,500.00
KKR 2006 OVERSEAS FUND	EQUITY	148,870,916.000	147,718,803.98
KKR MILLENIUM	EQUITY	109,830,924.000	87,180,602.37
LAREDO PETROLEUM INC	EQUITY	101,500.000	2,810,535.00
LEHMAN BROS RE PENS PRTNS III	EQUITY	66,143,137.000	26,444,952.18
LEXINGTON CAPITAL PARTNERS VII	EQUITY	113,175,554.980	122,980,971.89
LEXINGTON CAPITAL VI B	EQUITY	70,820,919.160	58,082,997.82
LPL FINANCIAL HOLDINGS INC	EQUITY	492,252.000	23,150,611.56
MERCED PARTNERS II LP	EQUITY	50,961.500	18,461,768.99
MERCED PARTNERS III L P	EQUITY	100,000,000.000	116,979,900.00
MERCED PARTNERS IV LP	EQUITY	18,750,000.000	18,518,418.75
MERIT ENERGY FUND E II	EQUITY	1,993,154.000	31,905,392.72
MERIT ENERGY PARTNERS B L P	EQUITY	1.000	54,287,945.00
MERIT ENERGY PARTNERS C I LP	EQUITY	1.000	80,785,561.00
MERIT ENERGY PARTNERS C II L P	EQUITY	1.000	94,062,481.00
MERIT ENERGY PARTNERS D I LP	EQUITY	1,000,000.000	74,534,597.00
MERIT ENERGY PARTNERS D II LP	EQUITY	1,000,000.000	44,072,971.00
MERIT ENERGY PARTNERS EI	EQUITY	89,087.000	18,441,054.97
MERIT ENERGY PARTNERS F II	EQUITY	36,729,475.000	36,825,412.39

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
MERIT ENERGY PARTNERS H	EQUITY	29,207,915.000	28,038,605.33
MERIT MEZZANINE FUND V	EQUITY	44,317,257.500	40,431,032.87
MERIT MEZZANINE IV	EQUITY	48,725,818.150	33,765,725.11
MOBILE MINI INC	EQUITY	159,499.000	6,568,168.82
NATURAL GAS PARTNERS IX	EQUITY	87,490,677.520	114,560,905.58
NGP MIDSTREAM + RESOURCES	EQUITY	69,829,050.000	113,344,069.94
NGP NATURAL RESOURCES X, LP	EQUITY	68,993,232.000	78,476,765.70
NORDIC CAPITAL FUND VIII LP	EQUITY	14,894,424.240	20,523,764.45
NUANCE COMMUNICATIONS INC	EQUITY	918,500.000	13,961,200.00
PIPER JAFFRAY FUND III	EQUITY	16,527,757.500	1,523,115.49
PIPER JAFFRAY HEALTHCARE FD IV	EQUITY	2,993,329.880	2,572,425.79
PRUDENTIAL CAPITAL PARTNER III	EQUITY	69,173,422.640	82,480,728.99
PRUDENTIAL CAPITAL PARTNERS II	EQUITY	44,069,493.890	33,253,077.31
PRUDENTIAL CAPITAL PARTNERS IV	EQUITY	13,136,416.310	13,704,343.00
PRUDENTIAL CAPITAL PARTNERS LP	EQUITY	29,511,837.460	21,013,372.65
REALTY ASSOCIATES FUND IX	EQUITY	91,854,823.480	97,468,531.02
REALTY ASSOCIATES FUND VI	EQUITY	14,755,079.400	3,817,965.33
REALTY ASSOCIATES FUND VII	EQUITY	59,325,647.910	39,984,062.88
REALTY ASSOCIATES FUND VIII	EQUITY	93,916,040.050	64,339,812.89
REALTY ASSOCIATES FUND X UTP L	EQUITY	50,000,000.000	50,013,650.00
RETAIL PROPERTIES OF AME A	EQUITY	324.000	4,121.28
RWI GROUP III	EQUITY	204,000.400	32,546.02
RWI VENTURES I	EQUITY	4,840,247.910	547,248.11
SELECT MEDICAL HOLDINGS CORP	EQUITY	1,483,502.000	17,223,458.22
SHERIDAN PRODUCTION PARTNERS	EQUITY	28,502,260.000	76,194,008.57
SHERIDAN PRODUCTION PTN II B	EQUITY	89,750,000.000	82,695,021.75
SILVER LAKE PARTNERS II	EQUITY	32,263,567.040	45,610,101.34
SILVER LAKE PARTNERS III	EQUITY	60,720,044.230	67,358,323.79
SILVER LAKE PARTNERS IV LP	EQUITY	4,754,815.000	4,754,815.00
SILVERPEAK LEGACY PP II	EQUITY	35,851,781.660	33,277,838.85
SPLIT ROCK PARTNERS II LP	EQUITY	35,724,624.000	29,893,186.45
SPLIT ROCK PARTNERS, LP	EQUITY	44,369,962.000	32,889,101.22
SUMMIT PARTNERS GROWTH	EQUITY	27,500,000.000	26,339,362.50
SUMMIT SUBORDINATED DEBT II	EQUITY	3,467,958.930	5,105,161.53
SUMMIT SUBORDINATED DEBT III	EQUITY	15,804,537.230	14,605,605.04
SUMMIT SUBORDINATED DEBT IV	EQUITY	33,411,671.640	33,714,581.86
SUMMIT VENTURE V LP	EQUITY	9,107,873.150	81,633.87
TCW CRESCENT MEZZ PRTNRS III	EQUITY	7,746,386.000	5,954,042.70
TCW ENERGY FUND XV, L.P.	EQUITY	92,128,560.800	112,768,767.18
TCW ENERGY PARTNERS XIV	EQUITY	52,193,327.650	52,822,674.79
THOMA CRESSEY FD VIII	EQUITY	36,645,978.510	71,977,832.23
THOMA CRESSEY FUND VII	EQUITY	13,118,245.800	4,413,305.84
THOMA CRESSEY VI	EQUITY	17,346,601.370	585,430.45
THOMAS MCNERNEY + PARTNERS MGT	EQUITY	24,512,475.490	12,895,302.49
THOMAS NCNERNEY + PTNRS II LP	EQUITY	34,949,123.510	32,404,582.67
TRAILHEAD FUND	EQUITY	9,464,187.350	8,724,229.86
VARDE FUND IX	EQUITY	673,712.000	79,178,184.03
VARDE FUND X LP	EQUITY	150,000,000.000	202,565,100.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
VARDE FUND XI, LP	EQUITY	150,000,000.000	152,608,200.00
VESTAR CAPITAL PARTNERS IV LP	EQUITY	9,212,087.560	3,277,467.30
VESTAR CAPITAL PARTNERS VI LP	EQUITY	11,262,514.000	8,977,777.88
VESTAR CAPITAL V LIMITED PNTR	EQUITY	60,316,316.860	62,730,236.18
WARBURG PINCUS EQUITY	EQUITY	24,589,447.000	3,123,843.35
WARBURG PINCUS PE XI LP	EQUITY	55,883,377.040	58,344,480.96
WARBURG PINCUS PRT EQT IX	EQUITY	16,145,615.330	45,053,290.11
WARBURG PINCUS PRVT EQUITY X	EQUITY	94,102,913.380	128,327,484.26
WARBURG PINCUS VIII	EQUITY	6,978,370.700	54,572,415.05
WAYZATA OPPORTUNITIES FUND II	EQUITY	195.000	94,623,982.00
WAYZATA OPPORTUNITIES FUND III	EQUITY	12,135,000.000	10,679,030.57
WAYZATA OPPORTUNITIES FUND LLC	EQUITY	420,000.000	42,119,351.82
WELSH CARSON ANDERSON + STO	EQUITY	43,684,653.050	110,216.38
WELSH CARSON ANDERSON +STOWE X	EQUITY	66,496,364.930	78,176,118.95
WELSH CARSON ANDERSON STOWE	EQUITY	71,460,292.250	91,740,080.05
WELSH CARSON ANDERSON+STOWE IX	EQUITY	47,600,011.620	21,916,330.55
WILLIAM BLAIR CAPITAL PTNR VII	EQUITY	26,345,733.720	3,742,753.97
WILLIAM BLAIR PARTNERS III LP	EQUITY	17,992,502.640	2,575,572.78
WINDJAMMER MEZZANINE EQUITY II	EQUITY	8,249,607.740	4,070,768.94
WINDJAMMER SENIOR EQUITY III	EQUITY	43,460,499.280	55,394,448.16
WINDJAMMER SENIOR EQUITY IV	EQUITY	27,151,417.900	24,608,253.19
ALTERNATIVE ASSETS TOTAL			**7,221,454,378.69**

INTERNATIONAL EQUITY

Security Name	Asset Class	Shares/Par Value	Base Market Value
3I GROUP PLC	EQUITY	1,943,073.000	12,393,336.14
A2A SPA	EQUITY	363,592.000	426,110.21
AAC TECHNOLOGIES HOLDINGS IN	EQUITY	118,500.000	575,402.23
AARHUSKARLSHAMN AB	EQUITY	1,277.000	81,917.60
ABB LTD REG	EQUITY	622,272.000	16,428,792.45
ABC MART INC	EQUITY	10,700.000	467,784.60
ABERDEEN ASSET MGMT PLC	EQUITY	242,824.000	2,010,884.87
ABERTIS INFRAESTRUCTURAS SA	EQUITY	96,979.000	2,158,159.46
ABOITIZ EQUITY VENTURES INC	EQUITY	158,600.000	194,933.36
ABOITIZ POWER CORP	EQUITY	132,700.000	101,657.18
ACC LTD	EQUITY	3,976.000	71,211.89
ACCIONA SA	EQUITY	24,294.000	1,398,121.18
ACCOR SA	EQUITY	106,715.000	5,043,742.32
ACEA SPA	EQUITY	6,355.000	72,463.10
ACER INC	EQUITY	203,000.000	124,646.43
ACERINOX SA	EQUITY	168,174.000	2,142,856.13
ACOM CO LTD	EQUITY	106,100.000	360,379.62
ACS ACTIVIDADES CONS Y SERV	EQUITY	108,942.000	3,755,916.69
ACTELION LTD REG	EQUITY	110,549.000	9,366,241.80
ADANI ENTERPRISES LTD	EQUITY	424,525.000	1,800,224.84
ADANI PORTS AND SPECIAL ECON	EQUITY	26,494.000	66,518.76

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ADARO ENERGY TBK PT	EQUITY	1,671,500.000	149,707.07
ADECCO SA REG	EQUITY	77,905.000	6,184,396.47
ADIDAS AG	EQUITY	108,774.000	13,885,353.72
ADITYA BIRLA NUVO LTD	EQUITY	1,981.000	39,719.28
ADMIRAL GROUP PLC	EQUITY	140,154.000	3,040,901.73
ADP	EQUITY	9,323.000	1,059,846.41
ADVANCED INFO SERVICE FOR RG	EQUITY	1,046,700.000	6,354,736.76
ADVANCED SEMICONDUCTOR ENGR	EQUITY	484,000.000	449,839.78
ADVANTECH CO LTD	EQUITY	22,000.000	152,431.76
ADVANTEST CORP	EQUITY	38,520.000	479,003.28
AECON GROUP INC	EQUITY	33,100.000	501,250.82
AEGON NV	EQUITY	1,333,838.000	12,612,091.16
AEON CO LTD	EQUITY	461,600.000	6,258,313.12
AEON FINANCIAL SERVICE CO LT	EQUITY	18,900.000	507,092.91
AEON MALL CO LTD	EQUITY	55,480.000	1,557,694.50
AES TIETE SA PREF	EQUITY	7,200.000	58,259.19
AFG ARBONIA FORSTER HOLD REG	EQUITY	2,306.000	81,546.86
AFRICA OIL CORP	EQUITY	48,500.000	420,993.83
AFRICAN BANK INVESTMENTS LTD	EQUITY	102,729.000	118,189.23
AFRICAN RAINBOW MINERALS LTD	EQUITY	10,522.000	189,870.68
AGEAS	EQUITY	123,870.000	5,282,750.42
AGFA GEVAERT NV	EQUITY	1,182.000	2,866.58
AGGREKO PLC	EQUITY	119,960.000	3,395,502.95
AGILE PROPERTY HOLDINGS LTD	EQUITY	144,000.000	154,330.49
AGL ENERGY LTD	EQUITY	155,748.000	2,094,278.57
AGNICO EAGLE MINES LTD	EQUITY	64,205.000	1,693,803.43
AGRICULTURAL BANK OF CHINA H	EQUITY	1,914,000.000	940,492.02
AGRIUM INC	EQUITY	54,175.000	4,954,526.83
AGUAS ANDINAS SA A	EQUITY	126,989.000	82,145.90
AGUNG PODOMORO LAND TBK PT	EQUITY	52,573,000.000	928,775.27
AHRESTY CORP	EQUITY	6,900.000	55,341.80
AIA GROUP LTD	EQUITY	9,168,221.000	45,996,298.16
AIN PHARMACIEZ INC	EQUITY	7,200.000	354,160.13
AIR CHINA LTD H	EQUITY	170,000.000	127,164.28
AIR FRANCE KLM	EQUITY	255,822.000	2,674,139.32
AIR LIQUIDE SA	EQUITY	86,727.000	12,285,157.83
AIR NEW ZEALAND LTD	EQUITY	31,230.000	42,154.32
AIR WATER INC	EQUITY	56,000.000	758,707.96
AIRASIA BHD	EQUITY	107,600.000	72,269.88
AIRBUS GROUP NV	EQUITY	419,734.000	32,278,955.60
AIRPORTS OF THAILAND PCL FOR	EQUITY	29,400.000	141,810.71
AIRTAC INTERNATIONAL GROUP	EQUITY	393,490.000	3,195,080.44
AISIN SEIKI CO LTD	EQUITY	55,000.000	2,234,432.23
AJINOMOTO CO INC	EQUITY	250,000.000	3,620,189.33
AKBANK T.A.S.	EQUITY	140,588.000	438,417.31
AKER SOLUTIONS ASA	EQUITY	37,403.000	668,301.54
AKZO NOBEL	EQUITY	115,295.000	8,950,774.55
ALAMOS GOLD INC	EQUITY	58,200.000	704,973.18

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ALCATEL LUCENT	EQUITY	669,037.000	3,003,547.60
ALEXANDER ENERGY LTD	EQUITY	36,500.000	27,138.82
ALFA LAVAL AB	EQUITY	79,251.000	2,036,000.22
ALFA S.A.B. A	EQUITY	3,711,953.000	10,429,740.09
ALFRESA HOLDINGS CORP	EQUITY	134,500.000	6,679,891.54
ALIMENTATION COUCHE TARD B	EQUITY	89,972.000	6,764,200.82
ALIOR BANK SA	EQUITY	1,442.000	38,933.45
ALL AMERICA LATINA LOGISTICA	EQUITY	28,500.000	79,245.52
ALLIANCE FINANCIAL GROUP BHD	EQUITY	75,400.000	109,572.28
ALLIANCE GLOBAL GROUP INC	EQUITY	181,100.000	105,275.28
ALLIANZ SE REG	EQUITY	270,401.000	48,568,269.61
ALMACENES EXITO SA	EQUITY	14,743.000	228,928.57
ALPEN CO LTD	EQUITY	11,400.000	204,995.00
ALS LTD	EQUITY	88,107.000	694,447.33
ALTAGAS LTD	EQUITY	28,000.000	1,074,409.42
ALUMINA LTD	EQUITY	2,481,792.000	2,475,672.77
ALUMINUM CORP OF CHINA LTD H	EQUITY	474,000.000	164,444.30
AMADA CO LTD	EQUITY	83,000.000	732,039.39
AMADEUS IT HOLDING SA A SHS	EQUITY	247,608.000	10,612,756.01
AMBEV SA	EQUITY	382,045.000	2,804,713.11
AMBEV SA ADR	EQUITY	1,120,500.000	8,235,675.00
AMBUJA CEMENTS LTD	EQUITY	54,510.000	160,828.95
AMCOR LIMITED	EQUITY	569,765.000	5,377,757.53
AMEC PLC	EQUITY	385,675.000	6,949,858.73
AMERICA MOVIL ADR SERIES L	EQUITY	368,799.000	8,618,832.63
AMERICA MOVIL SAB DE C SER L	EQUITY	1,251,980.000	1,452,039.28
AMMB HOLDINGS BHD	EQUITY	169,300.000	374,212.18
AMOREPACIFIC CORP	EQUITY	3,651.000	3,459,515.80
AMOREPACIFIC GROUP	EQUITY	197.000	86,800.59
AMP LTD	EQUITY	763,645.000	2,999,224.82
ANA HOLDINGS INC	EQUITY	298,000.000	595,404.60
ANADOLU EFES BIRACILIK VE	EQUITY	321,551.000	3,479,665.23
ANDRITZ AG	EQUITY	32,148.000	2,019,560.43
ANGLO AMERICAN PLATINUM LTD	EQUITY	6,053.000	227,648.86
ANGLO AMERICAN PLC	EQUITY	490,335.000	10,719,941.56
ANGLOGOLD ASHANTI LTD	EQUITY	29,773.000	349,416.13
ANHANGUERA EDUCACIONAL PARTI	EQUITY	27,100.000	171,151.85
ANHEUSER BUSCH INBEV NV	EQUITY	522,720.000	55,648,969.00
ANHEUSER BUSCH INBEV ST VVPR	EQUITY	78,944.000	108.78
ANHUI CONCH CEMENT CO LTD H	EQUITY	893,199.000	3,311,877.64
ANSELL LTD	EQUITY	247,691.000	4,580,403.03
ANTA SPORTS PRODUCTS LTD	EQUITY	2,059,000.000	2,554,580.69
ANTOFAGASTA PLC	EQUITY	100,363.000	1,369,703.10
AOYAMA TRADING CO LTD	EQUITY	49,400.000	1,336,227.58
AOZORA BANK LTD	EQUITY	216,000.000	612,416.16
AP MOELLER MAERSK A/S A	EQUITY	200.000	2,064,978.48
AP MOELLER MAERSK A/S B	EQUITY	1,095.000	11,902,393.75
APA GROUP	EQUITY	221,796.000	1,190,578.27

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APERAM	EQUITY	15,433.000	285,494.64
APOLLO HOSPITALS 144A GDR	EQUITY	16,800.000	257,045.04
APOLLO HOSPITALS ENTERPRISE	EQUITY	167,441.000	2,560,543.88
ARC LAND SAKAMOTO CO LTD	EQUITY	4,200.000	73,086.91
ARC RESOURCES LTD	EQUITY	118,660.000	3,302,377.59
ARCA CONTINENTAL SAB DE CV	EQUITY	247,300.000	1,538,880.60
ARCELIK AS	EQUITY	16,422.000	92,868.19
ARCELORMITTAL	EQUITY	517,194.000	9,243,293.77
ARCOS DORADOS HOLDINGS INC A	EQUITY	358,700.000	4,347,444.00
ARDENT LEISURE GROUP	EQUITY	15,998.000	28,768.34
ARKEMA	EQUITY	51,283.000	5,991,717.93
ARM HOLDINGS PLC	EQUITY	508,981.000	9,264,561.23
ARRIUM LTD	EQUITY	231,250.000	362,053.53
ARYZTA AG	EQUITY	36,283.000	2,790,529.26
ASAHI GLASS CO LTD	EQUITY	372,000.000	2,314,713.86
ASAHI GROUP HOLDINGS LTD	EQUITY	114,900.000	3,240,222.64
ASAHI KASEI CORP	EQUITY	1,194,000.000	9,360,696.45
ASCENDAS REAL ESTATE INV TRT	EQUITY	664,335.000	1,157,561.38
ASCIANO LTD	EQUITY	321,611.000	1,657,319.99
ASCOTT RESIDENCE TRUST 100	EQUITY	10,000.000	9,543.80
ASHTEAD GROUP PLC	EQUITY	417,090.000	5,250,116.77
ASIA CEMENT CORP	EQUITY	170,000.000	220,175.48
ASIAN PAINTS LTD	EQUITY	520,524.000	4,122,200.01
ASICS CORP	EQUITY	34,000.000	580,657.44
ASM PACIFIC TECHNOLOGY	EQUITY	317,600.000	2,654,261.49
ASML HOLDING NV	EQUITY	196,422.000	18,415,678.97
ASPEN PHARMACARE HOLDINGS LT	EQUITY	23,422.000	600,927.06
ASSA ABLOY AB B	EQUITY	338,144.000	17,890,158.37
ASSICURAZIONI GENERALI	EQUITY	284,995.000	6,715,319.08
ASSOCIATED BRITISH FOODS PLC	EQUITY	302,116.000	12,234,273.42
ASSORE LTD	EQUITY	2,926.000	95,154.54
ASTELLAS PHARMA INC	EQUITY	277,600.000	16,454,478.85
ASTRA AGRO LESTARI TBK PT	EQUITY	28,500.000	58,779.79
ASTRA INTERNATIONAL TBK PT	EQUITY	1,606,500.000	897,633.53
ASTRAZENECA PLC	EQUITY	439,759.000	26,034,883.02
ASTRO MALAYSIA HOLDINGS BHD	EQUITY	4,435,300.000	4,062,250.04
ASUSTEK COMPUTER INC	EQUITY	53,000.000	476,588.32
ASX LTD	EQUITY	56,061.000	1,843,696.09
ATCO LTD CLASS I	EQUITY	18,400.000	808,041.41
ATHABASCA OIL CORP	EQUITY	75,458.000	460,205.02
ATLANTIA SPA	EQUITY	75,221.000	1,690,543.56
ATLAS COPCO AB A SHS	EQUITY	225,527.000	6,260,932.34
ATLAS COPCO AB B SHS	EQUITY	97,276.000	2,471,809.42
ATOS	EQUITY	29,944.000	2,714,582.23
AU OPTRONICS CORP	EQUITY	688,000.000	219,764.79
AUCKLAND INTL AIRPORT LTD	EQUITY	234,372.000	680,936.57
AURIZON HOLDINGS LTD	EQUITY	507,874.000	2,217,322.13
AUST AND NZ BANKING GROUP	EQUITY	1,409,260.000	40,635,388.94

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AUSTEVOLL SEAFOOD ASA	EQUITY	10,236.000	59,895.66
AUSTRALAND PROPERTY GROUP	EQUITY	131,004.000	451,230.32
AUTOCANADA INC	EQUITY	7,100.000	306,653.18
AVIVA PLC	EQUITY	723,248.000	5,386,860.41
AXA SA	EQUITY	1,139,332.000	31,728,527.03
AXEL SPRINGER SE	EQUITY	19,894.000	1,280,183.71
AXIATA GROUP BERHAD	EQUITY	209,400.000	441,111.28
AYALA CORPORATION	EQUITY	14,460.000	168,766.52
AYALA LAND INC	EQUITY	420,600.000	234,548.53
AZ. BGP HOLDINGS	EQUITY	2,492,832.000	0.00
AZBIL CORP	EQUITY	43,900.000	1,023,727.70
BABCOCK INTL GROUP PLC	EQUITY	191,957.000	4,307,932.02
BADGER DAYLIGHTING LTD	EQUITY	4,600.000	369,082.35
BAE SYSTEMS PLC	EQUITY	2,011,708.000	14,493,717.53
BAJAJ AUTO LTD	EQUITY	6,816.000	209,918.03
BALOISE HOLDING AG REG	EQUITY	17,092.000	2,183,225.05
BANCA MONTE DEI PASCHI SIENA	EQUITY	1,112,854.000	268,968.29
BANCA POPOLARE DI MILANO	EQUITY	1,237,492.000	767,340.67
BANCO BILBAO VIZCAYA ARGENTA	EQUITY	1,500,692.000	18,503,370.47
BANCO BRADESCO ADR	EQUITY	577,945.000	7,241,650.85
BANCO BRADESCO S.A.	EQUITY	28,380.000	384,334.43
BANCO BRADESCO SA PREF	EQUITY	898,690.000	11,081,018.17
BANCO DAVIVIENDA SA	EQUITY	6,628.000	81,168.99
BANCO DE CHILE	EQUITY	1,118,448.000	161,791.29
BANCO DE CREDITO E INVERSION	EQUITY	1,933.000	107,603.48
BANCO DE SABADELL SA	EQUITY	658,107.000	1,719,365.25
BANCO DO BRASIL S.A.	EQUITY	46,600.000	481,949.77
BANCO ESPIRITO SANTO REG	EQUITY	360,332.000	515,883.55
BANCO ESTADO RIO GRAN PREF B	EQUITY	11,100.000	59,281.55
BANCO POPOLARE SCARL	EQUITY	165,919.000	318,707.44
BANCO POPULAR ESPANOL	EQUITY	407,295.000	2,461,002.07
BANCO SANTANDER BRASIL UNIT	EQUITY	50,527.000	299,403.40
BANCO SANTANDER BRASIL ADS	EQUITY	28,600.000	174,460.00
BANCO SANTANDER CHILE	EQUITY	4,142,227.000	239,649.25
BANCO SANTANDER SA	EQUITY	3,637,693.000	32,611,697.50
BANCOLOMBIA SA	EQUITY	14,939.000	184,185.81
BANCOLOMBIA SA PREF	EQUITY	26,171.000	317,519.79
BANDO CHEMICAL INDUSTRIES	EQUITY	13,000.000	51,205.94
BANGKOK BANK PUBLIC CO NVDR	EQUITY	3,761,600.000	20,376,287.28
BANGKOK DUSIT MED SERVICE F	EQUITY	18,500.000	66,151.86
BANK CENTRAL ASIA TBK PT	EQUITY	964,000.000	760,427.28
BANK DANAMON INDONESIA TBK	EQUITY	249,000.000	77,237.06
BANK HANDLOWY W WARSZAWIE SA	EQUITY	1,440.000	50,108.54
BANK HAPOALIM BM	EQUITY	238,455.000	1,336,199.87
BANK LEUMI LE ISRAEL	EQUITY	282,672.000	1,154,793.71
BANK MANDIRI PERSERO TBK PT	EQUITY	4,815,649.000	3,106,232.10
BANK MILLENNIUM SA	EQUITY	18,719.000	44,665.79
BANK MUSCAT SAOG 144A SP GDR	EQUITY	297,866.000	1,968,238.95

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
BANK MUSCAT SAOG GDR REG S	EQUITY	228,769.000	1,511,659.80
BANK NEGARA INDONESIA PERSER	EQUITY	567,000.000	184,030.40
BANK OF BARODA	EQUITY	4,946.000	51,598.96
BANK OF CHINA LTD H	EQUITY	61,922,073.000	28,510,308.00
BANK OF COMMUNICATIONS CO H	EQUITY	841,000.000	592,211.51
BANK OF EAST ASIA	EQUITY	312,823.000	1,325,324.59
BANK OF IRELAND	EQUITY	21,369,102.000	7,420,276.95
BANK OF KYOTO LTD/THE	EQUITY	75,000.000	626,516.34
BANK OF MONTREAL	EQUITY	301,283.000	20,078,916.92
BANK OF NOVA SCOTIA	EQUITY	338,775.000	21,181,010.12
BANK OF QUEENSLAND LTD	EQUITY	83,907.000	912,819.18
BANK OF THE PHILIPPINE ISLAN	EQUITY	48,370.000	92,636.74
BANK OF YOKOHAMA LTD/THE	EQUITY	499,000.000	2,782,113.12
BANK PEKAO SA	EQUITY	170,840.000	10,162,812.97
BANK RAKYAT INDONESIA PERSER	EQUITY	4,491,500.000	2,675,708.71
BANK TABUNGAN NEGARA PERSERO	EQUITY	29,810,210.000	2,131,050.35
BANK ZACHODNI WBK SA	EQUITY	89,533.000	11,500,767.47
BANKERS PETROLEUM LTD	EQUITY	143,100.000	588,561.88
BANKIA SA	EQUITY	889,726.000	1,512,880.91
BANPU PUBLIC CO LTD FOR REG	EQUITY	229,000.000	210,811.02
BAOXIN AUTO GROUP LTD	EQUITY	4,321,000.000	4,207,454.46
BARCLAYS AFRICA GROUP LTD	EQUITY	28,353.000	358,007.81
BARCLAYS PLC	EQUITY	7,527,927.000	33,907,053.76
BARLOWORLD LTD	EQUITY	408,326.000	3,898,955.32
BARRATT DEVELOPMENTS PLC	EQUITY	511,072.000	2,954,153.83
BARRICK GOLD CORP	EQUITY	315,071.000	5,548,214.97
BARRY CALLEBAUT AG REG	EQUITY	473.000	594,607.30
BASF SE	EQUITY	350,528.000	37,428,435.80
BAUER PERFORMANCE SPORTS LTD	EQUITY	15,400.000	205,381.65
BAYER AG REG	EQUITY	455,639.000	64,009,055.94
BAYERISCHE MOTOREN WERKE AG	EQUITY	138,087.000	16,215,398.51
BAYERISCHE MOTOREN WERKE PRF	EQUITY	11,064.000	946,601.37
BAYTEX ENERGY CORP	EQUITY	29,811.000	1,168,310.63
BB SEGURIDADE PARTICIPACOES	EQUITY	48,290.000	501,475.05
BBMG CORPORATION H	EQUITY	116,500.000	101,418.67
BC IRON LTD	EQUITY	93,674.000	434,950.08
BCE INC	EQUITY	63,721.000	2,758,744.47
BDO UNIBANK INC	EQUITY	4,518,479.000	6,984,006.29
BE SEMICONDUCTOR INDUSTRIES	EQUITY	7,163.000	81,084.13
BEC WORLD PCL FOREIGN	EQUITY	69,600.000	106,962.87
BEIERSDORF AG	EQUITY	25,106.000	2,547,561.08
BEIJING CAPITAL INTL AIRPO H	EQUITY	158,000.000	124,097.37
BEIJING ENTERPRISES HLDGS	EQUITY	1,547,500.000	15,287,892.95
BEIJING ENTERPRISES WATER GR	EQUITY	3,264,000.000	2,050,063.52
BELGACOM SA	EQUITY	34,368.000	1,018,420.21
BELL ALIANT INC	EQUITY	21,640.000	544,411.49
BELLE INTERNATIONAL HOLDINGS	EQUITY	372,000.000	430,351.77
BENDIGO AND ADELAIDE BANK	EQUITY	188,258.000	1,978,993.18

Security Name	Asset Class	Shares/Par Value	Base Market Value
BENESSE HOLDINGS INC	EQUITY	17,300.000	695,423.62
BERENDSEN PLC	EQUITY	29,890.000	463,616.93
BERJAYA SPORTS TOTO BHD	EQUITY	37,106.000	45,879.80
BERKELEY GROUP HOLDINGS	EQUITY	8,341.000	366,920.34
BESUNYEN HOLDINGS CO LTD	EQUITY	717,000.000	43,461.55
BEZEQ THE ISRAELI TELECOM CO	EQUITY	1,060,900.000	1,798,731.35
BG GROUP PLC	EQUITY	1,776,903.000	38,185,341.61
BHARAT ELECTRONICS LTD	EQUITY	18,600.000	311,528.57
BHARAT HEAVY ELECTRICALS	EQUITY	56,488.000	160,911.58
BHARTI AIRTEL LTD	EQUITY	3,562,482.000	19,031,964.71
BHP BILLITON LTD	EQUITY	1,242,002.000	42,212,840.71
BHP BILLITON PLC	EQUITY	868,637.000	26,888,911.29
BIDVEST GROUP LTD	EQUITY	24,794.000	635,251.93
BIM BIRLESIK MAGAZALAR AS	EQUITY	16,611.000	335,544.52
BLACKBERRY LTD	EQUITY	148,378.000	1,103,234.07
BLOOMBERRY RESORTS CORP	EQUITY	7,963,100.000	1,544,804.62
BLUESCOPE STEEL LTD	EQUITY	357,148.000	1,859,619.95
BM+FBOVESPA SA	EQUITY	150,900.000	707,408.71
BML INC	EQUITY	400.000	13,548.36
BNP PARIBAS	EQUITY	656,801.000	51,270,437.27
BOC HONG KONG HOLDINGS LTD	EQUITY	2,598,729.000	8,328,668.79
BOIRON SA	EQUITY	1,760.000	124,266.79
BOLIDEN AB	EQUITY	62,006.000	950,470.32
BOMBARDIER INC B	EQUITY	466,964.000	2,026,074.39
BONAVISTA ENERGY CORP	EQUITY	3,456.000	45,277.67
BONJOUR HOLDINGS LTD	EQUITY	386,000.000	84,132.19
BOOKOFF CORP	EQUITY	9,200.000	60,746.87
BORAL LTD	EQUITY	173,437.000	740,138.72
BOSKALIS WESTMINSTER	EQUITY	107,148.000	5,670,288.31
BOUYGUES SA	EQUITY	56,966.000	2,152,367.76
BP PLC	EQUITY	8,183,565.000	66,150,395.63
BR MALLS PARTICIPACOES SA	EQUITY	31,700.000	229,091.87
BR PROPERTIES SA	EQUITY	15,000.000	118,257.92
BRADESPAR SA PREF	EQUITY	19,000.000	201,979.44
BRAMBLES LTD	EQUITY	428,555.000	3,508,170.16
BRASKEM SA PREF A	EQUITY	12,600.000	112,154.29
BRENNTAG AG	EQUITY	44,016.000	8,172,833.45
BRF SA	EQUITY	731,788.000	15,276,278.06
BRF SA ADR	EQUITY	59,700.000	1,245,939.00
BRIDGESTONE CORP	EQUITY	393,400.000	14,896,836.49
BRILLIANCE CHINA AUTOMOTIVE	EQUITY	246,000.000	400,389.49
BRITISH AMERICAN TOBACCO BHD	EQUITY	10,400.000	203,586.63
BRITISH AMERICAN TOBACCO PLC	EQUITY	465,611.000	24,970,409.76
BRITISH LAND CO PLC	EQUITY	332,221.000	3,461,013.71
BRITISH SKY BROADCASTING GRO	EQUITY	394,151.000	5,509,734.50
BRITVIC PLC	EQUITY	392,963.000	4,507,098.32
BROOKFIELD ASSET MANAGE CL A	EQUITY	159,676.000	6,194,677.39
BROOKFIELD OFFICE PROPERTIES	EQUITY	74,270.000	1,429,479.06

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
BROTHER INDUSTRIES LTD	EQUITY	53,600.000	732,821.46
BRP INC/CA SUB VOTING	EQUITY	8,300.000	235,524.71
BS FINANCIAL GROUP INC	EQUITY	12,110.000	183,597.86
BT GROUP PLC	EQUITY	5,620,712.000	35,319,476.05
BTS RAIL MASS TRANSIT FUND F	EQUITY	12,218,900.000	3,197,886.18
BUCHER INDUSTRIES AG REG	EQUITY	2,480.000	722,235.34
BUMI ARMADA BERHAD	EQUITY	4,133,200.000	5,085,268.21
BUMI SERPONG DAMAI PT	EQUITY	502,000.000	53,211.18
BUNZL PLC	EQUITY	308,102.000	7,399,257.00
BURBERRY GROUP PLC	EQUITY	255,641.000	6,418,821.54
BUREAU VERITAS SA	EQUITY	55,808.000	1,633,753.37
BWIN.PARTY DIGITAL ENTERTAIN	EQUITY	266,595.000	543,545.18
BYD CO LTD H	EQUITY	41,500.000	203,385.46
CA IMMOBILIEN ANLAGEN AG	EQUITY	7,043.000	124,999.09
CABLE + WIRELESS COMMUNICATI	EQUITY	1,775,823.000	1,654,427.72
CAE INC	EQUITY	51,415.000	653,756.85
CAIRN INDIA LTD	EQUITY	71,701.000	374,530.65
CAIXABANK S.A	EQUITY	901,611.000	4,706,114.34
CALBEE INC	EQUITY	38,400.000	933,466.54
CALSONIC KANSEI CORP	EQUITY	122,000.000	630,284.00
CALTEX AUSTRALIA LTD	EQUITY	28,615.000	513,288.01
CAMECO CORP	EQUITY	106,842.000	2,216,280.17
CAN IMPERIAL BK OF COMMERCE	EQUITY	187,386.000	15,999,678.04
CANADIAN ENERGY SERVICES + T	EQUITY	8,000.000	174,080.00
CANADIAN NATL RAILWAY CO	EQUITY	439,320.000	25,040,206.31
CANADIAN NATURAL RESOURCES	EQUITY	642,103.000	21,719,700.54
CANADIAN OIL SANDS LTD	EQUITY	130,385.000	2,451,851.58
CANADIAN PACIFIC RAILWAY LTD	EQUITY	115,730.000	17,498,376.00
CANADIAN TIRE CORP CLASS A	EQUITY	26,800.000	2,509,488.95
CANADIAN UTILITIES LTD A	EQUITY	32,056.000	1,076,176.49
CANAM GROUP INC	EQUITY	6,900.000	88,384.94
CANFOR CORP	EQUITY	64,600.000	1,620,928.00
CANON INC	EQUITY	402,380.000	12,748,445.85
CANON MARKETING JAPAN INC	EQUITY	21,900.000	305,668.62
CAP GEMINI	EQUITY	56,749.000	3,841,831.20
CAP SA	EQUITY	5,926.000	113,839.65
CAPITA PLC	EQUITY	652,181.000	11,212,206.52
CAPITACOMMERCIAL TRUST	EQUITY	969,000.000	1,112,822.74
CAPITAL + COUNTIES PROPERTIE	EQUITY	499,400.000	2,722,914.20
CAPITALAND LTD	EQUITY	646,685.000	1,551,921.08
CAPITAMALL TRUST	EQUITY	573,069.000	864,641.57
CAPITAMALLS ASIA LTD	EQUITY	347,000.000	538,666.24
CAPITARETAIL CHINA TRUST 20	EQUITY	471,593.000	496,767.54
CARDINAL ENERGY LTD	EQUITY	10,200.000	110,688.00
CARDINAL ENERGY LTD	EQUITY	5,900.000	64,025.41
CARGOTEC OYJ B SHARE	EQUITY	10,868.000	405,687.79
CARLSBERG AS B	EQUITY	57,270.000	6,346,761.24
CARNIVAL PLC	EQUITY	114,927.000	4,760,596.29

Security Name	Asset Class	Shares/Par Value	Base Market Value
CARREFOUR SA	EQUITY	264,371.000	10,495,191.65
CASINO GUICHARD PERRACHON	EQUITY	14,324.000	1,653,431.20
CASIO COMPUTER CO LTD	EQUITY	57,200.000	700,408.16
CATAMARAN CORP	EQUITY	93,527.000	4,440,882.03
CATCHER TECHNOLOGY CO LTD	EQUITY	53,000.000	344,103.88
CATHAY FINANCIAL HOLDING CO	EQUITY	615,024.000	995,685.34
CATHAY PACIFIC AIRWAYS	EQUITY	647,000.000	1,371,811.06
CCL INDUSTRIES INC CL B	EQUITY	2,100.000	156,576.00
CCR SA	EQUITY	1,193,600.000	8,990,260.46
CDL HOSPITALITY TRUSTS	EQUITY	382,000.000	496,182.48
CELESIO AG	EQUITY	20,535.000	650,812.44
CELESTICA INC	EQUITY	35,200.000	365,748.71
CELLTRION INC	EQUITY	4,816.000	175,006.96
CEMENTOS ARGOS SA	EQUITY	28,867.000	146,426.81
CEMEX LATAM HOLDINGS SA	EQUITY	575,684.000	4,410,001.66
CEMEX SAB CPO	EQUITY	904,622.000	1,056,773.16
CEMEX SAB SPONS ADR PART CER	EQUITY	1,577,931.000	18,666,923.73
CENCOSUD SA	EQUITY	91,462.000	328,981.22
CENOVUS ENERGY INC	EQUITY	265,241.000	7,589,013.08
CENTERRA GOLD INC	EQUITY	346,500.000	1,408,828.24
CENTRAIS ELETRICAS BRAS PR B	EQUITY	10,000.000	42,089.65
CENTRAIS ELETRICAS BRASILIER	EQUITY	43,800.000	108,977.85
CENTRAL GLASS CO LTD	EQUITY	19,000.000	63,270.06
CENTRAL JAPAN RAILWAY CO	EQUITY	74,800.000	8,810,465.72
CENTRAL PATTANA PUB CO FOREI	EQUITY	86,900.000	108,426.66
CENTRICA PLC	EQUITY	2,171,915.000	12,507,574.81
CENTURY TOKYO LEASING CORP	EQUITY	8,000.000	264,116.84
CETIP SA MERCADOS ORGANIZADO	EQUITY	11,809.000	121,130.78
CEZ AS	EQUITY	14,315.000	372,564.08
CFS RETAIL PROPERTY TRUST GR	EQUITY	484,831.000	843,651.30
CGG	EQUITY	29,750.000	515,704.49
CGI GROUP INC CLASS A	EQUITY	266,015.000	8,898,045.27
CHAILEASE HOLDING CO LTD	EQUITY	2,045,600.000	5,381,080.75
CHALLENGER LTD	EQUITY	33,671.000	186,767.24
CHANG HWA COMMERCIAL BANK	EQUITY	370,000.000	227,808.81
CHAROEN POKPHAND FOOD FORGN	EQUITY	198,000.000	192,818.02
CHAROEN POKPHAND INDONESI PT	EQUITY	568,500.000	157,657.15
CHARTER HALL GROUP	EQUITY	93,826.000	306,386.10
CHEIL INDUSTRIES INC	EQUITY	3,658.000	306,754.16
CHEIL WORLDWIDE INC	EQUITY	101,355.000	2,641,078.79
CHENG SHIN RUBBER IND CO LTD	EQUITY	128,000.000	334,994.21
CHENG UEI PRECISION INDUSTRY	EQUITY	31,000.000	62,200.75
CHEUNG KONG HOLDINGS LTD	EQUITY	679,000.000	10,727,389.97
CHEUNG KONG INFRASTRUCTURE	EQUITY	1,070,000.000	6,775,689.19
CHIBA BANK LTD/THE	EQUITY	455,000.000	3,069,264.07
CHICONY ELECTRONICS CO LTD	EQUITY	38,000.000	95,498.85
CHINA AGRI INDUSTRIES HLDGS	EQUITY	195,300.000	96,973.08
CHINA AIRLINES LTD	EQUITY	207,000.000	76,053.15

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CHINA BLUECHEMICAL LTD H	EQUITY	180,000.000	113,287.12
CHINA CITIC BANK CORP LTD H	EQUITY	702,000.000	380,254.72
CHINA COAL ENERGY CO H	EQUITY	967,000.000	543,752.38
CHINA COMMUNICATIONS CONST H	EQUITY	423,000.000	340,964.05
CHINA COMMUNICATIONS SERVI H	EQUITY	221,600.000	137,182.65
CHINA CONCH VENTURE HOLDINGS	EQUITY	347,000.000	948,753.83
CHINA CONSTRUCTION BANK H	EQUITY	18,397,336.000	13,880,305.09
CHINA COSCO HOLDINGS H	EQUITY	249,500.000	121,632.76
CHINA DEVELOPMENT FINANCIAL	EQUITY	1,084,000.000	327,344.10
CHINA EVERBRIGHT INTL LTD	EQUITY	2,010,000.000	2,680,432.05
CHINA EVERBRIGHT LTD	EQUITY	74,000.000	117,197.49
CHINA GAS HOLDINGS LTD	EQUITY	216,000.000	317,575.37
CHINA HIGH SPEED TRANSMISSIO	EQUITY	3,259,000.000	1,769,516.69
CHINA INTERNATIONAL MARINE H	EQUITY	40,345.000	85,646.13
CHINA LIFE INSURANCE CO H	EQUITY	617,000.000	1,929,679.19
CHINA LIFE INSURANCE CO LTD	EQUITY	2,559,371.000	2,593,420.38
CHINA LONGYUAN POWER GROUP H	EQUITY	2,288,000.000	2,944,928.58
CHINA MENGNIU DAIRY CO	EQUITY	4,253,000.000	20,212,548.76
CHINA MERCHANTS BANK H	EQUITY	385,658.000	821,675.98
CHINA MERCHANTS HLDGS INTL	EQUITY	99,885.000	364,564.95
CHINA MINSHENG BANKING H	EQUITY	424,500.000	470,830.24
CHINA MOBILE LTD	EQUITY	1,436,500.000	14,867,531.84
CHINA MODERN DAIRY HOLDINGS	EQUITY	6,183,000.000	3,341,192.33
CHINA MOTOR CORP	EQUITY	44,000.000	42,592.31
CHINA NATIONAL BUILDING MA H	EQUITY	256,000.000	276,346.28
CHINA OILFIELD SERVICES H	EQUITY	3,518,000.000	10,911,868.45
CHINA OVERSEAS GRAND OCEANS	EQUITY	2,133,000.000	2,030,184.10
CHINA OVERSEAS LAND + INVEST	EQUITY	4,284,000.000	12,044,649.37
CHINA PACIFIC INSURANCE GR H	EQUITY	4,946,400.000	19,393,269.06
CHINA PETROCHEMICAL DEV CORP	EQUITY	138,000.000	62,972.47
CHINA POWER INTERNATIONAL	EQUITY	7,117,000.000	2,533,344.51
CHINA RAILWAY CONSTRUCTION H	EQUITY	196,500.000	195,644.69
CHINA RAILWAY GROUP LTD H	EQUITY	435,000.000	224,968.56
CHINA RESOURCES CEMENT	EQUITY	207,460.000	139,399.21
CHINA RESOURCES ENTERPRISE	EQUITY	98,000.000	325,455.42
CHINA RESOURCES GAS GROUP LT	EQUITY	66,000.000	228,547.48
CHINA RESOURCES LAND LTD	EQUITY	4,312,000.000	10,666,343.39
CHINA RESOURCES POWER HOLDIN	EQUITY	154,000.000	365,051.75
CHINA SHENHUA ENERGY CO H	EQUITY	407,000.000	1,286,022.89
CHINA SHINEWAY PHARMACEUTICA	EQUITY	309,000.000	423,224.89
CHINA SHIPPING CONTAINER H	EQUITY	390,000.000	101,602.45
CHINA STATE CONSTRUCTION INT	EQUITY	138,000.000	247,745.93
CHINA STEEL CORP	EQUITY	919,000.000	832,553.22
CHINA TAIPING INSURANCE HOLD	EQUITY	61,600.000	125,047.11
CHINA TELECOM CORP LTD H	EQUITY	1,252,000.000	632,963.40
CHINA UNICOM HONG KONG LTD	EQUITY	384,000.000	573,492.83
CHINA VANKE CO LTD B	EQUITY	102,800.000	160,423.02
CHINA YONGDA AUTOMOBILES SER	EQUITY	618,000.000	555,532.48

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CHINESE ESTATES HOLDINGS LTD	EQUITY	39,000.000	121,218.77
CHIP ENG SENG CORP LTD	EQUITY	29,000.000	16,537.30
CHIYODA CORP	EQUITY	109,000.000	1,582,550.78
CHONGQING CHANGAN AUTOMOBI B	EQUITY	642,700.000	1,268,200.55
CHONGQING RURAL COMMERCIAL H	EQUITY	221,000.000	106,598.74
CHOW SANG SANG HLDG	EQUITY	629,200.000	1,793,367.08
CHRISTIAN DIOR	EQUITY	22,514.000	4,261,030.35
CHUBU ELECTRIC POWER CO INC	EQUITY	195,900.000	2,532,972.74
CHUGAI PHARMACEUTICAL CO LTD	EQUITY	84,727.000	1,874,223.64
CHUGOKU BANK LTD/THE	EQUITY	46,000.000	584,710.53
CHUGOKU ELECTRIC POWER CO	EQUITY	76,400.000	1,189,195.57
CHUNGHWA TELECOM CO LTD	EQUITY	301,000.000	940,262.05
CI FINANCIAL CORP	EQUITY	56,487.000	1,879,355.71
CIA BRASILEIRA DE DIS PREF	EQUITY	9,478.000	421,463.17
CIA CERVECERIAS UNIDAS ADR	EQUITY	2,500.000	60,275.00
CIA CERVECERIAS UNIDAS SA	EQUITY	3,016.000	36,046.21
CIA DE MINAS BUENAVENTUR ADR	EQUITY	15,600.000	175,032.00
CIA ENERGETICA DE SP PREF B	EQUITY	12,400.000	117,837.45
CIA ENERGETICA MINAS GER PRF	EQUITY	57,060.000	338,840.99
CIA HERING	EQUITY	10,300.000	130,537.25
CIA PARANAENSE DE ENERGI PFB	EQUITY	9,200.000	119,053.09
CIA SANEAMENTO BASICO DE SP	EQUITY	27,100.000	303,938.12
CIA SANEAMENTO MINAS GERAIS	EQUITY	4,100.000	64,647.66
CIA SIDERURGICA NACIONAL SA	EQUITY	59,400.000	362,052.35
CIE FINANCIERE RICHEMON BR A	EQUITY	279,008.000	27,858,447.63
CIELO SA	EQUITY	27,912.000	776,697.17
CIMB GROUP HOLDINGS BHD	EQUITY	6,940,857.000	16,146,948.66
CINEPLEX INC	EQUITY	2,300.000	95,376.94
CIPLA LTD	EQUITY	27,904.000	181,034.28
CITIC PACIFIC LTD	EQUITY	170,000.000	260,029.02
CITIC SECURITIES CO LTD H	EQUITY	97,000.000	263,962.60
CITIZEN HOLDINGS CO LTD	EQUITY	45,000.000	379,334.95
CITY DEVELOPMENTS LTD	EQUITY	93,520.000	711,066.05
CJ CHEILJEDANG CORP	EQUITY	551.000	144,622.16
CJ CORP	EQUITY	1,039.000	114,695.12
CLARIANT AG REG	EQUITY	48,980.000	898,255.80
CLEANAWAY CO LTD	EQUITY	265,000.000	1,729,410.98
CLEVO COMPANY	EQUITY	39,000.000	84,271.98
CLOSE BROTHERS GROUP PLC	EQUITY	24,287.000	551,891.34
CLP HOLDINGS LTD	EQUITY	419,622.000	3,317,469.43
CNH INDUSTRIAL NV	EQUITY	591,153.000	6,748,786.88
CNOOC LTD	EQUITY	1,522,000.000	2,830,532.32
CNP ASSURANCES	EQUITY	109,940.000	2,257,227.34
COAL INDIA LTD	EQUITY	63,185.000	296,235.55
COBALT INTERNATIONAL ENERGY	EQUITY	269,000.000	4,425,050.00
COBHAM PLC	EQUITY	278,154.000	1,264,600.21
COCA COLA AMATIL LTD	EQUITY	343,758.000	3,699,741.93
COCA COLA FEMSA SAB SER L	EQUITY	35,300.000	424,851.13

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
COCA COLA HBC AG CDI	EQUITY	344,422.000	10,051,303.37
COCA COLA ICECEK AS	EQUITY	45,179.000	1,088,207.24
COCA COLA WEST CO LTD	EQUITY	48,600.000	1,029,753.10
COCHLEAR LTD	EQUITY	14,962.000	788,688.27
COLBUN SA	EQUITY	552,425.000	125,739.90
COLOPLAST B	EQUITY	197,541.000	13,098,616.39
COLRUYT SA	EQUITY	29,222.000	1,634,012.15
COMFORTDELGRO CORP LTD	EQUITY	702,000.000	1,117,551.09
COMMERCIAL INTERNATIONAL BAN	EQUITY	50,865.000	237,907.55
COMMERZBANK AG	EQUITY	213,526.000	3,445,410.41
COMMONWEALTH BANK OF AUSTRAL	EQUITY	574,746.000	40,004,472.18
COMPAGNIE DE SAINT GOBAIN	EQUITY	118,835.000	6,545,851.45
COMPAL ELECTRONICS	EQUITY	333,000.000	255,307.26
COMPARTAMOS SAB DE CV	EQUITY	70,600.000	131,473.95
COMPASS GROUP PLC	EQUITY	932,552.000	14,951,129.66
COMPUTACENTER PLC	EQUITY	11,483.000	121,339.34
COMPUTER MODELLING GROUP LTD	EQUITY	6,600.000	165,295.06
COMPUTERSHARE LTD	EQUITY	109,864.000	1,118,537.79
CONSTELLATION SOFTWARE INC	EQUITY	4,500.000	952,898.82
CONTACT ENERGY LTD	EQUITY	74,454.000	314,363.14
CONTINENTAL AG	EQUITY	138,522.000	30,425,685.53
CONTROLADORA COML MEXIC UBC	EQUITY	28,600.000	123,814.72
COPA HOLDINGS SA CLASS A	EQUITY	38,600.000	6,180,246.00
CORIO NV	EQUITY	18,282.000	820,618.74
CORONA CORP	EQUITY	6,300.000	67,972.03
CORP FIN COLOMBIANA ND	EQUITY	109.000	2,234.16
CORP FINANCIERA COLOMBIANA	EQUITY	3,391.000	69,504.97
CORPBANCA	EQUITY	6,002,101.000	82,792.33
COSAN SA INDUSTRIA COMERCIO	EQUITY	13,200.000	221,450.04
COSCO PACIFIC LTD	EQUITY	140,643.000	192,995.84
COSMAX INC	EQUITY	43,244.000	2,040,603.78
COTT CORPORATION	EQUITY	7,400.000	59,548.24
COUNTRY GARDEN HOLDINGS CO	EQUITY	386,014.000	232,492.07
COWAY CO LTD	EQUITY	90,463.000	5,691,707.20
COX AND KINGS LTD	EQUITY	158,096.000	293,802.20
COX AND KINGS LTD GDR REGS	EQUITY	42,000.000	78,792.00
CP ALL PCL FOREIGN	EQUITY	335,500.000	428,819.23
CPFL ENERGIA SA	EQUITY	20,000.000	161,831.09
CRAMO OYJ	EQUITY	16,595.000	351,238.23
CRANSWICK PLC	EQUITY	1,700.000	33,393.29
CREDICORP LTD	EQUITY	71,300.000	9,463,649.00
CREDIT AGRICOLE SA	EQUITY	513,454.000	6,583,414.83
CREDIT SAISON CO LTD	EQUITY	38,040.000	1,001,081.20
CREDIT SUISSE GROUP AG REG	EQUITY	839,453.000	25,740,016.10
CRESCENT POINT ENERGY CORP	EQUITY	109,635.000	4,256,417.65
CRH PLC	EQUITY	14,845.000	374,460.23
CRH PLC	EQUITY	193,521.000	4,879,917.63
CRODA INTERNATIONAL PLC	EQUITY	30,633.000	1,246,580.36

Security Name	Asset Class	Shares/Par Value	Base Market Value
CROWN RESORTS LTD	EQUITY	143,841.000	2,168,380.98
CSL LTD	EQUITY	350,473.000	21,622,445.39
CSR CORP LTD H	EQUITY	6,187,000.000	5,066,896.66
CSR PLC	EQUITY	30,714.000	321,498.57
CTBC FINANCIAL HOLDING CO LT	EQUITY	1,051,000.000	717,628.80
CTCI CORP	EQUITY	2,010,000.000	3,257,436.21
CYFROWY POLSAT SA	EQUITY	11,635.000	76,346.92
CYRELA BRAZIL REALTY SA EMP	EQUITY	21,300.000	130,007.42
DABUR INDIA LTD	EQUITY	26,598.000	73,315.96
DAEWOO ENGINEERING + CONSTR	EQUITY	7,510.000	52,445.82
DAEWOO INTERNATIONAL CORP	EQUITY	3,100.000	121,315.20
DAEWOO SECURITIES CO LTD	EQUITY	11,910.000	100,439.66
DAEWOO SHIPBUILDING + MARINE	EQUITY	7,010.000	232,482.11
DAH SING BANKING GROUP LTD	EQUITY	44,000.000	77,289.05
DAH SING FINANCIAL HOLDINGS	EQUITY	15,921.000	91,578.48
DAI ICHI LIFE INSURANCE	EQUITY	636,200.000	10,635,111.55
DAI NIPPON PRINTING CO LTD	EQUITY	220,000.000	2,335,949.77
DAICEL CORP	EQUITY	142,000.000	1,156,481.61
DAIDO STEEL CO LTD	EQUITY	64,000.000	317,853.57
DAIHATSU MOTOR CO LTD	EQUITY	204,400.000	3,465,494.50
DAIICHI JITSUGYO CO LTD	EQUITY	13,000.000	58,256.03
DAIICHI SANKYO CO LTD	EQUITY	212,900.000	3,895,216.21
DAIKIN INDUSTRIES LTD	EQUITY	219,500.000	13,678,940.11
DAIKOKU DENKI CO LTD	EQUITY	9,500.000	194,691.02
DAIKYO INC	EQUITY	76,216.000	207,390.48
DAILY MAIL+GENERAL TST A NV	EQUITY	47,337.000	753,049.80
DAIMLER AG REGISTERED SHARES	EQUITY	301,169.000	26,103,227.85
DAINIPPON SUMITOMO PHARMA CO	EQUITY	34,000.000	532,134.53
DAIRY CREST GROUP PLC	EQUITY	13,215.000	118,191.57
DAITO TRUST CONSTRUCT CO LTD	EQUITY	71,100.000	6,649,664.61
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	443,000.000	8,577,184.72
DAIWA SECURITIES GROUP INC	EQUITY	1,038,000.000	10,369,630.38
DANIELI + CO	EQUITY	6,433.000	221,165.51
DANONE	EQUITY	198,657.000	14,322,040.90
DANSKE BANK A/S	EQUITY	190,262.000	4,371,657.86
DART GROUP PLC	EQUITY	2,195.000	8,943.25
DASSAULT SYSTEMES SA	EQUITY	15,588.000	1,938,093.19
DATANG INTL POWER GEN CO H	EQUITY	322,000.000	148,256.01
DAUM COMMUNICATIONS CORP	EQUITY	44,960.000	3,578,566.35
DAVIDE CAMPARI MILANO SPA	EQUITY	66,883.000	560,341.29
DAVIS + HENDERSON CORP	EQUITY	18,001.000	504,705.68
DBS GROUP HOLDINGS LTD	EQUITY	1,163,612.000	15,759,357.83
DCC PLC	EQUITY	32,956.000	1,620,579.29
DCM HOLDINGS CO LTD	EQUITY	35,400.000	245,868.42
DELEK GROUP LTD	EQUITY	1,639.000	626,134.83
DELHAIZE GROUP	EQUITY	44,089.000	2,624,504.35
DELTA ELECTRONICS INC	EQUITY	1,861,644.000	10,618,869.60
DELTA LLOYD NV	EQUITY	39,085.000	971,583.10

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
DENA CO LTD	EQUITY	63,300.000	1,332,187.81
DENKI KAGAKU KOGYO K K	EQUITY	91,000.000	375,757.57
DENSO CORP	EQUITY	160,300.000	8,464,535.46
DENTSU INC	EQUITY	294,600.000	12,052,518.92
DERICHEBOURG	EQUITY	13,174.000	43,876.06
DEUTSCHE BANK AG REGISTERED	EQUITY	294,319.000	14,062,679.24
DEUTSCHE BOERSE AG	EQUITY	48,576.000	4,029,503.55
DEUTSCHE LUFTHANSA REG	EQUITY	418,433.000	8,890,856.57
DEUTSCHE POST AG REG	EQUITY	333,045.000	12,161,358.58
DEUTSCHE TELEKOM AG REG	EQUITY	1,295,508.000	22,189,347.40
DEUTSCHE WOHNEN AG BR	EQUITY	71,884.000	1,390,202.15
DEUTZ AG	EQUITY	63,663.000	568,892.74
DEVRO PLC	EQUITY	238,411.000	1,137,219.69
DEXUS PROPERTY GROUP	EQUITY	1,143,472.000	1,028,121.86
DGB FINANCIAL GROUP INC	EQUITY	9,800.000	153,219.31
DHX MEDIA LTD	EQUITY	49,200.000	259,312.94
DIAGEO PLC	EQUITY	1,348,529.000	44,669,992.42
DIC CORP	EQUITY	90,000.000	274,011.70
DIGI.COM BHD	EQUITY	271,500.000	411,125.02
DIRECT LINE INSURANCE GROUP	EQUITY	182,092.000	752,767.81
DISCOVERY LTD	EQUITY	23,035.000	185,841.51
DISTRIBUIDORA INTERNACIONAL	EQUITY	361,910.000	3,241,509.08
DIVI S LABORATORIES LTD	EQUITY	2,400.000	47,375.31
DIXONS RETAIL PLC	EQUITY	436,178.000	350,445.61
DLF LTD	EQUITY	30,465.000	82,005.05
DMCI HOLDINGS INC	EQUITY	4,954,780.000	6,251,736.16
DMG MORI SEIKI AG	EQUITY	60,056.000	1,915,758.23
DNB ASA	EQUITY	1,011,309.000	18,086,325.94
DNO INTERNATIONAL ASA	EQUITY	203,690.000	812,497.09
DOLLARAMA INC	EQUITY	3,200.000	265,667.76
DOLLARAMA INC	EQUITY	85,258.000	7,078,219.47
DOLLARAMA INC	EQUITY	4,100.000	340,386.82
DOMINION DIAMOND CORP	EQUITY	5,775.000	82,725.18
DON QUIJOTE HOLDINGS CO LTD	EQUITY	36,500.000	2,212,121.21
DONGBU INSURANCE CO LTD	EQUITY	3,090.000	164,550.15
DOOSAN CORP	EQUITY	498.000	65,827.45
DOOSAN HEAVY INDUSTRIES	EQUITY	3,565.000	119,582.13
DOOSAN INFRACORE CO LTD	EQUITY	7,150.000	85,365.04
DOUTOR NICHIRES HOLDINGS CO	EQUITY	13,600.000	227,087.20
DOWNER EDI LTD	EQUITY	66,628.000	289,698.36
DR. REDDY S LABORATORIES	EQUITY	7,632.000	312,775.66
DRAEGERWERK AG	EQUITY	711.000	75,438.60
DRAX GROUP PLC	EQUITY	158,238.000	2,097,962.47
DSV A/S	EQUITY	42,800.000	1,405,559.56
DTS CORP	EQUITY	5,900.000	103,511.73
DUERR AG	EQUITY	60,745.000	5,424,826.58
DUET GROUP	EQUITY	81,403.000	145,654.33
DUFRY AG REG	EQUITY	21,312.000	3,752,694.89

Security Name	Asset Class	Shares/Par Value	Base Market Value
DULUXGROUP LTD	EQUITY	113,579.000	544,647.88
DURATEX SA	EQUITY	20,390.000	113,649.89
DYDO DRINCO INC	EQUITY	2,700.000	113,415.16
DYNAM JAPAN HOLDINGS CO LTD	EQUITY	30,400.000	106,446.56
E MART CO LTD	EQUITY	1,645.000	415,400.10
E.ON SE	EQUITY	829,832.000	15,339,604.33
E.SUN FINANCIAL HOLDING CO	EQUITY	372,000.000	247,138.76
EAST JAPAN RAILWAY CO	EQUITY	313,500.000	24,995,290.43
EASYJET PLC	EQUITY	198,616.000	5,052,787.57
ECHO ENTERTAINMENT GROUP LTD	EQUITY	195,721.000	430,750.24
ECLAT TEXTILE COMPANY LTD	EQUITY	310,600.000	3,501,655.85
ECOPETROL SA	EQUITY	532,405.000	1,019,616.20
ECORODOVIAS INFRA E LOG SA	EQUITY	9,400.000	58,967.89
EDELNOR SA/CHILE	EQUITY	23,219.000	30,225.13
EDENRED	EQUITY	72,155.000	2,419,033.27
EDF	EQUITY	153,015.000	5,415,603.76
EDP ENERGIAS DO BRASIL SA	EQUITY	15,800.000	76,011.44
EDP ENERGIAS DE PORTUGAL SA	EQUITY	433,946.000	1,596,541.65
EISAI CO LTD	EQUITY	57,200.000	2,217,687.07
EL PUERTO DE LIVERPOOL C1	EQUITY	16,000.000	183,123.81
ELDORADO GOLD CORP	EQUITY	198,687.000	1,127,607.17
ELECTRIC POWER DEVELOPMENT C	EQUITY	24,700.000	720,284.48
ELECTROLUX AB SER B	EQUITY	54,742.000	1,436,182.70
ELEKTA AB B SHS	EQUITY	83,645.000	1,280,865.34
ELISA OYJ	EQUITY	34,345.000	911,492.51
EMAMI LTD	EQUITY	1,077,028.000	8,282,955.62
EMBOTELLADORA ANDINA PREF B	EQUITY	16,392.000	75,182.64
EMBRAER SA	EQUITY	46,200.000	369,913.32
EMLAK KONUT GAYRIMENKUL YATI	EQUITY	48,929.000	47,824.48
EMMI AG REG	EQUITY	261.000	80,264.80
EMPEROR INTL HLDG LTD	EQUITY	220,000.000	59,584.07
EMPIRE CO LTD A	EQUITY	47,002.000	3,210,734.27
EMPRESA NACIONAL DE ELECTRIC	EQUITY	271,441.000	408,104.27
EMPRESA NACIONAL DE TELECOM	EQUITY	5,555.000	75,483.30
EMPRESAS CMPC SA	EQUITY	101,895.000	248,236.35
EMPRESAS COPEC SA	EQUITY	55,974.000	749,941.88
EMS CHEMIE HOLDING AG REG	EQUITY	10,437.000	3,720,165.29
ENAGAS SA	EQUITY	91,657.000	2,399,044.14
ENBRIDGE INC	EQUITY	202,710.000	8,854,372.80
ENCANA CORP	EQUITY	210,035.000	3,791,502.41
ENCE ENERGIA Y CELULOSA SA	EQUITY	17,589.000	66,045.16
ENDESA SA	EQUITY	8,107.000	260,285.15
ENEA SA	EQUITY	9,647.000	43,480.16
ENEL GREEN POWER SPA	EQUITY	456,439.000	1,151,607.25
ENEL SPA	EQUITY	2,253,742.000	9,856,992.41
ENERFLEX LTD	EQUITY	9,445.000	133,341.18
ENERGY DEVELOPMENT CORP	EQUITY	15,414,950.000	1,851,218.01
ENERPLUS CORP	EQUITY	96,472.000	1,752,385.50

Security Name	Asset Class	Shares/Par Value	Base Market Value
ENERSIS S.A. SPONS ADR	EQUITY	335,369.000	5,027,181.31
ENERSIS SA	EQUITY	1,753,516.000	525,604.28
ENGHOUSE SYSTEMS LTD	EQUITY	8,300.000	226,175.00
ENGHOUSE SYSTEMS LTD	EQUITY	900.000	27,868.24
ENI SPA	EQUITY	713,218.000	17,188,793.99
ENKA INSAAT VE SANAYI AS	EQUITY	424,034.000	1,188,124.12
ENN ENERGY HOLDINGS LTD	EQUITY	158,000.000	1,170,672.26
ENQUEST PLC	EQUITY	175,345.000	390,898.53
ENSCO PLC CL A	EQUITY	104,000.000	5,946,720.00
ENSIGN ENERGY SERVICES INC	EQUITY	13,000.000	204,696.47
ENVESTRA LTD	EQUITY	150,979.000	153,983.57
EPISTAR CORP	EQUITY	67,000.000	129,038.54
EREGLI DEMIR VE CELIK FABRIK	EQUITY	94,451.000	113,420.33
ERICSSON LM B SHS	EQUITY	1,098,800.000	13,430,043.91
ERSTE GROUP BANK AG	EQUITY	351,381.000	12,264,412.98
ESPRIT HOLDINGS LTD	EQUITY	2,757,622.000	5,334,751.57
ESSILOR INTERNATIONAL	EQUITY	66,107.000	7,039,598.08
ESTACIO PARTICIPACOES SA	EQUITY	20,600.000	178,211.72
ETALON GROUP GDR REG S	EQUITY	31,785.000	168,460.50
ETALON GROUP LTD GDR 144A	EQUITY	249,425.000	1,321,952.50
EULER HERMES SA	EQUITY	5,797.000	799,596.12
EURASIA DRILLIN GDR REGS	EQUITY	42,794.000	1,925,730.00
EURASIA DRILLIN GDR REGS	EQUITY	33,095.000	1,489,275.00
EURAZEO	EQUITY	9,740.000	764,741.58
EUROCASH SA	EQUITY	5,654.000	89,359.98
EUROFINS SCIENTIFIC	EQUITY	6,071.000	1,643,826.92
EUTELSAT COMMUNICATIONS	EQUITY	29,786.000	930,253.28
EVA AIRWAYS CORP	EQUITY	130,000.000	72,407.60
EVA PRECISION INDUSTRIAL HLD	EQUITY	4,974,000.000	699,230.69
EVERGRANDE REAL ESTATE GROUP	EQUITY	584,000.000	222,189.26
EVERGREEN MARINE CORP LTD	EQUITY	132,000.000	80,607.98
EXOR SPA	EQUITY	136,277.000	5,428,801.45
EXPERIAN PLC	EQUITY	629,351.000	11,611,911.31
EXXARO RESOURCES LTD	EQUITY	18,041.000	252,276.87
FAIRFAX FINANCIAL HLDGS LTD	EQUITY	2,500.000	997,905.88
FAIRFAX MEDIA LTD	EQUITY	2,644,000.000	1,513,890.33
FAMILYMART CO LTD	EQUITY	14,200.000	649,169.88
FANUC CORP	EQUITY	59,700.000	10,934,065.92
FAR EAST HORIZON LTD	EQUITY	116,000.000	98,888.92
FAR EASTERN DEPARTMENT STORE	EQUITY	79,000.000	78,195.51
FAR EASTERN NEW CENTURY CORP	EQUITY	246,000.000	283,939.81
FAR EASTONE TELECOMM CO LTD	EQUITY	126,000.000	276,913.79
FARGLORY LAND DEVELOPMENT CO	EQUITY	29,858.000	50,592.35
FAST RETAILING CO LTD	EQUITY	13,000.000	5,367,965.37
FEDERATION CENTRES	EQUITY	408,944.000	856,116.15
FELDA GLOBAL VENTURES	EQUITY	85,300.000	116,927.80
FENG HSIN IRON + STEEL CO	EQUITY	35,000.000	64,237.42
FERROVIAL SA	EQUITY	91,853.000	1,780,190.12

Security Name	Asset Class	Shares/Par Value	Base Market Value
FIAT SPA	EQUITY	198,305.000	1,624,496.68
FIBRA UNO ADMINISTRACION SA	EQUITY	1,522,200.000	4,894,182.48
FIBRIA CELULOSE SA	EQUITY	21,300.000	249,632.30
FIDESSA GROUP PLC	EQUITY	2,296.000	85,675.90
FIELMANN AG	EQUITY	6,164.000	722,217.67
FINMECCANICA SPA	EQUITY	279,254.000	2,118,312.50
FINNING INTERNATIONAL INC	EQUITY	35,543.000	908,228.19
FIRST CAPITAL REALTY INC	EQUITY	28,500.000	475,044.71
FIRST FINANCIAL HOLDING CO	EQUITY	549,000.000	341,703.16
FIRST PACIFIC CO	EQUITY	2,069,400.000	2,353,971.70
FIRST QUANTUM MINERALS LTD	EQUITY	808,603.000	14,566,269.57
FIRST TRACTOR CO H	EQUITY	636,000.000	496,250.20
FIRSTRAND LTD	EQUITY	333,148.000	1,141,585.56
FISCHER (GEORG) REG	EQUITY	3,589.000	2,532,296.05
FLETCHER BUILDING LTD	EQUITY	194,614.000	1,363,106.74
FLIGHT CENTRE TRAVEL GROUP L	EQUITY	79,698.000	3,390,399.96
FLUGHAFEN WIEN AG	EQUITY	1,056.000	88,762.00
FOMENTO ECONOMICO MEX SP ADR	EQUITY	74,300.000	7,271,741.00
FOMENTO ECONOMICO MEXICA UBD	EQUITY	155,600.000	1,501,807.34
FONCIERE DES REGIONS	EQUITY	6,686.000	578,113.89
FORBO HOLDING AG REG	EQUITY	211.000	180,785.97
FORD OTOMOTIV SANAYI AS	EQUITY	5,550.000	58,638.59
FORMOSA CHEMICALS + FIBRE	EQUITY	256,000.000	721,526.00
FORMOSA INTERNATIONAL HOTELS	EQUITY	3,000.000	34,224.17
FORMOSA PETROCHEMICAL CORP	EQUITY	91,000.000	249,762.61
FORMOSA PLASTICS CORP	EQUITY	329,000.000	888,637.24
FORMOSA TAFFETA CO.	EQUITY	61,000.000	73,784.96
FORTESCUE METALS GROUP LTD	EQUITY	509,163.000	2,651,140.91
FORTIS INC	EQUITY	47,182.000	1,352,180.61
FORTUM OYJ	EQUITY	110,802.000	2,539,061.09
FOSUN INTERNATIONAL	EQUITY	176,000.000	174,325.97
FOXCONN TECHNOLOGY CO LTD	EQUITY	67,000.000	156,464.84
FRANCO NEVADA CORP	EQUITY	72,403.000	2,949,953.76
FRANSHION PROPERTIES	EQUITY	336,000.000	116,134.77
FRAPORT AG FRANKFURT AIRPORT	EQUITY	9,883.000	740,697.97
FRASERS CENTREPOINT TRUST	EQUITY	47,000.000	65,515.60
FRASERS COMMERCIAL TRUST	EQUITY	22,000.000	22,128.94
FREEHOLD ROYALTIES LTD	EQUITY	700.000	14,566.59
FREENET AG	EQUITY	5,029.000	150,929.04
FRESENIUS MEDICAL CARE ADR	EQUITY	97,540.000	3,470,473.20
FRESENIUS MEDICAL CARE AG +	EQUITY	209,273.000	14,917,257.28
FRESENIUS SE + CO KGAA	EQUITY	62,619.000	9,629,497.50
FRESNILLO PLC	EQUITY	72,704.000	897,700.66
FU JI FOOD + CATERING SERVIC	EQUITY	72,400.000	15,313.36
FUBON FINANCIAL HOLDING CO	EQUITY	3,447,000.000	5,042,669.49
FUCHS PETROLUB SE PREF	EQUITY	7,833.000	766,768.71
FUGRO NV CVA	EQUITY	122,468.000	7,309,610.68
FUJI ELECTRIC CO LTD	EQUITY	434,000.000	2,031,568.43

Security Name	Asset Class	Shares/Par Value	Base Market Value
FUJI HEAVY INDUSTRIES LTD	EQUITY	305,900.000	8,774,925.08
FUJI KIKO CO LTD	EQUITY	19,000.000	61,281.58
FUJI MEDIA HOLDINGS INC	EQUITY	183,100.000	3,745,445.03
FUJI SOFT INC	EQUITY	4,000.000	91,908.09
FUJIFILM HOLDINGS CORP	EQUITY	404,902.000	11,483,876.71
FUJIKURA LTD	EQUITY	50,000.000	234,527.38
FUJITSU LTD	EQUITY	1,938,000.000	10,030,655.05
FUKUOKA FINANCIAL GROUP INC	EQUITY	318,000.000	1,394,776.65
G4S PLC	EQUITY	1,304,948.000	5,673,461.45
GALAXY ENTERTAINMENT GROUP L	EQUITY	1,333,000.000	11,956,814.44
GALP ENERGIA SGPS SA	EQUITY	69,624.000	1,143,105.51
GAMUDA BHD	EQUITY	3,160,600.000	4,631,622.65
GAS NATURAL SDG SA	EQUITY	185,568.000	4,780,373.82
GBP COLLATERAL	EQUITY	(9.120)	(15.10)
GCL POLY ENERGY HOLDINGS LTD	EQUITY	576,000.000	177,545.06
GDF SUEZ	EQUITY	409,588.000	9,648,274.06
GDF SUEZ STRIP VVPR	EQUITY	20,349.000	28.04
GEA GROUP AG	EQUITY	127,838.000	6,094,939.07
GEBERIT AG REG	EQUITY	27,530.000	8,373,379.44
GECINA SA	EQUITY	5,036.000	666,386.13
GEELY AUTOMOBILE HOLDINGS LT	EQUITY	370,000.000	178,468.48
GEM DIAMONDS LTD	EQUITY	18,000.000	43,302.63
GEMALTO	EQUITY	16,051.000	1,769,618.57
GEMALTO	EQUITY	3,890.000	428,871.49
GENER S.A.	EQUITY	129,089.000	71,213.30
GENOMMA LAB INTERNACIONAL B	EQUITY	55,100.000	153,388.03
GENPACT LTD	EQUITY	288,100.000	5,292,397.00
GENTING BHD	EQUITY	1,089,900.000	3,413,944.13
GENTING BHD	EQUITY	212,950.000	203,490.61
GENTING MALAYSIA BHD	EQUITY	255,300.000	341,387.27
GENTING PLANTATIONS BHD	EQUITY	18,400.000	62,016.79
GENTING SINGAPORE PLC	EQUITY	1,538,000.000	1,821,091.40
GENWORTH MI CANADA INC	EQUITY	9,900.000	341,305.41
GEO HOLDINGS CORP	EQUITY	55,800.000	500,636.51
GERDAU SA SPON ADR	EQUITY	1,062,600.000	8,330,784.00
GERDAU SA PREF	EQUITY	71,100.000	552,707.00
GERRESHEIMER AG	EQUITY	1,383.000	96,866.94
GETINGE AB B SHS	EQUITY	50,542.000	1,731,267.71
GIANT MANUFACTURING	EQUITY	22,000.000	151,324.51
GILDAN ACTIVEWEAR INC	EQUITY	118,087.000	6,291,675.36
GINKO INTERNATIONAL CO LTD	EQUITY	114,000.000	2,153,505.46
GIVAUDAN REG	EQUITY	3,527.000	5,052,451.79
GJENSIDIGE FORSIKRING ASA	EQUITY	40,548.000	773,284.92
GKN PLC	EQUITY	1,711,714.000	10,583,145.96
GLAXOSMITHKLINE CONSUMER HEA	EQUITY	677.000	48,589.02
GLAXOSMITHKLINE PLC	EQUITY	1,648,343.000	43,995,017.11
GLENCORE XSTRATA PLC	EQUITY	4,455,131.000	23,073,525.26
GLENMARK PHARMACEUTICALS LTD	EQUITY	1,043,276.000	8,998,266.04

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GLOBAL LOGISTIC PROPERTIES L	EQUITY	2,235,000.000	5,115,753.21
GLOBAL MEDIACOM TBK PT	EQUITY	520,500.000	81,261.30
GLOBAL PORTS INV 144A	EQUITY	94,718.000	1,324,157.64
GLOBAL PORTS INV GDR REG S	EQUITY	104,587.000	1,462,126.26
GLOBAL TELECOM HOLDING	EQUITY	223,132.000	150,605.39
GLOBAL YELLOW PAGES WTS	EQUITY	227,000.000	539.36
GLOBALTRA SPONS GDR REG S	EQUITY	75,956.000	1,207,700.40
GLOBE TELECOM INC	EQUITY	1,940.000	71,685.91
GLOW ENERGY PCL FOREIGN	EQUITY	22,600.000	48,487.52
GLUSKIN SHEFF ASSOCIATES I	EQUITY	3,300.000	79,821.18
GN STORE NORD A/S	EQUITY	462,510.000	11,378,868.51
GODREJ CONSUMER PRODUCTS LTD	EQUITY	9,143.000	126,838.71
GOLD FIELDS LTD	EQUITY	56,783.000	178,311.77
GOLDCORP INC	EQUITY	261,911.000	5,679,463.00
GOLDEN AGRI RESOURCES LTD	EQUITY	1,621,993.000	700,131.63
GOLDEN EAGLE RETAIL GROUP	EQUITY	53,000.000	69,994.52
GOME ELECTRICAL APPLIANCES	EQUITY	924,000.000	170,410.45
GOODBABY INTERNATIONAL HOLDI	EQUITY	4,825,000.000	2,675,802.03
GOODMAN FIELDER LTD	EQUITY	796,651.000	488,215.62
GOODMAN GROUP	EQUITY	1,090,916.000	4,616,421.37
GPT GROUP	EQUITY	482,025.000	1,466,227.87
GRAINCORP LTD A	EQUITY	273,860.000	2,082,574.37
GRANA Y MONTERO SA SPON ADR	EQUITY	117,100.000	2,486,033.00
GREAT EASTERN HOLDINGS LTD	EQUITY	124,000.000	1,750,102.96
GREAT WALL MOTOR COMPANY H	EQUITY	83,500.000	459,835.56
GREAT WEST LIFECO INC	EQUITY	82,100.000	2,530,611.76
GREE INC	EQUITY	19,400.000	191,775.84
GREENCORE GROUP PLC	EQUITY	900,678.000	3,326,595.62
GREENTOWN CHINA HOLDINGS	EQUITY	56,000.000	85,512.17
GRIFOLS SA	EQUITY	33,761.000	1,617,300.94
GRIFOLS SA B	EQUITY	34,939.000	1,246,212.04
GRIFOLS SA ADR	EQUITY	44,001.000	1,589,316.12
GROUPE BRUXELLES LAMBERT SA	EQUITY	22,013.000	2,024,107.90
GROUPE EUROTUNNEL SA REGR	EQUITY	357,183.000	3,760,256.24
GROUPE FNAC	EQUITY	1,821.000	59,820.43
GROUPE FNAC	EQUITY	5.000	17.43
GROWTHPOINT PROPERTIES LTD	EQUITY	146,191.000	338,896.53
GRUPA AZOTY SA	EQUITY	3,241.000	67,130.36
GRUPA LOTOS SA	EQUITY	10,403.000	122,217.88
GRUPO AEROPORT DEL PACIFIC B	EQUITY	24,200.000	128,214.00
GRUPO AEROPORT DEL SURESTE B	EQUITY	15,500.000	193,176.76
GRUPO ARGOS SA	EQUITY	19,439.000	195,597.39
GRUPO ARGOS SA PRF	EQUITY	11,889.000	119,997.67
GRUPO AVAL ACCIONES PF	EQUITY	72,872.000	48,090.99
GRUPO BIMBO SAB SERIES A	EQUITY	131,400.000	404,820.13
GRUPO BTG PACTUAL UNIT	EQUITY	349,400.000	4,048,996.93
GRUPO CARSO SAB DE CV SER A1	EQUITY	47,300.000	248,866.59
GRUPO COMERCIAL CHEDRAUI SA	EQUITY	266,000.000	933,842.86

Security Name	Asset Class	Shares/Par Value	Base Market Value
GRUPO DE INV SURAMERICANA	EQUITY	165,372.000	2,884,594.41
GRUPO DE INV SURAMERICANA PF	EQUITY	159,548.000	2,888,710.68
GRUPO FAMSA SAB A	EQUITY	581,516.000	1,048,732.58
GRUPO FIN SANTANDER ADR B	EQUITY	307,208.000	4,190,317.12
GRUPO FIN SANTANDER B	EQUITY	145,000.000	392,138.75
GRUPO FINANCIERO BANORTE O	EQUITY	1,716,157.000	11,968,541.27
GRUPO FINANCIERO INBURSA O	EQUITY	1,415,550.000	3,992,503.49
GRUPO MEXICO SAB DE CV SER B	EQUITY	308,300.000	1,014,786.65
GRUPO SANBORNS SA DE CV	EQUITY	1,550,000.000	3,277,010.65
GRUPO TELEVISA SAB SER CPO	EQUITY	207,500.000	1,245,270.92
GS RETAIL CO LTD	EQUITY	73,570.000	1,951,921.16
GTECH SPA	EQUITY	46,884.000	1,431,619.86
GUANGDONG INVESTMENT LTD	EQUITY	1,566,000.000	1,530,908.27
GUANGZHOU AUTOMOBILE GROUP H	EQUITY	176,000.000	192,257.94
GUANGZHOU R+F PROPERTIES H	EQUITY	81,200.000	118,756.47
GUDANG GARAM TBK PT	EQUITY	39,000.000	134,593.26
GUNGHO ONLINE ENTERTAINMENT	EQUITY	102,400.000	737,517.72
GUNMA BANK LTD/THE	EQUITY	96,000.000	536,149.56
GUOCOLEISURE LTD	EQUITY	1,039,500.000	708,038.97
GURIT HOLDING AG BR	EQUITY	143.000	72,517.01
GVC HOLDINGS PLC	EQUITY	30,549.000	179,871.44
H I S CO LTD	EQUITY	10,200.000	509,490.51
H+R REAL ESTATE INV REIT UTS	EQUITY	33,530.000	675,333.64
HACHIJUNI BANK LTD/THE	EQUITY	104,000.000	606,555.35
HACI OMER SABANCI HOLDING	EQUITY	67,781.000	272,575.21
HAIER ELECTRONICS GROUP CO	EQUITY	70,000.000	203,578.91
HAITIAN INTERNATIONAL HLDGS	EQUITY	2,327,000.000	5,293,990.65
HAITONG SECURITIES CO LTD H	EQUITY	109,809.000	190,337.96
HAKUHODO DY HOLDINGS INC	EQUITY	64,700.000	501,693.54
HAKUTO CO LTD	EQUITY	6,300.000	62,937.06
HALLA VISTEON CLIMATE CONTRO	EQUITY	2,630.000	96,567.49
HAMAMATSU PHOTONICS KK	EQUITY	15,400.000	616,117.22
HAMMERSON PLC	EQUITY	195,486.000	1,625,342.80
HANA FINANCIAL GROUP	EQUITY	285,907.000	11,893,037.66
HANG LUNG PROPERTIES LTD	EQUITY	1,340,500.000	4,252,948.58
HANG SENG BANK LTD	EQUITY	198,200.000	3,215,677.57
HANKOOK TIRE CO LTD	EQUITY	29,144.000	1,676,259.82
HANKYU HANSHIN HOLDINGS INC	EQUITY	260,000.000	1,405,071.12
HANNOVER RUECK SE	EQUITY	22,449.000	1,929,637.24
HANWA CO LTD	EQUITY	21,000.000	112,487.51
HANWHA CHEMICAL CORP	EQUITY	6,000.000	122,518.60
HANWHA CORPORATION	EQUITY	5,890.000	218,778.60
HANWHA LIFE INSURANCE CO LTD	EQUITY	16,290.000	117,156.49
HARGREAVES LANSDOWN PLC	EQUITY	62,915.000	1,410,907.23
HARMONY GOLD MINING CO LTD	EQUITY	30,166.000	74,595.96
HARVEY NORMAN HOLDINGS LTD	EQUITY	112,585.000	318,288.25
HAYS PLC	EQUITY	858,210.000	1,844,989.32
HCL TECHNOLOGIES LTD	EQUITY	15,629.000	319,806.41

Security Name	Asset Class	Shares/Par Value	Base Market Value
HDFC BANK LIMITED	EQUITY	1,085,081.000	11,709,507.20
HDFC BANK LTD ADR	EQUITY	500.000	17,220.00
HEIDELBERGCEMENT AG	EQUITY	74,294.000	5,645,891.92
HEINEKEN HOLDING NV	EQUITY	27,963.000	1,771,875.72
HEINEKEN NV	EQUITY	123,325.000	8,340,440.34
HEIWA CORP	EQUITY	27,300.000	442,077.92
HELLENIC TELECOMMUN ORGANIZA	EQUITY	19,988.000	266,335.54
HELVETIA HOLDING AG REG	EQUITY	1,033.000	519,781.30
HENDERSON LAND DEVELOPMENT	EQUITY	321,773.000	1,836,331.48
HENGAN INTL GROUP CO LTD	EQUITY	101,000.000	1,190,572.31
HENKEL AG + CO KGAA	EQUITY	41,557.000	4,331,407.17
HENKEL AG + CO KGAA VORZUG	EQUITY	172,133.000	19,997,537.91
HENNES + MAURITZ AB B SHS	EQUITY	333,586.000	15,384,450.73
HERMES MICROVISION GDR REG S	EQUITY	69,161.000	2,244,966.06
HERMES MICROVISION INC	EQUITY	2,000.000	64,958.81
HERO MOTOCORP LTD	EQUITY	6,228.000	209,127.09
HEXAGON AB B SHS	EQUITY	59,612.000	1,886,949.15
HIGHWEALTH CONSTRUCTION CORP	EQUITY	26,000.000	54,959.99
HIKMA PHARMACEUTICALS PLC	EQUITY	55,857.000	1,111,082.24
HILL + SMITH HOLDINGS PLC	EQUITY	9,881.000	84,363.62
HILONG HOLDING LTD	EQUITY	422,000.000	361,383.85
HINDALCO INDUSTRIES LTD	EQUITY	94,931.000	188,081.71
HINDUSTAN PETROLEUM CORP	EQUITY	154,042.000	590,218.32
HINDUSTAN UNILEVER LTD	EQUITY	48,214.000	445,699.87
HINO MOTORS LTD	EQUITY	276,000.000	4,338,061.94
HIROSE ELECTRIC CO LTD	EQUITY	7,200.000	1,026,173.83
HIROSHIMA BANK LTD/THE	EQUITY	133,000.000	550,449.55
HISAMITSU PHARMACEUTICAL CO	EQUITY	17,700.000	892,536.04
HITACHI CAPITAL CORP	EQUITY	8,200.000	239,122.78
HITACHI CHEMICAL CO LTD	EQUITY	28,100.000	448,348.79
HITACHI CONSTRUCTION MACHINE	EQUITY	20,800.000	444,279.53
HITACHI HIGH TECHNOLOGIES CO	EQUITY	14,600.000	366,857.90
HITACHI LTD	EQUITY	3,405,414.000	25,790,490.88
HITACHI METALS LTD	EQUITY	254,000.000	3,591,113.65
HITE JINRO CO LTD	EQUITY	1,290.000	26,952.67
HIWIN TECHNOLOGIES CORP	EQUITY	14,000.000	118,140.49
HKT TRUST AND HKT LTD SS	EQUITY	705,260.000	697,642.33
HOCHTIEF AG	EQUITY	5,200.000	444,680.84
HOKKAIDO ELECTRIC POWER CO	EQUITY	44,200.000	508,423.01
HOKUHOKU FINANCIAL GROUP INC	EQUITY	261,000.000	521,478.52
HOKURIKU ELECTRIC POWER CO	EQUITY	55,000.000	746,729.46
HOLCIM LTD REG	EQUITY	93,529.000	7,019,801.82
HOLMEN AB B SHARES	EQUITY	5,574.000	202,995.45
HOME PRODUCT CENTER PCL FOR	EQUITY	174,417.000	49,628.70
HOME RETAIL GROUP	EQUITY	1,156,597.000	3,676,060.31
HOMESERVE PLC	EQUITY	431,686.000	1,968,338.42
HON HAI PRECISION INDUSTRY	EQUITY	879,000.000	2,362,403.74
HONDA MOTOR CO LTD	EQUITY	655,800.000	27,016,925.94

Security Name	Asset Class	Shares/Par Value	Base Market Value
HONG KONG + CHINA GAS	EQUITY	1,408,087.000	3,236,125.79
HONG KONG EXCHANGES + CLEAR	EQUITY	511,888.000	8,529,541.14
HONG LEONG BANK BERHAD	EQUITY	50,000.000	219,813.77
HONG LEONG FINANCIAL GROUP	EQUITY	15,400.000	72,780.34
HONGHUA GROUP	EQUITY	6,833,000.000	2,300,065.13
HONGKONG + SHANGHAI HOTELS	EQUITY	600,145.000	814,254.44
HONGKONG LAND HOLDINGS LTD	EQUITY	129,000.000	761,100.00
HOPEWELL HOLDINGS LTD	EQUITY	150,000.000	508,786.08
HORIZON NORTH LOGISTICS INC	EQUITY	9,400.000	88,028.24
HOTAI MOTOR COMPANY LTD	EQUITY	20,000.000	246,950.86
HOTEL SHILLA CO LTD	EQUITY	48,334.000	3,045,635.10
HOUSING DEVELOPMENT FINANCE	EQUITY	486,650.000	6,278,339.66
HOWDEN JOINERY GROUP PLC	EQUITY	579,570.000	3,309,777.10
HOYA CORP	EQUITY	108,400.000	3,013,603.54
HSBC HOLDINGS PLC	EQUITY	6,774,440.000	74,322,330.13
HSBC HOLDINGS PLC	EQUITY	1,283,392.000	13,928,413.58
HTC CORP	EQUITY	57,000.000	269,666.31
HUA NAN FINANCIAL HOLDINGS C	EQUITY	431,000.000	251,628.16
HUANENG POWER INTL INC H	EQUITY	256,000.000	231,113.98
HUGO BOSS AG ORD	EQUITY	8,312.000	1,185,438.93
HUHTAMAKI OYJ	EQUITY	7,597.000	195,233.47
HULIC CO LTD	EQUITY	68,700.000	1,016,397.89
HUSKY ENERGY INC	EQUITY	99,880.000	3,167,958.59
HUSQVARNA AB B SHS	EQUITY	98,306.000	592,658.47
HUTCHISON PORT HOLDINGS TR U	EQUITY	1,559,500.000	1,052,662.50
HUTCHISON WHAMPOA LTD	EQUITY	1,655,400.000	22,523,901.33
HYOSUNG CORPORATION	EQUITY	1,779.000	118,504.48
HYPERMARCAS SA	EQUITY	2,162,300.000	16,176,579.42
HYSAN DEVELOPMENT CO	EQUITY	351,466.000	1,513,972.52
HYUNDAI DEPT STORE CO	EQUITY	16,310.000	2,488,188.75
HYUNDAI DEVELOPMENT CO ENGIN	EQUITY	4,340.000	95,407.21
HYUNDAI ENGINEERING + CONST	EQUITY	175,196.000	10,076,654.38
HYUNDAI GLOVIS CO LTD	EQUITY	22,418.000	4,906,957.88
HYUNDAI HEAVY INDUSTRIES	EQUITY	20,736.000	5,049,653.67
HYUNDAI HYSCO	EQUITY	2,320.000	91,230.40
HYUNDAI MARINE + FIRE INS CO	EQUITY	4,510.000	138,887.57
HYUNDAI MERCHANT MARINE	EQUITY	4,854.000	52,433.41
HYUNDAI MIPO DOCKYARD	EQUITY	999.000	168,495.76
HYUNDAI MOBIS CO LTD	EQUITY	76,373.000	21,239,849.82
HYUNDAI MOTOR CO	EQUITY	120,522.000	27,008,530.82
HYUNDAI MOTOR CO LTD 2ND PFD	EQUITY	2,936.000	363,053.02
HYUNDAI MOTOR CO LTD PRF	EQUITY	997.000	118,088.79
HYUNDAI ROTEM COMPANY	EQUITY	2,280.000	62,220.12
HYUNDAI SECURITIES CO	EQUITY	7,870.000	43,624.86
HYUNDAI STEEL CO	EQUITY	4,877.000	398,810.92
HYUNDAI WIA CORP	EQUITY	1,157.000	208,300.56
IBERDROLA SA	EQUITY	2,097,395.000	13,395,633.87
IBIDEN CO LTD	EQUITY	30,900.000	577,987.73

Security Name	Asset Class	Shares/Par Value	Base Market Value
ICADE	EQUITY	8,585.000	800,515.56
ICAP PLC	EQUITY	484,921.000	3,627,024.73
ICICI BANK LTD	EQUITY	276,184.000	4,902,595.29
ICICI BANK LTD SPON ADR	EQUITY	64,100.000	2,382,597.00
IDEA CELLULAR LTD	EQUITY	1,869,973.000	5,047,158.55
IDEMITSU KOSAN CO LTD	EQUITY	98,400.000	2,240,342.52
IG GROUP HOLDINGS PLC	EQUITY	186,174.000	1,899,438.93
IGM FINANCIAL INC	EQUITY	27,240.000	1,438,015.63
IHH HEALTHCARE BHD	EQUITY	6,441,100.000	7,590,488.78
IHI CORP	EQUITY	319,000.000	1,377,917.32
IIDA GROUP HOLDINGS CO LTD	EQUITY	60,300.000	1,205,942.62
IJM CORP BHD	EQUITY	5,257,130.000	9,437,314.73
ILIAD SA	EQUITY	6,946.000	1,425,157.23
ILUKA RESOURCES LTD	EQUITY	271,652.000	2,097,377.92
IMERYS SA	EQUITY	43,982.000	3,830,840.47
IMI PLC	EQUITY	339,471.000	8,574,288.97
IMMOEAST ANSPR NACHB	EQUITY	124,068.000	0.00
IMMOFINANZ AG	EQUITY	249,756.000	1,159,101.09
IMPALA PLATINUM HOLDINGS LTD	EQUITY	43,275.000	508,206.23
IMPERIAL HOLDINGS LTD	EQUITY	15,377.000	297,461.17
IMPERIAL OIL LTD	EQUITY	75,946.000	3,362,352.79
IMPERIAL TOBACCO GROUP PLC	EQUITY	237,977.000	9,215,206.78
IMPULSORA DEL DESARROLLO Y E	EQUITY	2,625,099.000	6,010,980.94
INABATA + CO LTD	EQUITY	8,900.000	97,548.17
INCITEC PIVOT LTD	EQUITY	545,260.000	1,307,348.65
IND + COMM BK OF CHINA H	EQUITY	22,500,125.000	15,205,630.17
INDEPENDENT NEWS + MEDIA PLC	EQUITY	1,279,836.000	202,808.18
INDITEX	EQUITY	102,435.000	16,909,800.80
INDO TAMBANGRAYA MEGAH TBK P	EQUITY	46,000.000	107,723.91
INDOCEMENT TUNGGAL PRAKARSA	EQUITY	118,500.000	194,741.17
INDOFOOD CBP SUKSES MAKMUR T	EQUITY	86,000.000	72,078.88
INDOFOOD SUKSES MAKMUR TBK P	EQUITY	342,500.000	185,743.63
INDORAMA VENTURES FOREIGN	EQUITY	63,700.000	38,770.54
INDOSAT TBK PT	EQUITY	5,836,000.000	1,990,090.39
INDS KLABIN PAPEL E CELU PRF	EQUITY	37,500.000	194,871.25
INDUSIND BANK LTD	EQUITY	434,224.000	2,949,114.90
INDUSTRIAL ALLIANCE INSURANC	EQUITY	44,368.000	1,960,543.62
INDUSTRIAL BANK OF KOREA	EQUITY	16,970.000	195,371.68
INDUSTRIAS CH S.A.B. SER B	EQUITY	14,500.000	97,647.20
INDUSTRIAS PENOLES SAB DE CV	EQUITY	11,230.000	278,984.75
INDUSTRIVARDEN AB C SHS	EQUITY	25,087.000	477,709.98
INFINEON TECHNOLOGIES AG	EQUITY	249,138.000	2,664,004.76
INFO EDGE INDIA LTD	EQUITY	18,865.000	141,392.19
INFO SERVICES INTL DENTSU	EQUITY	5,800.000	63,129.25
INFORMA PLC	EQUITY	476,114.000	4,522,410.36
INFOSYS LTD	EQUITY	135,981.000	7,656,089.73
ING GROEP NV CVA	EQUITY	1,958,207.000	27,252,934.62
ING VYSYA BANK LTD	EQUITY	277,687.000	2,738,486.30

Security Name	Asset Class	Shares/Par Value	Base Market Value
INMARSAT PLC	EQUITY	106,263.000	1,330,544.67
INNER MONGOLIA YITAI COAL B	EQUITY	114,400.000	202,373.60
INNOLUX CORP	EQUITY	542,000.000	206,408.64
INNOTECH CORP	EQUITY	8,600.000	39,929.59
INPEX CORP	EQUITY	375,800.000	4,819,736.46
INSURANCE AUSTRALIA GROUP	EQUITY	1,170,292.000	6,093,547.65
INTACT FINANCIAL CORP	EQUITY	60,122.000	3,925,330.01
INTERCONEXION ELECTRICA SA	EQUITY	23,289.000	109,694.57
INTERCONTINENTAL HOTELS GROU	EQUITY	132,364.000	4,413,054.09
INTERNATIONAL PERSONAL FINAN	EQUITY	416,233.000	3,433,139.45
INTERSERVE PLC	EQUITY	18,133.000	187,104.10
INTERTAPE POLYMER GROUP INC	EQUITY	19,400.000	256,171.29
INTERTEK GROUP PLC	EQUITY	223,850.000	11,671,251.16
INTESA SANPAOLO	EQUITY	2,971,553.000	7,345,802.05
INTESA SANPAOLO RSP	EQUITY	225,046.000	453,679.26
INTIME RETAIL GROUP CO LTD	EQUITY	77,000.000	80,438.50
INTL CONSOLIDATED AIRLINE DI	EQUITY	575,908.000	3,840,095.60
INTL CONTAINER TERM SVCS INC	EQUITY	3,199,900.000	7,354,020.17
INTL FOREST PRODUCTS CLASS A	EQUITY	205,800.000	2,603,248.94
INTRUM JUSTITIA AB	EQUITY	7,258.000	203,412.95
INTU PROPERTIES PLC	EQUITY	147,381.000	756,464.70
INVENSYS PLC	EQUITY	172,463.000	1,452,487.79
INVENTEC CO LTD	EQUITY	185,000.000	163,563.00
INVERSIONES LA CONSTRUCCION	EQUITY	150,517.000	2,119,756.02
INVESTA OFFICE FUND	EQUITY	22,426.000	62,798.48
INVESTEC LTD	EQUITY	41,084.000	292,231.34
INVESTEC PLC	EQUITY	282,139.000	2,044,871.53
INVESTMENT AB KINNEVIK B SHS	EQUITY	58,691.000	2,722,269.63
INVESTOR AB B SHS	EQUITY	266,923.000	9,197,219.18
IOI CORPORATION BHD	EQUITY	245,400.000	352,872.54
IOI PROPERTIES GROUP SDN BHD	EQUITY	81,799.000	82,410.84
IPSEN	EQUITY	3,862.000	182,878.19
IREN SPA	EQUITY	291,733.000	447,418.59
IRESS LTD	EQUITY	23,452.000	198,063.69
IRISH BANK RESOLUTION CORP	EQUITY	215,703.000	0.00
IRISH CONTINENTAL GROUP PLC	EQUITY	23,564.000	861,104.45
IRPC PCL FOREIGN	EQUITY	1,592,800.000	158,019.72
ISAGEN SA ESP	EQUITY	31,046.000	52,225.41
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	350,820.000	4,990,018.56
ISRAEL CHEMICALS LTD	EQUITY	101,141.000	842,987.36
ISRAEL CORP LIMITED/THE	EQUITY	485.000	255,285.22
ISRAEL DISCOUNT BANK A	EQUITY	0.160	0.31
ISUZU MOTORS LTD	EQUITY	952,000.000	5,923,676.33
IT HOLDINGS CORP	EQUITY	57,100.000	901,278.72
ITALCEMENTI SPA	EQUITY	65,734.000	563,395.98
ITAU UNIBANCO HLDNG PREF ADR	EQUITY	724,555.000	9,832,211.35
ITAU UNIBANCO HOLDING S PREF	EQUITY	191,757.000	2,548,090.26
ITAUSA INVESTIMENTOS ITAU PR	EQUITY	226,804.000	855,592.07

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ITC LTD	EQUITY	177,421.000	920,736.25
ITOCHU CORP	EQUITY	1,132,900.000	14,001,589.83
ITOCHU TECHNO SOLUTIONS CORP	EQUITY	6,400.000	259,702.20
ITV PLC	EQUITY	4,040,155.000	12,981,514.10
IWATANI CORP	EQUITY	15,000.000	76,209.50
IYO BANK LTD/THE	EQUITY	59,000.000	578,745.06
IZUMI CO LTD	EQUITY	2,100.000	65,934.07
J FRONT RETAILING CO LTD	EQUITY	218,000.000	1,650,996.63
J OIL MILLS INC	EQUITY	31,000.000	83,468.91
JAIN IRRIGATION SYSTEMS DVR	EQUITY	51,734.000	27,265.84
JAIN IRRIGATION SYSTEMS LTD	EQUITY	851,775.000	994,919.47
JAIPRAKASH ASSOCIATES LTD	EQUITY	63,780.000	56,144.55
JAMES HARDIE INDUSTRIES CDI	EQUITY	277,817.000	3,216,222.48
JAPAN AIRLINES CO LTD	EQUITY	227,300.000	11,223,890.39
JAPAN EXCHANGE GROUP INC	EQUITY	266,600.000	7,581,631.70
JAPAN PETROLEUM EXPLORATION	EQUITY	7,700.000	291,941.39
JAPAN PRIME REALTY INVESTMEN	EQUITY	204.000	654,088.77
JAPAN REAL ESTATE INVESTMENT	EQUITY	304.000	1,631,283.01
JAPAN RETAIL FUND INVESTMENT	EQUITY	592.000	1,206,473.53
JAPAN STEEL WORKS LTD	EQUITY	113,000.000	632,167.83
JAPAN TOBACCO INC	EQUITY	266,700.000	8,678,121.88
JARDINE CYCLE + CARRIAGE LTD	EQUITY	49,293.000	1,403,519.20
JARDINE MATHESON HLDGS LTD	EQUITY	84,440.000	4,417,056.40
JASA MARGA (PERSERO) TBK PT	EQUITY	136,000.000	52,801.97
JASTRZEBSKA SPOLKA WEGLOWA S	EQUITY	3,499.000	61,608.93
JB HI FI LTD	EQUITY	14,526.000	279,407.13
JBS SA	EQUITY	57,700.000	214,487.23
JC DECAUX SA	EQUITY	14,091.000	581,918.09
JERONIMO MARTINS	EQUITY	511,388.000	10,016,839.14
JFE HOLDINGS INC	EQUITY	131,224.000	3,123,756.70
JG SUMMIT HOLDINGS INC	EQUITY	165,800.000	144,011.49
JGC CORP	EQUITY	87,000.000	3,414,442.70
JIANGSU EXPRESS CO LTD H	EQUITY	130,000.000	160,283.73
JIANGXI COPPER CO LTD H	EQUITY	132,000.000	238,336.29
JINDAL STEEL + POWER LTD	EQUITY	31,085.000	131,114.32
JOHNSON ELECTRIC HOLDINGS	EQUITY	200.000	193.97
JOHNSON MATTHEY PLC	EQUITY	83,059.000	4,512,177.07
JOLLIBEE FOODS CORPORATION	EQUITY	30,520.000	119,033.67
JOYO BANK LTD/THE	EQUITY	159,200.000	813,380.90
JSR CORP	EQUITY	96,400.000	1,867,374.53
JSW STEEL LTD	EQUITY	6,371.000	104,657.23
JTEKT CORP	EQUITY	157,009.000	2,673,955.67
JULIUS BAER GROUP LTD	EQUITY	57,302.000	2,760,238.02
JUMBO SA	EQUITY	56,682.000	906,017.23
JUPITER FUND MANAGEMENT	EQUITY	108,610.000	692,557.98
JX HOLDINGS INC	EQUITY	905,400.000	4,660,305.41
K GREEN TRUST	EQUITY	700.000	579.36
K S AG REG	EQUITY	43,361.000	1,336,889.89

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
KABEL DEUTSCHLAND HOLDING AG	EQUITY	5,297.000	687,711.64
KAJIMA CORP	EQUITY	249,000.000	935,778.50
KAKAKU.COM INC	EQUITY	77,300.000	1,358,385.42
KALBE FARMA TBK PT	EQUITY	33,804,000.000	3,472,062.45
KAMEI CORP	EQUITY	2,900.000	22,845.73
KAMIGUMI CO LTD	EQUITY	100,000.000	917,178.06
KANAMOTO CO LTD	EQUITY	9,000.000	228,885.40
KANDENKO CO LTD	EQUITY	30,000.000	169,259.31
KANEKA CORP	EQUITY	177,000.000	1,161,980.88
KANEMATSU CORP	EQUITY	120,000.000	197,516.77
KANGWON LAND INC	EQUITY	7,400.000	217,018.05
KANSAI ELECTRIC POWER CO INC	EQUITY	212,700.000	2,446,641.93
KANSAI PAINT CO LTD	EQUITY	46,000.000	680,557.54
KAO CORP	EQUITY	298,500.000	9,400,456.69
KASAI KOGYO CO LTD	EQUITY	8,000.000	54,193.43
KASIKORNBANK PCL NVDR	EQUITY	1,450,200.000	6,884,698.72
KASUMI CO LTD	EQUITY	8,500.000	52,566.48
KAWASAKI HEAVY INDUSTRIES	EQUITY	730,000.000	3,062,937.06
KB FINANCIAL GROUP INC	EQUITY	31,780.000	1,272,284.08
KBC GROEP NV	EQUITY	292,125.000	16,604,506.79
KCC CORP	EQUITY	392.000	174,019.99
KDDI CORP	EQUITY	332,300.000	20,455,553.98
KEIKYU CORP	EQUITY	106,430.000	877,929.78
KEIO CORP	EQUITY	140,000.000	933,732.93
KEISEI ELECTRIC RAILWAY CO	EQUITY	115,000.000	1,058,037.20
KELLER GROUP PLC	EQUITY	4,541.000	86,416.59
KELT EXPLORATION LTD	EQUITY	32,200.000	284,875.29
KEMAYAN CORP BHD	EQUITY	800.000	0.00
KENTZ CORP LTD	EQUITY	58,460.000	611,929.63
KEPPEL CORP LTD	EQUITY	364,850.000	3,233,543.09
KEPPEL LAND LTD	EQUITY	193,466.000	511,782.39
KEPPEL REIT 1	EQUITY	460.000	431.73
KERING	EQUITY	55,651.000	11,782,537.72
KERNEL HOLDING SA	EQUITY	3,436.000	43,350.68
KERRY GROUP PLC A	EQUITY	37,285.000	2,594,530.78
KERRY LOGISTICS NETWORK LTD	EQUITY	86,117.000	122,171.47
KERRY PROPERTIES LTD	EQUITY	172,234.000	597,529.53
KEYENCE CORP	EQUITY	17,600.000	7,535,321.82
KEYERA CORP	EQUITY	53,500.000	3,219,063.52
KGHM POLSKA MIEDZ SA	EQUITY	11,297.000	441,778.99
KIA MOTORS CORPORATION	EQUITY	21,328.000	1,133,747.86
KIKKOMAN CORP	EQUITY	39,000.000	736,920.22
KIMBERLY CLARK DE MEXICO A	EQUITY	409,527.000	1,160,995.90
KINDEN CORP	EQUITY	146,800.000	1,536,368.39
KINGBOARD CHEMICAL HOLDINGS	EQUITY	56,400.000	146,932.77
KINGFISHER PLC	EQUITY	858,953.000	5,472,895.82
KINROSS GOLD CORP	EQUITY	370,216.000	1,620,239.44
KINSUS INTERCONNECT TECH	EQUITY	21,000.000	69,686.45

Security Name	Asset Class	Shares/Par Value	Base Market Value
KINTETSU CORP	EQUITY	409,120.000	1,436,328.24
KIRIN HOLDINGS CO LTD	EQUITY	499,000.000	7,183,169.21
KLEPIERRE	EQUITY	28,150.000	1,306,616.86
KOBE STEEL LTD	EQUITY	710,000.000	1,215,926.93
KOC HOLDING AS	EQUITY	53,821.000	220,444.40
KOITO MANUFACTURING CO LTD	EQUITY	55,000.000	1,050,235.48
KOLAO HOLDINGS GDR	EQUITY	210,178.000	2,820,588.76
KOMATSU LTD	EQUITY	350,900.000	7,134,515.96
KOMERCNI BANKA AS	EQUITY	29,723.000	6,615,036.41
KONAKA CO LTD	EQUITY	6,500.000	57,946.82
KONAMI CORP	EQUITY	158,100.000	3,653,726.27
KONE OYJ B	EQUITY	70,840.000	3,201,737.32
KONICA MINOLTA INC	EQUITY	318,000.000	3,173,797.63
KONINKLIJKE AHOLD NV	EQUITY	380,984.000	6,850,946.10
KONINKLIJKE DSM NV	EQUITY	76,916.000	6,058,180.56
KONINKLIJKE KPN NV	EQUITY	1,836,683.000	5,929,796.60
KONINKLIJKE PHILIPS NV	EQUITY	521,624.000	19,151,667.44
KOREA AEROSPACE INDUSTRIES	EQUITY	2,550.000	70,071.54
KOREA ELECTRIC POWER CORP	EQUITY	74,680.000	2,459,023.07
KOREA GAS CORPORATION	EQUITY	2,029.000	128,044.16
KOREA INVESTMENT HOLDINGS CO	EQUITY	2,470.000	95,490.60
KOREA ZINC CO LTD	EQUITY	667.000	200,981.66
KOREAN AIR LINES CO LTD	EQUITY	1,812.000	53,569.34
KOTAK MAHINDRA BANK LTD	EQUITY	200,339.000	2,356,910.36
KOZA ALTIN ISLETMELERI AS	EQUITY	3,182.000	32,878.94
KRISENERGY LTD	EQUITY	1,347,000.000	1,338,891.97
KROTON EDUCACIONAL SA	EQUITY	12,223.000	203,401.50
KRUNG THAI BANK PUB CO FOREI	EQUITY	218,400.000	109,665.25
KT CORP	EQUITY	2,200.000	65,769.65
KT SKYLIFE CO LTD	EQUITY	39,080.000	1,094,247.41
KT+G CORP	EQUITY	8,895.000	627,922.02
KUALA LUMPUR KEPONG BHD	EQUITY	44,700.000	339,804.61
KUBOTA CORP	EQUITY	509,000.000	8,421,587.94
KUDELSKI SA BR	EQUITY	5,183.000	79,258.78
KUEHNE + NAGEL INTL AG REG	EQUITY	13,004.000	1,712,226.23
KUMBA IRON ORE LTD	EQUITY	6,995.000	296,162.57
KUMHO PETRO CHEMICAL CO LTD	EQUITY	1,089.000	98,235.47
KURARAY CO LTD	EQUITY	83,100.000	990,669.33
KURITA WATER INDUSTRIES LTD	EQUITY	27,200.000	564,677.23
KYOCERA CORP	EQUITY	79,800.000	3,986,013.99
KYORITSU MAINTENANCE CO LTD	EQUITY	2,700.000	97,102.90
KYOWA HAKKO KIRIN CO LTD	EQUITY	74,986.000	826,875.74
KYUSHU ELECTRIC POWER CO INC	EQUITY	96,500.000	1,232,129.77
L OREAL	EQUITY	83,642.000	14,717,993.54
LADBROKES PLC	EQUITY	305,207.000	904,337.25
LAFARGE MALAYSIA BHD	EQUITY	36,300.000	94,975.12
LAFARGE SA	EQUITY	108,825.000	8,168,068.16
LAGARDERE SCA	EQUITY	68,603.000	2,554,240.30

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
LAND + HOUSES PUB NVDR	EQUITY	9,055,500.000	2,466,424.98
LAND + HOUSES PUB CO FOR REG	EQUITY	6,727,100.000	1,832,244.22
LAND SECURITIES GROUP PLC	EQUITY	194,488.000	3,103,631.31
LANXESS AG	EQUITY	59,917.000	4,002,222.07
LARGAN PRECISION CO LTD	EQUITY	8,000.000	326,136.19
LARSEN + TOUBRO LTD	EQUITY	256,528.000	4,440,250.64
LATAM AIRLINES GROUP SA	EQUITY	18,824.000	294,835.89
LATAM AIRLINES GROUP SP ADR	EQUITY	3,350.000	54,638.50
LAWSON INC	EQUITY	16,659.000	1,247,384.33
LCY CHEMICAL CORP	EQUITY	41,000.000	53,307.50
LEE + MAN PAPER MANUFACTURIN	EQUITY	140,000.000	92,084.48
LEGACY OIL GAS INC	EQUITY	40,893.000	235,928.56
LEGAL + GENERAL GROUP PLC	EQUITY	1,869,043.000	6,893,901.97
LEGRAND SA	EQUITY	172,476.000	9,520,788.52
LEIGHTON HOLDINGS LTD	EQUITY	47,007.000	677,502.76
LEND LEASE GROUP	EQUITY	178,725.000	1,781,244.29
LENOVO GROUP LTD	EQUITY	6,086,000.000	7,401,706.27
LEOPALACE21 CORP	EQUITY	138,300.000	731,599.83
LG CHEM LTD	EQUITY	3,621.000	1,027,611.22
LG CHEM LTD PREFERENCE	EQUITY	620.000	89,591.13
LG CORP	EQUITY	8,531.000	517,348.75
LG DISPLAY CO LTD	EQUITY	18,480.000	443,898.23
LG ELECTRONICS INC	EQUITY	8,419.000	543,264.23
LG HOUSEHOLD + HEALTH CARE	EQUITY	12,943.000	6,720,769.42
LG INNOTEK CO LTD	EQUITY	738.000	58,530.91
LG UPLUS CORP	EQUITY	168,790.000	1,719,327.71
LI + FUNG LTD	EQUITY	1,524,800.000	1,970,465.39
LIBERTY HOLDINGS LTD	EQUITY	10,975.000	127,419.50
LIC HOUSING FINANCE LTD	EQUITY	13,808.000	48,965.88
LIFE HEALTHCARE GROUP HOLDIN	EQUITY	978,233.000	3,909,663.05
LIFESTYLE INTL HLDGS LTD	EQUITY	308,500.000	571,344.19
LINAMAR CORP	EQUITY	22,800.000	948,265.41
LINDE AG	EQUITY	77,905.000	16,322,439.15
LINDT + SPRUENGLI AG PC	EQUITY	194.000	877,128.24
LINDT + SPRUENGLI AG REG	EQUITY	25.000	1,352,111.09
LINK REIT	EQUITY	673,544.000	3,274,881.03
LIPPO KARAWACI TBK PT	EQUITY	1,428,000.000	106,777.32
LIPPO MALLS INDONESIA RETAIL	EQUITY	414,000.000	136,076.35
LITE ON TECHNOLOGY CORP	EQUITY	165,000.000	264,633.35
LIXIL GROUP CORP	EQUITY	221,900.000	6,086,653.35
LLOYDS BANKING GROUP PLC	EQUITY	31,330,050.000	40,931,115.66
LOBLAW COMPANIES LTD	EQUITY	28,800.000	1,148,747.30
LOCALIZA RENT A CAR	EQUITY	7,545.000	106,431.11
LOGITECH INTERNATIONAL REG	EQUITY	130,892.000	1,802,920.11
LOJAS AMERICANAS SA	EQUITY	8,800.000	50,989.09
LOJAS AMERICANAS SA PREF	EQUITY	28,597.000	190,666.87
LOJAS RENNER S.A.	EQUITY	8,700.000	224,944.37
LONDON STOCK EXCHANGE GROUP	EQUITY	94,042.000	2,699,268.04

Security Name	Asset Class	Shares/Par Value	Base Market Value
LONGFOR PROPERTIES	EQUITY	4,495,500.000	6,284,858.29
LONZA GROUP AG REG	EQUITY	12,744.000	1,212,281.33
LOTTE CHEMICAL CORP	EQUITY	1,348.000	296,333.92
LOTTE CONFECTIONERY CO LTD	EQUITY	47.000	85,150.90
LOTTE SHOPPING CO	EQUITY	912.000	349,123.99
LS CORP	EQUITY	1,072.000	82,176.34
LUKOIL OAO SPON ADR	EQUITY	49,828.000	3,111,758.60
LUKOIL OAO SPON ADR	EQUITY	97,153.000	6,132,297.36
LUNDIN PETROLEUM AB	EQUITY	50,492.000	985,846.36
LUNG YEN LIFE SERVICE CORP	EQUITY	89,000.000	250,843.02
LUPIN LTD	EQUITY	7,142.000	104,696.60
LUXOTTICA GROUP SPA	EQUITY	52,568.000	2,821,384.13
LUXOTTICA GROUP SPA SPON ADR	EQUITY	114,646.000	6,181,712.32
LVMH MOET HENNESSY LOUIS VUI	EQUITY	96,446.000	17,622,237.34
M DIAS BRANCO SA	EQUITY	2,454.000	104,016.11
M3 INC	EQUITY	169.000	423,685.84
M6 METROPOLE TELEVISION	EQUITY	34,895.000	800,591.07
MABUCHI MOTOR CO LTD	EQUITY	13,000.000	773,036.49
MACDONALD DETTWILER + ASSOC	EQUITY	5,200.000	402,785.88
MACNICA INC	EQUITY	3,500.000	93,573.09
MACQUARIE GROUP LTD	EQUITY	148,739.000	7,314,819.00
MAEDA CORP	EQUITY	12,000.000	79,463.39
MAEDA ROAD CONSTRUCTION CO	EQUITY	27,000.000	443,642.07
MAGNA INTERNATIONAL INC	EQUITY	270,466.000	22,171,848.10
MAGNIT OJSC SPON GDR REGS	EQUITY	30,739.000	2,034,921.80
MAGNIT OJSC SPON GDR REGS	EQUITY	22,309.000	1,476,855.80
MAHINDRA + MAHINDRA FIN SECS	EQUITY	19,960.000	103,228.58
MAHINDRA + MAHINDRA LTD	EQUITY	24,143.000	367,697.25
MAIL.RU GROUP GDR REGS	EQUITY	110,122.000	4,911,441.20
MAKITA CORP	EQUITY	66,400.000	3,487,255.60
MALAYAN BANKING BHD	EQUITY	361,857.000	1,098,109.78
MALAYSIA AIRPORTS HLDGS BHD	EQUITY	41,095.000	112,915.59
MAN SE	EQUITY	9,573.000	1,177,306.62
MAN WAH HOLDINGS LTD	EQUITY	63,600.000	99,578.14
MANULIFE FINANCIAL CORP	EQUITY	751,107.000	14,817,131.98
MAPFRE SA	EQUITY	192,401.000	825,315.01
MARCOPOLO SA PREF	EQUITY	25,000.000	54,042.60
MARFRIG ALIMENTOS SA	EQUITY	761,500.000	1,291,088.27
MARKS + SPENCER GROUP PLC	EQUITY	895,061.000	6,413,051.71
MARUBENI CORP	EQUITY	578,000.000	4,157,442.55
MARUI GROUP CO LTD	EQUITY	289,900.000	2,945,751.39
MARUICHI STEEL TUBE LTD	EQUITY	9,100.000	229,956.71
MASSMART HOLDINGS LTD	EQUITY	10,225.000	126,912.52
MATAHARI DEPARTMENT STORE TB	EQUITY	3,759,500.000	3,398,069.03
MAXIS BHD	EQUITY	184,300.000	409,055.41
MAZDA MOTOR CORP	EQUITY	3,864,000.000	19,999,200.79
MBANK	EQUITY	964.000	159,737.53
MCDONALD S HOLDINGS CO JAPAN	EQUITY	17,900.000	457,611.91

Security Name	Asset Class	Shares/Par Value	Base Market Value
MEDIA NUSANTARA CITRA TBK PT	EQUITY	305,000.000	65,786.77
MEDIASET ESPANA COMUNICACION	EQUITY	133,794.000	1,546,607.58
MEDIASET SPA	EQUITY	345,924.000	1,642,590.35
MEDIATEK INC	EQUITY	1,586,706.000	23,611,458.76
MEDICLINIC INTERNATIONAL LTD	EQUITY	47,825.000	347,029.48
MEDIOBANCA SPA	EQUITY	152,945.000	1,340,373.09
MEDIPAL HOLDINGS CORP	EQUITY	216,000.000	2,852,461.83
MEG ENERGY CORP	EQUITY	40,338.000	1,162,114.06
MEGA FINANCIAL HOLDING CO LT	EQUITY	736,295.000	620,095.11
MEGAFON REG S GDR	EQUITY	99,941.000	3,348,023.50
MEGGITT PLC	EQUITY	461,754.000	4,034,212.05
MEIJI HOLDINGS CO LTD	EQUITY	14,700.000	945,454.55
MELCO CROWN ENTERTAINME ADR	EQUITY	283,700.000	11,126,714.00
MELCO INTERNATIONAL DEVELOP.	EQUITY	295,000.000	1,086,216.35
MELEXIS NV	EQUITY	1,448.000	46,250.38
MELROSE INDUSTRIES PLC	EQUITY	324,578.000	1,643,388.01
MERCK KGAA	EQUITY	68,680.000	12,326,543.72
MERIDA INDUSTRY CO LTD	EQUITY	16,000.000	116,227.96
MERIDIAN ENER PARTLY PAID SH	EQUITY	109,107.000	93,392.54
MERLIN ENTERTAINME	EQUITY	131,275.000	777,291.06
MERMAID MARINE AUSTRALIA LTD	EQUITY	9,128.000	27,765.63
METALURGICA GERDAU SA PREF	EQUITY	23,600.000	234,074.39
METCASH LTD	EQUITY	309,073.000	873,778.07
METHANEX CORP	EQUITY	89,000.000	5,262,098.82
METRO AG	EQUITY	36,275.000	1,759,476.16
METRO INC	EQUITY	25,380.000	1,550,270.12
METRO PACIFIC INVESTMENTS CO	EQUITY	51,743,976.000	5,036,534.14
METROPOLITAN BANK + TRUST	EQUITY	24,206.000	41,204.60
METSO OYJ	EQUITY	138,234.000	5,908,673.20
MEXICHEM SAB DE CV	EQUITY	993,446.000	4,118,767.66
MGM CHINA HOLDINGS LTD	EQUITY	619,277.000	2,647,626.31
MICHAEL PAGE INTERNATIONAL	EQUITY	65,625.000	530,413.70
MICHELIN (CGDE)	EQUITY	74,617.000	7,942,725.88
MICRO FOCUS INTERNATIONAL	EQUITY	77,660.000	987,834.52
MICRONAS SEMICONDUCTOR REG	EQUITY	15,328.000	121,162.47
MICROPORT SCIENTIFIC CORP	EQUITY	1,322,000.000	862,720.62
MILLENNIUM + COPTHORNE HOTEL	EQUITY	60,105.000	597,293.03
MILLICOM INTL CELLULAR SDR	EQUITY	18,960.000	1,890,804.35
MILLS ESTRUTURAS E SERVICOS	EQUITY	312,200.000	4,366,896.26
MIMASU SEMICONDUCTOR INDUST	EQUITY	9,600.000	82,020.84
MINDRAY MEDICAL INTL LTD ADR	EQUITY	68,000.000	2,472,480.00
MINERA FRISCO SAB DE CV A1	EQUITY	374,914.000	771,460.38
MINERAL RESOURCES LTD	EQUITY	29,959.000	318,149.34
MINOR INTERNATIONAL PCL FOR	EQUITY	3,994,400.000	2,516,253.19
MINTH GROUP LTD	EQUITY	2,122,000.000	4,406,151.86
MIRACA HOLDINGS INC	EQUITY	25,100.000	1,184,491.70
MIRAE ASSET SECURITIES CO LT	EQUITY	1,450.000	52,759.75
MIRVAC GROUP	EQUITY	1,576,364.000	2,369,293.05

Security Name	Asset Class	Shares/Par Value	Base Market Value
MISAWA HOMES CO LTD	EQUITY	25,900.000	398,461.54
MISUMI GROUP INC	EQUITY	40,300.000	1,267,223.25
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	446,000.000	2,062,280.57
MITSUBISHI CORP	EQUITY	696,410.000	13,364,340.12
MITSUBISHI ELECTRIC CORP	EQUITY	906,000.000	11,378,335.95
MITSUBISHI ESTATE CO LTD	EQUITY	552,000.000	16,517,197.09
MITSUBISHI GAS CHEMICAL CO	EQUITY	274,000.000	2,017,753.67
MITSUBISHI HEAVY INDUSTRIES	EQUITY	2,414,000.000	14,951,848.15
MITSUBISHI LOGISTICS CORP	EQUITY	70,000.000	1,106,227.10
MITSUBISHI MATERIALS CORP	EQUITY	291,000.000	1,074,240.05
MITSUBISHI MOTORS CORP	EQUITY	106,299.000	1,141,825.52
MITSUBISHI TANABE PHARMA	EQUITY	110,800.000	1,545,433.62
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	6,888,400.000	45,483,560.25
MITSUBISHI UFJ LEASE + FINAN	EQUITY	421,200.000	2,584,786.64
MITSUI CHEMICALS INC	EQUITY	147,000.000	355,244.76
MITSUI ENGINEER + SHIPBUILD	EQUITY	306,000.000	631,768.23
MITSUI FUDOSAN CO LTD	EQUITY	380,000.000	13,684,410.83
MITSUI OSK LINES LTD	EQUITY	246,000.000	1,109,404.88
MIZRAHI TEFAHOT BANK LTD	EQUITY	32,141.000	420,768.38
MIZUHO FINANCIAL GROUP INC	EQUITY	7,958,600.000	17,264,267.16
MMC CORP BHD	EQUITY	70,600.000	62,075.41
MMC NORILSK NICKEL JSC ADR	EQUITY	54,582.000	907,152.84
MMI HOLDINGS LTD	EQUITY	96,783.000	233,785.41
MOBILE TELESYSTEMS SP ADR	EQUITY	46,500.000	1,005,795.00
MOCHIDA PHARMACEUTICAL CO	EQUITY	2,800.000	166,500.17
MODERN TIMES GROUP B SHS	EQUITY	28,163.000	1,461,076.76
MOL HUNGARIAN OIL AND GAS PL	EQUITY	5,271.000	353,898.60
MONDI PLC	EQUITY	648,973.000	11,243,043.89
MONDI PLC	EQUITY	485,569.000	8,400,071.33
MORINAGA MILK INDUSTRY CO	EQUITY	159,000.000	471,985.15
MOUNT GIBSON IRON LTD	EQUITY	343,965.000	312,344.09
MR PRICE GROUP LTD	EQUITY	17,710.000	276,866.97
MRV ENGENHARIA	EQUITY	25,900.000	92,545.09
MS+AD INSURANCE GROUP HOLDIN	EQUITY	445,600.000	11,964,066.41
MSTAR SEMICONDUCTOR INC	EQUITY	15,000.000	174,643.92
MTN GROUP LTD	EQUITY	129,791.000	2,689,317.85
MTR CORP	EQUITY	365,288.000	1,382,711.95
MUENCHENER RUECKVER AG REG	EQUITY	80,914.000	17,855,989.26
MULLEN GROUP LTD	EQUITY	44,100.000	1,178,352.00
MULTIPLAN EMPREENDIMENTOS	EQUITY	5,448.000	115,229.50
MURATA MANUFACTURING CO LTD	EQUITY	80,600.000	7,162,399.50
MYER HOLDINGS LTD	EQUITY	105,056.000	258,467.86
NABTESCO CORP	EQUITY	26,300.000	606,797.96
NAIM HOLDINGS BERHAD	EQUITY	368,700.000	410,854.83
NAMCO BANDAI HOLDINGS INC	EQUITY	335,050.000	7,440,242.61
NAMPAK LTD	EQUITY	48,275.000	188,974.82
NAN KANG RUBBER TIRE CO LTD	EQUITY	45,000.000	55,790.43
NAN YA PLASTICS CORP	EQUITY	378,000.000	873,863.81

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
NASPERS LTD N SHS	EQUITY	158,511.000	16,587,147.98
NATIONAL AUSTRALIA BANK LTD	EQUITY	692,744.000	21,586,351.15
NATIONAL BANK OF CANADA	EQUITY	183,459.000	15,262,062.13
NATIONAL BANK OF GREECE	EQUITY	27,290.000	144,776.33
NATIONAL EXPRESS GROUP PLC	EQUITY	104,830.000	477,814.81
NATIONAL GRID PLC	EQUITY	888,122.000	11,591,094.28
NATIXIS	EQUITY	385,434.000	2,269,958.11
NATURA COSMETICOS SA	EQUITY	13,800.000	241,986.22
NAVER CORP	EQUITY	9,306.000	6,384,179.65
NCC AB B SHS	EQUITY	22,370.000	731,084.45
NCSOFT CORPORATION	EQUITY	24,208.000	5,700,182.88
NEC CORP	EQUITY	852,000.000	1,921,164.55
NEC FIELDING LTD	EQUITY	4,200.000	46,713.29
NEDBANK GROUP LTD	EQUITY	19,225.000	385,463.66
NEOPOST SA	EQUITY	31,810.000	2,455,500.77
NESTE OIL OYJ	EQUITY	29,340.000	580,965.28
NESTLE SA REG	EQUITY	1,324,502.000	97,250,779.33
NETCARE LTD	EQUITY	78,345.000	194,632.95
NETEASE INC ADR	EQUITY	14,600.000	1,147,560.00
NEVSUN RESOURCES LTD	EQUITY	63,300.000	210,304.94
NEW CHINA LIFE INSURANCE C H	EQUITY	48,423.000	161,748.28
NEW GOLD INC	EQUITY	114,100.000	597,078.59
NEW ORIENTAL EDUCATIO SP ADR	EQUITY	121,100.000	3,814,650.00
NEW WORLD DEVELOPMENT	EQUITY	1,155,972.000	1,464,019.99
NEWCREST MINING LTD	EQUITY	189,079.000	1,319,443.78
NEXITY	EQUITY	4,502.000	170,038.72
NEXON CO LTD	EQUITY	468,300.000	4,330,789.21
NEXT PLC	EQUITY	83,929.000	7,575,898.43
NGK INSULATORS LTD	EQUITY	61,000.000	1,159,583.27
NGK SPARK PLUG CO LTD	EQUITY	58,000.000	1,374,054.52
NHK SPRING CO LTD	EQUITY	52,800.000	595,792.78
NHN ENTERTAINMENT CORP	EQUITY	1,006.000	91,892.17
NICE SYSTEMS LTD	EQUITY	12,989.000	532,133.62
NICHIHA CORP	EQUITY	4,384.000	60,188.50
NIDEC CORP	EQUITY	66,000.000	6,467,817.89
NIHON KOHDEN CORP	EQUITY	16,700.000	583,121.64
NIHON UNISYS LTD	EQUITY	32,200.000	282,770.56
NIKON CORP	EQUITY	85,000.000	1,624,708.62
NINE DRAGONS PAPER HOLDINGS	EQUITY	2,130,300.000	1,854,525.23
NINTENDO CO LTD	EQUITY	40,400.000	5,385,129.16
NIPPO CORP	EQUITY	31,000.000	515,265.69
NIPPON BUILDING FUND INC	EQUITY	380.000	2,212,644.50
NIPPON ELECTRIC GLASS CO LTD	EQUITY	189,000.000	992,607.39
NIPPON EXPRESS CO LTD	EQUITY	308,000.000	1,491,575.10
NIPPON MEAT PACKERS INC	EQUITY	205,000.000	3,522,477.53
NIPPON PAINT CO LTD	EQUITY	41,000.000	682,260.60
NIPPON PROLOGIS REIT INC	EQUITY	69.000	660,425.29
NIPPON ROAD CO LTD	EQUITY	15,000.000	84,629.66

Security Name	Asset Class	Shares/Par Value	Base Market Value
NIPPON SHOKUBAI CO LTD	EQUITY	38,000.000	420,113.22
NIPPON STEEL + SUMITOMO META	EQUITY	2,800,520.000	9,379,030.88
NIPPON SUISAN KAISHA LTD	EQUITY	285,700.000	649,657.96
NIPPON TELEGRAPH + TELEPHONE	EQUITY	405,300.000	21,825,774.23
NIPPON YUSEN	EQUITY	631,000.000	2,017,182.81
NISHI NIPPON CITY BANK LTD	EQUITY	163,000.000	438,884.92
NISSAN MOTOR CO LTD	EQUITY	641,800.000	5,397,946.81
NISSHIN SEIFUN GROUP INC	EQUITY	77,500.000	801,508.02
NISSIN FOODS HOLDINGS CO LTD	EQUITY	19,800.000	836,420.72
NITORI HOLDINGS CO LTD	EQUITY	7,400.000	701,945.67
NITTO DENKO CORP	EQUITY	102,700.000	4,333,518.86
NKSJ HOLDINGS INC	EQUITY	188,000.000	5,230,122.27
NKT HOLDING A/S	EQUITY	10,342.000	511,168.84
NOBLE GROUP LTD	EQUITY	1,881,546.000	1,594,530.51
NOF CORP	EQUITY	15,000.000	106,750.39
NOK CORP	EQUITY	23,900.000	391,113.65
NOKIA OYJ	EQUITY	1,076,256.000	8,631,213.75
NOKIAN RENKAAT OYJ	EQUITY	25,610.000	1,230,537.43
NOLATO AB B SHS	EQUITY	3,957.000	90,259.47
NOMURA HOLDINGS INC	EQUITY	2,237,300.000	17,220,643.17
NOMURA REAL ESTATE HOLDINGS	EQUITY	128,400.000	2,892,832.88
NOMURA REAL ESTATE OFFICE FU	EQUITY	66.000	307,064.36
NOMURA RESEARCH INSTITUTE LT	EQUITY	49,600.000	1,564,378.47
NORBORD INC	EQUITY	28,879.000	920,322.77
NORDEA BANK AB	EQUITY	1,771,662.000	23,902,237.78
NORSK HYDRO ASA	EQUITY	210,598.000	939,678.39
NORTEL NETWORKS CORP	EQUITY	9,400.000	0.00
NORTHAM PLATINUM LTD	EQUITY	25,331.000	101,577.94
NORTHGATE PLC	EQUITY	35,048.000	297,787.32
NOVARTIS AG REG	EQUITY	986,655.000	78,990,089.39
NOVATEK MICROELECTRONICS COR	EQUITY	43,000.000	176,019.60
NOVATEK OAO SPONS GDR REG S	EQUITY	9,300.000	1,273,170.00
NOVATEK OAO SPONS GDR REG S	EQUITY	64,090.000	8,773,921.00
NOVO NORDISK A/S B	EQUITY	166,710.000	30,607,070.42
NOVOZYMES A/S B SHARES	EQUITY	57,722.000	2,440,399.29
NRW HOLDINGS LTD	EQUITY	50,306.000	61,658.56
NSK LTD	EQUITY	190,000.000	2,364,492.65
NTPC LTD	EQUITY	96,458.000	213,406.79
NTT DATA CORP	EQUITY	166,100.000	6,131,658.82
NTT DOCOMO INC	EQUITY	598,800.000	9,827,600.97
NTT URBAN DEVELOPMENT CORP	EQUITY	24,400.000	280,667.90
NWS HOLDINGS LTD	EQUITY	289,096.000	440,704.78
OBAYASHI CORP	EQUITY	792,000.000	4,513,657.77
OBIC CO LTD	EQUITY	126,100.000	3,725,231.90
OBRASCON HUARTE LAIN S.A.	EQUITY	16,853.000	683,788.96
OC OERLIKON CORP AG REG	EQUITY	239,434.000	3,594,134.93
OCI CO LTD	EQUITY	42,292.000	7,654,116.64
OCI NV	EQUITY	21,821.000	984,283.71

Security Name	Asset Class	Shares/Par Value	Base Market Value
ODAKYU ELECTRIC RAILWAY CO	EQUITY	142,760.000	1,291,706.01
ODONTOPREV S.A.	EQUITY	18,100.000	75,415.07
OESTERREICHISCHE POST AG	EQUITY	33,252.000	1,593,604.88
OHL MEXICO SAB DE CV	EQUITY	44,600.000	113,295.03
OI SA	EQUITY	452,892.000	692,991.47
OI SA ADR	EQUITY	1,161,871.000	1,847,374.89
OI SA PREFERENCE	EQUITY	431,654.000	656,834.95
OIL + GAS DEVELOP GDR 144A	EQUITY	19,200.000	504,407.04
OIL + GAS DEVELOP GDR REG S	EQUITY	19,198.000	470,351.00
OIL SEARCH LTD	EQUITY	1,228,975.000	8,916,961.53
OITA BANK LTD/THE	EQUITY	16,000.000	59,369.20
OJI HOLDINGS CORP	EQUITY	270,999.000	1,389,738.46
OKASAN SECURITIES GROUP INC	EQUITY	47,000.000	479,368.25
OKINAWA ELECTRIC POWER CO	EQUITY	6,900.000	232,396.18
OLAM INTERNATIONAL LTD	EQUITY	1,972,787.000	2,398,406.50
OLD MUTUAL PLC	EQUITY	1,107,371.000	3,468,248.98
OLYMPUS CORP	EQUITY	80,700.000	2,556,786.08
OMRON CORP	EQUITY	133,500.000	5,899,885.82
OMV AG	EQUITY	155,933.000	7,475,250.74
ONEX CORPORATION	EQUITY	47,960.000	2,588,711.53
ONO PHARMACEUTICAL CO LTD	EQUITY	87,600.000	7,676,095.33
ONWARD HOLDINGS CO LTD	EQUITY	187,000.000	1,418,001.05
OPAP SA	EQUITY	18,212.000	242,670.74
OPEN TEXT CORP	EQUITY	37,478.000	3,446,565.06
OPHIR ENERGY PLC	EQUITY	868,240.000	4,713,834.51
ORACLE CORP JAPAN	EQUITY	9,200.000	336,558.68
ORANGE	EQUITY	518,937.000	6,435,620.82
ORANGE POLSKA SA	EQUITY	1,556,481.000	5,055,100.76
ORICA LTD	EQUITY	186,257.000	3,975,905.32
ORIENT OVERSEAS INTL LTD	EQUITY	96,000.000	482,863.13
ORIENTAL LAND CO LTD	EQUITY	12,500.000	1,804,148.23
ORIFLAME COSMETICS SA SDR	EQUITY	6,345.000	195,113.74
ORIGIN ENERGY LTD	EQUITY	271,155.000	3,413,223.32
ORION CORP	EQUITY	4,172.000	3,751,578.15
ORION OYJ CLASS B	EQUITY	60,900.000	1,713,587.69
ORIX CORP	EQUITY	920,500.000	16,175,857.47
ORKLA ASA	EQUITY	192,848.000	1,504,168.94
ORORA LTD	EQUITY	569,765.000	591,298.46
OSAKA GAS CO LTD	EQUITY	704,000.000	2,766,300.37
OSG CORP	EQUITY	191,500.000	3,254,069.74
OSRAM LICHT AG	EQUITY	65,582.000	3,705,116.06
OTP BANK PLC	EQUITY	14,942.000	284,157.97
OTSUKA CORP	EQUITY	9,000.000	1,148,280.29
OTSUKA HOLDINGS CO LTD	EQUITY	226,300.000	6,545,378.43
OUTOKUMPU OYJ	EQUITY	145,968.000	81,802.23
OVERSEA CHINESE BANKING CORP	EQUITY	1,319,413.000	10,658,967.68
PACIFIC BRANDS LTD	EQUITY	132.000	75.58
PACIFIC RUBIALES ENERGY CORP	EQUITY	83,598.000	1,442,999.83

Security Name	Asset Class	Shares/Par Value	Base Market Value
PACIFIC TEXTILES HOLDINGS	EQUITY	123,000.000	187,504.11
PADDY POWER PLC	EQUITY	37,434.000	3,198,094.02
PANASONIC CORP	EQUITY	806,700.000	9,394,422.72
PANDORA A/S	EQUITY	92,550.000	5,025,710.64
PARADISE CO LTD	EQUITY	103,032.000	2,582,267.87
PAREX RESOURCES INC	EQUITY	11,998.000	74,302.91
PARGESA HOLDING SA BR	EQUITY	7,007.000	566,484.85
PARK24 CO LTD	EQUITY	26,000.000	490,538.03
PARKLAND FUEL CORP	EQUITY	17,288.000	300,526.46
PARKSON HOLDINGS BHD	EQUITY	50,900.000	42,733.93
PARMALAT SPA	EQUITY	588,060.000	2,006,344.85
PARTNERS GROUP HOLDING AG	EQUITY	4,237.000	1,133,392.14
PASON SYSTEMS INC	EQUITY	17,200.000	372,005.65
PATRIZIA IMMOBILIEN AG	EQUITY	10,400.000	109,844.62
PCCW LTD	EQUITY	2,456,000.000	1,099,122.36
PEARSON PLC	EQUITY	359,171.000	7,977,294.67
PEGASUS HAVA TASIMACILIGI AS	EQUITY	137,923.000	2,330,279.22
PEGATRON CORP	EQUITY	128,000.000	164,920.23
PEMBINA PIPELINE CORP	EQUITY	72,800.000	2,563,930.35
PENGROWTH ENERGY CORP	EQUITY	205,874.000	1,273,027.93
PENN WEST PETROLEUM LTD	EQUITY	133,116.000	1,111,283.69
PEOPLE S INSURANCE CO GROU H	EQUITY	331,622.000	160,384.65
PEREGRINE INVMTNT	EQUITY	273,000.000	0.00
PERFORM GROUP PLC	EQUITY	76,842.000	285,083.62
PERNOD RICARD SA	EQUITY	70,426.000	8,036,169.88
PERRIGO CO PLC	EQUITY	7,237.000	1,110,590.02
PERSIMMON PLC	EQUITY	354,594.000	7,276,596.31
PERUSAHAAN GAS NEGARA PERSER	EQUITY	862,000.000	316,963.85
PETRA DIAMONDS LTD	EQUITY	574,521.000	1,124,731.80
PETROBRAS PETROLEO BRAS	EQUITY	543,781.000	3,685,517.94
PETROBRAS PETROLEO BRAS PR	EQUITY	828,860.000	6,000,605.62
PETROFAC LTD	EQUITY	82,394.000	1,670,331.22
PETROLEO BRASILEIRO S.A. ADR	EQUITY	222,200.000	3,061,916.00
PETROLEO BRASILEIRO SPON ADR	EQUITY	266,188.000	3,910,301.72
PETROPAVLOVSK PLC	EQUITY	30,017.000	36,168.12
PEUGEOT SA	EQUITY	65,686.000	854,252.17
PEYTO EXPLORATION + DEV CORP	EQUITY	69,100.000	2,114,297.42
PGE SA	EQUITY	61,344.000	330,968.31
PGG WRIGHTSON LTD	EQUITY	526,274.000	173,259.93
PHILIPPINE LONG DISTANCE TEL	EQUITY	3,220.000	193,421.28
PHISON ELECTRONICS CORP	EQUITY	10,000.000	63,918.67
PHX ENERGY SERVICES CORP	EQUITY	6,392.000	75,440.64
PICC PROPERTY + CASUALTY H	EQUITY	302,000.000	447,912.30
PICK N PAY STORES LTD	EQUITY	833,464.000	4,137,976.18
PING AN INSURANCE GROUP CO H	EQUITY	807,000.000	7,249,079.48
PIRAEUS BANK S.A	EQUITY	82,508.000	173,948.54
PIRAMAL ENTERPRISES LTD	EQUITY	6,467.000	57,220.74
PIRELLI + C.	EQUITY	108,399.000	1,879,053.82

Security Name	Asset Class	Shares/Par Value	Base Market Value
PKO BANK POLSKI SA	EQUITY	67,044.000	875,863.55
PLASTIC OMNIUM	EQUITY	9,480.000	265,178.11
PLAYTECH PLC	EQUITY	268,860.000	3,281,854.14
POHJOLA BANK PLC A SHS	EQUITY	37,240.000	750,222.95
POLSKI KONCERN NAFTOWY ORLEN	EQUITY	30,285.000	411,501.43
POLSKIE GORNICTWO NAFTOWE I	EQUITY	181,962.000	310,561.67
POLY PROPERTY GROUP CO LTD	EQUITY	169,000.000	90,017.09
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	64,848.000	6,760,770.99
PORTO SEGURO SA	EQUITY	7,600.000	95,835.54
PORTUCEL SA	EQUITY	20,346.000	81,584.06
PORTUGAL TELECOM SGPS SA REG	EQUITY	141,299.000	615,261.12
POSCO	EQUITY	5,593.000	1,730,340.17
POTASH CORP OF SASKATCHEWAN	EQUITY	277,342.000	9,141,192.32
POU CHEN	EQUITY	163,000.000	243,650.91
POWER ASSETS HOLDINGS LTD	EQUITY	348,000.000	2,769,189.10
POWER CORP OF CANADA	EQUITY	100,292.000	3,015,839.44
POWER FINANCE CORPORATION	EQUITY	23,505.000	63,460.27
POWER FINANCIAL CORP	EQUITY	67,433.000	2,284,788.71
POWER GRID CORP OF INDIA LTD	EQUITY	89,758.000	144,820.12
POWERTECH TECHNOLOGY INC	EQUITY	53,000.000	81,002.23
POWSZECHNY ZAKLAD UBEZPIECZE	EQUITY	4,410.000	656,139.95
PPB GROUP BERHAD	EQUITY	49,000.000	241,447.11
PPC LTD	EQUITY	40,348.000	120,962.14
PRADA S.P.A.	EQUITY	19,100.000	169,353.54
PREMIER FOODS PLC	EQUITY	270,954.000	560,959.07
PREMIER INVESTMENTS LTD	EQUITY	12,873.000	94,437.96
PRESIDENT CHAIN STORE CORP	EQUITY	45,000.000	311,792.24
PRIMA MEAT PACKERS LTD	EQUITY	33,000.000	60,910.52
PROMET BERHAD	EQUITY	246,000.000	0.00
PROMOTORA Y OPERADORA DE INF	EQUITY	21,600.000	258,926.56
PROSIEBEN SAT.1 MEDIA AG REG	EQUITY	77,487.000	3,843,834.23
PROSPERITY REIT	EQUITY	162,000.000	47,218.44
PROVIDENT FINANCIAL PLC	EQUITY	134,870.000	3,627,663.33
PRUDENTIAL PLC	EQUITY	1,124,663.000	24,960,472.29
PRYSMIAN SPA	EQUITY	127,230.000	3,280,172.00
PTC INDIA FINANCIAL SERVICES	EQUITY	753,600.000	167,520.81
PTT EXPLORATION + PROD FOR	EQUITY	127,581.000	646,446.64
PTT GLOBAL CHEMICAL PCL FOR	EQUITY	126,600.000	304,363.97
PTT PCL/FOREIGN	EQUITY	75,700.000	658,861.84
PUBLIC BANK BHD FOREIGN MKT	EQUITY	95,800.000	571,495.04
PUBLIC POWER CORP	EQUITY	9,434.000	140,395.42
PUBLICIS GROUPE	EQUITY	84,102.000	7,707,731.42
QANTAS AIRWAYS LTD	EQUITY	534,763.000	523,875.95
QBE INSURANCE GROUP LTD	EQUITY	326,433.000	3,361,416.83
QGEP PARTICIPACOES SA	EQUITY	567,600.000	2,352,920.63
QIAGEN N.V.	EQUITY	60,893.000	1,420,973.16
QIHOO 360 TECHNOLOGY CO ADR	EQUITY	68,972.000	5,659,152.60
QINETIQ GROUP PLC	EQUITY	416,949.000	1,498,539.74

Security Name	Asset Class	Shares/Par Value	Base Market Value
QUALICORP SA	EQUITY	12,943.000	123,436.47
QUANTA COMPUTER INC	EQUITY	199,000.000	464,056.24
QUEBECOR INC CL B	EQUITY	58,400.000	1,453,266.82
RADIANT OPTO ELECTRONICS COR	EQUITY	35,000.000	128,005.10
RAGING RIVER EXPLORATION INC	EQUITY	88,500.000	561,402.35
RAIA DROGASIL SA	EQUITY	311,200.000	1,949,575.50
RAIFFEISEN BANK INTERNATIONA	EQUITY	13,065.000	461,234.56
RAKUTEN INC	EQUITY	342,300.000	5,093,546.45
RAMSAY HEALTH CARE LTD	EQUITY	81,362.000	3,148,916.33
RANBAXY LABORATORIES LTD	EQUITY	8,502.000	62,210.09
RANDGOLD RESOURCES LTD	EQUITY	35,916.000	2,254,513.11
RANDSTAD HOLDING NV	EQUITY	91,819.000	5,965,509.72
REA GROUP LTD	EQUITY	12,661.000	427,713.53
REALTEK SEMICONDUCTOR CORP	EQUITY	36,000.000	96,632.95
RECALL HOLDINGS LTD	EQUITY	73,972.000	268,686.83
RECKITT BENCKISER GROUP PLC	EQUITY	407,036.000	32,312,149.06
RED ELECTRICA CORPORACION SA	EQUITY	24,604.000	1,644,298.87
REDEFINE PROPERTIES LTD	EQUITY	226,441.000	210,577.43
REED ELSEVIER NV	EQUITY	464,322.000	9,853,108.93
REED ELSEVIER PLC	EQUITY	657,715.000	9,793,164.08
RELIANCE CAPITAL LTD	EQUITY	4,764.000	27,807.65
RELIANCE COMMUNICATIONS LTD	EQUITY	35,496.000	74,658.95
RELIANCE INDUSTRIES LTD	EQUITY	108,748.000	1,571,751.87
RELIANCE INFRASTRUCTURE LTD	EQUITY	9,830.000	67,636.38
RELIANCE POWER LTD	EQUITY	27,200.000	32,122.87
RELO HOLDINGS INC	EQUITY	2,800.000	143,589.74
REMGRO LTD	EQUITY	43,293.000	859,019.10
REMY COINTREAU	EQUITY	4,953.000	416,255.77
RENAULT SA	EQUITY	75,171.000	6,054,358.66
REPSOL	EQUITY	249,827.000	170,747.51
REPSOL SA	EQUITY	249,827.000	6,306,641.50
RESOLUTE MINING LTD	EQUITY	167,840.000	83,337.69
RESOLUTION LTD	EQUITY	785,908.000	4,607,873.68
RESONA HOLDINGS INC	EQUITY	2,795,300.000	14,255,085.86
REUNERT LTD	EQUITY	14,479.000	94,694.98
REXAM PLC	EQUITY	659,176.000	5,791,784.17
REXEL SA	EQUITY	51,123.000	1,343,736.71
RHB CAPITAL BHD	EQUITY	64,546.000	155,674.98
RHEINMETALL AG	EQUITY	3,792.000	234,323.40
RICHTER GEDEON NYRT	EQUITY	422,128.000	8,613,216.83
RICOH CO LTD	EQUITY	168,000.000	1,787,012.99
RIGHTMOVE PLC	EQUITY	153,966.000	6,987,164.73
RINNAI CORP	EQUITY	6,700.000	522,077.92
RIO TINTO LTD	EQUITY	245,903.000	14,999,397.49
RIO TINTO PLC	EQUITY	696,216.000	39,315,181.74
RIOCAN REAL ESTATE INVST TR	EQUITY	46,800.000	1,091,045.65
RIPLEY CORP SA	EQUITY	1,949,704.000	1,410,005.75
RISO KAGAKU CORP	EQUITY	6,900.000	141,998.00

Security Name	Asset Class	Shares/Par Value	Base Market Value
RMB HOLDINGS LTD	EQUITY	71,788.000	331,395.14
RMI HOLDINGS	EQUITY	64,966.000	170,265.35
ROBINSON DEPT STORE PCL FOR	EQUITY	2,000,200.000	2,921,777.24
ROCHE HOLDING AG	EQUITY	348,898.000	97,762,839.83
ROCKWOOL INTL A/S B SHS	EQUITY	528.000	93,622.21
ROGERS COMMUNICATIONS INC B	EQUITY	320,989.000	14,522,297.63
ROHM CO LTD	EQUITY	39,600.000	1,929,042.39
ROHTO PHARMACEUTICAL CO LTD	EQUITY	73,000.000	1,114,742.40
ROLLS ROYCE HLDGS PLC	EQUITY	6,423,512.000	10,638.93
ROLLS ROYCE HOLDINGS PLC	EQUITY	962,072.000	20,316,240.84
ROSNEFT OJSC REG S GDR	EQUITY	158,900.000	1,210,023.50
ROSTELECOM SPONSORED ADR	EQUITY	189,352.000	3,847,632.64
ROUND ONE CORP	EQUITY	9,500.000	76,376.00
ROYAL BAFOKENG PLATINUM LTD	EQUITY	80,035.000	450,847.60
ROYAL BANK OF CANADA	EQUITY	567,632.000	38,150,212.83
ROYAL BANK OF SCOTLAND GROUP	EQUITY	486,520.000	2,724,403.70
ROYAL DUTCH SHELL PLC A SHS	EQUITY	1,226,174.000	43,927,270.17
ROYAL DUTCH SHELL PLC A SHS	EQUITY	814,101.000	29,059,971.71
ROYAL DUTCH SHELL PLC B SHS	EQUITY	946,016.000	35,723,904.65
RPC GROUP PLC	EQUITY	79,100.000	772,954.78
RSA INSURANCE GROUP PLC	EQUITY	976,836.000	1,478,745.53
RTL GROUP	EQUITY	4,600.000	589,169.87
RTL GROUP	EQUITY	17,100.000	2,213,266.62
RUENTEX DEVELOPMENT CO LTD	EQUITY	50,000.000	96,968.48
RUENTEX INDUSTRIES LTD	EQUITY	40,517.000	103,999.55
RURAL ELECTRIFICATION CORP	EQUITY	23,815.000	84,818.44
RUSHYDRO JSC ADR	EQUITY	189,000.000	321,300.00
RWE AG	EQUITY	141,294.000	5,179,887.01
RYANAIR HOLDINGS PLC	EQUITY	35,401.000	305,611.66
RYANAIR HOLDINGS PLC SP ADR	EQUITY	20,100.000	943,293.00
RYMAN HEALTHCARE LTD	EQUITY	370,991.000	2,396,951.54
RYOHIN KEIKAKU CO LTD	EQUITY	35,300.000	3,818,667.05
S 1 CORPORATION	EQUITY	777.000	55,071.40
S OIL CORPORATION	EQUITY	5,720.000	401,080.21
S.A.C.I. FALABELLA	EQUITY	640,911.000	5,757,160.37
SABANA SHARIAH COMP IND REIT	EQUITY	257,000.000	219,832.09
SABMILLER PLC	EQUITY	446,311.000	22,922,656.66
SABMILLER PLC	EQUITY	138,565.000	7,048,144.53
SACYR SA	EQUITY	114,164.000	592,595.16
SAFILO GROUP SPA	EQUITY	4,547.000	106,514.12
SAFRAN SA	EQUITY	218,935.000	15,237,926.19
SAGE GROUP PLC/THE	EQUITY	1,065,033.000	7,121,105.28
SAI GLOBAL LTD	EQUITY	223,620.000	776,238.82
SAINSBURY (J) PLC	EQUITY	346,105.000	2,092,311.45
SAIPEM SPA	EQUITY	258,428.000	5,540,927.41
SAKATA INX CORP	EQUITY	13,000.000	123,809.52
SALINI IMPREGILO SPA	EQUITY	52,752.000	355,161.34
SAMPO OYJ A SHS	EQUITY	506,326.000	24,921,546.06

Security Name	Asset Class	Shares/Par Value	Base Market Value
SAMSONITE INTERNATIONAL SA	EQUITY	2,888,700.000	8,755,047.56
SAMSUNG C+T CORP	EQUITY	10,137.000	582,083.86
SAMSUNG CARD CO	EQUITY	3,150.000	111,631.21
SAMSUNG ELECTRO GDR PFD	EQUITY	8,690.000	4,202,484.00
SAMSUNG ELECTRO MECHANICS CO	EQUITY	4,586.000	317,219.88
SAMSUNG ELECTRONICS CO LTD	EQUITY	47,131.000	61,272,309.66
SAMSUNG ELECTRONICS PFD	EQUITY	8,295.000	7,962,131.05
SAMSUNG ENGINEERING CO LTD	EQUITY	2,282.000	142,712.84
SAMSUNG FIRE + MARINE INS	EQUITY	2,805.000	688,392.48
SAMSUNG HEAVY INDUSTRIES	EQUITY	12,750.000	459,693.47
SAMSUNG LIFE INSURANCE CO LT	EQUITY	4,781.000	471,146.07
SAMSUNG SDI CO LTD PFD	EQUITY	2,925.000	448,997.96
SAMSUNG SECURITIES CO LTD	EQUITY	4,454.000	185,908.66
SAMSUNG TECHWIN CO LTD	EQUITY	2,637.000	135,929.12
SANDS CHINA LTD	EQUITY	2,634,000.000	21,605,339.36
SANDVIK AB	EQUITY	262,175.000	3,702,437.10
SANKYO CO LTD	EQUITY	15,700.000	724,466.01
SANKYO FRONTIER CO LTD	EQUITY	8,000.000	57,009.66
SANLAM LTD	EQUITY	149,238.000	758,604.24
SANOFI	EQUITY	541,399.000	57,533,099.57
SANRIO CO LTD	EQUITY	9,500.000	399,957.19
SANTEN PHARMACEUTICAL CO LTD	EQUITY	72,700.000	3,392,735.83
SANTOS LTD	EQUITY	283,862.000	3,715,391.42
SANY HEAVY EQUIPMENT INTL	EQUITY	2,688,999.000	842,723.53
SAP AG	EQUITY	368,841.000	31,668,700.59
SAPPI LIMITED	EQUITY	43,332.000	135,493.30
SAPURAKENCANA PETROLEUM BHD	EQUITY	312,300.000	467,186.69
SAPUTO INC	EQUITY	32,118.000	1,462,767.08
SASOL LTD	EQUITY	21,500.000	1,056,140.35
SAVILLS PLC	EQUITY	18,449.000	197,392.63
SBERBANK SPONSORED ADR	EQUITY	1,359,822.000	17,092,962.54
SBERBANK SPONSORED ADR	EQUITY	100,400.000	1,263,032.00
SBI HOLDINGS INC	EQUITY	70,286.000	1,063,267.59
SBM OFFSHORE NV	EQUITY	72,546.000	1,479,477.92
SCANIA AB B SHS	EQUITY	141,958.000	2,782,753.44
SCHIBSTED ASA	EQUITY	33,635.000	2,224,278.17
SCHINDLER HOLDING AG REG	EQUITY	12,496.000	1,849,073.59
SCHINDLER HOLDING PART CERT	EQUITY	15,749.000	2,325,118.01
SCHNEIDER ELECTRIC SA	EQUITY	209,160.000	18,272,635.58
SCHOUW + CO	EQUITY	1,962.000	80,631.13
SCHRODERS PLC	EQUITY	44,508.000	1,915,150.10
SCINOPHARM TAIWAN LTD	EQUITY	16,000.000	47,028.03
SCOR SE	EQUITY	36,985.000	1,353,844.38
SCSK CORP	EQUITY	184,100.000	4,829,110.89
SEADRILL LTD	EQUITY	92,215.000	3,763,474.29
SEB SA	EQUITY	5,856.000	530,151.19
SECOM CO LTD	EQUITY	131,900.000	7,956,291.33
SECURE ENERGY SERVICES INC	EQUITY	3,800.000	63,196.24

Security Name	Asset Class	Shares/Par Value	Base Market Value
SECURE ENERGY SERVICES INC	EQUITY	61,400.000	1,021,118.12
SECURITAS AB B SHS	EQUITY	75,600.000	804,543.33
SEEK LTD	EQUITY	142,256.000	1,706,681.02
SEGA SAMMY HOLDINGS INC	EQUITY	189,900.000	4,836,709.00
SEGRO PLC	EQUITY	158,505.000	876,829.24
SEIKO EPSON CORP	EQUITY	89,000.000	2,392,131.68
SEINO HOLDINGS CO LTD	EQUITY	77,000.000	808,058.61
SEKISUI CHEMICAL CO LTD	EQUITY	687,000.000	8,431,853.86
SEKISUI HOUSE LTD	EQUITY	832,300.000	11,640,559.44
SEKISUI JUSHI CORP	EQUITY	6,000.000	85,343.23
SEMBCORP INDUSTRIES LTD	EQUITY	313,742.000	1,364,203.70
SEMBCORP MARINE LTD	EQUITY	161,400.000	568,849.99
SEMEN INDONESIA PERSERO TBK	EQUITY	2,295,500.000	2,668,966.72
SERCO GROUP PLC	EQUITY	384,627.000	3,180,093.85
SES	EQUITY	69,683.000	2,259,342.48
SESA STERLITE LTD	EQUITY	122,536.000	399,769.86
SEVEN + I HOLDINGS CO LTD	EQUITY	498,450.000	19,823,233.90
SEVEN BANK LTD	EQUITY	239,000.000	934,579.71
SEVEN WEST MEDIA LTD	EQUITY	53,197.000	111,842.79
SEVERN TRENT PLC	EQUITY	60,149.000	1,698,550.20
SEVERSTAL GDR REG S	EQUITY	18,500.000	182,780.00
SEVERSTAL GDR REG S	EQUITY	9,400.000	92,872.00
SGS SA REG	EQUITY	2,375.000	5,479,844.83
SHANDONG WEIGAO GP MEDICAL H	EQUITY	1,152,000.000	1,554,076.42
SHANGHAI ELECTRIC GRP CO L H	EQUITY	352,000.000	127,112.69
SHANGHAI INDUSTRIAL HLDG LTD	EQUITY	48,000.000	175,811.70
SHANGHAI PHARMACEUTICALS H	EQUITY	559,700.000	1,368,616.74
SHANGRI LA ASIA LTD	EQUITY	339,117.000	662,161.07
SHARP CORP	EQUITY	264,000.000	838,932.50
SHAW COMMUNICATIONS INC B	EQUITY	221,427.000	5,387,188.67
SHENGUAN HOLDINGS GROUP LTD	EQUITY	5,282,000.000	2,357,016.93
SHENZHOU INTERNATIONAL GROUP	EQUITY	310,000.000	1,171,433.17
SHIKOKU ELECTRIC POWER CO	EQUITY	47,500.000	711,788.21
SHIMACHU CO LTD	EQUITY	20,700.000	490,198.37
SHIMADZU CORP	EQUITY	410,000.000	3,569,287.86
SHIMAMURA CO LTD	EQUITY	6,400.000	600,390.09
SHIMANO INC	EQUITY	19,000.000	1,632,367.63
SHIMAO PROPERTY HOLDINGS LTD	EQUITY	111,500.000	255,391.26
SHIMIZU CORP	EQUITY	534,000.000	2,697,816.47
SHIN ETSU CHEMICAL CO LTD	EQUITY	157,950.000	9,227,087.20
SHIN KONG FINANCIAL HOLDING	EQUITY	509,000.000	175,908.87
SHINHAN FINANCIAL GROUP LTD	EQUITY	216,578.000	9,706,864.45
SHINSEGAE CO LTD	EQUITY	484.000	115,800.45
SHINSEI BANK LTD	EQUITY	957,000.000	2,340,031.39
SHIONOGI + CO LTD	EQUITY	127,300.000	2,761,467.10
SHIP HEALTHCARE HOLDINGS INC	EQUITY	25,500.000	991,080.35
SHIRE PLC	EQUITY	342,394.000	16,173,397.46
SHIROKI CORP	EQUITY	16,000.000	34,099.23

Security Name	Asset Class	Shares/Par Value	Base Market Value
SHISEIDO CO LTD	EQUITY	165,100.000	2,656,239.95
SHIZUOKA BANK LTD/THE	EQUITY	136,000.000	1,451,805.34
SHOPPERS DRUG MART CORP	EQUITY	58,501.000	3,203,927.71
SHOPRITE HOLDINGS LTD	EQUITY	343,586.000	5,379,935.94
SHOUGANG FUSHAN RESOURCES GR	EQUITY	304,000.000	106,250.52
SHOWA CORP	EQUITY	67,400.000	1,086,300.37
SHOWA DENKO K K	EQUITY	286,000.000	405,442.18
SHOWA SHELL SEKIYU KK	EQUITY	56,600.000	575,127.73
SHRIRAM TRANSPORT FINANCE	EQUITY	9,166.000	99,298.95
SHUI ON LAND LTD	EQUITY	321,534.000	98,694.30
SIAM CEMENT PCL NVDR	EQUITY	32,600.000	396,835.06
SIAM COMMERCIAL BANK FOREIGN	EQUITY	131,800.000	575,572.12
SIEMENS AG REG	EQUITY	286,255.000	39,164,437.54
SIEMENS LTD	EQUITY	4,871.000	52,052.88
SIG PLC	EQUITY	164,246.000	575,620.25
SIGMA PHARMACEUTICALS LTD	EQUITY	492,600.000	286,457.87
SIGNET JEWELERS LTD	EQUITY	13,551.000	1,070,458.40
SIHUAN PHARMACEUTICAL HLDGS	EQUITY	3,740,000.000	3,410,195.07
SIKA AG BR	EQUITY	1,490.000	5,312,632.83
SILICONWARE PRECISION INDS	EQUITY	1,288,000.000	1,538,503.87
SILVER WHEATON CORP	EQUITY	96,324.000	1,944,611.57
SIME DARBY BERHAD	EQUITY	245,000.000	712,074.49
SIMPLO TECHNOLOGY CO LTD	EQUITY	22,000.000	97,438.22
SINGAPORE AIRLINES LTD	EQUITY	172,610.000	1,423,150.72
SINGAPORE EXCHANGE LTD	EQUITY	238,600.000	1,371,959.45
SINGAPORE PRESS HOLDINGS LTD	EQUITY	407,291.000	1,329,034.47
SINGAPORE TECH ENGINEERING	EQUITY	562,000.000	1,762,648.51
SINGAPORE TELECOMMUNICATIONS	EQUITY	644,000.000	1,856,613.34
SINGAPORE TELECOMMUNICATIONS	EQUITY	2,203,690.000	6,388,013.15
SINO BIOPHARMACEUTICAL	EQUITY	6,220,000.000	4,941,505.72
SINO LAND CO	EQUITY	835,824.000	1,142,638.65
SINO OCEAN LAND HOLDINGS	EQUITY	275,729.000	180,292.89
SINOFERT HOLDINGS LTD	EQUITY	11,036,000.000	1,793,372.24
SINOPAC FINANCIAL HOLDINGS	EQUITY	522,000.000	260,093.61
SINOPHARM GROUP CO H	EQUITY	80,800.000	231,340.96
SISTEMA JSFC REG S SPONS GDR	EQUITY	14,399.000	462,495.88
SISTEMA JSFC REG S SPONS GDR	EQUITY	34,219.000	1,099,114.28
SJM HOLDINGS LTD	EQUITY	1,421,000.000	4,746,593.59
SK C+C CO LTD	EQUITY	1,632.000	208,764.86
SK HOLDINGS CO LTD	EQUITY	2,141.000	387,483.77
SK HYNIX INC	EQUITY	158,970.000	5,543,275.69
SK INNOVATION CO LTD	EQUITY	5,623.000	753,924.76
SK NETWORKS CO LTD	EQUITY	8,000.000	57,308.00
SK TELECOM	EQUITY	28,063.000	6,115,971.01
SK TELECOM CO LTD ADR	EQUITY	29,300.000	721,366.00
SKANDINAVISKA ENSKILDA BAN A	EQUITY	994,426.000	13,129,779.96
SKANSKA AB B SHS	EQUITY	95,744.000	1,958,826.89
SKF AB B SHARES	EQUITY	97,428.000	2,559,104.35

Security Name	Asset Class	Shares/Par Value	Base Market Value
SKY DEUTSCHLAND AG	EQUITY	219,204.000	2,416,416.34
SKY PERFECT JSAT HOLDINGS	EQUITY	140,000.000	757,908.76
SM INVESTMENTS CORP	EQUITY	380,204.000	6,090,802.55
SM PRIME HOLDINGS INC	EQUITY	485,375.000	160,543.12
SMARTONE TELECOMMUNICATION	EQUITY	303,055.000	344,338.49
SMC CORP	EQUITY	26,879.000	6,776,970.65
SMITH + NEPHEW PLC	EQUITY	337,075.000	4,806,791.53
SMITHS GROUP PLC	EQUITY	238,258.000	5,840,295.21
SMURFIT KAPPA GROUP PLC	EQUITY	106,366.000	2,617,686.20
SNAM SPA	EQUITY	504,111.000	2,824,404.22
SNC LAVALIN GROUP INC	EQUITY	41,195.000	1,852,902.64
SOC QUIMICA Y MINERA CHILE B	EQUITY	7,690.000	195,817.30
SOCIETE BIC SA	EQUITY	15,999.000	1,963,400.20
SOCIETE GENERALE	EQUITY	326,437.000	18,991,134.47
SODEXO	EQUITY	35,353.000	3,587,346.73
SOFTBANK CORP	EQUITY	368,600.000	32,264,116.84
SOHO CHINA LTD	EQUITY	203,000.000	173,841.04
SOJITZ CORP	EQUITY	656,900.000	1,168,738.88
SOLVAY SA	EQUITY	14,786.000	2,343,051.55
SONAE	EQUITY	500,263.000	723,114.68
SONIC HEALTHCARE LTD	EQUITY	121,674.000	1,804,825.85
SONOVA HOLDING AG REG	EQUITY	27,288.000	3,681,969.98
SONY CORP	EQUITY	262,100.000	4,553,490.32
SONY FINANCIAL HOLDINGS INC	EQUITY	42,000.000	764,835.16
SOUTHERN COPPER CORP	EQUITY	14,390.000	413,136.90
SOUTHERN CROSS MEDIA GROUP L	EQUITY	79,678.000	120,469.78
SOUZA CRUZ SA	EQUITY	33,400.000	341,326.27
SP AUSNET	EQUITY	945,210.000	1,052,811.58
SPAR GROUP LIMITED/THE	EQUITY	14,158.000	177,810.56
SPECTRIS PLC	EQUITY	191,248.000	8,112,077.17
SRA HOLDINGS INC	EQUITY	2,200.000	27,106.23
SSE PLC	EQUITY	233,794.000	5,304,928.33
ST JAMES S PLACE PLC	EQUITY	334,000.000	4,027,202.23
ST SHINE OPTICAL CO LTD	EQUITY	79,000.000	2,255,741.78
STADA ARZNEIMITTEL AG	EQUITY	5,284.000	261,572.98
STAGECOACH GROUP PLC	EQUITY	471,582.000	2,955,520.26
STANDARD BANK GROUP LTD	EQUITY	104,585.000	1,292,315.62
STANDARD CHARTERED PLC	EQUITY	1,263,799.000	28,467,052.89
STANDARD CHARTERED PLC	EQUITY	33,050.000	739,109.46
STANDARD FOODS CORP	EQUITY	24,000.000	74,890.53
STANDARD LIFE PLC	EQUITY	1,152,351.000	6,863,253.80
STANLEY ELECTRIC CO LTD	EQUITY	57,900.000	1,326,513.49
STANTEC INC	EQUITY	18,200.000	1,128,143.06
STARHILL GLOBAL REIT	EQUITY	44,000.000	27,356.25
STARHUB LTD	EQUITY	210,000.000	713,527.64
STATE BANK OF INDIA	EQUITY	11,055.000	314,787.35
STATOIL ASA	EQUITY	626,897.000	15,189,737.51
STEEL AUTHORITY OF INDIA	EQUITY	1,992,425.000	2,333,702.87

Security Name	Asset Class	Shares/Par Value	Base Market Value
STEINHOFF INTL HOLDINGS LTD	EQUITY	113,760.000	490,176.76
STELLA INTERNATIONAL	EQUITY	537,500.000	1,369,788.81
STEMLIFE BHD	EQUITY	376,350.000	51,129.83
STMICROELECTRONICS NV	EQUITY	161,258.000	1,297,679.42
STOCKLAND	EQUITY	600,758.000	1,940,259.22
STORA ENSO OYJ R SHS	EQUITY	516,622.000	5,193,157.51
STOREBRAND ASA	EQUITY	44,697.000	279,225.02
STRABAG SE BR	EQUITY	8,264.000	242,778.83
STW COMMUNICATIONS GROUP LTD	EQUITY	31,433.000	42,041.68
SUBSEA 7 SA	EQUITY	92,813.000	1,776,142.36
SUEDZUCKER AG	EQUITY	50,332.000	1,360,744.20
SUEZ ENVIRONNEMENT CO	EQUITY	95,066.000	1,706,224.83
SUL AMERICA SA UNITS	EQUITY	8,535.000	53,505.41
SULZER AG REG	EQUITY	14,570.000	2,357,477.94
SUMCO CORP	EQUITY	27,300.000	241,038.96
SUMITOMO CHEMICAL CO LTD	EQUITY	442,000.000	1,732,591.22
SUMITOMO CORP	EQUITY	537,000.000	6,749,222.21
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	544,510.000	9,086,823.08
SUMITOMO FORESTRY CO LTD	EQUITY	227,400.000	2,650,349.65
SUMITOMO HEAVY INDUSTRIES	EQUITY	241,800.000	1,113,469.39
SUMITOMO METAL MINING CO LTD	EQUITY	132,000.000	1,729,356.36
SUMITOMO MITSUI FINANCIAL GR	EQUITY	776,700.000	40,052,461.82
SUMITOMO MITSUI TRUST HOLDIN	EQUITY	3,356,000.000	17,689,206.03
SUMITOMO REALTY + DEVELOPMEN	EQUITY	144,000.000	7,165,406.03
SUMITOMO RUBBER INDUSTRIES	EQUITY	99,700.000	1,417,171.40
SUN ART RETAIL GROUP LTD	EQUITY	202,000.000	283,965.82
SUN HUNG KAI PROPERTIES	EQUITY	608,025.000	7,716,222.48
SUN LIFE FINANCIAL INC	EQUITY	238,563.000	8,424,361.19
SUN PHARMACEUTICAL INDUS	EQUITY	1,351,155.000	12,396,418.44
SUNCOR ENERGY INC	EQUITY	14,600.000	511,730.00
SUNCOR ENERGY INC	EQUITY	750,800.000	26,315,098.35
SUNCORP GROUP LTD	EQUITY	715,288.000	8,383,111.16
SUNDRUG CO LTD	EQUITY	11,200.000	501,365.30
SUNTEC REIT	EQUITY	317,000.000	386,646.60
SUNTORY BEVERAGE + FOOD LTD	EQUITY	30,000.000	957,613.81
SUPALAI PUBLIC CO LTD FOR	EQUITY	6,523,700.000	2,898,539.87
SUPER RETAIL GROUP LTD	EQUITY	51,517.000	612,531.65
SUPERIOR PLUS CORP	EQUITY	50,700.000	589,312.94
SURGUTNEFTEGAS SP ADR	EQUITY	91,241.000	788,322.24
SURGUTNEFTEGAZ SP ADR PREF	EQUITY	66,700.000	517,592.00
SURUGA BANK LTD	EQUITY	48,000.000	861,310.12
SURYA CITRA MEDIA PT TBK	EQUITY	3,335,000.000	719,340.59
SUZANO PAPEL E CELULO PREF A	EQUITY	25,700.000	100,654.02
SUZUKEN CO LTD	EQUITY	77,900.000	2,523,662.06
SUZUKI MOTOR CORP	EQUITY	116,800.000	3,142,670.66
SVENSKA CELLULOSA AB SCA B	EQUITY	434,553.000	13,396,676.42
SVENSKA HANDELSBANKEN A SHS	EQUITY	287,836.000	14,161,893.31
SWATCH GROUP AG/THE BR	EQUITY	26,011.000	17,241,226.17

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
SWATCH GROUP AG/THE REG	EQUITY	10,455.000	1,180,279.98
SWEDBANK AB A SHARES	EQUITY	767,158.000	21,619,842.12
SWEDISH MATCH AB	EQUITY	51,587.000	1,660,236.18
SWEDISH ORPHAN BIOVITRUM AB	EQUITY	60,000.000	623,579.24
SWIRE PACIFIC LTD A	EQUITY	306,000.000	3,597,214.25
SWIRE PROPERTIES LTD	EQUITY	217,569.000	549,972.90
SWISS LIFE HOLDING AG REG	EQUITY	34,049.000	7,090,430.98
SWISS PRIME SITE REG	EQUITY	12,801.000	993,882.10
SWISS RE AG	EQUITY	259,849.000	23,973,250.64
SWISSCOM AG REG	EQUITY	6,083.000	3,220,874.46
SYDNEY AIRPORT	EQUITY	560,592.000	1,905,827.04
SYNGENTA AG REG	EQUITY	47,243.000	18,868,514.76
SYNNEX TECHNOLOGY INTL CORP	EQUITY	101,000.000	160,293.25
SYNTHOS SA	EQUITY	36,926.000	66,939.04
SYSMEX CORP	EQUITY	20,800.000	1,228,942.49
T M G HOLDING	EQUITY	81,430.000	71,603.04
T+D HOLDINGS INC	EQUITY	172,900.000	2,416,536.79
TABCORP HOLDINGS LTD	EQUITY	159,156.000	516,871.55
TAIHEIYO CEMENT CORP	EQUITY	283,000.000	1,087,788.40
TAISEI CORP	EQUITY	477,000.000	2,169,316.40
TAISHIN FINANCIAL HOLDING	EQUITY	506,000.000	248,725.82
TAISHO PHARMACEUTICAL HOLDIN	EQUITY	9,300.000	639,731.70
TAIWAN BUSINESS BANK	EQUITY	263,000.000	80,037.92
TAIWAN CEMENT	EQUITY	2,106,000.000	3,268,156.42
TAIWAN COOPERATIVE FINANCIAL	EQUITY	445,000.000	243,377.46
TAIWAN FERTILIZER CO LTD	EQUITY	63,000.000	142,684.58
TAIWAN GLASS IND CORP	EQUITY	75,000.000	83,421.41
TAIWAN MOBILE CO LTD	EQUITY	133,000.000	429,744.83
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	9,180,454.000	32,497,454.89
TAIYO NIPPON SANSO CORP	EQUITY	203,000.000	1,444,688.64
TAKASHIMAYA CO LTD	EQUITY	123,000.000	1,225,260.45
TAKEDA PHARMACEUTICAL CO LTD	EQUITY	206,400.000	9,475,096.33
TAKUMA CO LTD	EQUITY	10,000.000	87,626.66
TALISMAN ENERGY INC	EQUITY	266,404.000	3,096,554.73
TAMBANG BATUBARA BUKIT ASAM	EQUITY	91,000.000	76,269.52
TATA CONSULTANCY SVCS LTD	EQUITY	256,355.000	9,011,072.00
TATA MOTORS LTD	EQUITY	67,716.000	412,174.83
TATA POWER CO LTD	EQUITY	70,491.000	103,819.09
TATA STEEL LTD	EQUITY	926,939.000	6,339,690.30
TATE + LYLE PLC	EQUITY	139,900.000	1,874,527.55
TATNEFT SPONSORED ADR	EQUITY	12,400.000	473,928.00
TATNEFT SPONSORED ADR	EQUITY	13,018.000	497,547.96
TATTS GROUP LTD	EQUITY	785,586.000	2,178,755.12
TAURON POLSKA ENERGIA SA	EQUITY	93,395.000	135,258.63
TAV HAVALIMANLARI HOLDING AS	EQUITY	10,537.000	75,772.24
TAYLOR WIMPEY PLC	EQUITY	1,166,799.000	2,154,748.12
TDC A/S	EQUITY	405,250.000	3,937,154.83
TDK CORP	EQUITY	56,300.000	2,699,700.30

Security Name	Asset Class	Shares/Par Value	Base Market Value
TECH MAHINDRA LTD	EQUITY	26,307.000	781,916.08
TECHNICOLOR REGR	EQUITY	138,539.000	734,964.02
TECHNIP SA	EQUITY	79,487.000	7,651,700.96
TECHTRONIC INDUSTRIES CO	EQUITY	1,552,000.000	4,413,554.73
TECK RESOURCES LTD CLS B	EQUITY	169,986.000	4,423,635.67
TECO ELECTRIC + MACHINERY	EQUITY	141,000.000	161,563.24
TEIJIN LTD	EQUITY	226,000.000	503,153.99
TELE2 AB B SHS	EQUITY	73,610.000	834,940.44
TELECOM CORP OF NEW ZEALAND	EQUITY	1,176,473.000	2,231,922.55
TELECOM EGYPT	EQUITY	15,051.000	31,407.92
TELECOM ITALIA RSP	EQUITY	1,365,773.000	1,070,838.79
TELECOM ITALIA SPA	EQUITY	2,525,275.000	2,508,864.73
TELEFONICA BRASIL ADR	EQUITY	13,100.000	251,782.00
TELEFONICA BRASIL S.A. PREF	EQUITY	11,419.000	216,981.57
TELEFONICA CZECH REPUBLIC AS	EQUITY	7,935.000	117,838.72
TELEFONICA DEUTSCHLAND HOLDI	EQUITY	61,632.000	509,554.70
TELEFONICA SA	EQUITY	1,146,411.000	18,695,707.68
TELEKOM AUSTRIA AG	EQUITY	47,571.000	360,789.59
TELEKOM MALAYSIA BHD	EQUITY	83,400.000	141,312.78
TELEKOMUNIKASI INDONESIA PER	EQUITY	3,545,000.000	626,273.62
TELENET GROUP HOLDING NV	EQUITY	12,230.000	730,969.48
TELENOR ASA	EQUITY	440,983.000	10,510,584.87
TELEPERFORMANCE	EQUITY	80,593.000	4,919,096.37
TELEVISION BROADCASTS LTD	EQUITY	191,000.000	1,273,538.61
TELEVISION FRANCAISE (T.F.1)	EQUITY	27,135.000	523,843.14
TELIASONERA AB	EQUITY	627,711.000	5,233,694.15
TELSTRA CORP LTD	EQUITY	2,303,819.000	10,820,831.88
TELUS CORP	EQUITY	10,900.000	375,062.59
TELUS CORP	EQUITY	47,569.000	1,636,821.31
TENAGA NASIONAL BHD	EQUITY	245,200.000	851,893.15
TENARIS SA	EQUITY	107,949.000	2,362,122.54
TENARIS SA ADR	EQUITY	36,300.000	1,585,947.00
TENCENT HOLDINGS LTD	EQUITY	368,200.000	23,458,429.79
TERA PROBE INC	EQUITY	2,100.000	20,079.92
TERNA SPA	EQUITY	380,004.000	1,901,810.80
TERUMO CORP	EQUITY	34,500.000	1,664,192.95
TESCO PLC	EQUITY	3,147,780.000	17,431,360.79
TEVA PHARMACEUTICAL IND LTD	EQUITY	161,658.000	6,464,457.04
TEVA PHARMACEUTICAL SP ADR	EQUITY	73,970.000	2,964,717.60
THAI OIL PCL FRGN	EQUITY	129,800.000	222,192.64
THALES SA	EQUITY	93,213.000	6,011,123.36
THE FOSCHINI GROUP LTD	EQUITY	15,032.000	137,421.08
THERMAX LTD	EQUITY	25,002.000	283,791.19
THK CO LTD	EQUITY	29,068.000	725,697.46
THOMAS COOK GROUP PLC	EQUITY	2,917,226.000	8,078,522.54
THOMSON REUTERS CORP	EQUITY	104,930.000	3,967,094.69
THYSSENKRUPP AG	EQUITY	96,637.000	2,355,616.43
TIETO OYJ	EQUITY	39,107.000	885,910.03

Security Name	Asset Class	Shares/Par Value	Base Market Value
TIGER BRANDS LTD	EQUITY	13,198.000	336,359.20
TIM HORTONS INC	EQUITY	41,633.000	2,429,016.16
TIM PARTICIPACOES SA	EQUITY	208,947.000	1,092,006.58
TIM PARTICIPACOES SA ADR	EQUITY	6,400.000	167,936.00
TINGYI (CAYMAN ISLN) HLDG CO	EQUITY	160,000.000	461,196.20
TITAN CEMENT CO. S.A.	EQUITY	4,074.000	111,152.57
TMK GDR REG S	EQUITY	417,793.000	4,925,779.47
TNT EXPRESS NV	EQUITY	90,289.000	839,543.53
TOAGOSEI CO LTD	EQUITY	14,000.000	59,940.06
TOBU RAILWAY CO LTD	EQUITY	232,000.000	1,125,731.41
TOCHIGI BANK LTD/THE	EQUITY	13,000.000	50,340.14
TOFAS TURK OTOMOBIL FABRIKA	EQUITY	11,584.000	72,248.36
TOHO CO LTD	EQUITY	40,810.000	898,087.91
TOHO GAS CO LTD	EQUITY	99,000.000	482,260.60
TOHO HOLDINGS CO LTD	EQUITY	49,800.000	799,320.68
TOHOKU ELECTRIC POWER CO INC	EQUITY	166,200.000	1,870,649.35
TOKAI TOKYO FINANCIAL HOLDIN	EQUITY	38,400.000	371,194.52
TOKEN CORP	EQUITY	4,580.000	220,056.13
TOKIO MARINE HOLDINGS INC	EQUITY	259,000.000	8,661,671.66
TOKYO ELECTRIC POWER CO INC	EQUITY	393,822.000	1,937,167.35
TOKYO ELECTRON LTD	EQUITY	63,600.000	3,485,428.86
TOKYO GAS CO LTD	EQUITY	1,302,000.000	6,416,783.22
TOKYO TATEMONO CO LTD	EQUITY	213,000.000	2,367,004.42
TOKYU CORP	EQUITY	306,000.000	1,982,645.93
TOKYU FUDOSAN HOLDINGS CORP	EQUITY	136,000.000	1,281,004.71
TOLL HOLDINGS LTD	EQUITY	446,670.000	2,269,802.71
TOMTOM	EQUITY	14,059.000	99,788.22
TONENGENERAL SEKIYU KK	EQUITY	69,000.000	633,509.35
TOPDANMARK A/S	EQUITY	28,160.000	742,736.19
TOPPAN PRINTING CO LTD	EQUITY	163,000.000	1,304,248.13
TOPRE CORP	EQUITY	5,700.000	84,492.65
TORAY INDUSTRIES INC	EQUITY	334,000.000	2,313,419.91
TORONTO DOMINION BANK	EQUITY	5,300.000	499,472.00
TORONTO DOMINION BANK	EQUITY	393,924.000	37,115,982.72
TOSHIBA CORP	EQUITY	984,104.000	4,138,470.75
TOSOH CORP	EQUITY	119,000.000	553,646.35
TOTAL ACCESS COMM FOREIGN	EQUITY	859,800.000	2,538,058.43
TOTAL ACCESS COMMUNICA NVDR	EQUITY	137,000.000	404,412.66
TOTAL SA	EQUITY	873,077.000	53,572,084.42
TOTO LTD	EQUITY	112,900.000	1,790,631.27
TOTVS SA	EQUITY	7,900.000	123,761.36
TOURMALINE OIL CORP	EQUITY	79,600.000	3,348,818.82
TOYO INK SC HOLDINGS CO LTD	EQUITY	23,000.000	113,572.14
TOYO SEIKAN GROUP HOLDINGS L	EQUITY	219,300.000	4,713,369.49
TOYO SUISAN KAISHA LTD	EQUITY	111,000.000	3,337,234.20
TOYODA GOSEI CO LTD	EQUITY	34,200.000	796,226.63
TOYOTA BOSHOKU CORP	EQUITY	36,900.000	460,964.75
TOYOTA INDUSTRIES CORP	EQUITY	108,200.000	4,884,724.79

Security Name	Asset Class	Shares/Par Value	Base Market Value
TOYOTA MOTOR CORP	EQUITY	1,347,900.000	82,332,125.02
TPK HOLDING CO LTD	EQUITY	18,000.000	106,296.24
TRACTEBEL ENERGIA SA	EQUITY	13,300.000	202,607.61
TRANSALTA CORP	EQUITY	73,006.000	926,231.41
TRANSCANADA CORP	EQUITY	186,509.000	8,520,608.81
TRANSCEND INFORMATION INC	EQUITY	16,000.000	46,008.02
TRANSCONTINENTAL INC CL A	EQUITY	6,400.000	88,064.00
TRANSCOSMOS INC	EQUITY	7,000.000	134,065.93
TRANSMISSORA ALIANCA DE UNIT	EQUITY	5,247.000	40,477.02
TRANSOCEAN LTD	EQUITY	135,624.000	6,624,508.42
TRANSPACIFIC INDUSTRIES GROU	EQUITY	1,072,316.000	1,122,436.13
TRANSURBAN GROUP	EQUITY	434,511.000	2,658,948.14
TRAVIS PERKINS PLC	EQUITY	114,608.000	3,553,418.59
TREASURY WINE ESTATES LTD	EQUITY	362,106.000	1,561,477.56
TRELLEBORG AB B SHS	EQUITY	84,077.000	1,674,313.88
TREND MICRO INC	EQUITY	40,500.000	1,418,010.56
TRILOGY ENERGY CORP	EQUITY	5,000.000	129,882.35
TRINIDAD DRILLING LTD	EQUITY	68,600.000	635,962.35
TRUE CORP PCL FOREIGN	EQUITY	307,900.000	70,275.41
TRULY INTERNATIONAL HOLDINGS	EQUITY	476,000.000	256,608.74
TRUWORTHS INTERNATIONAL LTD	EQUITY	35,129.000	257,453.35
TRYG A/S	EQUITY	10,280.000	995,892.20
TS TECH CO LTD	EQUITY	33,100.000	1,116,402.64
TSINGTAO BREWERY CO LTD H	EQUITY	494,000.000	4,185,819.76
TSRC CORP	EQUITY	47,000.000	69,387.82
TSUMURA + CO	EQUITY	16,100.000	427,066.27
TSURUHA HOLDINGS INC	EQUITY	49,600.000	4,563,360.45
TT ELECTRONICS PLC	EQUITY	24,470.000	79,840.97
TUI AG	EQUITY	175,390.000	2,894,100.79
TUI TRAVEL PLC	EQUITY	1,053,860.000	7,210,472.21
TULLOW OIL PLC	EQUITY	560,588.000	7,938,446.18
TUPRAS TURKIYE PETROL RAFINE	EQUITY	13,771.000	274,971.33
TURK HAVA YOLLARI AO	EQUITY	39,568.000	118,602.71
TURK SISE VE CAM FABRIKALARI	EQUITY	2,420,090.000	3,063,832.81
TURK TELEKOMUNIKASYON AS	EQUITY	498,730.000	1,383,491.18
TURKCELL ILETISIM HIZMET AS	EQUITY	512,554.000	2,707,697.42
TURKIYE GARANTI BANKASI	EQUITY	182,181.000	590,169.77
TURKIYE HALK BANKASI	EQUITY	47,821.000	270,432.93
TURKIYE IS BANKASI C	EQUITY	119,400.000	258,417.50
TURKIYE VAKIFLAR BANKASI T D	EQUITY	52,713.000	93,722.90
TURQUOISE HILL RESOURCES LTD	EQUITY	98,020.000	323,811.95
TURQUOISE HILL RESOURCES LTD	EQUITY	98,020.000	92,254.12
U MING MARINE TRANSPORT CORP	EQUITY	34,000.000	61,033.10
UBE INDUSTRIES LTD	EQUITY	244,000.000	522,334.81
UBI BANCA SCPA	EQUITY	584,836.000	3,977,796.40
UBS AG REG	EQUITY	2,259,903.000	42,994,949.98
UCB SA	EQUITY	43,737.000	3,262,875.81
UEM SUNRISE BHD	EQUITY	113,000.000	81,416.58

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ULKER BISKUVI SANAYI	EQUITY	336,956.000	2,383,863.72
ULTRA ELECTRONICS HLDGS PLC	EQUITY	130,296.000	4,160,674.16
ULTRAPAR PARTICIPACOES SA	EQUITY	222,660.000	5,280,418.35
ULTRATECH CEMENT LTD	EQUITY	3,383.000	96,586.82
UMICORE	EQUITY	125,849.000	5,888,257.67
UMW HOLDINGS BHD	EQUITY	46,400.000	170,839.26
UNI PRESIDENT CHINA HOLDINGS	EQUITY	2,753,000.000	2,819,128.81
UNI PRESIDENT ENTERPRISES CO	EQUITY	2,690,659.000	4,848,034.24
UNIBAIL RODAMCO SE	EQUITY	26,940.000	6,913,964.97
UNIBAIL RODAMCO SE	EQUITY	5,986.000	1,536,265.56
UNICHARM CORP	EQUITY	34,500.000	1,969,459.11
UNICREDIT SPA	EQUITY	1,298,016.000	9,622,670.69
UNILEVER INDONESIA TBK PT	EQUITY	122,500.000	261,709.12
UNILEVER NV CVA	EQUITY	612,096.000	24,691,629.24
UNILEVER PLC	EQUITY	949,467.000	39,030,781.28
UNIMICRON TECHNOLOGY CORP	EQUITY	104,000.000	78,863.22
UNIPOL GRUPPO FINANZIARIO SP	EQUITY	261,591.000	1,565,834.71
UNITED BREWERIES LTD	EQUITY	5,200.000	64,959.02
UNITED INDUSTRIAL CORP LTD	EQUITY	66,000.000	155,251.07
UNITED INTERNET AG REG SHARE	EQUITY	123,477.000	5,260,885.57
UNITED MICROELECTRONICS CORP	EQUITY	955,000.000	395,733.72
UNITED OVERSEAS BANK LTD	EQUITY	556,542.000	9,362,388.78
UNITED SPIRITS LTD	EQUITY	33,058.000	1,390,087.43
UNITED TRACTORS TBK PT	EQUITY	136,000.000	212,325.39
UNITED URBAN INVESTMENT CORP	EQUITY	506.000	728,393.51
UNITED UTILITIES GROUP PLC	EQUITY	170,835.000	1,899,977.52
UNIVERSAL ROBINA CORP	EQUITY	62,660.000	159,676.58
UNY GROUP HOLDINGS CO LTD	EQUITY	38,500.000	235,897.44
UOL GROUP LTD	EQUITY	428,363.000	2,100,084.72
UPM KYMMENE OYJ	EQUITY	237,287.000	4,015,185.50
URALKALI SPON GDR REG S	EQUITY	30,000.000	798,000.00
URBI DESARROLLOS URBANOS SAB	EQUITY	294,732.000	35,330.53
USINAS SIDER MINAS GER PF A	EQUITY	550,700.000	3,316,921.48
USS CO LTD	EQUITY	55,200.000	758,373.06
VA TECH WABAG LTD	EQUITY	76,395.000	686,696.63
VALE SA	EQUITY	85,300.000	1,291,114.97
VALE SA PREF	EQUITY	82,698.000	1,147,273.73
VALE SA SP PREF ADR	EQUITY	88,300.000	1,237,083.00
VALEANT PHARMACEUTICALS INTE	EQUITY	117,943.000	13,833,465.09
VALEO SA	EQUITY	18,142.000	2,010,650.25
VALLOUREC	EQUITY	49,367.000	2,693,799.23
VANGUARD INTERNATIONAL SEMI	EQUITY	59,000.000	70,079.02
VENTURE CORP LTD	EQUITY	16,000.000	97,322.98
VEOLIA ENVIRONNEMENT	EQUITY	81,722.000	1,334,977.19
VERMILION ENERGY INC	EQUITY	59,742.000	3,505,801.13
VESTAS WIND SYSTEMS A/S	EQUITY	162,507.000	4,808,485.51
VETROPACK HOLDING AG BR	EQUITY	39.000	79,854.95
VICAT	EQUITY	6,114.000	454,938.30

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
VIENNA INSURANCE GROUP AG	EQUITY	185,235.000	9,246,231.15
VINA CONCHA Y TORO S.A.	EQUITY	23,054.000	42,997.28
VINCI SA	EQUITY	172,640.000	11,352,072.72
VISCOFAN SA	EQUITY	48,092.000	2,740,196.16
VIVENDI	EQUITY	347,071.000	9,160,808.09
VODACOM GROUP LTD	EQUITY	113,286.000	1,438,552.38
VODAFONE GROUP PLC	EQUITY	23,557,532.000	92,470,611.25
VOESTALPINE AG	EQUITY	55,296.000	2,661,494.69
VOLKSWAGEN AG	EQUITY	7,469.000	2,026,476.06
VOLKSWAGEN AG PREF	EQUITY	109,310.000	30,749,820.18
VOLVO AB B SHS	EQUITY	367,154.000	4,827,664.08
VOPAK	EQUITY	18,184.000	1,065,408.07
VTB BANK OJSC GDR REG S	EQUITY	91,900.000	275,240.50
VTB BANK OJSC GDR REG S	EQUITY	60,800.000	182,096.00
VTECH HOLDINGS LTD	EQUITY	63,700.000	828,110.27
WACOM CO LTD	EQUITY	381,900.000	2,681,529.90
WALMART DE MEXICO SER V	EQUITY	1,941,712.000	5,082,165.77
WALSIN LIHWA CORP	EQUITY	258,000.000	82,758.07
WAN HAI LINES LTD	EQUITY	88,000.000	45,766.44
WANT WANT CHINA HOLDINGS LTD	EQUITY	479,000.000	690,661.94
WARABEYA NICHIYO CO LTD	EQUITY	6,900.000	125,060.65
WARTSILA OYJ ABP	EQUITY	77,601.000	3,824,895.38
WEG SA	EQUITY	17,100.000	225,849.74
WEICHAI POWER CO LTD H	EQUITY	1,091,640.000	4,420,763.63
WEIR GROUP PLC/THE	EQUITY	53,357.000	1,884,101.07
WENDEL	EQUITY	7,754.000	1,132,035.53
WESFARMERS LTD	EQUITY	368,257.000	14,509,462.05
WEST FRASER TIMBER CO LTD	EQUITY	27,600.000	2,691,162.35
WEST JAPAN RAILWAY CO	EQUITY	115,300.000	5,002,311.98
WESTERN FOREST PRODUCTS INC	EQUITY	65,500.000	118,362.35
WESTFIELD GROUP	EQUITY	766,259.000	6,917,031.36
WESTFIELD RETAIL TRUST	EQUITY	801,116.000	2,128,652.87
WESTJET AIRLINES LTD VV	EQUITY	129,580.000	3,405,057.51
WESTON (GEORGE) LTD	EQUITY	13,600.000	992,000.00
WESTPAC BANKING CORP	EQUITY	999,138.000	28,943,784.18
WH SMITH PLC	EQUITY	297,728.000	4,936,047.73
WHARF HOLDINGS LTD	EQUITY	837,900.000	6,397,379.34
WHEELOCK + CO LTD	EQUITY	393,000.000	1,806,925.68
WHITBREAD PLC	EQUITY	185,243.000	11,508,387.13
WHITECAP RESOURCES INC	EQUITY	30,200.000	359,273.41
WIENERBERGER AG	EQUITY	59,547.000	945,658.05
WILLIAM DEMANT HOLDING	EQUITY	40,533.000	3,945,418.63
WILLIAM HILL PLC	EQUITY	828,915.000	5,517,643.02
WILMAR INTERNATIONAL LTD	EQUITY	507,000.000	1,373,309.04
WILSON SONS LTD BDR	EQUITY	131,500.000	1,723,420.58
WING HANG BANK LTD	EQUITY	90,884.000	1,371,391.65
WIPRO LTD	EQUITY	48,007.000	433,851.96
WISTRON CORP	EQUITY	174,000.000	146,247.92

Security Name	Asset Class	Shares/Par Value	Base Market Value
WM MORRISON SUPERMARKETS	EQUITY	549,359.000	2,374,774.32
WOLSELEY PLC	EQUITY	239,342.000	13,577,039.59
WOLTERS KLUWER	EQUITY	76,105.000	2,175,504.23
WOOD GROUP (JOHN) PLC	EQUITY	72,500.000	823,735.37
WOODSIDE PETROLEUM LTD	EQUITY	269,270.000	9,371,099.78
WOOLWORTHS HOLDINGS LTD	EQUITY	59,329.000	422,858.08
WOOLWORTHS LTD	EQUITY	380,241.000	11,515,176.70
WOORI FINANCE HOLDINGS CO	EQUITY	30,200.000	380,594.12
WOORI INVESTMENT + SECURITIE	EQUITY	8,460.000	76,876.30
WORLEYPARSONS LTD	EQUITY	54,492.000	809,270.72
WPG HOLDINGS LTD	EQUITY	112,000.000	128,897.61
WPP PLC	EQUITY	946,824.000	21,640,831.18
WUMART STORES INC H	EQUITY	35,000.000	57,236.82
WYNN MACAU LTD	EQUITY	3,276,708.000	14,875,398.56
XINYI GLASS HOLDINGS LTD	EQUITY	510,000.000	450,556.18
XINYI SOLAR HOLDINGS LTD	EQUITY	510,000.000	104,581.65
XL AXIATA TBK PT	EQUITY	202,500.000	86,524.24
YAHOO JAPAN CORP	EQUITY	1,083,300.000	6,029,499.07
YAKULT HONSHA CO LTD	EQUITY	23,300.000	1,177,137.15
YAMADA DENKI CO LTD	EQUITY	564,700.000	1,848,216.55
YAMAGUCHI FINANCIAL GROUP IN	EQUITY	52,000.000	481,880.02
YAMAHA CORP	EQUITY	40,000.000	635,174.35
YAMAHA MOTOR CO LTD	EQUITY	72,794.000	1,092,204.35
YAMANA GOLD INC	EQUITY	218,756.000	1,885,934.08
YAMATO HOLDINGS CO LTD	EQUITY	301,300.000	6,094,513.11
YAMATO KOGYO CO LTD	EQUITY	11,600.000	370,829.17
YAMAZAKI BAKING CO LTD	EQUITY	26,000.000	266,914.04
YAMAZEN CORP	EQUITY	8,000.000	49,093.76
YANDEX NV A	EQUITY	574,996.000	24,811,077.40
YANG MING MARINE TRANSPORT	EQUITY	112,000.000	52,423.37
YANGZIJIANG SHIPBUILDING	EQUITY	1,450,000.000	1,360,882.31
YANTAI CHANGYU PIONEER B	EQUITY	16,200.000	53,904.24
YANZHOU COAL MINING CO H	EQUITY	262,000.000	239,233.92
YAPI VE KREDI BANKASI	EQUITY	60,162.000	104,166.93
YARA INTERNATIONAL ASA	EQUITY	55,176.000	2,373,708.93
YASKAWA ELECTRIC CORP	EQUITY	51,000.000	806,935.92
YELLOW MEDIA LTD	EQUITY	6,253.000	120,999.23
YINGDE GASES GROUP CO LTD	EQUITY	83,500.000	87,336.45
YOKOGAWA ELECTRIC CORP	EQUITY	48,400.000	743,694.40
YOKOHAMA RUBBER CO LTD	EQUITY	45,000.000	442,272.01
YTL CORPORATION BERHAD	EQUITY	399,660.000	197,664.23
YTL POWER INTERNATIONAL BHD	EQUITY	241,000.000	139,059.69
YUANTA FINANCIAL HOLDING CO	EQUITY	669,000.000	399,557.10
YUASA TRADING CO LTD	EQUITY	33,000.000	67,503.92
YUE YUEN INDUSTRIAL HLDG	EQUITY	224,409.000	749,597.69
YUEXIU PROPERTY CO LTD	EQUITY	432,000.000	106,415.61
YUHAN CORPORATION	EQUITY	526.000	93,203.20
YULON MOTOR COMPANY	EQUITY	63,000.000	114,147.67

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
YUM BRANDS INC	EQUITY	112,980.000	8,542,417.80
YUNGTAY ENGINEERING CO LTD	EQUITY	799,000.000	2,292,163.67
ZARDOYA OTIS SA	EQUITY	38,839.000	703,764.08
ZEE ENTERTAINMENT ENTERPRISE	EQUITY	1,084,745.000	4,849,829.92
ZHEJIANG EXPRESSWAY CO H	EQUITY	164,000.000	155,460.26
ZHEN DING TECHNOLOGY HOLDING	EQUITY	18,000.000	43,364.03
ZHONGSHENG GROUP HOLDINGS	EQUITY	3,975,711.000	5,465,881.57
ZHUZHOU CSR TIMES ELECTRIC H	EQUITY	1,025,000.000	3,701,434.79
ZIGGO NV	EQUITY	183,291.000	8,385,182.63
ZIJIN MINING GROUP CO LTD H	EQUITY	790,000.000	168,112.20
ZODIAC AEROSPACE	EQUITY	27,802.000	4,932,380.58
ZON OPTIMUS SGPS SA	EQUITY	131,235.000	976,510.09
ZOOMLION HEAVY INDUSTRY H	EQUITY	161,600.000	151,309.50
ZTE CORP H	EQUITY	54,000.000	107,112.04
ZURICH INSURANCE GROUP AG	EQUITY	50,587.000	14,703,704.39
AUSTRALIAN DOLLAR	CASH	12,343,206.130	11,042,844.89
BRAZILIAN REAL	CASH	177,586.500	75,272.44
CANADIAN DOLLAR	CASH	8,784,390.050	8,267,661.23
CHILEAN PESO	CASH	445,258.000	847.38
COLOMBIAN PESO	CASH	22,309,441.540	11,547.33
CZECH KORUNA	CASH	847.050	42.64
DANISH KRONE	CASH	381,825.910	70,524.35
EGYPTIAN POUND	CASH	112,593.370	16,203.86
EURO CURRENCY	CASH	16,612,907.010	22,891,746.94
HONG KONG DOLLAR	CASH	47,476,443.290	6,123,029.92
HUNGARIAN FORINT	CASH	886.030	4.11
INDIAN RUPEE	CASH	181,747,936.690	2,938,290.14
INDONESIAN RUPIAH	CASH	95,999,446.670	7,888.20
ISRAELI SHEKEL	CASH	1,763,633.410	508,105.27
JAPANESE YEN	CASH	1,313,662,384.900	12,498,571.77
MALAYSIAN RINGGIT	CASH	203,776.430	62,212.32
MEXICAN PESO (NEW)	CASH	1,764,009.940	134,686.54
MOROCCAN DIRHAM	CASH	137,601.510	16,858.59
NEW TAIWAN DOLLAR	CASH	(9,412,635.000)	(315,823.13)
NEW ZEALAND DOLLAR	CASH	21,423.780	17,632.85
NORWEGIAN KRONE	CASH	2,194,707.520	361,754.03
PHILIPPINE PESO	CASH	993,349.030	22,381.55
POLISH ZLOTY	CASH	278.460	92.29
POUND STERLING	CASH	10,921,193.750	18,088,214.71
SINGAPORE DOLLAR	CASH	2,417,609.360	1,914,786.43
SOUTH AFRICAN RAND	CASH	378,617.930	36,149.22
SOUTH KOREAN WON	CASH	196,637.000	186.32
SWEDISH KRONA	CASH	13,936,309.300	2,169,885.92
SWISS FRANC	CASH	64,587.990	72,623.83
THAILAND BAHT	CASH	6,004,917.240	182,742.46
TURKISH LIRA	CASH	(17,814.000)	(8,291.37)
YUAN RENMINBI	CASH	0.580	0.09
S.B.I.MONEY FUND	CASH EQUIVALENT	83,436,166.210	83,436,166.21

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
VALE SA	FIXED INCOME	106,800.000	0.00
AMSTERDAM IDX FUT JAN14	FUTURE	(1,400.000)	0.00
CAC40 10 EURO FUT JAN14	FUTURE	(70.000)	0.00
CAC40 10 EURO FUT MAR14	FUTURE	910.000	0.00
DAX INDEX FUTURE MAR14	FUTURE	950.000	0.00
FTSE 100 IDX FUT MAR14	FUTURE	2,250.000	0.00
FTSE/MIB IDX FUT MAR14	FUTURE	5.000	0.00
HANG SENG IDX FUT JAN14	FUTURE	3,300.000	0.00
IBEX 35 INDX FUTR JAN14	FUTURE	390.000	0.00
MSCI SING IX ETS JAN14	FUTURE	1,800.000	0.00
OMXS30 IND FUTURE JAN14	FUTURE	(22,700.000)	0.00
S+P/TSX 60 IX FUT MAR14	FUTURE	3,600.000	0.00
SPI 200 FUTURES MAR14	FUTURE	725.000	0.00
TOPIX INDX FUTR MAR14	FUTURE	2,630,000.000	0.00
INTERNATIONAL EQUITY TOTAL			**9,048,239,510.62**

BOND

Security Name	Asset Class	Shares/Par Value	Base Market Value
21ST CENTURY FOX AMERICA	FIXED INCOME	90,000.000	102,216.15
21ST CENTURY FOX AMERICA	FIXED INCOME	1,050,000.000	1,193,591.70
21ST CENTURY FOX AMERICA	FIXED INCOME	4,510,000.000	5,264,351.62
21ST CENTURY FOX AMERICA	FIXED INCOME	150,000.000	178,777.50
21ST CENTURY FOX AMERICA	FIXED INCOME	300,000.000	321,561.60
21ST CENTURY FOX AMERICA	FIXED INCOME	4,555,000.000	5,076,661.38
21ST CENTURY FOX AMERICA	FIXED INCOME	4,190,000.000	3,938,822.07
21ST CENTURY FOX AMERICA	FIXED INCOME	1,060,000.000	1,073,313.60
ABB FINANCE USA INC	FIXED INCOME	80,000.000	73,312.32
ABBEY NATL TREASURY SERV	FIXED INCOME	900,000.000	955,614.60
ABBEY NATL TREASURY SERV	FIXED INCOME	1,400,000.000	1,409,574.60
ABBEY NATL TREASURY SERV	FIXED INCOME	2,190,000.000	2,250,290.70
ABBVIE INC	FIXED INCOME	100,000.000	101,028.40
ABBVIE INC	FIXED INCOME	14,435,000.000	14,410,272.85
ABBVIE INC	FIXED INCOME	2,805,000.000	2,774,734.05
ABBVIE INC	FIXED INCOME	4,200,000.000	3,925,555.20
ABC SUPPLY CO INC	FIXED INCOME	61,000.000	61,305.00
ABN AMRO BANK NV	FIXED INCOME	1,500,000.000	1,490,014.35
ACCESS MIDSTREAM PARTNER	FIXED INCOME	339,000.000	327,135.00
ACCESS MIDSTREAM PARTNER	FIXED INCOME	140,000.000	149,100.00
ACCESS MIDSTREAM PARTNER	FIXED INCOME	1,240,000.000	1,326,800.00
ACE INA HOLDINGS	FIXED INCOME	550,000.000	586,635.50
ACE INA HOLDINGS	FIXED INCOME	1,105,000.000	1,001,634.99
ACE SECURITIES CORP.	FIXED INCOME	4,083,005.670	397,697.00
ACHMEA HYPOTHEEKBANK NV	FIXED INCOME	387,000.000	396,063.54
ACTAVIS INC	FIXED INCOME	0.000	0.00
ACTAVIS INC	FIXED INCOME	2,210,000.000	2,186,951.91
ACTIVISION BLIZZARD	FIXED INCOME	817,000.000	845,595.00
ACTUANT CORPORATION	FIXED INCOME	133,000.000	134,662.50

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ADS TACTICAL INC	FIXED INCOME	173,000.000	160,890.00
AEGIS ASSET BACKED SECURITIES	FIXED INCOME	1,331,490.180	1,178,483.32
AEGIS ASSET BACKED SECURITIES	FIXED INCOME	3,270,201.000	3,112,083.51
AES CORPORATION	FIXED INCOME	342,000.000	385,605.00
AES CORPORATION	FIXED INCOME	1,040,000.000	972,400.00
AETNA INC	FIXED INCOME	630,000.000	551,013.12
AFC HOME EQUITY LOAN TRUST	FIXED INCOME	46,837.470	42,238.78
AFRICAN DEVELOPMENT BANK	FIXED INCOME	2,600,000.000	3,302,101.40
AGRIUM INC	FIXED INCOME	3,445,000.000	3,190,080.34
AID ISRAEL	FIXED INCOME	4,400,000.000	5,079,962.80
AID ISRAEL	FIXED INCOME	1,500,000.000	1,728,382.50
AID ISRAEL	FIXED INCOME	6,935,000.000	8,012,463.21
AIR LEASE CORP	FIXED INCOME	263,000.000	273,191.25
AIRE VALLEY MORTGAGES PLC	FIXED INCOME	1,926,394.430	1,846,269.91
AIRE VALLEY MORTGAGES PLC	FIXED INCOME	3,014,633.600	2,869,931.19
AIRE VALLEY MORTGAGES PLC	FIXED INCOME	6,185,987.040	5,929,268.58
ALABAMA ST PUBLIC SCH CLG AU	FIXED INCOME	3,000,000.000	3,232,950.00
ALLEGHANY CORP	FIXED INCOME	2,175,000.000	2,380,019.85
ALLEGHANY CORP	FIXED INCOME	5,700,000.000	5,917,563.30
ALLEGION US HOLDING CO	FIXED INCOME	130,000.000	135,200.00
ALLY AUTO RECEIVABLES TRUST	FIXED INCOME	547,762.530	548,015.05
ALLY FINANCIAL INC	FIXED INCOME	1,600,000.000	1,720,000.00
ALLY FINANCIAL INC	FIXED INCOME	665,000.000	797,168.75
ALLY FINANCIAL INC	FIXED INCOME	16,825,000.000	16,888,093.75
ALLY FINANCIAL INC	FIXED INCOME	1,900,000.000	1,923,503.00
ALLY FINANCIAL INC	FIXED INCOME	2,390,000.000	2,784,350.00
ALLY FINANCIAL INC	FIXED INCOME	520,000.000	541,209.76
ALLY FINANCIAL INC	FIXED INCOME	300,000.000	314,250.00
ALPHA NATURAL RESOURCES	FIXED INCOME	122,000.000	104,310.00
ALPHA NATURAL RESOURCES	FIXED INCOME	92,000.000	97,520.00
ALTRIA GROUP INC	FIXED INCOME	390,000.000	594,906.39
ALTRIA GROUP INC	FIXED INCOME	1,030,000.000	1,356,828.27
ALTRIA GROUP INC	FIXED INCOME	1,370,000.000	1,470,230.57
ALTRIA GROUP INC	FIXED INCOME	4,145,000.000	3,537,421.76
ALTRIA GROUP INC	FIXED INCOME	1,540,000.000	1,417,910.34
ALTRIA GROUP INC	FIXED INCOME	970,000.000	974,016.77
ALTRIA GROUP INC	FIXED INCOME	6,615,000.000	6,465,593.61
AMC ENTERTAINMENT INC	FIXED INCOME	542,000.000	579,262.50
AMC NETWORKS INC	FIXED INCOME	631,000.000	709,875.00
AMER EXPRESS CREDIT CO	FIXED INCOME	2,460,000.000	2,534,904.54
AMERICA MOVIL SAB DE CV	FIXED INCOME	880,000.000	991,246.08
AMERICA MOVIL SAB DE CV	FIXED INCOME	920,000.000	996,417.96
AMERICA MOVIL SAB DE CV	FIXED INCOME	1,464,000.000	1,351,488.67
AMERICA MOVIL SAB DE CV	FIXED INCOME	3,210,000.000	2,666,896.89
AMERICAN AIRLINES 2013 2	FIXED INCOME	9,515,000.000	9,806,396.88
AMERICAN AXLE + MFG INC	FIXED INCOME	62,000.000	65,875.00
AMERICAN AXLE + MFG INC	FIXED INCOME	101,000.000	103,777.50
AMERICAN CAMPUS CMNTYS	FIXED INCOME	4,525,000.000	4,199,263.35

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AMERICAN CREDIT ACCEPTANCE REC	FIXED INCOME	4,015,443.340	4,015,756.54
AMERICAN ELECTRIC POWER	FIXED INCOME	1,605,000.000	1,572,599.87
AMERICAN EXPRESS CO	FIXED INCOME	1,600,000.000	1,704,800.00
AMERICAN EXPRESS CO	FIXED INCOME	3,225,000.000	3,148,886.78
AMERICAN EXPRESS ISSUANCE TRUS	FIXED INCOME	992,000.000	973,880.72
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	644,705.440	327,210.58
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	3,262,955.260	2,098,481.58
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	3,092,007.910	2,264,234.10
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	382,587.780	363,716.64
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	1,037,921.350	269,113.29
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	2,914,891.690	2,073,403.27
AMERICAN HONDA FINANCE	FIXED INCOME	7,290,000.000	7,318,576.80
AMERICAN HOUSING TRUST	FIXED INCOME	468,445.990	482,066.06
AMERICAN INTL GROUP	FIXED INCOME	1,900,000.000	1,900,000.00
AMERICAN INTL GROUP	FIXED INCOME	2,000,000.000	2,501,760.00
AMERICAN INTL GROUP	FIXED INCOME	1,800,000.000	1,844,991.00
AMERICAN INTL GROUP	FIXED INCOME	2,645,000.000	2,824,592.86
AMERICAN INTL GROUP	FIXED INCOME	1,290,000.000	1,324,938.36
AMERICAN INTL GROUP	FIXED INCOME	2,600,000.000	2,794,539.80
AMERICAN INTL GROUP	FIXED INCOME	1,775,000.000	1,813,057.78
AMERICAN INTL GROUP	FIXED INCOME	1,250,000.000	1,397,150.00
AMERICAN INTL GROUP	FIXED INCOME	1,825,000.000	2,093,366.25
AMERICAN TOWER CORP	FIXED INCOME	1,650,000.000	1,649,250.90
AMERICAN TOWER CORP	FIXED INCOME	2,425,000.000	2,210,981.63
AMERICOLD LLC TRUST	FIXED INCOME	1,552,862.060	1,618,739.13
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	726,251.770	726,423.96
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	3,065,074.680	3,064,369.71
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	5,045,000.000	5,018,241.32
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	920,000.000	924,742.14
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	6,835,000.000	6,835,944.60
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	5,465,000.000	5,470,880.34
AMERIQUEST MORTGAGE SECURITIES	FIXED INCOME	1,580,331.790	1,515,038.80
AMGEN INC	FIXED INCOME	1,095,000.000	1,242,384.81
AMGEN INC	FIXED INCOME	3,290,000.000	3,379,455.10
AMGEN INC	FIXED INCOME	2,100,000.000	2,156,103.60
AMORTIZING RESIDENTIAL COLLATE	FIXED INCOME	1,341,216.670	1,316,426.96
AMORTIZING RESIDENTIAL COLLATE	FIXED INCOME	54,316.530	49,978.00
AMORTIZING RESIDENTIAL COLLATE	FIXED INCOME	13,458.720	12,339.36
AMORTIZING RESIDENTIAL COLLATE	FIXED INCOME	105,745.760	73,630.80
AMSTED INDUSTRIES	FIXED INCOME	346,000.000	364,597.50
AMSURG CORP	FIXED INCOME	79,000.000	82,160.00
ANADARKO PETROLEUM CORP	FIXED INCOME	4,208,000.000	4,687,985.52
ANADARKO PETROLEUM CORP	FIXED INCOME	2,690,000.000	3,020,695.15
ANADARKO PETROLEUM CORP	FIXED INCOME	860,000.000	1,088,821.92
ANADARKO PETROLEUM CORP	FIXED INCOME	1,850,000.000	1,874,593.90
ANADARKO PETROLEUM CORP	FIXED INCOME	1,125,000.000	1,148,595.75
ANADARKO PETROLEUM CORP	FIXED INCOME	5,996,000.000	6,883,821.72
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	1,490,000.000	1,710,008.93

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	5,875,000.000	6,110,781.38
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	760,000.000	860,099.60
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	3,565,000.000	3,582,743.01
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	7,200,000.000	7,184,880.00
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	4,143,000.000	3,832,142.42
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	1,680,000.000	1,424,792.88
ANIXTER INC	FIXED INCOME	440,000.000	460,900.00
ANIXTER INC	FIXED INCOME	67,000.000	70,433.75
ANTERO RESOURCES FINANCE	FIXED INCOME	106,000.000	107,060.00
ANZ NEW ZEALAND INTL/LDN	FIXED INCOME	870,000.000	883,284.03
APACHE CORP	FIXED INCOME	2,560,000.000	2,877,168.64
APACHE CORP	FIXED INCOME	0.000	0.00
APOLLO RESIDENTIAL MORTGAGE SE	FIXED INCOME	5,891,811.740	5,994,918.45
APPALACHIAN POWER CO	FIXED INCOME	295,000.000	316,448.27
APPLE INC	FIXED INCOME	3,025,000.000	2,925,014.68
APPLE INC	FIXED INCOME	8,129,000.000	7,309,686.22
APX GROUP INC	FIXED INCOME	465,000.000	471,975.00
ARAMARK CORP	FIXED INCOME	93,000.000	97,185.00
ARCH CAPITAL GROUP LTD	FIXED INCOME	1,075,000.000	1,363,621.38
ARCH CAPITAL GRP US INC	FIXED INCOME	1,335,000.000	1,334,855.82
ARCH COAL INC	FIXED INCOME	1,540,000.000	1,224,300.00
ARGENT SECURITIES INC.	FIXED INCOME	918,886.270	890,443.06
ARGENT SECURITIES INC.	FIXED INCOME	2,540,000.000	2,338,468.78
ARI FLEET LEASE TRUST	FIXED INCOME	5,000,000.000	4,996,647.00
ARIZONA BRD OF RGTS ST UNIV SY	FIXED INCOME	200,000.000	205,566.00
ARIZONA PUBLIC SERVICE	FIXED INCOME	1,275,000.000	1,339,180.95
ARIZONA PUBLIC SERVICE	FIXED INCOME	2,210,000.000	2,479,544.86
ARKLE MASTER ISSUER PLC	FIXED INCOME	4,401,000.000	4,480,750.52
ASHLAND INC	FIXED INCOME	500,000.000	510,000.00
ASHTEAD CAPITAL INC	FIXED INCOME	121,000.000	129,016.25
ASSET BACKED SECURITIES CORP H	FIXED INCOME	1,858,099.700	1,740,340.77
ASSET BACKED SECURITIES CORP H	FIXED INCOME	1,160,975.660	1,152,585.29
AT+T CORP	FIXED INCOME	4,350,000.000	5,789,536.80
AT+T INC	FIXED INCOME	240,000.000	270,163.20
AT+T INC	FIXED INCOME	3,090,000.000	3,542,249.31
AT+T INC	FIXED INCOME	1,700,000.000	1,930,008.30
AT+T INC	FIXED INCOME	14,390,000.000	15,005,129.34
AT+T INC	FIXED INCOME	20,000.000	21,056.60
AT+T INC	FIXED INCOME	50,000.000	50,655.00
AT+T INC	FIXED INCOME	5,725,000.000	4,846,739.20
AT+T INC	FIXED INCOME	10,180,000.000	10,128,997.18
AT+T INC	FIXED INCOME	1,550,000.000	1,533,619.60
ATWOOD OCEANICS INC	FIXED INCOME	1,246,000.000	1,330,105.00
AUDATEX NORTH AMERICA IN	FIXED INCOME	77,000.000	80,657.50
AUDATEX NORTH AMERICA IN	FIXED INCOME	77,000.000	79,310.00
AUTONATION INC	FIXED INCOME	812,000.000	871,885.00
AVENTURA MALL TRUST	FIXED INCOME	2,550,000.000	2,617,241.72
AVIS BUDGET CAR RENTAL	FIXED INCOME	162,000.000	189,945.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	1,195,000.000	1,232,404.70
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	2,000,000.000	2,005,518.80
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	710,000.000	695,608.30
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	1,100,000.000	1,119,863.36
AVON PRODUCTS INC	FIXED INCOME	1,175,000.000	1,165,175.83
AVON PRODUCTS INC	FIXED INCOME	3,350,000.000	3,256,940.35
B+G FOODS INC	FIXED INCOME	170,000.000	163,200.00
B/E AEROSPACE INC	FIXED INCOME	262,000.000	265,930.00
BAC CAPITAL TRUST XI	FIXED INCOME	5,000,000.000	5,372,190.00
BACARDI LTD	FIXED INCOME	1,545,000.000	1,570,789.14
BAE SYSTEMS HOLDINGS INC	FIXED INCOME	1,620,000.000	1,720,086.84
BAKER HUGHES INC	FIXED INCOME	1,240,000.000	1,231,203.44
BALL CORP	FIXED INCOME	366,000.000	398,025.00
BALL CORP	FIXED INCOME	1,230,000.000	1,294,575.00
BALL CORP	FIXED INCOME	850,000.000	841,500.00
BALL CORP	FIXED INCOME	230,000.000	205,850.00
BANC OF AMERICA ALTERNATIVE LO	FIXED INCOME	1,515,764.060	1,577,511.74
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	456,000.000	491,705.71
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	1,425,000.000	1,490,726.70
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	2,789,358.830	3,034,423.53
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	6,506,000.000	7,095,775.41
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	309,614.680	310,289.33
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	12,000,000.000	12,919,008.00
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	230,000.000	246,138.87
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	1,530,000.000	1,534,485.96
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	8,500,000.000	9,392,763.50
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	2,604,307.000	2,653,333.08
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	6,747,526.090	7,580,197.80
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	4,086,337.200	4,101,730.43
BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	2,022,864.940	1,879,318.40
BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	35,729.040	37,551.54
BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	5,599,383.230	4,172,363.62
BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	35,200.380	35,163.10
BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	1,089,110.330	844,948.13
BANC OF AMERICA MERRILL LYNCH	FIXED INCOME	2,923,000.000	2,931,245.78
BANC OF AMERICA MORTGAGE SECUR	FIXED INCOME	126,223.780	124,534.27
BANCO NAC DE DESEN ECONO	FIXED INCOME	2,600,000.000	2,652,000.00
BANK OF AMERICA CORP	FIXED INCOME	4,080,000.000	4,036,376.64
BANK OF AMERICA CORP	FIXED INCOME	3,185,000.000	3,549,309.86
BANK OF AMERICA CORP	FIXED INCOME	1,340,000.000	1,473,179.92
BANK OF AMERICA CORP	FIXED INCOME	11,725,000.000	13,387,511.20
BANK OF AMERICA CORP	FIXED INCOME	210,000.000	239,003.73
BANK OF AMERICA CORP	FIXED INCOME	1,685,000.000	1,726,936.28
BANK OF AMERICA CORP	FIXED INCOME	14,775,000.000	18,325,831.43
BANK OF AMERICA CORP	FIXED INCOME	5,500,000.000	6,209,984.00
BANK OF AMERICA CORP	FIXED INCOME	8,760,000.000	9,164,501.76
BANK OF AMERICA CORP	FIXED INCOME	720,000.000	822,753.36
BANK OF AMERICA CORP	FIXED INCOME	2,560,000.000	2,797,498.88

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
BANK OF AMERICA CORP	FIXED INCOME	1,495,000.000	1,589,359.92
BANK OF AMERICA CORP	FIXED INCOME	6,470,000.000	7,323,101.85
BANK OF AMERICA CORP	FIXED INCOME	500,000.000	533,659.00
BANK OF AMERICA CORP	FIXED INCOME	13,050,000.000	13,181,400.45
BANK OF AMERICA CORP	FIXED INCOME	17,695,000.000	17,663,609.07
BANK OF AMERICA CORP	FIXED INCOME	2,500,000.000	2,365,667.50
BANK OF AMERICA CORP	FIXED INCOME	9,465,000.000	9,506,778.51
BANK OF AMERICA CORP	FIXED INCOME	4,230,000.000	4,247,947.89
BANK OF AMERICA CORP	FIXED INCOME	240,000.000	276,697.44
BANK OF AMERICA CORP	FIXED INCOME	900,000.000	900,565.20
BANK OF AMERICA CORP	FIXED INCOME	1,340,000.000	1,445,151.14
BANK OF AMERICA CORP	FIXED INCOME	1,140,000.000	1,267,185.24
BANK OF AMERICA NA	FIXED INCOME	2,275,000.000	2,507,555.05
BANK OF AMERICA NA	FIXED INCOME	2,540,000.000	2,542,885.44
BANK OF MONTREAL	FIXED INCOME	600,000.000	620,280.00
BANK OF NEW YORK MELLON	FIXED INCOME	4,500,000.000	4,502,601.00
BANK OF NOVA SCOTIA	FIXED INCOME	4,560,000.000	4,431,754.56
BANK OF NOVA SCOTIA	FIXED INCOME	3,700,000.000	3,717,741.50
BANK OF NOVA SCOTIA	FIXED INCOME	6,810,000.000	6,943,476.00
BANK OF NOVA SCOTIA	FIXED INCOME	6,860,000.000	6,914,194.00
BANK OF SCOTLAND PLC	FIXED INCOME	500,000.000	557,664.00
BANK ONE CAPITAL III	FIXED INCOME	4,200,000.000	5,382,090.00
BANQUE PSA FINANCE	FIXED INCOME	1,700,000.000	1,697,280.00
BARCLAYS BANK PLC	FIXED INCOME	120,000.000	158,613.60
BARCLAYS BANK PLC	FIXED INCOME	3,275,000.000	3,661,394.33
BARCLAYS BANK PLC	FIXED INCOME	4,725,000.000	4,831,733.03
BARCLAYS BANK PLC	FIXED INCOME	5,900,000.000	12,975,086.70
BARRICK GOLD CORP	FIXED INCOME	500,000.000	450,315.00
BARRICK GOLD CORP	FIXED INCOME	1,910,000.000	1,726,431.81
BARRICK NA FINANCE LLC	FIXED INCOME	2,450,000.000	2,358,972.70
BAT INTL FINANCE PLC	FIXED INCOME	3,652,000.000	3,497,885.60
BAY AREA CA TOLL AUTH TOLL BRI	FIXED INCOME	2,425,000.000	2,858,371.75
BAY AREA CA TOLL AUTH TOLL BRI	FIXED INCOME	6,200,000.000	7,648,258.00
BB UBS TRUST	FIXED INCOME	3,000,000.000	2,826,000.00
BB+T CORPORATION	FIXED INCOME	2,150,000.000	2,130,809.10
BBVA US SENIOR SA UNIPER	FIXED INCOME	2,270,000.000	2,288,232.64
BBVA US SENIOR SA UNIPER	FIXED INCOME	2,140,000.000	2,249,734.92
BCAP LLC TRUST	FIXED INCOME	570,372.290	578,482.98
BCAP LLC TRUST	FIXED INCOME	677,100.030	677,985.68
BCAP LLC TRUST	FIXED INCOME	1,451,637.720	1,460,794.65
BCAP LLC TRUST	FIXED INCOME	4,455,948.280	4,421,869.19
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	870,543.560	815,847.31
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	1,219,530.380	1,188,377.48
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	360,209.960	357,061.36
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	71,887.290	72,366.71
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	18,278.650	18,221.97
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	1,067,880.930	1,054,624.26
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	36,547.150	36,566.52

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	42,673.500	42,707.55
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	59,784.620	55,810.80
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	3,181,488.540	3,146,724.41
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	285,594.450	256,345.58
BEAR STEARNS ALT A TRUST	FIXED INCOME	2,652,348.730	2,681,850.80
BEAR STEARNS ALT A TRUST	FIXED INCOME	981,123.400	968,820.11
BEAR STEARNS ALT A TRUST	FIXED INCOME	2,027,032.180	1,737,182.79
BEAR STEARNS ALT A TRUST	FIXED INCOME	2,835,241.610	2,670,380.82
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,483,865.730	1,298,222.26
BEAR STEARNS ALT A TRUST	FIXED INCOME	3,698,333.790	2,477,192.05
BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	17,564.080	16,793.12
BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	667,186.440	534,201.50
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	91,579,265.640	183,360.01
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	4,715,305.950	5,154,131.18
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	4,360,000.000	4,882,258.24
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	4,843,895.860	5,358,826.21
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	1,200,000.000	1,351,905.60
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	1,260,000.000	1,227,027.06
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	3,700,000.000	4,018,821.60
BEAR STEARNS COS LLC	FIXED INCOME	1,730,000.000	2,007,770.53
BEAR STEARNS COS LLC	FIXED INCOME	5,400,000.000	5,367,681.00
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,430,596.380	1,740,197.63
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,757,203.240	2,160,492.07
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,883,493.900	2,001,314.89
BECTON DICKINSON	FIXED INCOME	3,745,000.000	3,739,015.49
BERKSHIRE HATHAWAY FIN	FIXED INCOME	2,028,000.000	2,155,129.24
BERKSHIRE HATHAWAY FIN	FIXED INCOME	4,930,000.000	4,726,174.08
BERKSHIRE HATHAWAY FIN	FIXED INCOME	2,500,000.000	2,286,195.00
BERKSHIRE HATHAWAY INC	FIXED INCOME	780,000.000	803,944.44
BERKSHIRE HATHAWAY INC	FIXED INCOME	970,000.000	1,001,909.12
BG ENERGY CAPITAL PLC	FIXED INCOME	1,800,000.000	1,846,477.80
BG ENERGY CAPITAL PLC	FIXED INCOME	3,225,000.000	3,533,006.85
BHP BILLITON FIN USA LTD	FIXED INCOME	2,270,000.000	2,721,484.84
BHP BILLITON FIN USA LTD	FIXED INCOME	1,020,000.000	1,013,955.48
BHP BILLITON FIN USA LTD	FIXED INCOME	695,000.000	664,641.71
BHP BILLITON FIN USA LTD	FIXED INCOME	2,330,000.000	2,340,107.54
BHP BILLITON FIN USA LTD	FIXED INCOME	6,735,000.000	6,847,750.64
BIOMET INC	FIXED INCOME	286,000.000	300,300.00
BK TOKYO MITSUBISHI UFJ	FIXED INCOME	660,000.000	680,836.20
BNP PARIBAS	FIXED INCOME	970,000.000	990,337.02
BNP PARIBAS	FIXED INCOME	7,400,000.000	7,401,228.40
BNSF RAILWAY CO 2007 1 P	FIXED INCOME	2,897,296.780	3,253,374.55
BOEING CAPITAL CORP	FIXED INCOME	700,000.000	785,437.80
BOEING CAPITAL CORP	FIXED INCOME	2,025,000.000	2,089,338.30
BOEING CO	FIXED INCOME	910,000.000	1,071,841.68
BOEING CO	FIXED INCOME	460,000.000	512,870.56
BOMBARDIER INC	FIXED INCOME	427,000.000	446,215.00
BONOS Y OBLIG DEL ESTADO	FIXED INCOME	4,100,000.000	5,861,057.22

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
BONOS Y OBLIG DEL ESTADO	FIXED INCOME	3,000,000.000	4,305,857.94
BONOS Y OBLIG DEL ESTADO	FIXED INCOME	500,000.000	710,363.28
BOSTON PROPERTIES LP	FIXED INCOME	4,000,000.000	4,244,072.00
BOSTON PROPERTIES LP	FIXED INCOME	2,775,000.000	2,834,923.35
BOSTON PROPERTIES LP	FIXED INCOME	2,150,000.000	2,267,983.40
BOSTON PROPERTIES LP	FIXED INCOME	3,900,000.000	3,810,487.20
BOSTON PROPERTIES LP	FIXED INCOME	3,660,000.000	3,343,003.74
BOSTON PROPERTIES LP	FIXED INCOME	1,700,000.000	1,630,235.40
BOSTON SCIENTIFIC CORP	FIXED INCOME	5,240,000.000	5,843,967.64
BOSTON SCIENTIFIC CORP	FIXED INCOME	4,325,000.000	4,965,234.08
BP CAPITAL MARKETS PLC	FIXED INCOME	800,000.000	832,237.60
BP CAPITAL MARKETS PLC	FIXED INCOME	2,525,000.000	2,728,047.88
BP CAPITAL MARKETS PLC	FIXED INCOME	1,650,000.000	1,732,630.35
BP CAPITAL MARKETS PLC	FIXED INCOME	7,053,000.000	7,060,610.19
BP CAPITAL MARKETS PLC	FIXED INCOME	4,455,000.000	4,610,305.76
BP CAPITAL MARKETS PLC	FIXED INCOME	60,000.000	60,468.84
BP CAPITAL MARKETS PLC	FIXED INCOME	10,289,000.000	9,972,736.72
BP CAPITAL MARKETS PLC	FIXED INCOME	3,370,000.000	3,077,133.52
BP CAPITAL MARKETS PLC	FIXED INCOME	2,765,000.000	2,793,399.32
BPCE SA	FIXED INCOME	3,115,000.000	3,192,629.54
BRAZOS HIGHER EDUCATION AUTHOR	FIXED INCOME	192,939.350	192,784.61
BRITISH AIR 13 1 A PTT	FIXED INCOME	5,560,000.000	5,685,100.00
BRITISH SKY BROADCASTING	FIXED INCOME	2,560,000.000	2,383,452.16
BROCADE COMMUNICATIONS	FIXED INCOME	100,000.000	107,250.00
BROOKFIELD ASSET MAN INC	FIXED INCOME	755,000.000	825,211.23
BROOKFIELD RESID PROPERT	FIXED INCOME	62,000.000	62,310.00
BUCKEYE PARTNERS LP	FIXED INCOME	3,445,000.000	3,394,379.17
BUCKEYE PARTNERS LP	FIXED INCOME	735,000.000	725,244.35
BUILDING MATERIALS CORP	FIXED INCOME	460,000.000	488,750.00
BUONI POLIENNALI DEL TES	FIXED INCOME	9,500,000.000	13,741,079.84
BUONI POLIENNALI DEL TES	FIXED INCOME	1,600,000.000	2,266,109.61
BUONI POLIENNALI DEL TES	FIXED INCOME	6,100,000.000	8,734,987.24
BUONI POLIENNALI DEL TES	FIXED INCOME	1,700,000.000	2,401,077.01
BURLINGTN NO SF 99 2 TR	FIXED INCOME	4,708,087.390	5,404,478.96
BURLINGTN NORTH SANTA FE	FIXED INCOME	2,550,000.000	2,619,556.35
BURLINGTN NORTH SANTA FE	FIXED INCOME	3,580,000.000	3,198,508.04
BURLINGTN NORTH SANTA FE	FIXED INCOME	4,000,000.000	3,750,376.00
BURLINGTN NORTH SANTA FE	FIXED INCOME	2,845,000.000	2,579,592.80
BURLINGTN NORTH SANTA FE	FIXED INCOME	2,235,000.000	2,270,498.51
CABELA S MASTER CREDIT CARD TR	FIXED INCOME	5,535,000.000	5,542,613.95
CALIFORNIA ST	FIXED INCOME	6,575,000.000	8,388,845.25
CALIFORNIA ST	FIXED INCOME	8,870,000.000	11,473,078.90
CALIFORNIA ST	FIXED INCOME	5,700,000.000	7,165,470.00
CALIFORNIA ST	FIXED INCOME	330,000.000	333,626.70
CALIFORNIA ST	FIXED INCOME	530,000.000	535,909.50
CALIFORNIA ST	FIXED INCOME	2,825,000.000	3,694,732.75
CALIFORNIA ST	FIXED INCOME	2,025,000.000	2,667,795.75
CALIFORNIA ST	FIXED INCOME	480,000.000	485,140.80

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CALIFORNIA ST	FIXED INCOME	270,000.000	272,934.90
CALIFORNIA ST	FIXED INCOME	580,000.000	586,206.00
CALIFORNIA ST	FIXED INCOME	820,000.000	941,064.80
CALIFORNIA ST	FIXED INCOME	590,000.000	655,342.50
CALIFORNIA ST	FIXED INCOME	525,000.000	531,063.75
CALIFORNIA ST PUBLIC WKS BRD L	FIXED INCOME	3,000,000.000	3,425,520.00
CALPINE CORP	FIXED INCOME	1,163,000.000	1,269,123.75
CALPINE CORP	FIXED INCOME	463,000.000	505,827.50
CALPINE CORP	FIXED INCOME	460,000.000	450,800.00
CAMDEN PROPERTY TRUST	FIXED INCOME	2,100,000.000	2,334,580.50
CANADIAN PACIFIC RAILWAY	FIXED INCOME	1,850,000.000	1,989,240.25
CAPITAL ONE BANK USA NA	FIXED INCOME	4,115,000.000	3,825,633.20
CAPITAL ONE FINANCIAL CO	FIXED INCOME	1,680,000.000	1,879,049.76
CAPITAL ONE FINANCIAL CO	FIXED INCOME	5,303,000.000	5,300,687.89
CAPITAL ONE FINANCIAL CO	FIXED INCOME	17,712,000.000	16,626,396.10
CAPITAL ONE MULTI ASSET EXECUT	FIXED INCOME	2,585,000.000	2,557,379.28
CARDINAL HEALTH INC	FIXED INCOME	1,480,000.000	1,597,467.60
CARDTRONICS INC	FIXED INCOME	265,000.000	284,875.00
CARMAX AUTO OWNER TRUST	FIXED INCOME	3,778,239.080	3,779,332.50
CARNIVAL CORP	FIXED INCOME	950,000.000	947,374.20
CARRIZO OIL + GAS INC	FIXED INCOME	267,000.000	289,027.50
CARROLL CNTY KY POLL CONTROL R	FIXED INCOME	3,600,000.000	3,366,000.00
CASCADES INC	FIXED INCOME	440,000.000	458,700.00
CASE NEW HOLLAND INC	FIXED INCOME	830,000.000	979,400.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	1,010,000.000	1,148,045.79
CATERPILLAR INC	FIXED INCOME	1,000,000.000	1,038,701.00
CATERPILLAR INC	FIXED INCOME	4,425,000.000	3,721,088.70
CATHOLIC HEALTH INITIATI	FIXED INCOME	200,000.000	173,500.60
CATLIN INSURANCE CO LTD	FIXED INCOME	1,590,000.000	1,649,625.00
CBL + ASSOCIATES LP	FIXED INCOME	2,375,000.000	2,371,843.63
CBS CORP	FIXED INCOME	4,755,000.000	4,840,713.63
CCO HLDGS LLC/CAP CORP	FIXED INCOME	810,000.000	853,537.50
CCO HLDGS LLC/CAP CORP	FIXED INCOME	210,000.000	215,775.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	1,130,000.000	1,163,900.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	530,000.000	494,887.50
CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	2,625,000.000	2,783,195.63
CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	1,260,000.000	1,348,428.06
CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	2,700,000.000	2,956,791.60
CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	250,000.000	278,494.00
CDC MORTGAGE CAPITAL TRUST	FIXED INCOME	199,554.100	192,483.50
CDP FINANCIAL	FIXED INCOME	7,510,000.000	8,267,413.54
CEDAR FAIR LP/CANADA S W	FIXED INCOME	53,000.000	52,337.50
CELANESE US HOLDINGS LLC	FIXED INCOME	605,000.000	644,325.00
CELGENE CORP	FIXED INCOME	3,505,000.000	3,630,282.72
CELLCO PART/VERI WIRELSS	FIXED INCOME	840,000.000	1,063,551.72
CELULOSA ARAUCO CONSTITU	FIXED INCOME	1,630,000.000	1,588,014.46
CENOVUS ENERGY INC	FIXED INCOME	735,000.000	728,875.98
CENTRE POINT FUNDING LLC	FIXED INCOME	2,476,316.010	2,491,547.83

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CENTURYLINK INC	FIXED INCOME	195,000.000	197,437.50
CEQUEL COM HLDG I/CAP CP	FIXED INCOME	185,000.000	189,625.00
CHASE ISSUANCE TRUST	FIXED INCOME	3,110,000.000	3,072,508.95
CHASE ISSUANCE TRUST	FIXED INCOME	12,780,000.000	12,762,593.64
CHASE ISSUANCE TRUST	FIXED INCOME	3,770,000.000	3,771,745.51
CHASE MORTGAGE FINANCE CORPORA	FIXED INCOME	422,924.960	421,056.90
CHESAPEAKE ENERGY CORP	FIXED INCOME	930,000.000	1,050,900.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	226,000.000	252,555.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	1,015,000.000	1,088,587.50
CHESAPEAKE ENERGY CORP	FIXED INCOME	465,000.000	469,650.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	110,000.000	113,850.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	55,000.000	56,650.00
CHESAPEAKE FUNDING LLC	FIXED INCOME	1,291,297.070	1,300,210.89
CHEVRON CORP	FIXED INCOME	1,960,000.000	1,881,503.96
CHEYNE FINANCE LLC	FIXED INCOME	1,558.000	0.00
CHEYNE FINANCE LLC	FIXED INCOME	15,820.000	0.00
CHEYNE FINANCE LLC	FIXED INCOME	1,557.000	0.00
CHICAGO IL TRANSIT AUTH SALES	FIXED INCOME	3,000,000.000	3,123,090.00
CHOICE HOTELS INTL INC	FIXED INCOME	120,000.000	125,250.00
CHRYSLER GP/CG CO ISSUER	FIXED INCOME	86,000.000	95,030.00
CHRYSLER GP/CG CO ISSUER	FIXED INCOME	90,000.000	102,375.00
CHS/COMMUNITY HEALTH SYS	FIXED INCOME	228,000.000	235,410.00
CIGNA CORP	FIXED INCOME	3,400,000.000	4,228,447.40
CIGNA CORP	FIXED INCOME	1,300,000.000	1,568,243.30
CIGNA CORP	FIXED INCOME	4,090,000.000	5,225,412.63
CIGNA CORP	FIXED INCOME	1,950,000.000	2,150,951.40
CIGNA CORP	FIXED INCOME	1,425,000.000	1,483,171.35
CIGNA CORP	FIXED INCOME	2,125,000.000	2,209,364.63
CIMAREX ENERGY CO	FIXED INCOME	459,000.000	485,392.50
CIT GROUP INC	FIXED INCOME	190,000.000	213,512.50
CIT GROUP INC	FIXED INCOME	220,000.000	227,975.00
CIT GROUP INC	FIXED INCOME	274,000.000	293,865.00
CIT GROUP INC	FIXED INCOME	78,000.000	83,655.00
CIT GROUP INC	FIXED INCOME	125,000.000	132,812.50
CIT GROUP INC	FIXED INCOME	1,310,000.000	1,260,875.00
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	1,980,000.000	2,267,783.10
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	1,080,000.000	1,183,501.80
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	6,190,000.000	6,820,203.90
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	19,733,588.890	22,269,828.67
CITIGROUP INC	FIXED INCOME	558,000.000	566,153.50
CITIGROUP INC	FIXED INCOME	9,665,000.000	9,940,307.53
CITIGROUP INC	FIXED INCOME	14,100,000.000	13,871,283.90
CITIGROUP INC	FIXED INCOME	760,000.000	866,217.60
CITIGROUP INC	FIXED INCOME	1,970,000.000	2,270,836.73
CITIGROUP INC	FIXED INCOME	8,965,000.000	9,336,742.69
CITIGROUP INC	FIXED INCOME	148,000.000	152,976.06
CITIGROUP INC	FIXED INCOME	462,000.000	479,162.38
CITIGROUP INC	FIXED INCOME	465,000.000	489,665.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CITIGROUP INC	FIXED INCOME	930,000.000	1,058,007.06
CITIGROUP INC	FIXED INCOME	5,200,000.000	5,556,792.80
CITIGROUP INC	FIXED INCOME	1,520,000.000	1,617,131.04
CITIGROUP INC	FIXED INCOME	5,175,000.000	5,279,959.35
CITIGROUP INC	FIXED INCOME	4,030,000.000	4,043,375.57
CITIGROUP INC	FIXED INCOME	8,580,000.000	8,484,393.06
CITIGROUP INC	FIXED INCOME	2,300,000.000	2,186,184.50
CITIGROUP INC	FIXED INCOME	3,890,000.000	3,899,044.25
CITIGROUP INC	FIXED INCOME	1,500,000.000	1,397,686.50
CITIGROUP INC	FIXED INCOME	130,000.000	149,581.64
CITIGROUP INC	FIXED INCOME	1,450,000.000	1,527,196.55
CITIGROUP INC	FIXED INCOME	8,940,000.000	8,985,120.18
CITIGROUP INC	FIXED INCOME	11,985,000.000	11,781,950.13
CITIGROUP INC	FIXED INCOME	6,900,000.000	6,909,673.80
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	1,031,292.020	995,528.88
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	2,565,800.170	2,268,629.19
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	111,629.860	101,024.80
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	28,326.340	27,920.82
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	47,847.760	46,850.95
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	873,709.570	452,022.38
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	1,408,605.770	1,335,552.66
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	3,528,350.300	3,593,617.72
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	2,373,911.620	2,442,842.89
CKE RESTAURANTS HOLDINGS INC	FIXED INCOME	1,947,837.500	1,986,839.05
CLEAN HARBORS INC	FIXED INCOME	123,000.000	126,690.00
CLEAN HARBORS INC	FIXED INCOME	51,000.000	51,510.00
CLEAR CHANNEL WORLDWIDE	FIXED INCOME	128,000.000	129,760.00
CLEAR CHANNEL WORLDWIDE	FIXED INCOME	345,000.000	352,331.25
CLI FUNDING LLC	FIXED INCOME	2,590,000.030	2,521,554.10
CLI FUNDING LLC	FIXED INCOME	2,838,000.000	2,794,717.66
CLIFFS NATURAL RESOURCES	FIXED INCOME	640,000.000	636,106.24
CLIFFS NATURAL RESOURCES	FIXED INCOME	230,000.000	223,682.59
CLIFFS NATURAL RESOURCES	FIXED INCOME	1,750,000.000	1,767,141.25
CLOROX COMPANY	FIXED INCOME	1,030,000.000	965,476.68
CMS ENERGY CORP	FIXED INCOME	1,735,000.000	1,926,554.41
CMS ENERGY CORP	FIXED INCOME	390,000.000	450,885.63
CMS ENERGY CORP	FIXED INCOME	785,000.000	827,057.16
CMS ENERGY CORP	FIXED INCOME	1,340,000.000	1,250,262.88
CNA FINANCIAL CORP	FIXED INCOME	1,715,000.000	1,796,266.99
CNH AMERICA LLC	FIXED INCOME	210,000.000	231,525.00
CNH EQUIPMENT TRUST	FIXED INCOME	6,835,000.000	6,829,298.93
COBALT CMBS COMMERCIAL MORTGAG	FIXED INCOME	3,460,084.540	3,817,137.58
COBALT CMBS COMMERCIAL MORTGAG	FIXED INCOME	595,000.000	657,750.49
COGECO CABLE INC	FIXED INCOME	98,000.000	94,570.00
COLLEGE LOAN CORPORATION TRUST	FIXED INCOME	3,741,767.520	3,732,517.87
COLORADO INT GAS CO LLC	FIXED INCOME	5,479,000.000	6,066,896.70
COLUMBUS MCKINNON CORP	FIXED INCOME	89,000.000	95,897.50
COMCAST CORP	FIXED INCOME	160,000.000	170,420.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
COMCAST CORP	FIXED INCOME	2,900,000.000	3,172,829.10
COMCAST CORP	FIXED INCOME	460,000.000	536,545.38
COMCAST CORP	FIXED INCOME	2,500,000.000	2,760,972.50
COMCAST CORP	FIXED INCOME	1,385,000.000	1,586,653.23
COMCAST CORP	FIXED INCOME	1,000,000.000	1,146,994.00
COMCAST CORP	FIXED INCOME	1,900,000.000	2,212,808.40
COMCAST CORP	FIXED INCOME	480,000.000	590,064.00
COMCAST CORP	FIXED INCOME	2,100,000.000	2,411,333.40
COMCAST CORP	FIXED INCOME	2,300,000.000	2,655,920.40
COMCAST CORP	FIXED INCOME	5,835,000.000	6,908,260.73
COMCAST CORP	FIXED INCOME	1,500,000.000	1,673,353.50
COMCAST CORP	FIXED INCOME	975,000.000	907,338.90
COMCAST CORP	FIXED INCOME	595,000.000	537,474.81
COMISION FED DE ELECTRIC	FIXED INCOME	3,225,000.000	3,200,812.50
COMM MORTGAGE TRUST	FIXED INCOME	1,660,000.000	1,677,302.68
COMM MORTGAGE TRUST	FIXED INCOME	35,972,618.450	3,321,733.17
COMM MORTGAGE TRUST	FIXED INCOME	490,000.000	494,016.92
COMM MORTGAGE TRUST	FIXED INCOME	210,000.000	212,136.04
COMM MORTGAGE TRUST	FIXED INCOME	100,000.000	99,043.41
COMM MORTGAGE TRUST	FIXED INCOME	120,000.000	112,797.36
COMM MORTGAGE TRUST	FIXED INCOME	30,574,603.950	3,774,190.26
COMM MORTGAGE TRUST	FIXED INCOME	11,155,000.000	10,846,087.93
COMM MORTGAGE TRUST	FIXED INCOME	5,007,734.450	4,980,081.74
COMM MORTGAGE TRUST	FIXED INCOME	5,000,000.000	4,930,565.00
COMM MORTGAGE TRUST	FIXED INCOME	3,585,000.000	3,596,294.54
COMM MORTGAGE TRUST	FIXED INCOME	5,630,000.000	5,643,765.35
COMM MORTGAGE TRUST	FIXED INCOME	2,535,000.000	2,607,087.80
COMM MORTGAGE TRUST	FIXED INCOME	1,200,000.000	1,210,876.32
COMM MORTGAGE TRUST	FIXED INCOME	402,000.000	354,905.30
COMM MORTGAGE TRUST	FIXED INCOME	1,041,000.000	1,058,539.91
COMM MORTGAGE TRUST	FIXED INCOME	5,480,000.000	5,498,659.40
COMM MORTGAGE TRUST	FIXED INCOME	2,380,000.000	2,599,847.74
COMM MORTGAGE TRUST	FIXED INCOME	1,480,000.000	1,590,652.20
COMM MORTGAGE TRUST	FIXED INCOME	3,803,000.000	4,238,093.62
COMM MORTGAGE TRUST	FIXED INCOME	2,510,000.000	2,417,993.44
COMM MORTGAGE TRUST	FIXED INCOME	5,500,000.000	5,497,607.50
COMMERCIAL MORTGAGE LOAN TRUST	FIXED INCOME	4,341,000.000	4,818,748.76
COMMONWEALTH BANK AUST	FIXED INCOME	1,230,000.000	1,261,357.62
COMMONWEALTH BANK AUST	FIXED INCOME	520,000.000	579,607.60
COMMONWEALTH BK AUSTR NY	FIXED INCOME	2,230,000.000	2,254,476.48
COMPASS BANK	FIXED INCOME	1,875,000.000	1,918,968.75
COMSTOCK RESOURCES INC	FIXED INCOME	165,000.000	184,800.00
CONAGRA FOODS INC	FIXED INCOME	1,615,000.000	1,514,681.05
CONCHO RESOURCES INC	FIXED INCOME	456,000.000	501,600.00
CONCHO RESOURCES INC	FIXED INCOME	629,000.000	680,892.50
CONCHO RESOURCES INC	FIXED INCOME	320,000.000	330,400.00
CONCHO RESOURCES INC	FIXED INCOME	301,000.000	310,030.00
CONNECTICUT ST	FIXED INCOME	270,000.000	307,754.10

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CONNECTICUT ST	FIXED INCOME	825,000.000	941,193.00
CONOCO FUNDING CO	FIXED INCOME	573,000.000	740,004.29
CONOCOPHILLIPS	FIXED INCOME	10,000.000	11,224.62
CONSOL ENERGY INC	FIXED INCOME	900,000.000	974,250.00
CONSOL ENERGY INC	FIXED INCOME	11,000.000	11,357.50
CONSTELLATION BRANDS INC	FIXED INCOME	36,000.000	33,840.00
CONSTELLATION BRANDS INC	FIXED INCOME	78,000.000	72,735.00
CONSUMERS ENERGY CO	FIXED INCOME	4,425,000.000	3,908,854.73
CONTINENTAL RESOURCES	FIXED INCOME	235,000.000	256,737.50
CONTINENTAL RESOURCES	FIXED INCOME	816,000.000	925,140.00
CONTINENTAL RESOURCES	FIXED INCOME	482,000.000	500,677.50
CONTINENTAL RESOURCES	FIXED INCOME	460,000.000	466,325.00
CONTL AIRLINES 2007 1	FIXED INCOME	1,453,341.110	1,587,775.16
CORRECTIONS CORP OF AMER	FIXED INCOME	106,000.000	103,880.00
CORRECTIONS CORP OF AMER	FIXED INCOME	94,000.000	88,595.00
COTT BEVERAGES INC	FIXED INCOME	581,000.000	627,480.00
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,797,654.240	1,366,844.60
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,986,208.590	2,511,843.39
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,860,330.680	2,192,391.98
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	98,175.190	98,496.62
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	8,655,221.500	556,123.95
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	3,234,602.140	2,472,588.10
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	5,433,877.260	341,679.49
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,332,021.060	862,470.00
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	378,165.280	55,347.51
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,438,814.510	536,263.43
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	16,135,331.020	1,171,839.71
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	6,741,684.160	463,614.83
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,966,557.670	2,041,806.03
COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	52,561.810	48,287.90
COUNTRYWIDE FINL CORP	FIXED INCOME	590,000.000	651,063.82
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	222.050	203.90
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	195,926.480	147,145.49
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	411,491.740	318,240.30
COUNTRYWIDE HOME LOANS	FIXED INCOME	0.000	0.00
COUNTRYWIDE HOME LOANS	FIXED INCOME	1,462.520	1,288.82
COUNTRYWIDE HOME LOANS	FIXED INCOME	19,323.160	16,733.49
COUNTRYWIDE HOME LOANS	FIXED INCOME	916.900	802.18
COUNTRYWIDE HOME LOANS	FIXED INCOME	2,136.250	1,557.17
COUNTRYWIDE HOME LOANS	FIXED INCOME	1,531,596.520	1,326,361.05
COVENTRY HEALTH CARE INC	FIXED INCOME	2,380,000.000	2,463,602.26
COX COMMUNICATIONS INC	FIXED INCOME	2,300,000.000	2,468,776.30
COX COMMUNICATIONS INC	FIXED INCOME	424,000.000	443,101.62
COX COMMUNICATIONS INC	FIXED INCOME	6,875,000.000	7,652,603.75
COX COMMUNICATIONS INC	FIXED INCOME	30,000.000	31,468.98
COX COMMUNICATIONS INC	FIXED INCOME	4,400,000.000	5,535,662.00
COX COMMUNICATIONS INC	FIXED INCOME	1,425,000.000	1,728,202.95
COX COMMUNICATIONS INC	FIXED INCOME	40,000.000	33,593.04

Security Name	Asset Class	Shares/Par Value	Base Market Value
COX COMMUNICATIONS INC	FIXED INCOME	7,175,000.000	6,269,809.18
CRANE CO	FIXED INCOME	3,060,000.000	3,024,617.22
CREDIT AGRICOLE LONDON	FIXED INCOME	1,070,000.000	1,071,013.29
CREDIT AGRICOLE SA	FIXED INCOME	2,180,000.000	2,474,300.00
CREDIT SUISSE	FIXED INCOME	2,925,000.000	3,100,500.00
CREDIT SUISSE ABS REPACKAGING	FIXED INCOME	3,671,395.930	3,350,148.79
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,151,429.960	1,167,030.68
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	611,839.380	639,486.57
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	3,903,096.970	3,956,346.92
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,415,065.910	1,391,100.35
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,198,502.580	1,161,704.96
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,500,000.000	2,482,077.50
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	3,000,000.000	2,943,993.00
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	969,505.100	985,724.34
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	3,555,907.450	3,342,795.16
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,000,000.000	2,194,608.00
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,150,609.370	2,145,617.81
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,120,000.000	1,075,951.52
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	6,500,000.000	7,040,299.50
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	8,885,491.630	9,552,658.77
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,663,694.830	1,653,216.88
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,258,000.000	1,335,481.48
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,160,000.000	1,173,476.88
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	3,970,000.000	4,384,376.69
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	4,035,000.000	4,557,145.14
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	506,478.220	503,084.82
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	536,786.750	539,302.67
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	837,018.670	840,785.25
CREDIT SUISSE NEW YORK	FIXED INCOME	2,095,000.000	2,328,242.64
CREDIT SUISSE NEW YORK	FIXED INCOME	600,000.000	600,376.80
CRESTWOOD MIDSTREAM PART	FIXED INCOME	80,000.000	82,000.00
CRONOS CONTAINERS PROGRAM LTD	FIXED INCOME	1,120,000.070	1,098,328.29
CROWN CASTLE INTL CORP	FIXED INCOME	474,000.000	464,520.00
CROWN CASTLE TOWERS LLC	FIXED INCOME	2,350,000.000	2,424,417.45
CROWN CASTLE TOWERS LLC	FIXED INCOME	10,691,000.000	11,988,149.73
CS FIRST BOSTON COMMERCIAL MOR	FIXED INCOME	6,234,053.670	1,901.39
CS FIRST BOSTON COMMERCIAL MOR	FIXED INCOME	92,702.330	75,290.42
CS FIRST BOSTON COMMERCIAL MOR	FIXED INCOME	83,987.710	56,145.78
CSC HOLDINGS LLC	FIXED INCOME	135,000.000	154,237.50
CSC HOLDINGS LLC	FIXED INCOME	877,000.000	944,967.50
CSX CORP	FIXED INCOME	225,000.000	190,665.45
CSX TRANSPORTATION INC	FIXED INCOME	3,570,000.000	4,783,171.68
CUBESMART LP	FIXED INCOME	2,200,000.000	2,149,505.60
CVS CAREMARK CORP	FIXED INCOME	1,095,000.000	1,195,047.96
CVS CAREMARK CORP	FIXED INCOME	1,760,000.000	1,624,432.48
CVS CAREMARK CORP	FIXED INCOME	2,875,000.000	2,877,918.13
CVS CAREMARK CORP	FIXED INCOME	1,220,000.000	1,217,418.48
CVS CAREMARK CORP	FIXED INCOME	1,985,000.000	2,052,813.56

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CVS PASS THROUGH TRUST	FIXED INCOME	494,515.530	536,492.98
CVS PASS THROUGH TRUST	FIXED INCOME	2,763,887.600	3,040,591.44
CYRUSONE LP/CYRUSONE FIN	FIXED INCOME	130,000.000	134,550.00
DAIMLER FINANCE NA LLC	FIXED INCOME	1,850,000.000	1,852,560.40
DAIMLER FINANCE NA LLC	FIXED INCOME	1,735,000.000	1,738,107.39
DAIMLER FINANCE NA LLC	FIXED INCOME	6,340,000.000	6,377,196.78
DAIMLER FINANCE NA LLC	FIXED INCOME	1,000,000.000	1,003,348.00
DAIMLER FINANCE NA LLC	FIXED INCOME	880,000.000	880,621.28
DALLAS FORT WORTH TX INTERNATI	FIXED INCOME	1,735,000.000	1,702,763.70
DANA HOLDING CORP	FIXED INCOME	650,000.000	690,625.00
DARLING INTERNATIONAL IN	FIXED INCOME	178,000.000	179,335.00
DAVITA HEALTHCARE PARTNE	FIXED INCOME	440,000.000	462,000.00
DAVITA HEALTHCARE PARTNE	FIXED INCOME	170,000.000	172,125.00
DAYTON POWER + LIGHT CO	FIXED INCOME	1,570,000.000	1,582,826.90
DBRR TRUST	FIXED INCOME	4,578,030.900	4,577,618.88
DBRR TRUST	FIXED INCOME	5,730,235.190	5,739,191.55
DBUBS MORTGAGE TRUST	FIXED INCOME	725,000.000	799,770.70
DBUBS MORTGAGE TRUST	FIXED INCOME	4,904,467.350	167,178.58
DCT IND OPER PTNR LP	FIXED INCOME	2,875,000.000	2,793,605.88
DDR CORP	FIXED INCOME	3,715,000.000	3,383,425.11
DDR CORP	FIXED INCOME	4,790,000.000	5,582,797.69
DEERE + COMPANY	FIXED INCOME	2,405,000.000	2,248,833.73
DEERE + COMPANY	FIXED INCOME	2,675,000.000	2,346,887.18
DELPHI CORP	FIXED INCOME	241,000.000	254,857.50
DELPHI CORP	FIXED INCOME	252,000.000	279,405.00
DELTA AIR LINES 2007 1 A	FIXED INCOME	2,004,794.030	2,260,405.27
DENBURY RESOURCES INC	FIXED INCOME	555,000.000	611,193.75
DENBURY RESOURCES INC	FIXED INCOME	580,000.000	523,450.00
DESERT CMNTY CLG DIST CA	FIXED INCOME	5,000,000.000	5,114,750.00
DEUTSCHE MORTGAGE SECURITIES,	FIXED INCOME	4,490,882.270	4,515,896.48
DEUTSCHE MORTGAGE SECURITIES,	FIXED INCOME	282,846.900	279,779.99
DEUTSCHE TELEKOM INT FIN	FIXED INCOME	1,080,000.000	1,185,800.04
DEVON ENERGY CORPORATION	FIXED INCOME	1,800,000.000	1,831,278.60
DEVON ENERGY CORPORATION	FIXED INCOME	1,400,000.000	1,458,940.00
DEVON ENERGY CORPORATION	FIXED INCOME	710,000.000	677,019.79
DEVON FINANCING CO LLC	FIXED INCOME	390,000.000	501,618.78
DIAGEO CAPITAL PLC	FIXED INCOME	3,980,000.000	4,407,264.94
DIAGEO CAPITAL PLC	FIXED INCOME	7,770,000.000	7,084,111.02
DIGITALGLOBE INC	FIXED INCOME	55,000.000	53,625.00
DILLARDS INC	FIXED INCOME	610,000.000	674,050.00
DILLARDS INC	FIXED INCOME	3,325,000.000	3,524,500.00
DILLARDS INC	FIXED INCOME	2,100,000.000	2,378,250.00
DIRECTV HOLDINGS/FING	FIXED INCOME	4,580,000.000	4,716,259.58
DIRECTV HOLDINGS/FING	FIXED INCOME	4,050,000.000	4,212,903.15
DIRECTV HOLDINGS/FING	FIXED INCOME	6,700,000.000	7,032,916.30
DIRECTV HOLDINGS/FING	FIXED INCOME	8,550,000.000	8,981,851.95
DIRECTV HOLDINGS/FING	FIXED INCOME	2,630,000.000	2,526,472.68
DISH DBS CORP	FIXED INCOME	698,000.000	799,210.00

Security Name	Asset Class	Shares/Par Value	Base Market Value
DISH DBS CORP	FIXED INCOME	2,149,000.000	2,277,940.00
DISH DBS CORP	FIXED INCOME	145,000.000	150,800.00
DISH DBS CORP	FIXED INCOME	400,000.000	443,000.00
DISH DBS CORP	FIXED INCOME	500,000.000	542,500.00
DOLLAR GENERAL CORP	FIXED INCOME	454,000.000	482,021.79
DOLLAR GENERAL CORP	FIXED INCOME	2,885,000.000	2,653,813.41
DOLPHIN ENERGY LTD	FIXED INCOME	3,200,000.000	3,496,000.00
DOMINION RESOURCES INC	FIXED INCOME	1,230,000.000	1,562,861.37
DOMINION RESOURCES INC	FIXED INCOME	7,744,000.000	8,210,444.36
DOMINOS PIZZA MASTER ISSUER LL	FIXED INCOME	5,679,883.750	6,020,341.66
DOW CHEMICAL CO/THE	FIXED INCOME	3,450,000.000	4,433,639.85
DOW CHEMICAL CO/THE	FIXED INCOME	5,129,000.000	6,622,534.03
DOW CHEMICAL CO/THE	FIXED INCOME	5,175,000.000	7,730,979.08
DOW CHEMICAL CO/THE	FIXED INCOME	2,720,000.000	2,536,780.80
DPL INC	FIXED INCOME	1,310,000.000	1,326,375.00
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	490,811.800	446,935.19
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	2,823,968.420	2,343,326.17
DTE ENERGY COMPANY	FIXED INCOME	4,320,000.000	4,429,576.80
DTE ENERGY COMPANY	FIXED INCOME	1,675,000.000	1,654,541.22
DUKE ENERGY CORP	FIXED INCOME	1,915,000.000	1,973,545.38
DUKE ENERGY CORP	FIXED INCOME	1,965,000.000	1,965,483.39
DUKE ENERGY CORP	FIXED INCOME	3,375,000.000	3,458,855.25
DUKE ENERGY FLORIDA INC	FIXED INCOME	375,000.000	414,065.25
DUKE ENERGY FLORIDA INC	FIXED INCOME	1,350,000.000	1,664,482.50
DUKE ENERGY OHIO INC	FIXED INCOME	745,000.000	744,628.99
DUPONT FABROS TECH LP	FIXED INCOME	83,000.000	85,697.50
E TRADE FINANCIAL CORP	FIXED INCOME	99,000.000	106,301.25
EAGLE SPINCO INC	FIXED INCOME	890,000.000	872,200.00
EASTMAN CHEMICAL CO	FIXED INCOME	1,400,000.000	1,321,938.80
EASTMAN CHEMICAL CO	FIXED INCOME	1,700,000.000	1,718,217.20
EASTMAN CHEMICAL CO	FIXED INCOME	2,275,000.000	2,184,134.23
EATON CORP	FIXED INCOME	3,615,000.000	3,564,176.49
EATON CORP	FIXED INCOME	8,825,000.000	8,288,385.28
EATON CORP	FIXED INCOME	820,000.000	736,796.98
ECOLAB INC	FIXED INCOME	5,810,000.000	6,024,574.92
ECOPETROL SA	FIXED INCOME	300,000.000	355,500.00
EDUCATION FUNDING CAPITAL TRUS	FIXED INCOME	631,833.460	630,823.16
EFS VOLUNTEER NO 2 LLC	FIXED INCOME	1,493,547.730	1,506,769.66
EKSPORTFINANS ASA	FIXED INCOME	3,940,000.000	3,955,760.00
EL PASO LLC	FIXED INCOME	9,000.000	10,274.76
EL PASO LLC	FIXED INCOME	812,000.000	870,725.46
EL PASO LLC	FIXED INCOME	1,325,000.000	1,344,566.28
EL PASO NATURAL GAS	FIXED INCOME	380,000.000	487,649.82
EL PASO PIPELINE PART OP	FIXED INCOME	4,008,000.000	4,602,863.35
EMC MORTGAGE LOAN TRUST	FIXED INCOME	21,279.730	20,763.08
ENDURANCE SPECIALTY HLDG	FIXED INCOME	880,000.000	947,279.52
ENEL FINANCE INTL NV	FIXED INCOME	3,625,000.000	3,757,385.00
ENEL FINANCE INTL NV	FIXED INCOME	2,900,000.000	2,781,491.50

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ENEL SPA	FIXED INCOME	1,650,000.000	1,792,312.50
ENERGY FUTURE/EFIH FINAN	FIXED INCOME	646,000.000	686,375.00
ENERGY TRANSFER EQUITY	FIXED INCOME	490,000.000	550,025.00
ENERGY TRANSFER PARTNERS	FIXED INCOME	1,625,000.000	1,712,013.88
ENERGY TRANSFER PARTNERS	FIXED INCOME	860,000.000	998,506.44
ENERGY TRANSFER PARTNERS	FIXED INCOME	3,785,000.000	3,879,730.98
ENERGY TRANSFER PARTNERS	FIXED INCOME	835,000.000	879,082.99
ENERGY TRANSFER PARTNERS	FIXED INCOME	1,635,000.000	1,757,222.79
ENERGY TRANSFER PARTNERS	FIXED INCOME	1,925,000.000	1,953,068.43
ENTERGY LOUISIANA LLC	FIXED INCOME	1,035,000.000	1,051,038.36
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,850,000.000	4,265,800.00
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,825,000.000	4,226,625.00
ENTERPRISE PRODUCTS OPER	FIXED INCOME	1,000,000.000	1,173,052.00
ENTERPRISE PRODUCTS OPER	FIXED INCOME	2,190,000.000	2,205,319.05
ENTERPRISE PRODUCTS OPER	FIXED INCOME	640,000.000	602,730.88
ENTERPRISE PRODUCTS OPER	FIXED INCOME	2,895,000.000	2,749,995.24
ENTERPRISE PRODUCTS OPER	FIXED INCOME	2,215,000.000	2,082,988.22
EP ENER/EVEREST ACQ FIN	FIXED INCOME	36,000.000	40,320.00
EP ENER/EVEREST ACQ FIN	FIXED INCOME	417,000.000	448,796.25
EP ENERGY/EP FINANCE INC	FIXED INCOME	26,000.000	29,997.50
EPE HLDNG/EP ENERGY BOND	FIXED INCOME	95,846.000	98,481.77
EQUINIX INC	FIXED INCOME	345,000.000	376,912.50
EQUINIX INC	FIXED INCOME	32,000.000	31,840.00
ERAC USA FINANCE LLC	FIXED INCOME	1,720,000.000	2,035,487.56
ERAC USA FINANCE LLC	FIXED INCOME	660,000.000	725,664.06
ERAC USA FINANCE LLC	FIXED INCOME	1,325,000.000	1,353,288.75
ERP OPERATING LP	FIXED INCOME	7,525,000.000	7,933,291.45
ERP OPERATING LP	FIXED INCOME	1,675,000.000	1,529,511.18
EUROPEAN INVESTMENT BANK	FIXED INCOME	5,540,000.000	5,596,895.80
EXELON CORP	FIXED INCOME	1,054,000.000	1,044,907.14
EXELON CORP	FIXED INCOME	3,345,000.000	3,526,643.54
EXELON GENERATION CO LLC	FIXED INCOME	3,083,000.000	2,877,918.84
EXPORT IMPORT BK KOREA	FIXED INCOME	1,700,000.000	1,867,830.80
EXPORT IMPORT BK KOREA	FIXED INCOME	550,000.000	597,020.60
EXPRESS SCRIPTS HOLDING	FIXED INCOME	11,845,000.000	12,362,780.49
EXPRESS SCRIPTS HOLDING	FIXED INCOME	6,095,000.000	6,443,731.52
EXPRESS SCRIPTS HOLDING	FIXED INCOME	1,670,000.000	1,878,583.00
EXTENDED STAY AMERICA TRUST	FIXED INCOME	5,250,000.000	5,106,927.00
EXTENDED STAY AMERICA TRUST	FIXED INCOME	440,000.000	426,973.80
EXTENDED STAY AMERICA TRUST	FIXED INCOME	2,480,000.000	2,415,981.53
EXTENDED STAY AMERICA TRUST	FIXED INCOME	4,175,000.000	4,045,585.44
FANNIE MAE	FIXED INCOME	8,750,000.000	7,440,046.25
FANNIE MAE	FIXED INCOME	37.840	674.36
FANNIE MAE	FIXED INCOME	214.650	4,123.77
FANNIE MAE	FIXED INCOME	172,919.100	36,645.71
FANNIE MAE	FIXED INCOME	11,240.600	10,935.25
FANNIE MAE	FIXED INCOME	1,800,000.000	2,025,649.80
FANNIE MAE	FIXED INCOME	1,700,000.000	1,920,389.70

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIE MAE	FIXED INCOME	7,430,000.000	9,314,567.49
FANNIE MAE	FIXED INCOME	885,000.000	1,199,745.83
FANNIE MAE	FIXED INCOME	1,375,000.000	1,887,487.25
FANNIE MAE	FIXED INCOME	7,145,000.000	9,294,058.81
FANNIE MAE	FIXED INCOME	430,000.000	470,963.52
FANNIE MAE	FIXED INCOME	760,000.000	791,663.12
FANNIE MAE	FIXED INCOME	35,300,000.000	35,430,009.90
FANNIE MAE	FIXED INCOME	3,300,000.000	3,339,708.90
FANNIE MAE	FIXED INCOME	2,480,000.000	2,484,382.16
FANNIE MAE	FIXED INCOME	400,000.000	393,196.00
FANNIE MAE	FIXED INCOME	4,460,000.000	4,121,472.62
FANNIE MAE	FIXED INCOME	22,675,000.000	22,650,624.38
FANNIE MAE	FIXED INCOME	4,485,000.000	4,447,586.13
FANNIE MAE	FIXED INCOME	22,876.710	25,803.65
FANNIE MAE	FIXED INCOME	2,861,398.000	426,802.69
FANNIE MAE	FIXED INCOME	2,862,636.040	443,150.94
FANNIE MAE	FIXED INCOME	962,660.660	180,462.87
FANNIE MAE	FIXED INCOME	3,597,836.000	3,890,523.56
FANNIE MAE	FIXED INCOME	12,943,964.400	10,977,219.62
FANNIE MAE	FIXED INCOME	3,950,000.000	4,188,738.00
FANNIE MAE	FIXED INCOME	5,558,749.120	804,056.94
FANNIE MAE	FIXED INCOME	1,020,308.100	1,022,480.34
FANNIE MAE	FIXED INCOME	2,045,324.910	2,280,373.65
FANNIE MAE	FIXED INCOME	2,233,354.840	460,576.95
FANNIE MAE	FIXED INCOME	1,864,009.850	1,990,753.20
FANNIE MAE	FIXED INCOME	848,407.380	153,333.94
FANNIE MAE	FIXED INCOME	3,411,597.110	3,788,711.64
FANNIE MAE	FIXED INCOME	2,234,275.940	2,443,060.09
FANNIE MAE	FIXED INCOME	161,334.660	144,631.10
FANNIE MAE	FIXED INCOME	1,774,681.370	273,354.17
FANNIE MAE	FIXED INCOME	2,527,309.690	327,070.27
FANNIE MAE	FIXED INCOME	0.000	0.00
FANNIE MAE	FIXED INCOME	80,667.340	72,115.54
FANNIE MAE	FIXED INCOME	539,557.470	105,256.22
FANNIE MAE	FIXED INCOME	7,685,766.470	1,305,195.32
FANNIE MAE	FIXED INCOME	517,931.960	108,735.83
FANNIE MAE	FIXED INCOME	3,464,722.590	3,602,168.14
FANNIE MAE	FIXED INCOME	5,210,000.000	5,270,691.29
FANNIE MAE	FIXED INCOME	2,125,209.850	2,192,423.86
FANNIE MAE	FIXED INCOME	3,196,743.550	3,212,404.40
FANNIE MAE	FIXED INCOME	8,419,241.470	1,810,770.04
FANNIE MAE	FIXED INCOME	4,208,240.830	542,572.28
FANNIE MAE	FIXED INCOME	636,355.820	134,458.42
FANNIE MAE	FIXED INCOME	11,751,302.910	2,561,078.96
FANNIE MAE	FIXED INCOME	9,342,323.900	1,863,509.61
FANNIE MAE	FIXED INCOME	1,768,986.350	1,954,273.52
FANNIE MAE	FIXED INCOME	1,207,326.690	215,476.06
FANNIE MAE	FIXED INCOME	1,035,531.330	233,271.04

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIE MAE	FIXED INCOME	664,343.640	149,550.86
FANNIE MAE	FIXED INCOME	3,254,564.740	658,898.67
FANNIE MAE	FIXED INCOME	4,046,430.140	3,966,387.71
FANNIE MAE	FIXED INCOME	920,604.740	204,390.55
FANNIE MAE	FIXED INCOME	5,141,868.930	1,042,037.79
FANNIE MAE	FIXED INCOME	1,828,690.980	247,694.91
FANNIE MAE	FIXED INCOME	746,771.990	160,770.82
FANNIE MAE	FIXED INCOME	861,554.500	192,796.68
FANNIE MAE	FIXED INCOME	379,230.920	91,344.48
FANNIE MAE	FIXED INCOME	1,201,535.210	262,906.48
FANNIE MAE	FIXED INCOME	2,333,600.060	2,231,283.37
FANNIE MAE	FIXED INCOME	4,350,578.860	4,728,513.65
FANNIE MAE	FIXED INCOME	5,216,364.110	5,763,185.13
FANNIE MAE	FIXED INCOME	11,503,167.420	12,599,465.29
FANNIE MAE	FIXED INCOME	7,403,954.320	8,030,736.07
FANNIE MAE	FIXED INCOME	4,773,371.900	4,613,411.43
FANNIE MAE	FIXED INCOME	3,125,552.200	3,075,580.87
FANNIE MAE	FIXED INCOME	3,814,760.300	3,718,388.01
FANNIE MAE	FIXED INCOME	2,936,551.560	3,011,413.07
FANNIE MAE	FIXED INCOME	6,007,106.130	5,935,609.55
FANNIE MAE	FIXED INCOME	765,563.990	184,412.35
FANNIE MAE	FIXED INCOME	1,795,000.000	1,833,036.05
FANNIE MAE	FIXED INCOME	2,885,691.930	2,962,664.88
FANNIE MAE	FIXED INCOME	3,485,022.810	3,566,788.42
FANNIE MAE	FIXED INCOME	3,052,463.510	3,112,581.78
FANNIE MAE	FIXED INCOME	3,276,308.650	3,324,388.48
FANNIE MAE	FIXED INCOME	2,367,641.970	2,422,608.44
FANNIE MAE	FIXED INCOME	2,385,680.870	2,447,444.00
FANNIE MAE	FIXED INCOME	2,175,421.350	323,227.37
FANNIE MAE	FIXED INCOME	3,654,331.900	3,595,796.81
FANNIE MAE	FIXED INCOME	3,399,006.130	3,516,540.36
FANNIE MAE	FIXED INCOME	3,747,977.510	3,896,412.41
FANNIE MAE	FIXED INCOME	3,451,252.970	3,390,862.95
FANNIE MAE	FIXED INCOME	1,199,606.350	813,413.48
FANNIE MAE	FIXED INCOME	4,072,157.630	4,295,291.51
FANNIE MAE	FIXED INCOME	5,909,248.500	6,401,169.80
FANNIE MAE	FIXED INCOME	5,260,449.330	5,394,892.21
FANNIE MAE	FIXED INCOME	2,430,951.480	2,499,533.48
FANNIE MAE	FIXED INCOME	6,990,047.470	1,615,084.72
FANNIE MAE	FIXED INCOME	638,953.930	725,668.28
FANNIE MAE	FIXED INCOME	1,698,433.080	1,952,798.91
FANNIE MAE	FIXED INCOME	287,331.950	54,620.19
FANNIE MAE	FIXED INCOME	532,329.010	123,149.37
FANNIE MAE	FIXED INCOME	219,073.350	38,971.88
FANNIE MAE	FIXED INCOME	227,960.300	45,038.21
FANNIE MAE	FIXED INCOME	229,381.850	53,172.16
FANNIE MAE	FIXED INCOME	564,438.040	563,497.69
FANNIE MAE	FIXED INCOME	631,450.160	615,155.59

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIE MAE	FIXED INCOME	1,947,516.770	373,608.89
FANNIE MAE	FIXED INCOME	78,545.140	10,860.44
FANNIE MAE	FIXED INCOME	9,105,572.250	9,855,871.40
FANNIE MAE	FIXED INCOME	1,252,356.360	185,912.30
FANNIE MAE	FIXED INCOME	1,865,000.000	1,828,169.98
FANNIE MAE	FIXED INCOME	471,130.820	533,925.02
FANNIE MAE	FIXED INCOME	4,500,000.000	4,873,306.50
FANNIE MAE	FIXED INCOME	13,888,085.010	14,004,592.16
FANNIE MAE	FIXED INCOME	4,088,260.500	4,101,813.08
FANNIE MAE	FIXED INCOME	4,216,419.910	558,420.12
FANNIE MAE	FIXED INCOME	2,500,000.000	2,858,782.50
FANNIE MAE	FIXED INCOME	5,560,000.000	5,681,602.76
FANNIE MAE	FIXED INCOME	2,034,833.270	335,759.50
FANNIE MAE	FIXED INCOME	1,455,229.920	1,650,937.97
FANNIE MAE	FIXED INCOME	2,600,000.000	2,697,107.40
FANNIE MAE	FIXED INCOME	2,269,714.990	363,245.19
FANNIE MAE	FIXED INCOME	3,100,839.030	631,512.85
FANNIE MAE	FIXED INCOME	1,049,310.860	117,680.21
FANNIEMAE ACES	FIXED INCOME	1,400,000.000	1,371,074.60
FANNIEMAE ACES	FIXED INCOME	1,181,062.620	1,145,077.18
FANNIEMAE GRANTOR TRUST	FIXED INCOME	1,235,590.580	1,440,219.21
FANNIEMAE GRANTOR TRUST	FIXED INCOME	1,941,276.550	2,298,446.20
FANNIEMAE GRANTOR TRUST	FIXED INCOME	725,652.340	846,860.23
FANNIEMAE GRANTOR TRUST	FIXED INCOME	18,104.770	17,179.62
FANNIEMAE STRIP	FIXED INCOME	6,816.010	765.83
FANNIEMAE STRIP	FIXED INCOME	1,995.290	275.49
FANNIEMAE STRIP	FIXED INCOME	178,534.530	42,425.79
FANNIEMAE STRIP	FIXED INCOME	342,065.430	90,942.35
FANNIEMAE STRIP	FIXED INCOME	191,296.350	34,662.92
FANNIEMAE STRIP	FIXED INCOME	42,617.300	7,587.01
FANNIEMAE STRIP	FIXED INCOME	152,653.160	27,457.19
FANNIEMAE STRIP	FIXED INCOME	66,456.720	16,599.36
FANNIEMAE STRIP	FIXED INCOME	2,863,669.680	2,885,184.12
FANNIEMAE STRIP	FIXED INCOME	3,647,427.170	421,813.43
FANNIEMAE STRIP	FIXED INCOME	2,877,580.360	321,004.65
FANNIEMAE STRIP	FIXED INCOME	1,799,075.380	386,358.29
FANNIEMAE STRIP	FIXED INCOME	3,616,454.490	874,145.94
FANNIEMAE STRIP	FIXED INCOME	519,699.740	94,804.92
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,291,751.010	1,475,723.48
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,083,333.320	1,256,910.40
FANNIEMAE WHOLE LOAN	FIXED INCOME	571,837.500	644,868.01
FANNIEMAE WHOLE LOAN	FIXED INCOME	125,731.460	122,996.68
FANNIEMAE WHOLE LOAN	FIXED INCOME	277,998.790	268,081.18
FANNIEMAE WHOLE LOAN	FIXED INCOME	864,391.710	967,407.32
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,296,534.280	1,502,713.05
FANNIEMAE WHOLE LOAN	FIXED INCOME	714,740.230	836,140.29
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,568,219.920	1,768,986.57
FANNIEMAE WHOLE LOAN	FIXED INCOME	2,763,361.200	3,184,121.63

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FARMER MAC GTD TR 07 1	FIXED INCOME	4,770,000.000	5,393,553.48
FARMERS EXCHANGE CAP II	FIXED INCOME	730,000.000	747,323.63
FBG FINANCE LTD	FIXED INCOME	1,260,000.000	1,336,817.16
FED HM LN PC POOL 1B7323	FIXED INCOME	1,124,593.610	1,200,048.70
FED HM LN PC POOL 1B8062	FIXED INCOME	634,302.540	660,340.52
FED HM LN PC POOL 1G0480	FIXED INCOME	1,137,270.400	1,202,508.55
FED HM LN PC POOL 1G1286	FIXED INCOME	359,333.430	381,596.83
FED HM LN PC POOL 1N1434	FIXED INCOME	296,240.940	310,834.77
FED HM LN PC POOL 1Q0378	FIXED INCOME	2,313,652.420	2,453,802.42
FED HM LN PC POOL 1Q0379	FIXED INCOME	931,737.170	990,842.62
FED HM LN PC POOL 1Q0559	FIXED INCOME	6,109,804.540	6,346,040.50
FED HM LN PC POOL 289436	FIXED INCOME	547.940	557.24
FED HM LN PC POOL 2B0646	FIXED INCOME	1,327,047.370	1,356,870.85
FED HM LN PC POOL 2B1384	FIXED INCOME	3,364,512.660	3,293,604.21
FED HM LN PC POOL 2B1545	FIXED INCOME	3,366,261.220	3,299,166.95
FED HM LN PC POOL 2B1633	FIXED INCOME	2,639,899.220	2,639,412.21
FED HM LN PC POOL 2B1770	FIXED INCOME	1,821,564.400	1,855,019.94
FED HM LN PC POOL 555085	FIXED INCOME	6,416.510	6,484.60
FED HM LN PC POOL 555223	FIXED INCOME	2,026.720	2,044.51
FED HM LN PC POOL 555234	FIXED INCOME	5,680.710	5,724.24
FED HM LN PC POOL 555238	FIXED INCOME	2,734.670	2,772.96
FED HM LN PC POOL 555400	FIXED INCOME	44,331.610	47,219.76
FED HM LN PC POOL 849053	FIXED INCOME	3,448,887.720	3,444,801.86
FED HM LN PC POOL 849092	FIXED INCOME	3,401,655.400	3,395,941.23
FED HM LN PC POOL A00465	FIXED INCOME	9,521.240	9,681.81
FED HM LN PC POOL A12093	FIXED INCOME	12,836.260	13,893.09
FED HM LN PC POOL A12403	FIXED INCOME	4,589.380	4,966.22
FED HM LN PC POOL A12413	FIXED INCOME	182,293.030	197,425.67
FED HM LN PC POOL A13707	FIXED INCOME	35,915.430	38,907.86
FED HM LN PC POOL A14196	FIXED INCOME	6,868.180	7,654.76
FED HM LN PC POOL A14237	FIXED INCOME	35,134.190	38,062.14
FED HM LN PC POOL A14617	FIXED INCOME	2,788.910	3,046.30
FED HM LN PC POOL A15349	FIXED INCOME	6,057.760	6,559.40
FED HM LN PC POOL A15351	FIXED INCOME	19,904.420	22,194.59
FED HM LN PC POOL A15401	FIXED INCOME	136,673.540	154,961.69
FED HM LN PC POOL A15676	FIXED INCOME	26,985.530	30,033.70
FED HM LN PC POOL A16199	FIXED INCOME	32,485.190	36,396.48
FED HM LN PC POOL A16203	FIXED INCOME	102,468.150	108,896.57
FED HM LN PC POOL A16328	FIXED INCOME	25,814.700	27,945.13
FED HM LN PC POOL A16433	FIXED INCOME	52,235.260	55,279.88
FED HM LN PC POOL A16827	FIXED INCOME	3,551.690	3,880.38
FED HM LN PC POOL A20041	FIXED INCOME	61,190.180	66,261.38
FED HM LN PC POOL A20417	FIXED INCOME	368,970.250	405,912.66
FED HM LN PC POOL A23090	FIXED INCOME	4,536.840	4,994.97
FED HM LN PC POOL A24378	FIXED INCOME	23,836.840	26,567.77
FED HM LN PC POOL A24465	FIXED INCOME	32,113.900	35,791.44
FED HM LN PC POOL A24611	FIXED INCOME	76,108.390	80,795.65
FED HM LN PC POOL A25330	FIXED INCOME	21,448.660	23,905.22

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A25767	FIXED INCOME	1,079.350	1,183.68
FED HM LN PC POOL A30096	FIXED INCOME	1,009,678.770	1,092,355.61
FED HM LN PC POOL A30172	FIXED INCOME	1,688,383.520	1,825,072.48
FED HM LN PC POOL A33044	FIXED INCOME	678,784.660	734,010.64
FED HM LN PC POOL A36538	FIXED INCOME	8,336.240	8,987.92
FED HM LN PC POOL A36823	FIXED INCOME	112,898.880	121,945.74
FED HM LN PC POOL A36878	FIXED INCOME	46,833.370	50,535.72
FED HM LN PC POOL A37050	FIXED INCOME	29,402.570	31,724.79
FED HM LN PC POOL A37175	FIXED INCOME	287,813.390	310,524.60
FED HM LN PC POOL A37762	FIXED INCOME	15,859.550	17,117.80
FED HM LN PC POOL A38266	FIXED INCOME	61,920.940	67,743.89
FED HM LN PC POOL A39306	FIXED INCOME	1,502,356.050	1,640,709.25
FED HM LN PC POOL A39567	FIXED INCOME	22,088.830	23,806.34
FED HM LN PC POOL A39613	FIXED INCOME	512,015.570	552,846.06
FED HM LN PC POOL A40175	FIXED INCOME	5,336.980	5,834.17
FED HM LN PC POOL A40357	FIXED INCOME	40,730.530	44,634.52
FED HM LN PC POOL A41947	FIXED INCOME	144,809.040	159,601.67
FED HM LN PC POOL A41952	FIXED INCOME	75,557.530	81,443.59
FED HM LN PC POOL A41965	FIXED INCOME	2,553.180	2,758.63
FED HM LN PC POOL A41988	FIXED INCOME	24,513.740	26,390.26
FED HM LN PC POOL A43129	FIXED INCOME	605.870	668.30
FED HM LN PC POOL A43210	FIXED INCOME	80,613.720	86,799.93
FED HM LN PC POOL A43942	FIXED INCOME	4,323.940	4,722.18
FED HM LN PC POOL A45625	FIXED INCOME	169,910.550	185,907.05
FED HM LN PC POOL A45807	FIXED INCOME	4,830.810	5,231.42
FED HM LN PC POOL A46025	FIXED INCOME	20,263.000	21,828.90
FED HM LN PC POOL A46498	FIXED INCOME	983,158.110	1,062,115.07
FED HM LN PC POOL A46663	FIXED INCOME	598,091.120	646,520.53
FED HM LN PC POOL A46671	FIXED INCOME	5,226.600	5,638.73
FED HM LN PC POOL A47033	FIXED INCOME	114,269.800	123,345.75
FED HM LN PC POOL A47038	FIXED INCOME	304,608.210	329,014.18
FED HM LN PC POOL A47040	FIXED INCOME	22,939.970	24,764.45
FED HM LN PC POOL A47388	FIXED INCOME	1,921.340	2,071.97
FED HM LN PC POOL A47402	FIXED INCOME	820,648.320	886,004.47
FED HM LN PC POOL A47404	FIXED INCOME	54,961.490	59,340.68
FED HM LN PC POOL A47597	FIXED INCOME	895,147.810	966,189.32
FED HM LN PC POOL A48171	FIXED INCOME	11,940.570	13,035.25
FED HM LN PC POOL A49840	FIXED INCOME	14,551.450	16,067.34
FED HM LN PC POOL A50647	FIXED INCOME	12,789.240	13,786.02
FED HM LN PC POOL A50891	FIXED INCOME	45,322.480	50,637.01
FED HM LN PC POOL A51249	FIXED INCOME	140,000.840	154,313.84
FED HM LN PC POOL A51277	FIXED INCOME	3,171.920	3,414.73
FED HM LN PC POOL A51893	FIXED INCOME	378,338.300	421,321.93
FED HM LN PC POOL A52325	FIXED INCOME	47,537.380	52,463.33
FED HM LN PC POOL A55723	FIXED INCOME	48,418.910	52,775.22
FED HM LN PC POOL A56498	FIXED INCOME	76,557.920	84,675.95
FED HM LN PC POOL A57663	FIXED INCOME	37,899.620	41,381.46
FED HM LN PC POOL A57714	FIXED INCOME	3,524,619.370	3,794,427.33

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A58023	FIXED INCOME	111,088.220	119,591.97
FED HM LN PC POOL A59172	FIXED INCOME	186,390.500	203,250.92
FED HM LN PC POOL A60048	FIXED INCOME	15,327.270	16,704.79
FED HM LN PC POOL A61567	FIXED INCOME	68,908.300	76,254.63
FED HM LN PC POOL A65038	FIXED INCOME	156,194.290	168,150.89
FED HM LN PC POOL A66010	FIXED INCOME	1,170.080	1,275.24
FED HM LN PC POOL A66087	FIXED INCOME	29,504.660	32,521.07
FED HM LN PC POOL A67127	FIXED INCOME	6,314.100	6,881.57
FED HM LN PC POOL A67245	FIXED INCOME	90,842.570	100,129.87
FED HM LN PC POOL A67374	FIXED INCOME	595,901.760	657,702.21
FED HM LN PC POOL A68336	FIXED INCOME	142,397.500	158,235.00
FED HM LN PC POOL A68546	FIXED INCOME	112,977.910	123,131.70
FED HM LN PC POOL A68547	FIXED INCOME	12,998.540	14,166.77
FED HM LN PC POOL A68829	FIXED INCOME	2,618.620	2,854.20
FED HM LN PC POOL A69998	FIXED INCOME	60,860.910	69,520.08
FED HM LN PC POOL A71170	FIXED INCOME	32,816.780	36,772.68
FED HM LN PC POOL A71408	FIXED INCOME	6,276.250	6,840.32
FED HM LN PC POOL A71410	FIXED INCOME	174,244.270	192,058.16
FED HM LN PC POOL A72909	FIXED INCOME	781,842.780	882,646.35
FED HM LN PC POOL A73868	FIXED INCOME	13,902.450	15,248.28
FED HM LN PC POOL A74128	FIXED INCOME	59,910.580	65,294.99
FED HM LN PC POOL A75230	FIXED INCOME	435,460.550	468,851.30
FED HM LN PC POOL A75917	FIXED INCOME	15,211.310	16,083.69
FED HM LN PC POOL A76211	FIXED INCOME	240,551.580	265,175.33
FED HM LN PC POOL A76260	FIXED INCOME	4,516.980	4,927.20
FED HM LN PC POOL A76485	FIXED INCOME	58,881.080	63,399.25
FED HM LN PC POOL A76708	FIXED INCOME	13,611.240	14,834.54
FED HM LN PC POOL A76747	FIXED INCOME	99,832.890	109,539.45
FED HM LN PC POOL A77597	FIXED INCOME	39,653.770	42,689.25
FED HM LN PC POOL A77764	FIXED INCOME	88,606.920	96,570.39
FED HM LN PC POOL A77808	FIXED INCOME	3,823.090	4,166.69
FED HM LN PC POOL A78084	FIXED INCOME	156,900.490	172,941.23
FED HM LN PC POOL A79130	FIXED INCOME	3,046.630	3,358.10
FED HM LN PC POOL A79180	FIXED INCOME	385,437.960	425,671.71
FED HM LN PC POOL A79234	FIXED INCOME	122,790.610	132,458.79
FED HM LN PC POOL A80772	FIXED INCOME	86,397.950	96,083.55
FED HM LN PC POOL A80854	FIXED INCOME	854,394.740	941,743.90
FED HM LN PC POOL A81051	FIXED INCOME	44,207.930	49,154.00
FED HM LN PC POOL A81870	FIXED INCOME	1,785.810	1,954.84
FED HM LN PC POOL A82207	FIXED INCOME	343,074.860	373,908.40
FED HM LN PC POOL A82208	FIXED INCOME	11,273.880	12,287.11
FED HM LN PC POOL A82880	FIXED INCOME	244,655.530	266,643.72
FED HM LN PC POOL A83000	FIXED INCOME	45,645.940	50,983.49
FED HM LN PC POOL A83067	FIXED INCOME	1,711,208.940	1,842,997.53
FED HM LN PC POOL A83731	FIXED INCOME	4,725.380	5,150.98
FED HM LN PC POOL A84160	FIXED INCOME	3,956.920	4,312.59
FED HM LN PC POOL A84892	FIXED INCOME	22,344.820	24,374.93
FED HM LN PC POOL A85722	FIXED INCOME	331,289.910	370,173.37

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A85726	FIXED INCOME	469,336.210	509,278.93
FED HM LN PC POOL A85739	FIXED INCOME	392,636.170	422,724.13
FED HM LN PC POOL A86228	FIXED INCOME	40,454.170	44,649.06
FED HM LN PC POOL A86312	FIXED INCOME	1,019,193.130	1,099,025.80
FED HM LN PC POOL A86313	FIXED INCOME	602,502.070	649,167.17
FED HM LN PC POOL A86744	FIXED INCOME	8,169.820	9,021.91
FED HM LN PC POOL A87434	FIXED INCOME	4,998,074.340	5,414,581.07
FED HM LN PC POOL A87530	FIXED INCOME	1,499,435.600	1,656,466.66
FED HM LN PC POOL A88411	FIXED INCOME	168,660.740	179,551.21
FED HM LN PC POOL A88440	FIXED INCOME	132,207.670	140,762.90
FED HM LN PC POOL A88452	FIXED INCOME	6,482.980	7,088.73
FED HM LN PC POOL A88559	FIXED INCOME	149,820.120	165,525.26
FED HM LN PC POOL A88767	FIXED INCOME	9,497.080	10,350.62
FED HM LN PC POOL A88839	FIXED INCOME	6,642.870	7,173.62
FED HM LN PC POOL A89085	FIXED INCOME	16,611.070	18,165.63
FED HM LN PC POOL A89152	FIXED INCOME	847,846.240	871,123.32
FED HM LN PC POOL A89385	FIXED INCOME	1,154,056.690	1,222,530.73
FED HM LN PC POOL A89545	FIXED INCOME	611,481.330	647,347.06
FED HM LN PC POOL A89560	FIXED INCOME	106,685.820	112,968.11
FED HM LN PC POOL A89941	FIXED INCOME	73,327.880	77,670.73
FED HM LN PC POOL A90458	FIXED INCOME	188,843.830	199,926.04
FED HM LN PC POOL A90974	FIXED INCOME	559,602.410	592,891.37
FED HM LN PC POOL A91283	FIXED INCOME	61,705.790	68,088.38
FED HM LN PC POOL A91359	FIXED INCOME	1,995,978.670	2,123,070.62
FED HM LN PC POOL A91703	FIXED INCOME	659,717.720	698,712.97
FED HM LN PC POOL A93261	FIXED INCOME	133,554.010	137,265.44
FED HM LN PC POOL A93345	FIXED INCOME	276,438.860	298,992.63
FED HM LN PC POOL A93463	FIXED INCOME	34,149.210	36,962.81
FED HM LN PC POOL A93503	FIXED INCOME	1,724,303.340	1,826,778.91
FED HM LN PC POOL A93511	FIXED INCOME	477,045.800	516,281.46
FED HM LN PC POOL A93520	FIXED INCOME	539,533.720	571,731.92
FED HM LN PC POOL A94066	FIXED INCOME	2,024,707.550	2,151,676.52
FED HM LN PC POOL A94362	FIXED INCOME	2,089,408.540	2,152,973.80
FED HM LN PC POOL A94969	FIXED INCOME	33,592.100	37,269.77
FED HM LN PC POOL A95085	FIXED INCOME	994,028.910	1,021,634.08
FED HM LN PC POOL A95090	FIXED INCOME	14,732.640	15,611.05
FED HM LN PC POOL A95262	FIXED INCOME	14,226.330	14,618.59
FED HM LN PC POOL A96174	FIXED INCOME	975,399.880	1,002,436.70
FED HM LN PC POOL A96687	FIXED INCOME	428,658.880	441,692.75
FED HM LN PC POOL A97046	FIXED INCOME	108,416.230	114,905.95
FED HM LN PC POOL A97331	FIXED INCOME	134,354.070	142,366.82
FED HM LN PC POOL A97345	FIXED INCOME	1,566,610.670	1,666,770.94
FED HM LN PC POOL A97373	FIXED INCOME	845,329.010	895,574.98
FED HM LN PC POOL A97473	FIXED INCOME	152,993.230	162,190.02
FED HM LN PC POOL A97479	FIXED INCOME	1,457,866.420	1,544,101.41
FED HM LN PC POOL A97944	FIXED INCOME	26,090.250	28,238.58
FED HM LN PC POOL B10861	FIXED INCOME	82,473.130	87,417.49
FED HM LN PC POOL B11835	FIXED INCOME	177,112.780	186,605.25

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL B13336	FIXED INCOME	19,718.750	20,890.69
FED HM LN PC POOL B13622	FIXED INCOME	8,230.480	8,717.76
FED HM LN PC POOL B13818	FIXED INCOME	17,331.400	18,374.90
FED HM LN PC POOL B13873	FIXED INCOME	44,327.340	46,999.88
FED HM LN PC POOL B13959	FIXED INCOME	5,130.130	5,437.20
FED HM LN PC POOL B14648	FIXED INCOME	122,260.070	130,260.58
FED HM LN PC POOL B15110	FIXED INCOME	292,165.090	315,104.30
FED HM LN PC POOL B15367	FIXED INCOME	31,753.580	33,664.38
FED HM LN PC POOL B16297	FIXED INCOME	145,902.110	153,678.96
FED HM LN PC POOL B16336	FIXED INCOME	57,834.720	60,935.98
FED HM LN PC POOL C00551	FIXED INCOME	1,672.700	1,980.27
FED HM LN PC POOL C00712	FIXED INCOME	34,564.660	39,287.36
FED HM LN PC POOL C00731	FIXED INCOME	13,841.570	15,680.09
FED HM LN PC POOL C00760	FIXED INCOME	14,071.300	15,773.12
FED HM LN PC POOL C00778	FIXED INCOME	5,832.070	6,497.19
FED HM LN PC POOL C00781	FIXED INCOME	42,544.550	48,436.33
FED HM LN PC POOL C00785	FIXED INCOME	6,165.830	6,907.73
FED HM LN PC POOL C00835	FIXED INCOME	54,880.900	61,797.39
FED HM LN PC POOL C00836	FIXED INCOME	13,818.410	15,685.02
FED HM LN PC POOL C00875	FIXED INCOME	1,486.310	1,765.38
FED HM LN PC POOL C00879	FIXED INCOME	467.120	534.14
FED HM LN PC POOL C00887	FIXED INCOME	25,011.690	30,012.40
FED HM LN PC POOL C00922	FIXED INCOME	1,236.290	1,468.91
FED HM LN PC POOL C00972	FIXED INCOME	11,094.440	13,393.84
FED HM LN PC POOL C01034	FIXED INCOME	8,370.600	9,593.40
FED HM LN PC POOL C01035	FIXED INCOME	302,098.910	341,476.31
FED HM LN PC POOL C01051	FIXED INCOME	9,451.500	10,533.37
FED HM LN PC POOL C01104	FIXED INCOME	514.110	582.63
FED HM LN PC POOL C01132	FIXED INCOME	5,999.070	6,975.94
FED HM LN PC POOL C01135	FIXED INCOME	2,345.350	2,631.91
FED HM LN PC POOL C01152	FIXED INCOME	651.240	720.82
FED HM LN PC POOL C01285	FIXED INCOME	871.950	1,000.10
FED HM LN PC POOL C01330	FIXED INCOME	7,552.460	8,720.74
FED HM LN PC POOL C01394	FIXED INCOME	23,173.530	26,974.72
FED HM LN PC POOL C01404	FIXED INCOME	45,521.730	50,887.93
FED HM LN PC POOL C01416	FIXED INCOME	79,748.940	93,140.21
FED HM LN PC POOL C01417	FIXED INCOME	24,416.150	28,288.93
FED HM LN PC POOL C01441	FIXED INCOME	2,779.560	3,333.54
FED HM LN PC POOL C01458	FIXED INCOME	23,568.030	25,964.17
FED HM LN PC POOL C01568	FIXED INCOME	37,260.870	42,484.61
FED HM LN PC POOL C01810	FIXED INCOME	41,127.830	45,952.70
FED HM LN PC POOL C01811	FIXED INCOME	8,292.290	8,980.12
FED HM LN PC POOL C03427	FIXED INCOME	5,672,285.000	6,197,421.18
FED HM LN PC POOL C03433	FIXED INCOME	18,077.140	19,967.29
FED HM LN PC POOL C03466	FIXED INCOME	123,005.990	134,061.04
FED HM LN PC POOL C03475	FIXED INCOME	74,960.580	82,646.08
FED HM LN PC POOL C03479	FIXED INCOME	194,279.810	209,753.05
FED HM LN PC POOL C03811	FIXED INCOME	1,494,067.790	1,486,069.72

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C03827	FIXED INCOME	972,272.660	1,030,485.27
FED HM LN PC POOL C03832	FIXED INCOME	1,277,920.550	1,354,500.57
FED HM LN PC POOL C03949	FIXED INCOME	179,742.820	178,643.58
FED HM LN PC POOL C09001	FIXED INCOME	233,929.790	240,467.03
FED HM LN PC POOL C13279	FIXED INCOME	22,665.930	23,249.32
FED HM LN PC POOL C22849	FIXED INCOME	3,541.640	3,945.44
FED HM LN PC POOL C25626	FIXED INCOME	14,057.490	15,778.98
FED HM LN PC POOL C26039	FIXED INCOME	3,037.560	3,379.64
FED HM LN PC POOL C26927	FIXED INCOME	14,991.200	16,780.47
FED HM LN PC POOL C27614	FIXED INCOME	39,282.810	43,734.68
FED HM LN PC POOL C29656	FIXED INCOME	1,701.990	1,874.67
FED HM LN PC POOL C31462	FIXED INCOME	8,763.450	9,764.47
FED HM LN PC POOL C32259	FIXED INCOME	69,211.730	73,050.83
FED HM LN PC POOL C32288	FIXED INCOME	38,025.900	43,619.78
FED HM LN PC POOL C32464	FIXED INCOME	3,026.430	3,460.75
FED HM LN PC POOL C32832	FIXED INCOME	2,983.580	3,068.58
FED HM LN PC POOL C32914	FIXED INCOME	720.170	806.59
FED HM LN PC POOL C34657	FIXED INCOME	11,766.890	12,369.62
FED HM LN PC POOL C34753	FIXED INCOME	37,117.300	42,104.49
FED HM LN PC POOL C34971	FIXED INCOME	5,230.440	5,377.19
FED HM LN PC POOL C35333	FIXED INCOME	16,817.940	17,031.25
FED HM LN PC POOL C35880	FIXED INCOME	12,894.690	13,383.40
FED HM LN PC POOL C35882	FIXED INCOME	10,394.950	11,060.35
FED HM LN PC POOL C36423	FIXED INCOME	34,713.040	36,025.50
FED HM LN PC POOL C36541	FIXED INCOME	2,329.890	2,375.73
FED HM LN PC POOL C37110	FIXED INCOME	535.660	557.20
FED HM LN PC POOL C37436	FIXED INCOME	247,657.750	287,018.52
FED HM LN PC POOL C37856	FIXED INCOME	3,898.760	4,285.13
FED HM LN PC POOL C37867	FIXED INCOME	233.100	269.38
FED HM LN PC POOL C38558	FIXED INCOME	351.300	406.18
FED HM LN PC POOL C38676	FIXED INCOME	6,704.030	7,187.28
FED HM LN PC POOL C39076	FIXED INCOME	52,291.450	57,083.78
FED HM LN PC POOL C39232	FIXED INCOME	249.690	269.69
FED HM LN PC POOL C39573	FIXED INCOME	196.560	197.31
FED HM LN PC POOL C39758	FIXED INCOME	12,284.800	14,194.50
FED HM LN PC POOL C39781	FIXED INCOME	13,665.820	15,248.00
FED HM LN PC POOL C40383	FIXED INCOME	439.010	461.08
FED HM LN PC POOL C40938	FIXED INCOME	811.920	825.85
FED HM LN PC POOL C41419	FIXED INCOME	5,187.680	5,265.73
FED HM LN PC POOL C41493	FIXED INCOME	1,302.260	1,498.24
FED HM LN PC POOL C41531	FIXED INCOME	1,188.510	1,293.77
FED HM LN PC POOL C41561	FIXED INCOME	20,598.640	22,274.05
FED HM LN PC POOL C41633	FIXED INCOME	2,145.040	2,475.35
FED HM LN PC POOL C41674	FIXED INCOME	592.270	651.90
FED HM LN PC POOL C42132	FIXED INCOME	1,200.360	1,299.57
FED HM LN PC POOL C42578	FIXED INCOME	1,774.370	1,873.51
FED HM LN PC POOL C44540	FIXED INCOME	11,414.070	11,955.90
FED HM LN PC POOL C44548	FIXED INCOME	1,613.030	1,698.60

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C44720	FIXED INCOME	518.440	526.36
FED HM LN PC POOL C44957	FIXED INCOME	715.040	824.20
FED HM LN PC POOL C45337	FIXED INCOME	2,495.940	2,613.03
FED HM LN PC POOL C45539	FIXED INCOME	2,252.310	2,286.85
FED HM LN PC POOL C45652	FIXED INCOME	21,943.410	22,925.35
FED HM LN PC POOL C45692	FIXED INCOME	5,282.790	5,998.13
FED HM LN PC POOL C45821	FIXED INCOME	41,338.270	43,293.66
FED HM LN PC POOL C45966	FIXED INCOME	1,305.930	1,431.52
FED HM LN PC POOL C45968	FIXED INCOME	15,842.350	16,902.21
FED HM LN PC POOL C46047	FIXED INCOME	6,391.130	7,384.56
FED HM LN PC POOL C46251	FIXED INCOME	5,530.990	5,834.97
FED HM LN PC POOL C46355	FIXED INCOME	434.640	484.37
FED HM LN PC POOL C46607	FIXED INCOME	32,233.840	33,718.98
FED HM LN PC POOL C46870	FIXED INCOME	32,463.950	37,175.67
FED HM LN PC POOL C47153	FIXED INCOME	12,471.250	12,732.94
FED HM LN PC POOL C47185	FIXED INCOME	19,579.150	21,977.00
FED HM LN PC POOL C47370	FIXED INCOME	29,564.590	29,691.14
FED HM LN PC POOL C47562	FIXED INCOME	49,846.210	55,226.86
FED HM LN PC POOL C47563	FIXED INCOME	7,315.640	8,005.29
FED HM LN PC POOL C47775	FIXED INCOME	748.100	785.88
FED HM LN PC POOL C47943	FIXED INCOME	6,375.030	6,673.10
FED HM LN PC POOL C48025	FIXED INCOME	16,404.560	16,981.89
FED HM LN PC POOL C48297	FIXED INCOME	2,278.590	2,361.67
FED HM LN PC POOL C48961	FIXED INCOME	4,008.420	4,125.56
FED HM LN PC POOL C49267	FIXED INCOME	24,329.390	28,098.59
FED HM LN PC POOL C50264	FIXED INCOME	61,434.720	64,222.73
FED HM LN PC POOL C50619	FIXED INCOME	37,111.740	42,759.05
FED HM LN PC POOL C50622	FIXED INCOME	9,068.370	10,318.96
FED HM LN PC POOL C51815	FIXED INCOME	3,324.750	3,626.80
FED HM LN PC POOL C52076	FIXED INCOME	2,060.210	2,169.99
FED HM LN PC POOL C52168	FIXED INCOME	17,562.020	19,042.02
FED HM LN PC POOL C53324	FIXED INCOME	1,343.500	1,465.72
FED HM LN PC POOL C53644	FIXED INCOME	6,143.550	6,344.16
FED HM LN PC POOL C54088	FIXED INCOME	21,002.070	23,388.25
FED HM LN PC POOL C54176	FIXED INCOME	21,376.990	24,435.72
FED HM LN PC POOL C54609	FIXED INCOME	3,417.450	3,549.53
FED HM LN PC POOL C54694	FIXED INCOME	104,104.440	118,029.41
FED HM LN PC POOL C54753	FIXED INCOME	51,373.560	55,547.22
FED HM LN PC POOL C55316	FIXED INCOME	79,972.730	90,710.56
FED HM LN PC POOL C56868	FIXED INCOME	3,155.690	3,259.14
FED HM LN PC POOL C56928	FIXED INCOME	3,080.280	3,148.76
FED HM LN PC POOL C56942	FIXED INCOME	4,324.530	4,861.59
FED HM LN PC POOL C56992	FIXED INCOME	321.250	351.78
FED HM LN PC POOL C57324	FIXED INCOME	5,103.940	5,895.26
FED HM LN PC POOL C57718	FIXED INCOME	38,833.140	43,184.97
FED HM LN PC POOL C57765	FIXED INCOME	90,437.330	105,219.44
FED HM LN PC POOL C58694	FIXED INCOME	3,483.610	3,933.53
FED HM LN PC POOL C59091	FIXED INCOME	27,467.500	29,521.94

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C59299	FIXED INCOME	1,516.340	1,521.21
FED HM LN PC POOL C62766	FIXED INCOME	10,210.880	11,506.42
FED HM LN PC POOL C62837	FIXED INCOME	296,977.560	330,836.81
FED HM LN PC POOL C63689	FIXED INCOME	96,073.220	108,019.08
FED HM LN PC POOL C64666	FIXED INCOME	1,067.550	1,245.76
FED HM LN PC POOL C65869	FIXED INCOME	233,504.500	262,318.97
FED HM LN PC POOL C66239	FIXED INCOME	2,748.000	3,011.30
FED HM LN PC POOL C66626	FIXED INCOME	6,556.200	7,383.59
FED HM LN PC POOL C66638	FIXED INCOME	8,969.330	10,103.35
FED HM LN PC POOL C67501	FIXED INCOME	53,747.190	60,641.33
FED HM LN PC POOL C67630	FIXED INCOME	43,648.990	49,425.13
FED HM LN PC POOL C67647	FIXED INCOME	5,762.230	6,477.15
FED HM LN PC POOL C67975	FIXED INCOME	773.800	876.21
FED HM LN PC POOL C68003	FIXED INCOME	77,956.090	87,992.42
FED HM LN PC POOL C68004	FIXED INCOME	12,715.760	13,620.32
FED HM LN PC POOL C68284	FIXED INCOME	4,992.440	5,362.06
FED HM LN PC POOL C68290	FIXED INCOME	19,466.270	22,015.79
FED HM LN PC POOL C68370	FIXED INCOME	40,412.150	45,532.13
FED HM LN PC POOL C68389	FIXED INCOME	12,626.970	14,216.92
FED HM LN PC POOL C69057	FIXED INCOME	3,264.590	3,395.72
FED HM LN PC POOL C69112	FIXED INCOME	225,384.060	253,223.72
FED HM LN PC POOL C69525	FIXED INCOME	25,603.750	28,502.16
FED HM LN PC POOL C69562	FIXED INCOME	1,075,715.140	1,219,123.44
FED HM LN PC POOL C69808	FIXED INCOME	3,737.320	3,889.89
FED HM LN PC POOL C70028	FIXED INCOME	6,041.480	6,948.29
FED HM LN PC POOL C70220	FIXED INCOME	36,866.640	42,061.00
FED HM LN PC POOL C71306	FIXED INCOME	122,504.890	136,474.43
FED HM LN PC POOL C71308	FIXED INCOME	4,451.830	4,962.66
FED HM LN PC POOL C72739	FIXED INCOME	718,536.500	791,179.66
FED HM LN PC POOL C75023	FIXED INCOME	2,468.070	2,672.60
FED HM LN PC POOL C79930	FIXED INCOME	264,980.250	295,780.21
FED HM LN PC POOL C80175	FIXED INCOME	1,095.870	1,253.56
FED HM LN PC POOL C80348	FIXED INCOME	1,251.580	1,393.74
FED HM LN PC POOL C90477	FIXED INCOME	2,075.830	2,092.64
FED HM LN PC POOL C90675	FIXED INCOME	134,059.980	144,530.40
FED HM LN PC POOL C90698	FIXED INCOME	399,298.950	422,403.79
FED HM LN PC POOL C90767	FIXED INCOME	386,491.460	426,551.11
FED HM LN PC POOL C91164	FIXED INCOME	149,652.820	161,467.71
FED HM LN PC POOL C91186	FIXED INCOME	162,958.390	176,205.49
FED HM LN PC POOL C91244	FIXED INCOME	138,466.080	148,469.67
FED HM LN PC POOL C91402	FIXED INCOME	14,063,027.290	14,713,226.01
FED HM LN PC POOL C91442	FIXED INCOME	2,187,249.740	2,229,239.84
FED HM LN PC POOL C91482	FIXED INCOME	2,278,093.240	2,321,910.75
FED HM LN PC POOL D60685	FIXED INCOME	310.020	311.44
FED HM LN PC POOL D69568	FIXED INCOME	4,861.860	5,412.55
FED HM LN PC POOL D69929	FIXED INCOME	578.450	643.57
FED HM LN PC POOL D70547	FIXED INCOME	1,579.750	1,759.28
FED HM LN PC POOL D72188	FIXED INCOME	12,135.240	13,518.10

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL D73231	FIXED INCOME	211,388.420	239,281.62
FED HM LN PC POOL D73232	FIXED INCOME	160,743.920	182,406.12
FED HM LN PC POOL D96300	FIXED INCOME	362,017.260	404,157.33
FED HM LN PC POOL E00763	FIXED INCOME	139.030	140.69
FED HM LN PC POOL E00955	FIXED INCOME	5,734.300	5,987.86
FED HM LN PC POOL E01086	FIXED INCOME	32,148.340	33,714.97
FED HM LN PC POOL E01140	FIXED INCOME	32,456.220	34,096.78
FED HM LN PC POOL E01156	FIXED INCOME	70,143.600	74,287.35
FED HM LN PC POOL E01279	FIXED INCOME	64,412.080	68,670.92
FED HM LN PC POOL E01419	FIXED INCOME	141,817.190	151,339.36
FED HM LN PC POOL E01606	FIXED INCOME	16,413.870	17,400.90
FED HM LN PC POOL E01641	FIXED INCOME	71,630.070	75,934.44
FED HM LN PC POOL E74220	FIXED INCOME	35.180	35.15
FED HM LN PC POOL E74634	FIXED INCOME	406.380	406.07
FED HM LN PC POOL E74685	FIXED INCOME	633.870	633.38
FED HM LN PC POOL E74959	FIXED INCOME	805.420	805.88
FED HM LN PC POOL E77574	FIXED INCOME	1,533.050	1,539.32
FED HM LN PC POOL E78443	FIXED INCOME	1,712.080	1,721.28
FED HM LN PC POOL E79790	FIXED INCOME	380.850	383.60
FED HM LN PC POOL E81896	FIXED INCOME	10,743.350	10,780.08
FED HM LN PC POOL E81936	FIXED INCOME	50.790	51.30
FED HM LN PC POOL E82160	FIXED INCOME	3,891.930	3,903.31
FED HM LN PC POOL E82990	FIXED INCOME	4,671.260	4,684.43
FED HM LN PC POOL E88001	FIXED INCOME	23,006.380	23,985.59
FED HM LN PC POOL E88809	FIXED INCOME	6,387.840	6,663.82
FED HM LN PC POOL E89058	FIXED INCOME	11,910.650	12,006.32
FED HM LN PC POOL E89527	FIXED INCOME	62,284.220	66,165.10
FED HM LN PC POOL E89532	FIXED INCOME	870.350	914.15
FED HM LN PC POOL E90113	FIXED INCOME	38,442.910	40,049.49
FED HM LN PC POOL E90194	FIXED INCOME	14,035.360	14,808.84
FED HM LN PC POOL E90286	FIXED INCOME	7,381.940	7,694.06
FED HM LN PC POOL E90289	FIXED INCOME	4,366.150	4,571.17
FED HM LN PC POOL E90419	FIXED INCOME	3,718.350	3,884.95
FED HM LN PC POOL E90531	FIXED INCOME	27,223.860	28,482.74
FED HM LN PC POOL E90532	FIXED INCOME	26,048.420	27,276.28
FED HM LN PC POOL E90560	FIXED INCOME	1,962.840	2,053.63
FED HM LN PC POOL E90645	FIXED INCOME	13,243.640	13,845.14
FED HM LN PC POOL E90683	FIXED INCOME	24,114.640	25,275.05
FED HM LN PC POOL E90688	FIXED INCOME	3,734.710	3,909.80
FED HM LN PC POOL E90689	FIXED INCOME	24,675.830	25,888.71
FED HM LN PC POOL E90745	FIXED INCOME	21,809.620	22,387.21
FED HM LN PC POOL E91096	FIXED INCOME	24,517.860	24,579.91
FED HM LN PC POOL E91434	FIXED INCOME	11,320.550	11,881.07
FED HM LN PC POOL E91879	FIXED INCOME	6,535.940	6,599.95
FED HM LN PC POOL E93450	FIXED INCOME	86,082.840	89,264.25
FED HM LN PC POOL E93465	FIXED INCOME	11,155.420	11,748.58
FED HM LN PC POOL E93685	FIXED INCOME	21,857.100	23,021.81
FED HM LN PC POOL E97104	FIXED INCOME	86,763.160	91,951.96

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL E97197	FIXED INCOME	134,826.420	142,789.37
FED HM LN PC POOL E98725	FIXED INCOME	399,700.440	423,300.86
FED HM LN PC POOL E99684	FIXED INCOME	285,242.900	302,119.42
FED HM LN PC POOL E99739	FIXED INCOME	53,530.850	56,695.81
FED HM LN PC POOL E99763	FIXED INCOME	32,272.970	34,213.72
FED HM LN PC POOL E99764	FIXED INCOME	31,520.170	33,416.03
FED HM LN PC POOL G00992	FIXED INCOME	5,236.720	5,948.06
FED HM LN PC POOL G01003	FIXED INCOME	11,424.110	12,719.22
FED HM LN PC POOL G01081	FIXED INCOME	1,743.720	2,029.46
FED HM LN PC POOL G01085	FIXED INCOME	4,652.820	5,325.11
FED HM LN PC POOL G01173	FIXED INCOME	50,740.250	57,869.19
FED HM LN PC POOL G01175	FIXED INCOME	7,477.360	8,419.53
FED HM LN PC POOL G01182	FIXED INCOME	10,643.990	12,387.85
FED HM LN PC POOL G01227	FIXED INCOME	11,262.510	12,945.68
FED HM LN PC POOL G01309	FIXED INCOME	363.950	408.98
FED HM LN PC POOL G01311	FIXED INCOME	7,463.990	8,485.30
FED HM LN PC POOL G01349	FIXED INCOME	2,391.540	2,577.85
FED HM LN PC POOL G01374	FIXED INCOME	5,484.660	6,322.21
FED HM LN PC POOL G01383	FIXED INCOME	42,004.740	48,914.24
FED HM LN PC POOL G01410	FIXED INCOME	788,889.880	900,459.90
FED HM LN PC POOL G01418	FIXED INCOME	155,167.210	171,850.96
FED HM LN PC POOL G01441	FIXED INCOME	290,991.230	339,646.10
FED HM LN PC POOL G01449	FIXED INCOME	17,126.380	19,503.47
FED HM LN PC POOL G01475	FIXED INCOME	323,474.440	376,793.91
FED HM LN PC POOL G01477	FIXED INCOME	2,101.450	2,351.55
FED HM LN PC POOL G01479	FIXED INCOME	3,645.630	4,190.27
FED HM LN PC POOL G01528	FIXED INCOME	1,828,672.430	2,011,167.68
FED HM LN PC POOL G01535	FIXED INCOME	457,148.200	515,498.55
FED HM LN PC POOL G01563	FIXED INCOME	268,498.720	295,641.51
FED HM LN PC POOL G01589	FIXED INCOME	5,680.590	6,149.77
FED HM LN PC POOL G01616	FIXED INCOME	92,040.360	102,970.18
FED HM LN PC POOL G01721	FIXED INCOME	26,719.000	29,702.26
FED HM LN PC POOL G01737	FIXED INCOME	63,002.480	68,197.94
FED HM LN PC POOL G01740	FIXED INCOME	114,512.380	125,654.20
FED HM LN PC POOL G01749	FIXED INCOME	1,861,817.930	2,040,371.50
FED HM LN PC POOL G01804	FIXED INCOME	7,261.820	7,951.97
FED HM LN PC POOL G01806	FIXED INCOME	5,542,053.810	5,994,091.48
FED HM LN PC POOL G01818	FIXED INCOME	45,428.510	49,119.25
FED HM LN PC POOL G01819	FIXED INCOME	35,581.300	38,487.11
FED HM LN PC POOL G01838	FIXED INCOME	3,106,830.920	3,362,201.20
FED HM LN PC POOL G01840	FIXED INCOME	2,365,057.980	2,559,850.59
FED HM LN PC POOL G01847	FIXED INCOME	2,648.770	2,892.65
FED HM LN PC POOL G01864	FIXED INCOME	1,199,222.810	1,298,362.12
FED HM LN PC POOL G01879	FIXED INCOME	298,226.110	316,345.18
FED HM LN PC POOL G01883	FIXED INCOME	495,662.080	535,775.12
FED HM LN PC POOL G01895	FIXED INCOME	34,074.500	36,830.13
FED HM LN PC POOL G01907	FIXED INCOME	83,588.200	88,722.92
FED HM LN PC POOL G01954	FIXED INCOME	91,817.410	99,176.13

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G01974	FIXED INCOME	62,393.210	67,386.28
FED HM LN PC POOL G01981	FIXED INCOME	130,693.130	143,210.42
FED HM LN PC POOL G02023	FIXED INCOME	97,108.550	106,541.58
FED HM LN PC POOL G02069	FIXED INCOME	898,799.090	982,139.13
FED HM LN PC POOL G02086	FIXED INCOME	8,748,488.630	9,448,898.49
FED HM LN PC POOL G02162	FIXED INCOME	105,703.970	115,486.87
FED HM LN PC POOL G02274	FIXED INCOME	40,352.790	43,526.22
FED HM LN PC POOL G02296	FIXED INCOME	6,743.570	7,276.73
FED HM LN PC POOL G02308	FIXED INCOME	3,059.970	3,336.21
FED HM LN PC POOL G02342	FIXED INCOME	592,872.190	639,291.84
FED HM LN PC POOL G02486	FIXED INCOME	5,911.780	6,364.32
FED HM LN PC POOL G02540	FIXED INCOME	40,595.000	44,245.91
FED HM LN PC POOL G02591	FIXED INCOME	29,592.800	32,271.05
FED HM LN PC POOL G02629	FIXED INCOME	10,331.450	11,259.98
FED HM LN PC POOL G02741	FIXED INCOME	153,825.330	168,870.94
FED HM LN PC POOL G02787	FIXED INCOME	724,752.140	789,888.57
FED HM LN PC POOL G02846	FIXED INCOME	4,509.190	4,916.29
FED HM LN PC POOL G02869	FIXED INCOME	39,666.760	42,828.09
FED HM LN PC POOL G02878	FIXED INCOME	11,717.790	12,770.92
FED HM LN PC POOL G02939	FIXED INCOME	380,728.360	414,945.97
FED HM LN PC POOL G02976	FIXED INCOME	161,984.870	176,543.11
FED HM LN PC POOL G03035	FIXED INCOME	394,951.840	430,447.77
FED HM LN PC POOL G03050	FIXED INCOME	1,016,921.150	1,094,765.99
FED HM LN PC POOL G03122	FIXED INCOME	9,084.460	9,900.92
FED HM LN PC POOL G03148	FIXED INCOME	107,868.020	119,865.14
FED HM LN PC POOL G03181	FIXED INCOME	39,559.510	43,114.88
FED HM LN PC POOL G03190	FIXED INCOME	376,025.400	409,820.34
FED HM LN PC POOL G03202	FIXED INCOME	5,017.250	5,468.17
FED HM LN PC POOL G03238	FIXED INCOME	252,022.180	278,428.44
FED HM LN PC POOL G03290	FIXED INCOME	437,132.220	477,856.50
FED HM LN PC POOL G03362	FIXED INCOME	934,041.530	1,029,742.27
FED HM LN PC POOL G03408	FIXED INCOME	13,627.850	14,684.94
FED HM LN PC POOL G03464	FIXED INCOME	2,279,954.680	2,513,046.14
FED HM LN PC POOL G03498	FIXED INCOME	289,430.600	315,442.91
FED HM LN PC POOL G03614	FIXED INCOME	4,403.060	4,798.78
FED HM LN PC POOL G03618	FIXED INCOME	2,741.590	3,046.51
FED HM LN PC POOL G03698	FIXED INCOME	705,561.970	778,220.97
FED HM LN PC POOL G03776	FIXED INCOME	194,372.410	214,244.10
FED HM LN PC POOL G03812	FIXED INCOME	458,571.420	499,785.10
FED HM LN PC POOL G03836	FIXED INCOME	21,462.580	23,105.53
FED HM LN PC POOL G03964	FIXED INCOME	15,572.760	16,972.35
FED HM LN PC POOL G04012	FIXED INCOME	111,124.940	121,895.68
FED HM LN PC POOL G04080	FIXED INCOME	251,499.200	277,311.35
FED HM LN PC POOL G04215	FIXED INCOME	414,718.280	451,990.70
FED HM LN PC POOL G04219	FIXED INCOME	2,935,046.780	3,198,831.41
FED HM LN PC POOL G04229	FIXED INCOME	2,753.490	3,002.25
FED HM LN PC POOL G04232	FIXED INCOME	783,431.100	854,920.97
FED HM LN PC POOL G04272	FIXED INCOME	305,227.180	333,025.88

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G04305	FIXED INCOME	8,752.960	9,539.62
FED HM LN PC POOL G04313	FIXED INCOME	78,598.480	85,662.45
FED HM LN PC POOL G04405	FIXED INCOME	55,692.290	61,932.84
FED HM LN PC POOL G04477	FIXED INCOME	76,690.050	84,559.29
FED HM LN PC POOL G04503	FIXED INCOME	402,598.880	439,890.37
FED HM LN PC POOL G04538	FIXED INCOME	95,362.850	103,933.50
FED HM LN PC POOL G04586	FIXED INCOME	5,631.270	6,137.38
FED HM LN PC POOL G04587	FIXED INCOME	724,138.540	789,253.02
FED HM LN PC POOL G04594	FIXED INCOME	10,902.580	11,894.52
FED HM LN PC POOL G04682	FIXED INCOME	52,176.700	58,027.03
FED HM LN PC POOL G04690	FIXED INCOME	544,473.220	587,733.31
FED HM LN PC POOL G04711	FIXED INCOME	119,005.820	132,413.16
FED HM LN PC POOL G04725	FIXED INCOME	2,229,986.000	2,408,316.64
FED HM LN PC POOL G04731	FIXED INCOME	338,288.160	368,691.50
FED HM LN PC POOL G04765	FIXED INCOME	390,177.230	430,067.05
FED HM LN PC POOL G04776	FIXED INCOME	1,188,859.620	1,295,707.28
FED HM LN PC POOL G04814	FIXED INCOME	553,131.830	602,986.36
FED HM LN PC POOL G04817	FIXED INCOME	660,813.880	711,634.07
FED HM LN PC POOL G04847	FIXED INCOME	11,296.330	12,315.86
FED HM LN PC POOL G04898	FIXED INCOME	8,762,221.690	9,749,225.07
FED HM LN PC POOL G04913	FIXED INCOME	37,623.540	40,521.17
FED HM LN PC POOL G04916	FIXED INCOME	191,427.140	206,663.24
FED HM LN PC POOL G04951	FIXED INCOME	46,011.130	49,533.26
FED HM LN PC POOL G05029	FIXED INCOME	86,402.290	95,235.64
FED HM LN PC POOL G05072	FIXED INCOME	4,132.480	4,505.53
FED HM LN PC POOL G05073	FIXED INCOME	10,615.790	11,569.88
FED HM LN PC POOL G05082	FIXED INCOME	88,885.490	95,903.90
FED HM LN PC POOL G05120	FIXED INCOME	134,255.990	146,322.12
FED HM LN PC POOL G05122	FIXED INCOME	67,196.130	73,252.24
FED HM LN PC POOL G05132	FIXED INCOME	113,324.130	121,999.04
FED HM LN PC POOL G05188	FIXED INCOME	90,316.860	97,260.04
FED HM LN PC POOL G05250	FIXED INCOME	14,546.550	15,660.08
FED HM LN PC POOL G05267	FIXED INCOME	34,214.580	37,296.72
FED HM LN PC POOL G05326	FIXED INCOME	101,952.380	110,143.66
FED HM LN PC POOL G05408	FIXED INCOME	728,327.270	785,468.56
FED HM LN PC POOL G05421	FIXED INCOME	61,584.560	66,411.43
FED HM LN PC POOL G05472	FIXED INCOME	183,892.170	194,624.93
FED HM LN PC POOL G05852	FIXED INCOME	94,058.830	102,512.28
FED HM LN PC POOL G05860	FIXED INCOME	7,848.640	8,554.03
FED HM LN PC POOL G05888	FIXED INCOME	32,048.910	35,118.07
FED HM LN PC POOL G05979	FIXED INCOME	5,727,237.120	6,241,967.29
FED HM LN PC POOL G06020	FIXED INCOME	6,742,403.970	7,348,920.49
FED HM LN PC POOL G06021	FIXED INCOME	2,281,980.270	2,487,071.15
FED HM LN PC POOL G06031	FIXED INCOME	9,781.970	10,661.12
FED HM LN PC POOL G06087	FIXED INCOME	297,456.760	320,303.31
FED HM LN PC POOL G06172	FIXED INCOME	1,201,897.130	1,310,164.26
FED HM LN PC POOL G06209	FIXED INCOME	134,285.650	146,364.69
FED HM LN PC POOL G06232	FIXED INCOME	12,748.730	14,052.10

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G06571	FIXED INCOME	2,301,913.160	2,537,249.55
FED HM LN PC POOL G06669	FIXED INCOME	429,411.080	477,883.56
FED HM LN PC POOL G06694	FIXED INCOME	162,279.490	178,192.60
FED HM LN PC POOL G06783	FIXED INCOME	529,677.080	572,020.59
FED HM LN PC POOL G06788	FIXED INCOME	366,268.960	403,530.08
FED HM LN PC POOL G06858	FIXED INCOME	1,154,884.960	1,250,232.15
FED HM LN PC POOL G06875	FIXED INCOME	1,617,882.160	1,768,932.96
FED HM LN PC POOL G06895	FIXED INCOME	2,782,295.280	2,962,754.42
FED HM LN PC POOL G06908	FIXED INCOME	207,787.060	226,461.73
FED HM LN PC POOL G06946	FIXED INCOME	42,876.480	46,729.96
FED HM LN PC POOL G06951	FIXED INCOME	49,559.980	54,014.14
FED HM LN PC POOL G07002	FIXED INCOME	74,962.930	79,444.46
FED HM LN PC POOL G07021	FIXED INCOME	112,502.870	121,141.04
FED HM LN PC POOL G07074	FIXED INCOME	11,188,940.640	12,347,693.07
FED HM LN PC POOL G07075	FIXED INCOME	2,032,647.400	2,242,879.93
FED HM LN PC POOL G07083	FIXED INCOME	552,488.300	567,955.07
FED HM LN PC POOL G07117	FIXED INCOME	60,220.660	67,382.19
FED HM LN PC POOL G07155	FIXED INCOME	230,413.090	236,863.03
FED HM LN PC POOL G07335	FIXED INCOME	474,060.620	521,365.98
FED HM LN PC POOL G07343	FIXED INCOME	7,379,525.460	8,042,753.52
FED HM LN PC POOL G07491	FIXED INCOME	10,265,164.540	10,875,761.78
FED HM LN PC POOL G07492	FIXED INCOME	12,496,027.790	13,231,368.29
FED HM LN PC POOL G07504	FIXED INCOME	12,000,982.590	12,714,818.92
FED HM LN PC POOL G07505	FIXED INCOME	4,497,360.860	5,017,245.97
FED HM LN PC POOL G07509	FIXED INCOME	1,735,520.170	1,938,159.47
FED HM LN PC POOL G07515	FIXED INCOME	24,927,032.800	26,399,984.88
FED HM LN PC POOL G07550	FIXED INCOME	5,280,000.000	5,008,398.75
FED HM LN PC POOL G07553	FIXED INCOME	7,031,481.320	7,663,429.23
FED HM LN PC POOL G08010	FIXED INCOME	185,615.020	203,424.22
FED HM LN PC POOL G08012	FIXED INCOME	39,247.930	43,992.83
FED HM LN PC POOL G08027	FIXED INCOME	7,149.200	7,825.71
FED HM LN PC POOL G08035	FIXED INCOME	11,365.570	12,299.23
FED HM LN PC POOL G08062	FIXED INCOME	23,558.880	25,460.26
FED HM LN PC POOL G08072	FIXED INCOME	267,402.840	288,914.43
FED HM LN PC POOL G08079	FIXED INCOME	77,893.860	84,021.98
FED HM LN PC POOL G08085	FIXED INCOME	7,296.050	7,879.82
FED HM LN PC POOL G08136	FIXED INCOME	650,612.650	729,154.18
FED HM LN PC POOL G08178	FIXED INCOME	81,514.370	87,754.26
FED HM LN PC POOL G08222	FIXED INCOME	7,069.450	7,792.20
FED HM LN PC POOL G08255	FIXED INCOME	277,866.020	299,136.53
FED HM LN PC POOL G08256	FIXED INCOME	19,979.050	21,774.65
FED HM LN PC POOL G08262	FIXED INCOME	274,782.220	295,834.14
FED HM LN PC POOL G08269	FIXED INCOME	10,870.870	11,847.88
FED HM LN PC POOL G08273	FIXED INCOME	259,335.530	282,643.07
FED HM LN PC POOL G08278	FIXED INCOME	216,629.350	236,098.71
FED HM LN PC POOL G08300	FIXED INCOME	2,347.200	2,558.15
FED HM LN PC POOL G08334	FIXED INCOME	22,829.500	24,881.28
FED HM LN PC POOL G08344	FIXED INCOME	2,170,442.340	2,298,371.92

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G08372	FIXED INCOME	1,423,304.530	1,507,145.71
FED HM LN PC POOL G08479	FIXED INCOME	571,836.850	568,032.12
FED HM LN PC POOL G08492	FIXED INCOME	1,666,894.570	1,713,484.84
FED HM LN PC POOL G08524	FIXED INCOME	5,015,166.980	4,757,188.65
FED HM LN PC POOL G08537	FIXED INCOME	1,911,412.180	1,813,089.84
FED HM LN PC POOL G08540	FIXED INCOME	1,013,398.620	961,269.77
FED HM LN PC POOL G11225	FIXED INCOME	310.220	311.37
FED HM LN PC POOL G11231	FIXED INCOME	174,035.520	182,634.53
FED HM LN PC POOL G11289	FIXED INCOME	15,473.780	16,432.55
FED HM LN PC POOL G11295	FIXED INCOME	4,402.210	4,675.91
FED HM LN PC POOL G11409	FIXED INCOME	508,703.820	533,295.87
FED HM LN PC POOL G11430	FIXED INCOME	576,208.650	611,364.22
FED HM LN PC POOL G11574	FIXED INCOME	59,362.970	62,563.00
FED HM LN PC POOL G11591	FIXED INCOME	1,179,880.800	1,238,806.48
FED HM LN PC POOL G11597	FIXED INCOME	139,813.850	148,064.82
FED HM LN PC POOL G11673	FIXED INCOME	731,654.020	773,774.80
FED HM LN PC POOL G11686	FIXED INCOME	183,141.460	198,395.76
FED HM LN PC POOL G11776	FIXED INCOME	112,328.510	119,344.35
FED HM LN PC POOL G11999	FIXED INCOME	131,239.840	139,416.90
FED HM LN PC POOL G12101	FIXED INCOME	116,798.280	123,663.69
FED HM LN PC POOL G12537	FIXED INCOME	5,446.080	5,732.96
FED HM LN PC POOL G12677	FIXED INCOME	6,266.280	6,591.47
FED HM LN PC POOL G12678	FIXED INCOME	22,944.640	24,483.20
FED HM LN PC POOL G12679	FIXED INCOME	63,456.010	68,666.55
FED HM LN PC POOL G13774	FIXED INCOME	644,007.080	697,023.44
FED HM LN PC POOL G14047	FIXED INCOME	319,140.420	345,893.26
FED HM LN PC POOL G14492	FIXED INCOME	3,048,005.480	3,218,980.21
FED HM LN PC POOL G14583	FIXED INCOME	1,923,694.700	1,962,727.37
FED HM LN PC POOL G14585	FIXED INCOME	19,079,681.070	20,152,048.82
FED HM LN PC POOL G14668	FIXED INCOME	4,114,835.200	4,345,576.81
FED HM LN PC POOL G30062	FIXED INCOME	120,347.100	127,457.80
FED HM LN PC POOL G30458	FIXED INCOME	2,595,715.130	2,871,955.00
FED HM LN PC POOL H01311	FIXED INCOME	2,214,101.170	2,383,217.36
FED HM LN PC POOL H05096	FIXED INCOME	1,307,828.900	1,405,076.19
FED HM LN PC POOL H09070	FIXED INCOME	1,218,190.780	1,311,004.37
FED HM LN PC POOL H09197	FIXED INCOME	994,544.390	1,069,897.77
FED HM LN PC POOL H09207	FIXED INCOME	2,191,720.170	2,355,322.96
FED HM LN PC POOL J08156	FIXED INCOME	1,289,404.550	1,411,534.10
FED HM LN PC POOL J10391	FIXED INCOME	95,689.940	104,160.87
FED HM LN PC POOL J10877	FIXED INCOME	58,082.050	63,061.49
FED HM LN PC POOL J11216	FIXED INCOME	95,237.610	103,674.54
FED HM LN PC POOL J11236	FIXED INCOME	283,488.210	308,573.66
FED HM LN PC POOL J11244	FIXED INCOME	39,103.720	42,570.36
FED HM LN PC POOL J11246	FIXED INCOME	99,073.690	107,852.72
FED HM LN PC POOL J11251	FIXED INCOME	126,084.880	137,248.83
FED HM LN PC POOL J12438	FIXED INCOME	1,073,967.410	1,152,400.11
FED HM LN PC POOL J17233	FIXED INCOME	636,016.560	648,356.46
FED HM LN PC POOL J22877	FIXED INCOME	0.000	0.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL P50019	FIXED INCOME	65,861.490	73,776.54
FED HM LN PC POOL P60031	FIXED INCOME	3,264.100	3,288.01
FED HM LN PC POOL P60086	FIXED INCOME	32,279.870	32,619.19
FED HM LN PC POOL Q00093	FIXED INCOME	769,800.990	791,201.72
FED HM LN PC POOL Q00285	FIXED INCOME	115,293.130	122,155.43
FED HM LN PC POOL Q00291	FIXED INCOME	1,220,401.670	1,320,969.87
FED HM LN PC POOL Q01181	FIXED INCOME	336,977.060	357,153.63
FED HM LN PC POOL Q01348	FIXED INCOME	1,247,051.330	1,321,895.02
FED HM LN PC POOL Q01443	FIXED INCOME	785,901.520	832,710.01
FED HM LN PC POOL Q01536	FIXED INCOME	34,274.340	36,963.71
FED HM LN PC POOL Q01778	FIXED INCOME	115,387.540	124,465.15
FED HM LN PC POOL Q01798	FIXED INCOME	533,238.490	565,186.89
FED HM LN PC POOL Q01936	FIXED INCOME	471,278.130	510,948.46
FED HM LN PC POOL Q02410	FIXED INCOME	1,768,440.470	1,940,126.12
FED HM LN PC POOL Q02583	FIXED INCOME	627,380.960	665,402.32
FED HM LN PC POOL Q02717	FIXED INCOME	40,917.430	42,085.38
FED HM LN PC POOL Q02849	FIXED INCOME	273,663.450	289,872.02
FED HM LN PC POOL Q03351	FIXED INCOME	59,422.590	61,119.20
FED HM LN PC POOL Q03352	FIXED INCOME	26,295.780	27,027.17
FED HM LN PC POOL Q03631	FIXED INCOME	18,949.330	19,512.10
FED HM LN PC POOL Q03632	FIXED INCOME	75,499.730	77,614.72
FED HM LN PC POOL Q04082	FIXED INCOME	40,722.700	41,854.66
FED HM LN PC POOL Q04897	FIXED INCOME	109,078.840	112,116.26
FED HM LN PC POOL Q05153	FIXED INCOME	31,407.250	32,283.21
FED HM LN PC POOL Q05154	FIXED INCOME	44,219.440	45,447.32
FED HM LN PC POOL Q05325	FIXED INCOME	1,080,905.200	1,110,942.44
FED HM LN PC POOL Q05807	FIXED INCOME	1,255,342.180	1,292,257.07
FED HM LN PC POOL Q05926	FIXED INCOME	1,315,246.430	1,351,742.65
FED HM LN PC POOL Q06344	FIXED INCOME	1,188,211.400	1,223,152.92
FED HM LN PC POOL Q07769	FIXED INCOME	451,284.550	448,526.50
FED HM LN PC POOL Q08313	FIXED INCOME	1,340,502.210	1,377,783.44
FED HM LN PC POOL Q08656	FIXED INCOME	674,385.260	693,246.51
FED HM LN PC POOL Q08671	FIXED INCOME	370,128.240	368,148.56
FED HM LN PC POOL Q09341	FIXED INCOME	876,336.130	831,300.70
FED HM LN PC POOL Q09551	FIXED INCOME	1,941,613.210	1,929,732.65
FED HM LN PC POOL Q09813	FIXED INCOME	1,564,072.900	1,555,463.77
FED HM LN PC POOL Q09896	FIXED INCOME	1,567,005.080	1,556,578.98
FED HM LN PC POOL Q12841	FIXED INCOME	1,560,688.870	1,550,685.78
FED HM LN PC POOL Q13204	FIXED INCOME	12,463,899.730	11,824,380.52
FED HM LN PC POOL Q13765	FIXED INCOME	801,152.780	825,855.48
FED HM LN PC POOL Q14038	FIXED INCOME	1,785,004.060	1,773,127.50
FED HM LN PC POOL Q14321	FIXED INCOME	1,817,284.140	1,723,803.72
FED HM LN PC POOL Q15885	FIXED INCOME	1,138,161.340	1,079,614.74
FED HM LN PC POOL Q16567	FIXED INCOME	1,699,212.620	1,611,805.75
FED HM LN PC POOL Q16673	FIXED INCOME	1,925,972.370	1,826,901.06
FED HM LN PC POOL Q16893	FIXED INCOME	3,113,976.090	3,096,812.57
FED HM LN PC POOL Q17095	FIXED INCOME	487,472.210	462,416.88
FED HM LN PC POOL Q17792	FIXED INCOME	3,105,299.260	3,086,295.42

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL Q18473	FIXED INCOME	98,671.830	101,968.65
FED HM LN PC POOL Q19131	FIXED INCOME	99,117.490	102,437.38
FED HM LN PC POOL Q19134	FIXED INCOME	198,201.010	204,213.61
FED HM LN PC POOL Q19135	FIXED INCOME	198,148.390	204,599.23
FED HM LN PC POOL Q19236	FIXED INCOME	99,112.290	102,115.08
FED HM LN PC POOL Q19254	FIXED INCOME	197,741.220	204,165.18
FED HM LN PC POOL Q19611	FIXED INCOME	586,317.560	605,944.72
FED HM LN PC POOL Q19615	FIXED INCOME	1,074,336.560	1,109,279.67
FED HM LN PC POOL Q20780	FIXED INCOME	1,587,769.950	1,578,522.29
FED HM LN PC POOL Q21341	FIXED INCOME	47,786.320	45,328.21
FED HM LN PC POOL Q21427	FIXED INCOME	760,735.580	721,603.62
FED HM LN PC POOL S13165	FIXED INCOME	4,293,437.900	1,010,270.54
FED HM LN PC POOL U62476	FIXED INCOME	1,762,162.830	1,737,174.06
FED HM LN PC POOL U90155	FIXED INCOME	3,093,573.060	3,153,209.32
FED HM LN PC POOL U90316	FIXED INCOME	2,950,476.860	3,007,410.44
FED HM LN PC POOL U91254	FIXED INCOME	1,278,778.700	1,303,469.41
FED HM LN PC POOL U95137	FIXED INCOME	793,991.780	809,224.17
FED HM LN PC POOL Z40045	FIXED INCOME	353,441.610	380,646.94
FED REPUBLIC OF BRAZIL	FIXED INCOME	400,000.000	344,000.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	4,950,000.000	4,641,308.10
FEDERAL FARM CREDIT BANK	FIXED INCOME	17,600,000.000	17,420,233.60
FEDERAL HOME LOAN BANK	FIXED INCOME	3,500,000.000	3,517,661.00
FEDERAL HOME LOAN BANK	FIXED INCOME	11,015,000.000	10,618,680.30
FEDERAL HOME LOAN BANK	FIXED INCOME	4,700,000.000	4,439,803.30
FEDERAL HOME LOAN BANK	FIXED INCOME	8,850,000.000	7,906,917.45
FEDERAL HOME LOAN BANK	FIXED INCOME	4,400,000.000	4,368,782.00
FEDERAL HOME LOAN BANK	FIXED INCOME	6,100,000.000	6,025,061.50
FEDERAL HOME LOAN BANK	FIXED INCOME	11,115,000.000	11,165,973.39
FEDERAL HOME LOAN BANK	FIXED INCOME	545,000.000	631,188.48
FEDERAL HOME LOAN BANK	FIXED INCOME	445,000.000	515,427.48
FEDERAL HOME LOAN BANK	FIXED INCOME	105,000.000	123,582.38
FEDERAL HOME LOAN BANK	FIXED INCOME	2,680,000.000	3,100,323.16
FEDERAL HOME LOAN MORTGAGE COR	FIXED INCOME	41,465,000.000	42,582,610.29
FEDERAL REALTY INVS TRST	FIXED INCOME	3,475,000.000	3,436,239.85
FEDEX CORP	FIXED INCOME	1,400,000.000	1,403,220.00
FHLMC TBA FEB 30 GOLD SINGLE	FIXED INCOME	18,500,000.000	19,510,995.40
FHLMC TBA FEB 30 GOLD SINGLE	FIXED INCOME	1,700,000.000	1,855,656.25
FHLMC TBA JAN 30 GOLD SINGLE	FIXED INCOME	2,125,000.000	2,248,432.54
FHLMC TBA JAN 30 GOLD SINGLE	FIXED INCOME	(7,000,000.000)	(7,549,062.50)
FHLMC TBA JAN 30 GOLD SINGLE	FIXED INCOME	1,000,000.000	1,092,187.50
FHLMC TBA JAN 30 GOLD SINGLE	FIXED INCOME	1,000,000.000	1,105,195.30
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	5,072,043.620	405,996.80
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	4,233,581.180	308,721.21
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	9,227,942.350	731,877.34
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	5,753,360.540	564,715.35
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,624,385.100	346,117.90
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	2,926,487.340	254,209.32
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	2,447,214.890	146,228.43

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	9,100,000.000	8,537,701.90
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	5,600,000.000	5,459,337.52
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	987,780.570	1,005,706.81
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	6,600,000.000	6,511,619.40
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	4,300,000.000	4,300,447.20
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	9,202,213.760	521,949.56
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	13,166,596.560	665,676.79
FHLMC TBA JAN 30 GOLD SINGLE	FIXED INCOME	36,270,000.000	35,986,640.63
FICO STRIP PRN16	FIXED INCOME	2,420,000.000	2,148,434.86
FIELDSTONE MORTGAGE INVESTMENT	FIXED INCOME	2,150,000.000	1,938,569.00
FIFTH THIRD BANCORP	FIXED INCOME	1,400,000.000	1,470,824.60
FIFTH THIRD BANCORP	FIXED INCOME	3,610,000.000	3,535,782.01
FIRST DATA CORPORATION	FIXED INCOME	1,972,000.000	2,105,110.00
FIRST DATA CORPORATION	FIXED INCOME	210,000.000	218,400.00
FIRST HORIZON MORTGAGE PASS TH	FIXED INCOME	2,109,602.770	1,799,505.93
FIRSTENERGY CORP	FIXED INCOME	5,650,000.000	6,139,199.60
FIRSTENERGY CORP	FIXED INCOME	570,000.000	560,064.90
FIRSTENERGY CORP	FIXED INCOME	2,430,000.000	2,265,131.79
FIVE CORNERS FUNDING TRS	FIXED INCOME	2,850,000.000	2,765,464.73
FLORIDA POWER + LIGHT	FIXED INCOME	2,157,000.000	1,985,188.48
FLORIDA POWER + LIGHT	FIXED INCOME	2,500,000.000	2,183,560.00
FMC CORP	FIXED INCOME	2,595,000.000	2,576,881.71
FMC TECHNOLOGIES INC	FIXED INCOME	1,395,000.000	1,284,693.17
FMS WERTMANAGEMENT	FIXED INCOME	1,190,000.000	1,173,578.00
FMS WERTMANAGEMENT	FIXED INCOME	14,525,000.000	14,374,433.85
FMS WERTMANAGEMENT	FIXED INCOME	6,411,000.000	6,327,657.00
FNMA TBA FEB 30 SINGLE FAM	FIXED INCOME	(4,100,000.000)	(4,060,601.67)
FNMA TBA FEB 30 SINGLE FAM	FIXED INCOME	81,500,000.000	86,087,557.58
FNMA TBA FEB 30 SINGLE FAM	FIXED INCOME	4,600,000.000	5,097,734.26
FNMA TBA JAN 15 SINGLE FAM	FIXED INCOME	6,900,000.000	7,345,265.28
FNMA TBA JAN 15 SINGLE FAM	FIXED INCOME	800,000.000	850,124.96
FNMA TBA JAN 30 SINGLE FAM	FIXED INCOME	46,535,000.000	49,307,103.91
FNMA TBA JAN 30 SINGLE FAM	FIXED INCOME	13,450,000.000	14,606,909.82
FNMA TBA JAN 30 SINGLE FAM	FIXED INCOME	(2,900,000.000)	(3,189,886.61)
FNMA CONV 15YR TBA	FIXED INCOME	31,715,000.000	31,387,939.06
FNMA CONV. 30YR	FIXED INCOME	17,200,000.000	15,564,656.68
FNMA POOL 555743	FIXED INCOME	380,362.330	414,429.58
FNMA POOL 050964	FIXED INCOME	579.040	650.20
FNMA POOL 070338	FIXED INCOME	551.210	554.24
FNMA POOL 070991	FIXED INCOME	65.740	66.75
FNMA POOL 190307	FIXED INCOME	5,657.780	6,597.85
FNMA POOL 190317	FIXED INCOME	7,433.700	8,637.16
FNMA POOL 190352	FIXED INCOME	8,203.280	9,030.36
FNMA POOL 190361	FIXED INCOME	2,193,843.600	2,460,157.65
FNMA POOL 190371	FIXED INCOME	875,841.500	973,311.19
FNMA POOL 190380	FIXED INCOME	686,345.690	762,755.81
FNMA POOL 190391	FIXED INCOME	229,163.330	253,514.00
FNMA POOL 190396	FIXED INCOME	1,441,148.250	1,526,599.95

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 207421	FIXED INCOME	3,323.370	3,412.62
FNMA POOL 250102	FIXED INCOME	7,804.640	8,695.99
FNMA POOL 250144	FIXED INCOME	34,743.040	38,405.84
FNMA POOL 250508	FIXED INCOME	4,578.160	5,140.66
FNMA POOL 251237	FIXED INCOME	9,900.410	11,361.83
FNMA POOL 251507	FIXED INCOME	8,721.590	9,687.33
FNMA POOL 251729	FIXED INCOME	6,132.540	6,815.30
FNMA POOL 251787	FIXED INCOME	5,250.710	5,835.52
FNMA POOL 251825	FIXED INCOME	16,773.310	18,643.48
FNMA POOL 251971	FIXED INCOME	25,462.330	29,128.34
FNMA POOL 252023	FIXED INCOME	2,412.100	2,681.55
FNMA POOL 252206	FIXED INCOME	86,249.360	95,472.14
FNMA POOL 252207	FIXED INCOME	5,693.520	6,328.95
FNMA POOL 252210	FIXED INCOME	2,185.960	2,430.50
FNMA POOL 252348	FIXED INCOME	11,427.250	12,701.94
FNMA POOL 252499	FIXED INCOME	8,991.180	9,995.97
FNMA POOL 252568	FIXED INCOME	2,976.740	3,408.44
FNMA POOL 252925	FIXED INCOME	14,762.050	17,174.84
FNMA POOL 253113	FIXED INCOME	47,480.060	53,579.92
FNMA POOL 253184	FIXED INCOME	10,729.820	12,401.74
FNMA POOL 253356	FIXED INCOME	6,811.010	7,822.57
FNMA POOL 253391	FIXED INCOME	1,219.850	1,263.26
FNMA POOL 253553	FIXED INCOME	45,432.810	52,405.91
FNMA POOL 253607	FIXED INCOME	22,800.380	25,862.84
FNMA POOL 253643	FIXED INCOME	8,735.260	10,370.78
FNMA POOL 253644	FIXED INCOME	17,555.340	20,216.37
FNMA POOL 253801	FIXED INCOME	3,441.010	3,806.60
FNMA POOL 253813	FIXED INCOME	7,378.240	8,571.72
FNMA POOL 253850	FIXED INCOME	1,064.070	1,108.36
FNMA POOL 253891	FIXED INCOME	6,951.220	8,052.81
FNMA POOL 253974	FIXED INCOME	136,400.390	153,271.13
FNMA POOL 253975	FIXED INCOME	7,625.680	8,316.55
FNMA POOL 254046	FIXED INCOME	105,216.380	112,397.81
FNMA POOL 254148	FIXED INCOME	2,227.780	2,573.71
FNMA POOL 254236	FIXED INCOME	97,050.100	102,783.66
FNMA POOL 254335	FIXED INCOME	97,844.930	112,406.55
FNMA POOL 254360	FIXED INCOME	328,331.900	362,961.46
FNMA POOL 254383	FIXED INCOME	30,139.430	33,511.23
FNMA POOL 254416	FIXED INCOME	5,240.290	6,266.83
FNMA POOL 254428	FIXED INCOME	3,636.780	4,207.77
FNMA POOL 254446	FIXED INCOME	20,964.200	24,940.48
FNMA POOL 254453	FIXED INCOME	25,780.640	28,586.71
FNMA POOL 254510	FIXED INCOME	180,653.200	192,195.74
FNMA POOL 254548	FIXED INCOME	399,979.730	440,815.10
FNMA POOL 254692	FIXED INCOME	9,459.500	10,432.97
FNMA POOL 254766	FIXED INCOME	323,796.340	352,811.92
FNMA POOL 254793	FIXED INCOME	315,239.830	343,337.84
FNMA POOL 254916	FIXED INCOME	96,363.050	105,878.02

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 254919	FIXED INCOME	178,119.890	188,680.51
FNMA POOL 255174	FIXED INCOME	1,545.890	1,637.01
FNMA POOL 255192	FIXED INCOME	4,080.580	4,321.11
FNMA POOL 255269	FIXED INCOME	58,188.800	64,088.12
FNMA POOL 255456	FIXED INCOME	267,045.060	293,419.96
FNMA POOL 255550	FIXED INCOME	107,264.430	117,857.91
FNMA POOL 255575	FIXED INCOME	132,157.310	145,132.56
FNMA POOL 255627	FIXED INCOME	281,089.830	304,968.17
FNMA POOL 255628	FIXED INCOME	375,625.480	412,452.30
FNMA POOL 255814	FIXED INCOME	755,786.080	830,693.73
FNMA POOL 255917	FIXED INCOME	160,746.970	170,888.31
FNMA POOL 256116	FIXED INCOME	2,513,370.400	2,794,275.94
FNMA POOL 256198	FIXED INCOME	623,366.410	690,076.66
FNMA POOL 256379	FIXED INCOME	49,701.920	52,843.52
FNMA POOL 256436	FIXED INCOME	558,409.910	618,438.98
FNMA POOL 256517	FIXED INCOME	424,278.910	471,021.25
FNMA POOL 256532	FIXED INCOME	13,816.820	14,697.77
FNMA POOL 256588	FIXED INCOME	16,805.980	17,877.50
FNMA POOL 256605	FIXED INCOME	5,044.520	5,367.02
FNMA POOL 256681	FIXED INCOME	43,880.190	46,692.54
FNMA POOL 256711	FIXED INCOME	60,357.710	66,289.33
FNMA POOL 256715	FIXED INCOME	103,849.190	115,718.32
FNMA POOL 256718	FIXED INCOME	15,689.640	16,695.43
FNMA POOL 256751	FIXED INCOME	104,974.930	115,674.82
FNMA POOL 256755	FIXED INCOME	56,793.110	60,452.96
FNMA POOL 256851	FIXED INCOME	2,388,567.530	2,628,023.17
FNMA POOL 256852	FIXED INCOME	68,719.730	76,614.95
FNMA POOL 257148	FIXED INCOME	3,263.650	3,470.90
FNMA POOL 257189	FIXED INCOME	213,501.420	227,407.67
FNMA POOL 257324	FIXED INCOME	411,629.060	450,377.84
FNMA POOL 257350	FIXED INCOME	157,983.190	174,903.32
FNMA POOL 257411	FIXED INCOME	93,601.180	102,688.48
FNMA POOL 290487	FIXED INCOME	862.790	866.20
FNMA POOL 294690	FIXED INCOME	21,232.080	23,527.30
FNMA POOL 303088	FIXED INCOME	2,564.960	2,764.86
FNMA POOL 303157	FIXED INCOME	10,140.540	11,232.05
FNMA POOL 303178	FIXED INCOME	127,245.020	141,216.53
FNMA POOL 303372	FIXED INCOME	4,921.240	4,981.47
FNMA POOL 303999	FIXED INCOME	63,550.870	71,675.67
FNMA POOL 310048	FIXED INCOME	1,404,032.850	1,566,170.23
FNMA POOL 310085	FIXED INCOME	294,239.800	319,271.17
FNMA POOL 310125	FIXED INCOME	2,333,110.350	2,311,738.94
FNMA POOL 313197	FIXED INCOME	38,185.580	40,889.89
FNMA POOL 313328	FIXED INCOME	44,953.800	49,532.37
FNMA POOL 313499	FIXED INCOME	13,182.950	14,642.75
FNMA POOL 313544	FIXED INCOME	30,758.810	34,115.31
FNMA POOL 318957	FIXED INCOME	746.530	794.53
FNMA POOL 319640	FIXED INCOME	485.470	539.87

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 323003	FIXED INCOME	885.240	983.74
FNMA POOL 323287	FIXED INCOME	1,833.710	2,038.15
FNMA POOL 323397	FIXED INCOME	2,795.950	3,114.99
FNMA POOL 323632	FIXED INCOME	994.360	1,131.15
FNMA POOL 323868	FIXED INCOME	7,935.360	9,021.99
FNMA POOL 325321	FIXED INCOME	8,183.040	9,105.98
FNMA POOL 331083	FIXED INCOME	2,070.210	2,295.10
FNMA POOL 344903	FIXED INCOME	712,066.650	797,480.75
FNMA POOL 357632	FIXED INCOME	858,205.040	943,630.40
FNMA POOL 357705	FIXED INCOME	3,685.920	4,053.42
FNMA POOL 357822	FIXED INCOME	749,128.450	822,639.92
FNMA POOL 358467	FIXED INCOME	15,959.220	18,274.98
FNMA POOL 363514	FIXED INCOME	13,253.760	13,584.64
FNMA POOL 373922	FIXED INCOME	78,166.920	88,267.97
FNMA POOL 400336	FIXED INCOME	61,686.330	64,982.70
FNMA POOL 417005	FIXED INCOME	29,699.860	33,068.52
FNMA POOL 418026	FIXED INCOME	38,571.110	42,711.91
FNMA POOL 418497	FIXED INCOME	1,836.530	2,034.79
FNMA POOL 420784	FIXED INCOME	2,117.240	2,353.59
FNMA POOL 425587	FIXED INCOME	3,422.940	3,802.77
FNMA POOL 426871	FIXED INCOME	15,970.870	16,858.99
FNMA POOL 428063	FIXED INCOME	1,185.630	1,317.14
FNMA POOL 429560	FIXED INCOME	3,554.310	3,947.54
FNMA POOL 432567	FIXED INCOME	1,527.070	1,567.63
FNMA POOL 437733	FIXED INCOME	3,657.300	4,050.61
FNMA POOL 438883	FIXED INCOME	10,739.520	11,937.50
FNMA POOL 440730	FIXED INCOME	342,200.180	385,467.68
FNMA POOL 450295	FIXED INCOME	44,146.930	49,738.36
FNMA POOL 452195	FIXED INCOME	888.340	997.49
FNMA POOL 462084	FIXED INCOME	2,528,123.850	2,634,438.36
FNMA POOL 466573	FIXED INCOME	12,788,471.540	13,203,943.02
FNMA POOL 468551	FIXED INCOME	500,000.000	520,034.88
FNMA POOL 471719	FIXED INCOME	3,020,234.890	2,949,972.93
FNMA POOL 481378	FIXED INCOME	5,673.780	6,316.82
FNMA POOL 490105	FIXED INCOME	2,624.530	2,917.61
FNMA POOL 492897	FIXED INCOME	1,878.380	2,087.79
FNMA POOL 496273	FIXED INCOME	947.980	1,054.43
FNMA POOL 501851	FIXED INCOME	1,032.570	1,146.51
FNMA POOL 503031	FIXED INCOME	34.970	35.10
FNMA POOL 503226	FIXED INCOME	1,287.490	1,432.74
FNMA POOL 503230	FIXED INCOME	1,444.300	1,606.61
FNMA POOL 508607	FIXED INCOME	54,908.650	61,083.86
FNMA POOL 508698	FIXED INCOME	40,525.550	45,105.20
FNMA POOL 509728	FIXED INCOME	4,775.910	5,311.63
FNMA POOL 514078	FIXED INCOME	7,815.660	8,698.34
FNMA POOL 516133	FIXED INCOME	2,870.600	3,008.41
FNMA POOL 518115	FIXED INCOME	365.990	399.77
FNMA POOL 519876	FIXED INCOME	1,689.000	1,923.35

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 526353	FIXED INCOME	358.340	392.72
FNMA POOL 527044	FIXED INCOME	1,898.540	2,084.67
FNMA POOL 527289	FIXED INCOME	8,267.890	9,193.82
FNMA POOL 527750	FIXED INCOME	2,004.280	2,140.48
FNMA POOL 527767	FIXED INCOME	321.370	329.89
FNMA POOL 530817	FIXED INCOME	1,550.970	1,579.33
FNMA POOL 532907	FIXED INCOME	4,313.200	4,483.27
FNMA POOL 533185	FIXED INCOME	28,518.380	30,635.73
FNMA POOL 535023	FIXED INCOME	8,810.400	10,262.62
FNMA POOL 535039	FIXED INCOME	6,415.590	7,261.03
FNMA POOL 535095	FIXED INCOME	32,655.360	38,905.48
FNMA POOL 535425	FIXED INCOME	104.140	118.49
FNMA POOL 535440	FIXED INCOME	8,055.140	9,684.45
FNMA POOL 535460	FIXED INCOME	11,325.440	11,690.42
FNMA POOL 535481	FIXED INCOME	1,824.490	2,115.78
FNMA POOL 535488	FIXED INCOME	13,383.780	15,880.40
FNMA POOL 535533	FIXED INCOME	27,344.200	32,574.50
FNMA POOL 535597	FIXED INCOME	5,266.760	6,094.29
FNMA POOL 535608	FIXED INCOME	227,310.300	270,997.76
FNMA POOL 535631	FIXED INCOME	64,612.170	67,059.21
FNMA POOL 535639	FIXED INCOME	435.250	439.50
FNMA POOL 535667	FIXED INCOME	2,580.170	2,997.31
FNMA POOL 535714	FIXED INCOME	5,879.030	6,710.56
FNMA POOL 535751	FIXED INCOME	1,017.730	1,212.36
FNMA POOL 535834	FIXED INCOME	23,618.760	26,263.24
FNMA POOL 535846	FIXED INCOME	107,544.780	111,616.67
FNMA POOL 535903	FIXED INCOME	15,664.980	17,976.24
FNMA POOL 535996	FIXED INCOME	3,303.570	3,926.38
FNMA POOL 536142	FIXED INCOME	25,166.900	27,459.48
FNMA POOL 536495	FIXED INCOME	53,656.860	62,632.86
FNMA POOL 536597	FIXED INCOME	6,978.520	7,202.03
FNMA POOL 536909	FIXED INCOME	198.550	217.62
FNMA POOL 537102	FIXED INCOME	4,591.590	4,677.99
FNMA POOL 537807	FIXED INCOME	131.110	140.07
FNMA POOL 538886	FIXED INCOME	1,321.730	1,508.45
FNMA POOL 540821	FIXED INCOME	572.420	573.96
FNMA POOL 541216	FIXED INCOME	96.260	96.44
FNMA POOL 542073	FIXED INCOME	496.660	498.38
FNMA POOL 542326	FIXED INCOME	8,080.090	8,370.83
FNMA POOL 542995	FIXED INCOME	4,731.210	4,923.73
FNMA POOL 543047	FIXED INCOME	4,252.340	4,266.78
FNMA POOL 543845	FIXED INCOME	2,695.560	3,119.87
FNMA POOL 544046	FIXED INCOME	75,818.620	88,349.93
FNMA POOL 544397	FIXED INCOME	19,217.240	21,399.20
FNMA POOL 544669	FIXED INCOME	1,510.160	1,531.06
FNMA POOL 545138	FIXED INCOME	9,179.640	10,489.90
FNMA POOL 545240	FIXED INCOME	2,957.230	3,444.11
FNMA POOL 545400	FIXED INCOME	3,129.070	3,341.64

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 545481	FIXED INCOME	145,054.180	165,645.72
FNMA POOL 545562	FIXED INCOME	10,482.530	12,053.60
FNMA POOL 545604	FIXED INCOME	5,879.840	6,808.87
FNMA POOL 545609	FIXED INCOME	12,735.360	14,675.47
FNMA POOL 545612	FIXED INCOME	2,706.730	3,258.25
FNMA POOL 545613	FIXED INCOME	156,672.990	181,829.87
FNMA POOL 545684	FIXED INCOME	398,002.830	450,540.78
FNMA POOL 545699	FIXED INCOME	663.440	741.64
FNMA POOL 545967	FIXED INCOME	216,229.450	231,109.20
FNMA POOL 546115	FIXED INCOME	5,681.600	5,735.97
FNMA POOL 546261	FIXED INCOME	1,060.280	1,100.32
FNMA POOL 546648	FIXED INCOME	16,287.810	17,610.62
FNMA POOL 547078	FIXED INCOME	7,872.940	8,744.69
FNMA POOL 548292	FIXED INCOME	713.370	766.32
FNMA POOL 548662	FIXED INCOME	76,907.250	83,383.31
FNMA POOL 548965	FIXED INCOME	1,139.190	1,332.18
FNMA POOL 549129	FIXED INCOME	1,099.660	1,104.06
FNMA POOL 549167	FIXED INCOME	13,734.850	14,364.29
FNMA POOL 550405	FIXED INCOME	4,418.710	4,812.13
FNMA POOL 551217	FIXED INCOME	7,624.930	8,732.95
FNMA POOL 553646	FIXED INCOME	3,495.170	3,863.36
FNMA POOL 554471	FIXED INCOME	21,057.390	23,971.43
FNMA POOL 555170	FIXED INCOME	283,980.500	297,342.71
FNMA POOL 555219	FIXED INCOME	10,535.200	11,826.42
FNMA POOL 555326	FIXED INCOME	753,940.970	841,048.82
FNMA POOL 555343	FIXED INCOME	193,183.830	204,107.56
FNMA POOL 555375	FIXED INCOME	1,202,057.840	1,395,898.39
FNMA POOL 555424	FIXED INCOME	1,917,676.130	2,113,374.96
FNMA POOL 555439	FIXED INCOME	813,751.050	859,761.39
FNMA POOL 555445	FIXED INCOME	23,012.440	24,524.17
FNMA POOL 555458	FIXED INCOME	734,401.560	821,996.95
FNMA POOL 555515	FIXED INCOME	109,413.540	115,549.01
FNMA POOL 555531	FIXED INCOME	2,638,373.190	2,923,262.30
FNMA POOL 555734	FIXED INCOME	301,036.360	328,537.45
FNMA POOL 555800	FIXED INCOME	6,342.810	7,007.81
FNMA POOL 555932	FIXED INCOME	576,490.750	602,728.18
FNMA POOL 556039	FIXED INCOME	114,892.020	127,072.87
FNMA POOL 556519	FIXED INCOME	238.200	273.74
FNMA POOL 556763	FIXED INCOME	50,606.540	54,405.36
FNMA POOL 557478	FIXED INCOME	62,250.030	72,676.76
FNMA POOL 558720	FIXED INCOME	53,526.410	55,652.01
FNMA POOL 559286	FIXED INCOME	1,219.370	1,257.99
FNMA POOL 561238	FIXED INCOME	25,216.030	27,445.11
FNMA POOL 561258	FIXED INCOME	254.010	267.55
FNMA POOL 561775	FIXED INCOME	16,421.810	18,954.61
FNMA POOL 561790	FIXED INCOME	2,240.200	2,469.98
FNMA POOL 562117	FIXED INCOME	4,443.410	4,547.20
FNMA POOL 562542	FIXED INCOME	3,628.730	3,640.66

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 562653	FIXED INCOME	121.900	123.55
FNMA POOL 562827	FIXED INCOME	104,468.900	118,860.11
FNMA POOL 563870	FIXED INCOME	1,908.430	1,915.77
FNMA POOL 564114	FIXED INCOME	3,851.650	4,381.51
FNMA POOL 567535	FIXED INCOME	700.970	703.50
FNMA POOL 568335	FIXED INCOME	27,883.820	31,656.61
FNMA POOL 568516	FIXED INCOME	24,835.870	25,791.45
FNMA POOL 568551	FIXED INCOME	658.430	722.61
FNMA POOL 568656	FIXED INCOME	4,165.270	4,219.17
FNMA POOL 568984	FIXED INCOME	17,597.850	18,368.07
FNMA POOL 570320	FIXED INCOME	1,162.570	1,322.65
FNMA POOL 570543	FIXED INCOME	342,907.630	402,516.51
FNMA POOL 570738	FIXED INCOME	3,015.860	3,249.03
FNMA POOL 571054	FIXED INCOME	2,858.680	2,911.61
FNMA POOL 572793	FIXED INCOME	3,004.260	3,027.69
FNMA POOL 573111	FIXED INCOME	5,181.740	5,253.44
FNMA POOL 573377	FIXED INCOME	31,917.170	36,182.12
FNMA POOL 579814	FIXED INCOME	3,232.220	3,595.35
FNMA POOL 580050	FIXED INCOME	6,147.900	6,361.19
FNMA POOL 581197	FIXED INCOME	1,222.870	1,359.05
FNMA POOL 581437	FIXED INCOME	69,635.160	80,364.58
FNMA POOL 582122	FIXED INCOME	4,926.690	5,016.14
FNMA POOL 582599	FIXED INCOME	2,024.510	2,248.76
FNMA POOL 583314	FIXED INCOME	2,285.170	2,364.46
FNMA POOL 583354	FIXED INCOME	973.020	1,105.93
FNMA POOL 583882	FIXED INCOME	638.450	709.71
FNMA POOL 584927	FIXED INCOME	828.240	920.91
FNMA POOL 586200	FIXED INCOME	302.180	335.91
FNMA POOL 588355	FIXED INCOME	39,942.030	42,152.60
FNMA POOL 591474	FIXED INCOME	8,357.170	9,659.21
FNMA POOL 600187	FIXED INCOME	200,212.280	226,026.33
FNMA POOL 600950	FIXED INCOME	28,134.660	32,395.32
FNMA POOL 601196	FIXED INCOME	1,071.840	1,119.63
FNMA POOL 602073	FIXED INCOME	30,706.000	34,936.02
FNMA POOL 603281	FIXED INCOME	471.210	532.35
FNMA POOL 606349	FIXED INCOME	144.510	151.10
FNMA POOL 609492	FIXED INCOME	18,746.010	21,415.69
FNMA POOL 610756	FIXED INCOME	28,225.990	32,171.03
FNMA POOL 612660	FIXED INCOME	5,095.860	5,411.89
FNMA POOL 613013	FIXED INCOME	5,315.460	5,525.65
FNMA POOL 616904	FIXED INCOME	23,328.130	25,964.02
FNMA POOL 617105	FIXED INCOME	1,864.350	2,097.59
FNMA POOL 619080	FIXED INCOME	586.130	651.11
FNMA POOL 619936	FIXED INCOME	13,277.340	13,537.26
FNMA POOL 620204	FIXED INCOME	681.030	690.60
FNMA POOL 620595	FIXED INCOME	781.690	869.90
FNMA POOL 621284	FIXED INCOME	3,765.930	4,186.22
FNMA POOL 621831	FIXED INCOME	52,721.650	56,007.55

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 622590	FIXED INCOME	3,239.320	3,603.22
FNMA POOL 624636	FIXED INCOME	703.020	782.10
FNMA POOL 625032	FIXED INCOME	13,215.720	13,480.43
FNMA POOL 625185	FIXED INCOME	3,846.720	4,353.73
FNMA POOL 626798	FIXED INCOME	2,224.400	2,332.95
FNMA POOL 628075	FIXED INCOME	298,793.110	343,614.78
FNMA POOL 628300	FIXED INCOME	688.210	690.45
FNMA POOL 630938	FIXED INCOME	8,732.490	9,274.69
FNMA POOL 633629	FIXED INCOME	5,203.490	5,220.52
FNMA POOL 634081	FIXED INCOME	751.750	836.91
FNMA POOL 635164	FIXED INCOME	1,201.240	1,335.04
FNMA POOL 635926	FIXED INCOME	2,271.540	2,302.26
FNMA POOL 636596	FIXED INCOME	1,359.960	1,379.14
FNMA POOL 636697	FIXED INCOME	574.870	645.01
FNMA POOL 636878	FIXED INCOME	15,334.430	16,044.21
FNMA POOL 636916	FIXED INCOME	1,309.030	1,372.64
FNMA POOL 637059	FIXED INCOME	126,898.900	134,789.90
FNMA POOL 640980	FIXED INCOME	1,869.720	2,078.59
FNMA POOL 641099	FIXED INCOME	1,977.400	2,198.20
FNMA POOL 642345	FIXED INCOME	79,062.510	88,097.76
FNMA POOL 644046	FIXED INCOME	36,276.170	39,050.17
FNMA POOL 645388	FIXED INCOME	457.600	508.92
FNMA POOL 646446	FIXED INCOME	346,642.550	365,190.99
FNMA POOL 648755	FIXED INCOME	17,116.050	19,044.47
FNMA POOL 650136	FIXED INCOME	4,223.400	4,509.16
FNMA POOL 651186	FIXED INCOME	6,821.710	7,585.95
FNMA POOL 651595	FIXED INCOME	1,455.680	1,617.44
FNMA POOL 653046	FIXED INCOME	3,466.140	3,705.84
FNMA POOL 653070	FIXED INCOME	252.840	281.63
FNMA POOL 653649	FIXED INCOME	2,879.390	3,200.14
FNMA POOL 654682	FIXED INCOME	105,111.320	116,537.67
FNMA POOL 655056	FIXED INCOME	6,861.090	7,633.09
FNMA POOL 655659	FIXED INCOME	7,777.250	8,640.63
FNMA POOL 660126	FIXED INCOME	58,566.300	67,095.23
FNMA POOL 662476	FIXED INCOME	1,748.340	1,942.17
FNMA POOL 667559	FIXED INCOME	73,965.120	81,449.53
FNMA POOL 667604	FIXED INCOME	164,758.040	181,577.17
FNMA POOL 667787	FIXED INCOME	235,490.880	251,770.34
FNMA POOL 667788	FIXED INCOME	91,588.750	97,593.68
FNMA POOL 668791	FIXED INCOME	83,192.640	88,916.45
FNMA POOL 670405	FIXED INCOME	733.410	834.43
FNMA POOL 677616	FIXED INCOME	399,473.750	444,167.23
FNMA POOL 678028	FIXED INCOME	321,866.810	339,276.16
FNMA POOL 678714	FIXED INCOME	270,457.610	293,509.97
FNMA POOL 681029	FIXED INCOME	294,275.000	330,711.51
FNMA POOL 682825	FIXED INCOME	217,525.630	244,033.78
FNMA POOL 683378	FIXED INCOME	34,005.040	36,227.21
FNMA POOL 687887	FIXED INCOME	898,016.310	1,003,388.48

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 688543	FIXED INCOME	17,894.280	20,065.47
FNMA POOL 689268	FIXED INCOME	138,174.740	149,981.19
FNMA POOL 689511	FIXED INCOME	6,615.600	7,297.47
FNMA POOL 695357	FIXED INCOME	205,643.310	223,097.46
FNMA POOL 695838	FIXED INCOME	34,023.460	36,382.91
FNMA POOL 695911	FIXED INCOME	844,112.630	898,706.69
FNMA POOL 696587	FIXED INCOME	211,254.560	224,854.02
FNMA POOL 696963	FIXED INCOME	364,662.930	405,332.75
FNMA POOL 697409	FIXED INCOME	21,966.150	24,447.33
FNMA POOL 699424	FIXED INCOME	1,214,748.160	1,360,239.30
FNMA POOL 703440	FIXED INCOME	7,941.320	8,441.03
FNMA POOL 704588	FIXED INCOME	4,348.550	4,773.14
FNMA POOL 709901	FIXED INCOME	230,684.480	245,784.92
FNMA POOL 711605	FIXED INCOME	247,577.380	262,291.83
FNMA POOL 712057	FIXED INCOME	55,798.890	59,388.41
FNMA POOL 720049	FIXED INCOME	3,025.970	3,333.88
FNMA POOL 720109	FIXED INCOME	2,896.570	3,190.12
FNMA POOL 720698	FIXED INCOME	158,101.180	172,275.23
FNMA POOL 723814	FIXED INCOME	112,046.960	119,263.77
FNMA POOL 725027	FIXED INCOME	357,930.530	389,929.10
FNMA POOL 725045	FIXED INCOME	245,375.350	261,171.19
FNMA POOL 725160	FIXED INCOME	937,126.760	983,481.11
FNMA POOL 725206	FIXED INCOME	2,306,969.540	2,541,878.40
FNMA POOL 725222	FIXED INCOME	318,639.580	351,202.95
FNMA POOL 725231	FIXED INCOME	7,408.480	8,068.91
FNMA POOL 725247	FIXED INCOME	562,776.890	593,781.98
FNMA POOL 725250	FIXED INCOME	276,199.100	300,830.09
FNMA POOL 725339	FIXED INCOME	211,993.060	225,887.06
FNMA POOL 725416	FIXED INCOME	355,248.400	374,277.54
FNMA POOL 725418	FIXED INCOME	54,160.750	60,508.93
FNMA POOL 725423	FIXED INCOME	1,879,516.840	2,070,816.09
FNMA POOL 725424	FIXED INCOME	30,057.930	33,120.06
FNMA POOL 725512	FIXED INCOME	1,089,513.460	1,146,187.24
FNMA POOL 725594	FIXED INCOME	507,702.160	558,527.32
FNMA POOL 725684	FIXED INCOME	329,981.360	348,977.03
FNMA POOL 725690	FIXED INCOME	95,132.840	106,770.25
FNMA POOL 725692	FIXED INCOME	1,689,560.950	1,793,722.62
FNMA POOL 725703	FIXED INCOME	170,562.170	191,364.79
FNMA POOL 725762	FIXED INCOME	160,553.040	180,233.67
FNMA POOL 725876	FIXED INCOME	114,881.110	123,060.05
FNMA POOL 725936	FIXED INCOME	1,426,864.870	1,501,535.46
FNMA POOL 725946	FIXED INCOME	1,710,379.220	1,882,239.71
FNMA POOL 727181	FIXED INCOME	47,266.090	51,588.31
FNMA POOL 728720	FIXED INCOME	3,324.920	3,621.90
FNMA POOL 728954	FIXED INCOME	6,725.070	7,324.53
FNMA POOL 730068	FIXED INCOME	10,506.480	11,168.22
FNMA POOL 730307	FIXED INCOME	533,284.420	570,227.38
FNMA POOL 730727	FIXED INCOME	24,159.000	26,419.80

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 730969	FIXED INCOME	7,073.610	7,694.29
FNMA POOL 732030	FIXED INCOME	5,491.930	5,984.95
FNMA POOL 735010	FIXED INCOME	205,063.220	219,526.77
FNMA POOL 735028	FIXED INCOME	20,829,385.860	21,046,203.10
FNMA POOL 735140	FIXED INCOME	10,146.650	10,776.60
FNMA POOL 735224	FIXED INCOME	2,745,917.450	3,023,057.65
FNMA POOL 735230	FIXED INCOME	47,549.570	52,277.36
FNMA POOL 735408	FIXED INCOME	301,828.110	323,188.67
FNMA POOL 735417	FIXED INCOME	18,425.230	20,724.84
FNMA POOL 735491	FIXED INCOME	791,180.890	847,519.12
FNMA POOL 735500	FIXED INCOME	675,050.630	748,294.59
FNMA POOL 735502	FIXED INCOME	476,073.560	534,100.97
FNMA POOL 735504	FIXED INCOME	212,831.480	238,818.97
FNMA POOL 735676	FIXED INCOME	5,730,086.750	6,223,840.93
FNMA POOL 735795	FIXED INCOME	785,699.360	853,629.95
FNMA POOL 735893	FIXED INCOME	289,990.040	314,791.19
FNMA POOL 735925	FIXED INCOME	564,213.040	612,370.23
FNMA POOL 735937	FIXED INCOME	17,393.900	18,537.46
FNMA POOL 735989	FIXED INCOME	3,218,927.400	3,547,870.27
FNMA POOL 738581	FIXED INCOME	3,658.910	4,075.24
FNMA POOL 738673	FIXED INCOME	190,489.650	202,713.06
FNMA POOL 739821	FIXED INCOME	360,473.510	392,270.58
FNMA POOL 740253	FIXED INCOME	3,473.530	3,866.57
FNMA POOL 741862	FIXED INCOME	15,432.710	17,106.21
FNMA POOL 742094	FIXED INCOME	2,994.450	3,187.85
FNMA POOL 743524	FIXED INCOME	1,272,130.090	1,382,216.48
FNMA POOL 743579	FIXED INCOME	3,666.200	4,043.11
FNMA POOL 745087	FIXED INCOME	25,537.080	28,084.52
FNMA POOL 745275	FIXED INCOME	565,619.000	613,872.39
FNMA POOL 745339	FIXED INCOME	850,929.510	935,122.41
FNMA POOL 745341	FIXED INCOME	596,916.010	672,492.82
FNMA POOL 745347	FIXED INCOME	260,919.590	291,687.24
FNMA POOL 745418	FIXED INCOME	43,728.730	48,070.33
FNMA POOL 745524	FIXED INCOME	432,655.330	463,427.01
FNMA POOL 745563	FIXED INCOME	17,577.820	19,621.02
FNMA POOL 745575	FIXED INCOME	663,999.080	737,897.36
FNMA POOL 745603	FIXED INCOME	2,557,701.100	2,689,852.78
FNMA POOL 745629	FIXED INCOME	712,547.980	768,196.48
FNMA POOL 745740	FIXED INCOME	5,664.370	6,140.41
FNMA POOL 745948	FIXED INCOME	283,003.190	314,274.76
FNMA POOL 745959	FIXED INCOME	2,042,290.120	2,243,501.12
FNMA POOL 747339	FIXED INCOME	584,179.290	654,069.84
FNMA POOL 748135	FIXED INCOME	129,811.270	144,462.55
FNMA POOL 748682	FIXED INCOME	459,081.960	488,586.70
FNMA POOL 749754	FIXED INCOME	841.790	936.25
FNMA POOL 750505	FIXED INCOME	2,469.460	2,748.72
FNMA POOL 753074	FIXED INCOME	323,532.350	356,209.35
FNMA POOL 753085	FIXED INCOME	124,821.150	138,899.18

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 753141	FIXED INCOME	2,539.700	2,802.68
FNMA POOL 753507	FIXED INCOME	206,802.450	221,473.48
FNMA POOL 755362	FIXED INCOME	82,870.840	92,217.32
FNMA POOL 755599	FIXED INCOME	463,325.130	508,881.43
FNMA POOL 755628	FIXED INCOME	5,416.000	5,878.00
FNMA POOL 755700	FIXED INCOME	2,434.400	2,586.69
FNMA POOL 756196	FIXED INCOME	213,858.950	236,960.38
FNMA POOL 757581	FIXED INCOME	400,835.550	426,091.04
FNMA POOL 758131	FIXED INCOME	1,950.830	2,146.91
FNMA POOL 758796	FIXED INCOME	6,510.700	7,087.12
FNMA POOL 759342	FIXED INCOME	711,113.720	804,461.99
FNMA POOL 761031	FIXED INCOME	637,557.160	691,368.29
FNMA POOL 761342	FIXED INCOME	2,095.210	2,229.76
FNMA POOL 761517	FIXED INCOME	171,975.620	182,112.86
FNMA POOL 761889	FIXED INCOME	2,459.280	2,724.24
FNMA POOL 765758	FIXED INCOME	331,121.700	354,524.91
FNMA POOL 766197	FIXED INCOME	22,727.910	25,181.29
FNMA POOL 766641	FIXED INCOME	465,055.490	504,978.23
FNMA POOL 767528	FIXED INCOME	4,993.220	5,532.73
FNMA POOL 769523	FIXED INCOME	216,659.890	230,369.30
FNMA POOL 770787	FIXED INCOME	5,123.040	5,441.99
FNMA POOL 772297	FIXED INCOME	24,565.340	27,186.38
FNMA POOL 775695	FIXED INCOME	131,536.600	144,699.20
FNMA POOL 776974	FIXED INCOME	3,633.770	4,053.36
FNMA POOL 777754	FIXED INCOME	66,586.310	73,293.66
FNMA POOL 778211	FIXED INCOME	263,180.900	289,363.57
FNMA POOL 779344	FIXED INCOME	379,076.030	412,295.33
FNMA POOL 780062	FIXED INCOME	1,480,648.790	1,630,161.91
FNMA POOL 781603	FIXED INCOME	22,716.540	25,029.45
FNMA POOL 781629	FIXED INCOME	142,750.210	158,083.33
FNMA POOL 781776	FIXED INCOME	150,638.420	168,993.61
FNMA POOL 782093	FIXED INCOME	8,184.810	8,670.44
FNMA POOL 782096	FIXED INCOME	264,094.890	287,212.26
FNMA POOL 782671	FIXED INCOME	370.720	410.74
FNMA POOL 783629	FIXED INCOME	844,593.850	904,091.69
FNMA POOL 785382	FIXED INCOME	77,363.030	81,930.48
FNMA POOL 785430	FIXED INCOME	110,059.850	117,153.46
FNMA POOL 787574	FIXED INCOME	154,184.140	165,951.38
FNMA POOL 788033	FIXED INCOME	287,490.470	318,389.24
FNMA POOL 788246	FIXED INCOME	124,418.920	133,483.51
FNMA POOL 790392	FIXED INCOME	56,623.870	62,708.45
FNMA POOL 790724	FIXED INCOME	35,318.670	39,014.04
FNMA POOL 793398	FIXED INCOME	327,935.570	351,161.32
FNMA POOL 795297	FIXED INCOME	227,933.500	231,734.29
FNMA POOL 795548	FIXED INCOME	55,191.230	58,448.97
FNMA POOL 796100	FIXED INCOME	826.430	921.55
FNMA POOL 797154	FIXED INCOME	14,309.140	15,845.68
FNMA POOL 797449	FIXED INCOME	223,457.290	245,571.48

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 797509	FIXED INCOME	276,218.310	293,362.89
FNMA POOL 797830	FIXED INCOME	89,557.240	96,345.34
FNMA POOL 798815	FIXED INCOME	4,405.800	4,882.06
FNMA POOL 800472	FIXED INCOME	49,201.280	54,532.70
FNMA POOL 802691	FIXED INCOME	215,470.040	217,825.80
FNMA POOL 806098	FIXED INCOME	702.680	778.48
FNMA POOL 806275	FIXED INCOME	86,809.710	96,524.02
FNMA POOL 806506	FIXED INCOME	9,553.830	9,825.32
FNMA POOL 806642	FIXED INCOME	101,732.580	108,565.91
FNMA POOL 808088	FIXED INCOME	63,148.980	67,030.97
FNMA POOL 809640	FIXED INCOME	54,409.390	57,791.68
FNMA POOL 813898	FIXED INCOME	134,788.820	145,005.94
FNMA POOL 813928	FIXED INCOME	387,331.440	410,273.22
FNMA POOL 814579	FIXED INCOME	1,088,045.790	1,196,684.49
FNMA POOL 815106	FIXED INCOME	131,965.720	144,966.48
FNMA POOL 815971	FIXED INCOME	73,396.790	79,699.95
FNMA POOL 817436	FIXED INCOME	9,547.560	10,581.16
FNMA POOL 819713	FIXED INCOME	174,310.050	185,728.10
FNMA POOL 820341	FIXED INCOME	16,888.690	18,318.04
FNMA POOL 822038	FIXED INCOME	691,956.470	738,247.91
FNMA POOL 822063	FIXED INCOME	24,196.940	26,251.40
FNMA POOL 822148	FIXED INCOME	647,929.700	685,029.67
FNMA POOL 822574	FIXED INCOME	15,700.110	17,386.78
FNMA POOL 822688	FIXED INCOME	41,209.700	43,638.84
FNMA POOL 825405	FIXED INCOME	3,902,246.750	4,135,749.98
FNMA POOL 825709	FIXED INCOME	318,357.580	337,435.43
FNMA POOL 826146	FIXED INCOME	805,589.720	845,516.88
FNMA POOL 826305	FIXED INCOME	5,771.390	6,266.94
FNMA POOL 826363	FIXED INCOME	614,381.070	645,529.75
FNMA POOL 826453	FIXED INCOME	1,002.060	1,117.61
FNMA POOL 826532	FIXED INCOME	1,569,383.490	1,704,030.88
FNMA POOL 826585	FIXED INCOME	407,932.900	442,782.41
FNMA POOL 828346	FIXED INCOME	1,572,676.980	1,707,196.14
FNMA POOL 828715	FIXED INCOME	16,937.440	18,596.81
FNMA POOL 829220	FIXED INCOME	1,703.450	1,876.19
FNMA POOL 829244	FIXED INCOME	3,756.070	4,076.98
FNMA POOL 829291	FIXED INCOME	113,078.080	124,605.83
FNMA POOL 829627	FIXED INCOME	3,304.690	3,659.45
FNMA POOL 831010	FIXED INCOME	257,373.870	287,470.92
FNMA POOL 831011	FIXED INCOME	97,410.210	109,347.69
FNMA POOL 831041	FIXED INCOME	402,138.750	436,473.43
FNMA POOL 831483	FIXED INCOME	186,067.220	204,597.81
FNMA POOL 831686	FIXED INCOME	1,815.330	2,027.81
FNMA POOL 831746	FIXED INCOME	19,947.120	22,126.04
FNMA POOL 831834	FIXED INCOME	904,054.610	1,004,846.43
FNMA POOL 831927	FIXED INCOME	888,076.610	987,255.19
FNMA POOL 831952	FIXED INCOME	2,184.900	2,426.00
FNMA POOL 832414	FIXED INCOME	1,290,225.740	1,399,826.11

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 833689	FIXED INCOME	326,990.190	351,788.15
FNMA POOL 834380	FIXED INCOME	181,006.090	199,063.15
FNMA POOL 835284	FIXED INCOME	3,958.850	4,359.09
FNMA POOL 835291	FIXED INCOME	17,309.820	18,777.18
FNMA POOL 835451	FIXED INCOME	3,613.060	3,921.54
FNMA POOL 835751	FIXED INCOME	35,984.510	38,158.82
FNMA POOL 835783	FIXED INCOME	1,448,915.810	1,572,597.41
FNMA POOL 836155	FIXED INCOME	4,009.070	4,400.52
FNMA POOL 836171	FIXED INCOME	313,217.980	331,754.45
FNMA POOL 836559	FIXED INCOME	14,658.410	16,302.90
FNMA POOL 837559	FIXED INCOME	53,376.880	56,840.05
FNMA POOL 838452	FIXED INCOME	26,777.120	29,823.40
FNMA POOL 839596	FIXED INCOME	327,954.040	355,989.86
FNMA POOL 840848	FIXED INCOME	8,863.480	9,949.74
FNMA POOL 841958	FIXED INCOME	4,713.280	5,019.32
FNMA POOL 843997	FIXED INCOME	406,943.950	428,339.88
FNMA POOL 844052	FIXED INCOME	404,528.710	425,842.96
FNMA POOL 844148	FIXED INCOME	317,423.990	334,938.93
FNMA POOL 844237	FIXED INCOME	304,567.000	320,438.02
FNMA POOL 844789	FIXED INCOME	334,481.290	352,072.93
FNMA POOL 847068	FIXED INCOME	79,224.430	83,925.04
FNMA POOL 847925	FIXED INCOME	233,965.890	247,857.57
FNMA POOL 849005	FIXED INCOME	7,703.810	8,456.01
FNMA POOL 849094	FIXED INCOME	91,572.140	100,604.25
FNMA POOL 850761	FIXED INCOME	5,088.690	5,689.25
FNMA POOL 851163	FIXED INCOME	3,874.730	4,290.95
FNMA POOL 852682	FIXED INCOME	6,432.780	7,116.67
FNMA POOL 865115	FIXED INCOME	165,359.650	181,990.67
FNMA POOL 865171	FIXED INCOME	510.080	565.15
FNMA POOL 865854	FIXED INCOME	40,119.150	44,571.11
FNMA POOL 867440	FIXED INCOME	146,043.570	160,437.43
FNMA POOL 871492	FIXED INCOME	35,499.920	39,509.46
FNMA POOL 878103	FIXED INCOME	938,150.810	1,017,143.10
FNMA POOL 879152	FIXED INCOME	2,394,835.760	2,506,794.00
FNMA POOL 879602	FIXED INCOME	313,507.050	342,519.95
FNMA POOL 879640	FIXED INCOME	31,003.410	34,644.38
FNMA POOL 880087	FIXED INCOME	380,622.080	422,459.45
FNMA POOL 880125	FIXED INCOME	5,914.400	6,570.42
FNMA POOL 880305	FIXED INCOME	311,336.820	345,958.93
FNMA POOL 880339	FIXED INCOME	1,906.310	2,118.50
FNMA POOL 880622	FIXED INCOME	229,906.880	252,922.62
FNMA POOL 882459	FIXED INCOME	185,405.800	206,169.98
FNMA POOL 885069	FIXED INCOME	60,754.510	64,683.75
FNMA POOL 885156	FIXED INCOME	95,791.640	106,342.85
FNMA POOL 885324	FIXED INCOME	1,482.040	1,640.56
FNMA POOL 886513	FIXED INCOME	6,416.000	7,098.66
FNMA POOL 886574	FIXED INCOME	444,574.230	467,429.40
FNMA POOL 886959	FIXED INCOME	128,216.680	142,543.38

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 888015	FIXED INCOME	1,843,148.740	2,023,026.84
FNMA POOL 888019	FIXED INCOME	588,826.490	643,018.09
FNMA POOL 888029	FIXED INCOME	197,048.600	218,836.84
FNMA POOL 888079	FIXED INCOME	2,516,563.060	2,870,919.73
FNMA POOL 888219	FIXED INCOME	2,601.130	2,857.43
FNMA POOL 888227	FIXED INCOME	230,033.050	249,453.80
FNMA POOL 888275	FIXED INCOME	28,704.800	31,582.37
FNMA POOL 888344	FIXED INCOME	142,863.030	155,084.99
FNMA POOL 888366	FIXED INCOME	567,657.360	633,972.06
FNMA POOL 888472	FIXED INCOME	7,999.520	8,861.54
FNMA POOL 888509	FIXED INCOME	95,146.270	100,657.16
FNMA POOL 888560	FIXED INCOME	19,403.670	21,780.82
FNMA POOL 888572	FIXED INCOME	80,754.260	88,717.73
FNMA POOL 888631	FIXED INCOME	1,675,620.340	1,826,292.34
FNMA POOL 888635	FIXED INCOME	682,986.720	752,323.04
FNMA POOL 888689	FIXED INCOME	437,369.610	474,602.18
FNMA POOL 888743	FIXED INCOME	622,486.660	697,899.29
FNMA POOL 888814	FIXED INCOME	76,774.980	85,862.41
FNMA POOL 888832	FIXED INCOME	3,764,125.240	4,225,779.54
FNMA POOL 888890	FIXED INCOME	808,416.740	898,125.26
FNMA POOL 888898	FIXED INCOME	5,262,942.390	6,092,473.26
FNMA POOL 888994	FIXED INCOME	750,448.800	824,979.68
FNMA POOL 889050	FIXED INCOME	1,195,816.150	1,337,941.22
FNMA POOL 889072	FIXED INCOME	3,964.790	4,402.29
FNMA POOL 889117	FIXED INCOME	1,056,371.050	1,150,566.47
FNMA POOL 889189	FIXED INCOME	61,551.670	66,851.15
FNMA POOL 889233	FIXED INCOME	9,692.930	10,738.11
FNMA POOL 889466	FIXED INCOME	847,508.420	941,403.22
FNMA POOL 889468	FIXED INCOME	783,882.880	860,421.57
FNMA POOL 889529	FIXED INCOME	288,977.870	321,495.29
FNMA POOL 889533	FIXED INCOME	6,322.160	6,939.46
FNMA POOL 889535	FIXED INCOME	210,028.680	230,931.27
FNMA POOL 889561	FIXED INCOME	128,137.920	140,735.84
FNMA POOL 889576	FIXED INCOME	2,311,582.050	2,560,407.79
FNMA POOL 889579	FIXED INCOME	1,291,495.160	1,429,825.23
FNMA POOL 889585	FIXED INCOME	5,525,741.200	6,080,534.90
FNMA POOL 889717	FIXED INCOME	21,381.700	23,355.32
FNMA POOL 889839	FIXED INCOME	7,831.750	8,740.35
FNMA POOL 889842	FIXED INCOME	459,205.800	498,630.47
FNMA POOL 889928	FIXED INCOME	675,012.500	740,921.04
FNMA POOL 889970	FIXED INCOME	911,830.050	989,735.75
FNMA POOL 889977	FIXED INCOME	476,089.340	522,864.20
FNMA POOL 889983	FIXED INCOME	603,240.510	667,992.82
FNMA POOL 889984	FIXED INCOME	919,668.360	1,021,707.37
FNMA POOL 889989	FIXED INCOME	53,455.160	59,569.94
FNMA POOL 889996	FIXED INCOME	77,249.160	84,843.59
FNMA POOL 890149	FIXED INCOME	548,727.440	610,050.11
FNMA POOL 890154	FIXED INCOME	412,123.540	447,448.37

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 890206	FIXED INCOME	834,714.850	902,157.98
FNMA POOL 890248	FIXED INCOME	32,689.980	36,690.41
FNMA POOL 890296	FIXED INCOME	317,282.590	348,293.55
FNMA POOL 890306	FIXED INCOME	366,559.050	388,524.55
FNMA POOL 890337	FIXED INCOME	891,091.630	948,893.07
FNMA POOL 890341	FIXED INCOME	974,420.980	1,077,948.24
FNMA POOL 890362	FIXED INCOME	2,095,391.500	2,243,401.80
FNMA POOL 890365	FIXED INCOME	399,546.990	438,593.12
FNMA POOL 890375	FIXED INCOME	100,878.850	107,505.29
FNMA POOL 890466	FIXED INCOME	3,546,349.500	3,939,677.50
FNMA POOL 891474	FIXED INCOME	79,530.740	88,559.09
FNMA POOL 893369	FIXED INCOME	5,961.120	6,495.58
FNMA POOL 894097	FIXED INCOME	248,298.020	275,547.25
FNMA POOL 894547	FIXED INCOME	516,284.570	552,691.19
FNMA POOL 896053	FIXED INCOME	80,798.950	89,695.02
FNMA POOL 897736	FIXED INCOME	228,488.340	253,554.42
FNMA POOL 897910	FIXED INCOME	8,560.830	9,525.65
FNMA POOL 899119	FIXED INCOME	2,737.620	3,013.45
FNMA POOL 899499	FIXED INCOME	168,845.300	186,817.87
FNMA POOL 899585	FIXED INCOME	821,325.000	908,586.59
FNMA POOL 899664	FIXED INCOME	2,965.690	3,286.46
FNMA POOL 899727	FIXED INCOME	314,285.870	348,359.46
FNMA POOL 900527	FIXED INCOME	1,098.280	1,214.97
FNMA POOL 900565	FIXED INCOME	51,838.080	57,558.27
FNMA POOL 904789	FIXED INCOME	74,519.690	79,228.47
FNMA POOL 905108	FIXED INCOME	136,620.730	151,135.99
FNMA POOL 906262	FIXED INCOME	503,759.270	557,913.39
FNMA POOL 906271	FIXED INCOME	7,068.860	7,824.43
FNMA POOL 906683	FIXED INCOME	2,755.090	3,024.56
FNMA POOL 907454	FIXED INCOME	432,168.470	473,916.23
FNMA POOL 907766	FIXED INCOME	33,310.460	36,872.08
FNMA POOL 909196	FIXED INCOME	537,986.590	587,994.84
FNMA POOL 909802	FIXED INCOME	232,641.840	254,162.07
FNMA POOL 909859	FIXED INCOME	181,704.210	201,237.41
FNMA POOL 909897	FIXED INCOME	55,394.700	61,598.90
FNMA POOL 911576	FIXED INCOME	496.780	547.37
FNMA POOL 911582	FIXED INCOME	39,188.370	43,268.85
FNMA POOL 912556	FIXED INCOME	371,810.560	406,148.67
FNMA POOL 912666	FIXED INCOME	162,245.070	175,844.92
FNMA POOL 914854	FIXED INCOME	658,738.710	704,171.98
FNMA POOL 915668	FIXED INCOME	88,847.320	98,398.41
FNMA POOL 916475	FIXED INCOME	32,126.750	35,550.08
FNMA POOL 917129	FIXED INCOME	337,253.530	373,139.09
FNMA POOL 917278	FIXED INCOME	166,180.870	183,838.28
FNMA POOL 918015	FIXED INCOME	8,009.040	8,815.69
FNMA POOL 918227	FIXED INCOME	74,120.050	82,350.02
FNMA POOL 918619	FIXED INCOME	238.130	262.54
FNMA POOL 919077	FIXED INCOME	33,971.620	37,623.57

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 922225	FIXED INCOME	210,317.050	231,386.53
FNMA POOL 925072	FIXED INCOME	123,785.500	137,444.89
FNMA POOL 928062	FIXED INCOME	1,514.070	1,668.64
FNMA POOL 928139	FIXED INCOME	607,751.820	667,092.99
FNMA POOL 928197	FIXED INCOME	20,320.960	22,305.11
FNMA POOL 928228	FIXED INCOME	196,191.450	217,930.84
FNMA POOL 928342	FIXED INCOME	258,514.070	280,325.93
FNMA POOL 928525	FIXED INCOME	119,117.740	130,657.44
FNMA POOL 929078	FIXED INCOME	110,423.670	121,067.97
FNMA POOL 929187	FIXED INCOME	2,251,632.510	2,491,144.72
FNMA POOL 929283	FIXED INCOME	14,633.240	15,592.00
FNMA POOL 929412	FIXED INCOME	292,285.670	321,202.36
FNMA POOL 929413	FIXED INCOME	213,071.380	233,875.77
FNMA POOL 929427	FIXED INCOME	15,380.160	17,153.31
FNMA POOL 929587	FIXED INCOME	189,411.320	207,199.82
FNMA POOL 929589	FIXED INCOME	118,938.650	129,278.36
FNMA POOL 929785	FIXED INCOME	171,946.460	191,307.58
FNMA POOL 929964	FIXED INCOME	1,607,230.240	1,778,806.84
FNMA POOL 930071	FIXED INCOME	6,364.870	7,041.91
FNMA POOL 930477	FIXED INCOME	845,819.500	933,697.81
FNMA POOL 930742	FIXED INCOME	132,711.190	141,332.31
FNMA POOL 930858	FIXED INCOME	134,986.570	143,733.23
FNMA POOL 931507	FIXED INCOME	596,013.600	635,645.54
FNMA POOL 931552	FIXED INCOME	7,983,742.140	8,461,042.18
FNMA POOL 931675	FIXED INCOME	262,560.110	280,551.50
FNMA POOL 931792	FIXED INCOME	37,892.400	41,443.60
FNMA POOL 931844	FIXED INCOME	8,959.350	9,727.35
FNMA POOL 932020	FIXED INCOME	14,178.540	15,661.28
FNMA POOL 932121	FIXED INCOME	16,714.500	18,439.78
FNMA POOL 932841	FIXED INCOME	484,023.950	506,485.21
FNMA POOL 933223	FIXED INCOME	35,822.800	39,320.56
FNMA POOL 933410	FIXED INCOME	219,373.660	238,138.48
FNMA POOL 933463	FIXED INCOME	459,570.240	504,442.89
FNMA POOL 933487	FIXED INCOME	53,330.460	56,826.78
FNMA POOL 933741	FIXED INCOME	377,001.230	417,383.68
FNMA POOL 934171	FIXED INCOME	278,891.460	305,961.20
FNMA POOL 934272	FIXED INCOME	27,441.270	30,029.51
FNMA POOL 934306	FIXED INCOME	777,358.830	853,260.51
FNMA POOL 935764	FIXED INCOME	362,514.490	394,957.10
FNMA POOL 935983	FIXED INCOME	9,908.270	10,502.33
FNMA POOL 936470	FIXED INCOME	471,467.700	522,150.48
FNMA POOL 937182	FIXED INCOME	168,840.870	185,326.57
FNMA POOL 937672	FIXED INCOME	119,932.980	131,717.56
FNMA POOL 937880	FIXED INCOME	2,954.930	3,252.24
FNMA POOL 938083	FIXED INCOME	115,958.440	128,303.80
FNMA POOL 938459	FIXED INCOME	15,724.020	17,042.05
FNMA POOL 938488	FIXED INCOME	3,087.050	3,404.45
FNMA POOL 938578	FIXED INCOME	1,592,655.310	1,789,019.60

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 938602	FIXED INCOME	2,038.540	2,169.23
FNMA POOL 938604	FIXED INCOME	121,802.240	129,503.69
FNMA POOL 939493	FIXED INCOME	1,154.810	1,272.23
FNMA POOL 940806	FIXED INCOME	83,003.710	91,926.61
FNMA POOL 940841	FIXED INCOME	124.850	137.04
FNMA POOL 941855	FIXED INCOME	20,159.870	22,397.26
FNMA POOL 942051	FIXED INCOME	25,006.250	27,447.87
FNMA POOL 942447	FIXED INCOME	3,054.090	3,352.38
FNMA POOL 942539	FIXED INCOME	932,717.910	1,032,985.09
FNMA POOL 943597	FIXED INCOME	48,033.300	53,136.59
FNMA POOL 943607	FIXED INCOME	7,034.450	8,016.98
FNMA POOL 943641	FIXED INCOME	5,329.450	5,895.68
FNMA POOL 944027	FIXED INCOME	221,765.760	252,820.82
FNMA POOL 944145	FIXED INCOME	3,000,000.000	3,322,500.00
FNMA POOL 944292	FIXED INCOME	16,146.940	17,863.63
FNMA POOL 946788	FIXED INCOME	44,697.880	50,233.74
FNMA POOL 948156	FIXED INCOME	46,179.640	50,660.14
FNMA POOL 948293	FIXED INCOME	1,493,122.960	1,651,759.66
FNMA POOL 948714	FIXED INCOME	7,044.150	7,983.22
FNMA POOL 949709	FIXED INCOME	135,473.070	150,422.15
FNMA POOL 949739	FIXED INCOME	17,953.450	19,860.91
FNMA POOL 950300	FIXED INCOME	878,233.260	983,634.14
FNMA POOL 950358	FIXED INCOME	1,024.210	1,090.16
FNMA POOL 950796	FIXED INCOME	12,642.460	13,985.73
FNMA POOL 952320	FIXED INCOME	568,271.730	613,197.90
FNMA POOL 953106	FIXED INCOME	185,931.410	203,065.50
FNMA POOL 954429	FIXED INCOME	246,639.350	267,313.37
FNMA POOL 954852	FIXED INCOME	2,976.980	3,304.14
FNMA POOL 955803	FIXED INCOME	6,397.700	7,103.67
FNMA POOL 956019	FIXED INCOME	111,647.560	123,531.21
FNMA POOL 956100	FIXED INCOME	32,574.940	36,067.78
FNMA POOL 960008	FIXED INCOME	17,958.580	19,866.59
FNMA POOL 960663	FIXED INCOME	314,369.610	348,038.64
FNMA POOL 962122	FIXED INCOME	4,607.240	5,098.83
FNMA POOL 962703	FIXED INCOME	10,974.310	11,695.41
FNMA POOL 962838	FIXED INCOME	12,125.580	13,369.49
FNMA POOL 963607	FIXED INCOME	1,614.150	1,786.14
FNMA POOL 964687	FIXED INCOME	8,357.590	9,251.24
FNMA POOL 964930	FIXED INCOME	2,171.300	2,403.19
FNMA POOL 965078	FIXED INCOME	126,090.350	138,308.83
FNMA POOL 965488	FIXED INCOME	111,378.870	123,283.13
FNMA POOL 966403	FIXED INCOME	542.750	598.09
FNMA POOL 966587	FIXED INCOME	646,144.450	709,564.37
FNMA POOL 966608	FIXED INCOME	1,689.340	1,869.53
FNMA POOL 967071	FIXED INCOME	125,601.050	139,080.80
FNMA POOL 968116	FIXED INCOME	90,927.040	100,587.57
FNMA POOL 968229	FIXED INCOME	295,684.310	320,469.41
FNMA POOL 968371	FIXED INCOME	4,019.170	4,452.16

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 968515	FIXED INCOME	148,462.650	168,403.01
FNMA POOL 968968	FIXED INCOME	3,794.430	4,173.09
FNMA POOL 968980	FIXED INCOME	70,127.550	77,892.14
FNMA POOL 969057	FIXED INCOME	71,717.900	78,693.18
FNMA POOL 969674	FIXED INCOME	503,220.460	557,488.88
FNMA POOL 970131	FIXED INCOME	3,676.070	4,035.00
FNMA POOL 970234	FIXED INCOME	582,640.480	645,274.33
FNMA POOL 972305	FIXED INCOME	260,093.770	287,727.41
FNMA POOL 972448	FIXED INCOME	256,769.850	284,050.34
FNMA POOL 972504	FIXED INCOME	24,616.360	27,231.72
FNMA POOL 972614	FIXED INCOME	6,513.460	7,205.48
FNMA POOL 973159	FIXED INCOME	10,427.890	11,547.66
FNMA POOL 973243	FIXED INCOME	1,616,945.260	1,788,737.45
FNMA POOL 973248	FIXED INCOME	6,220.120	6,595.35
FNMA POOL 973288	FIXED INCOME	1,753,024.610	1,902,905.62
FNMA POOL 973664	FIXED INCOME	271,840.280	287,756.09
FNMA POOL 973812	FIXED INCOME	525,680.350	556,861.66
FNMA POOL 974701	FIXED INCOME	61,785.050	65,392.86
FNMA POOL 975109	FIXED INCOME	478,123.460	526,580.70
FNMA POOL 975123	FIXED INCOME	359,489.500	394,721.11
FNMA POOL 975158	FIXED INCOME	98,948.260	107,351.85
FNMA POOL 975375	FIXED INCOME	877,650.000	951,895.28
FNMA POOL 975720	FIXED INCOME	73,672.480	80,801.26
FNMA POOL 975746	FIXED INCOME	107,697.360	119,139.66
FNMA POOL 976938	FIXED INCOME	205,435.070	221,296.26
FNMA POOL 977032	FIXED INCOME	182,915.340	201,397.44
FNMA POOL 977076	FIXED INCOME	429,465.170	465,809.51
FNMA POOL 981313	FIXED INCOME	4,785.920	5,300.83
FNMA POOL 981517	FIXED INCOME	415.060	459.40
FNMA POOL 981571	FIXED INCOME	29,784.180	32,160.16
FNMA POOL 981784	FIXED INCOME	154,965.880	164,087.44
FNMA POOL 981785	FIXED INCOME	206,744.570	224,074.49
FNMA POOL 982447	FIXED INCOME	69,762.490	75,648.57
FNMA POOL 982644	FIXED INCOME	223,485.850	248,204.60
FNMA POOL 983003	FIXED INCOME	1,176.840	1,302.81
FNMA POOL 983471	FIXED INCOME	74,782.980	82,084.83
FNMA POOL 984343	FIXED INCOME	70,364.150	76,262.27
FNMA POOL 984346	FIXED INCOME	597.170	660.45
FNMA POOL 984408	FIXED INCOME	15,731.390	17,229.80
FNMA POOL 984599	FIXED INCOME	6,500.070	7,201.66
FNMA POOL 985048	FIXED INCOME	200,656.780	217,629.65
FNMA POOL 985108	FIXED INCOME	5,117.080	5,667.58
FNMA POOL 985533	FIXED INCOME	5,720.500	6,310.07
FNMA POOL 986249	FIXED INCOME	4,487.030	4,926.16
FNMA POOL 986423	FIXED INCOME	141,973.430	155,723.31
FNMA POOL 986755	FIXED INCOME	820,032.090	895,167.26
FNMA POOL 987032	FIXED INCOME	2,252.430	2,482.84
FNMA POOL 987036	FIXED INCOME	634.590	702.01

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 987414	FIXED INCOME	846.080	936.18
FNMA POOL 987815	FIXED INCOME	345.860	382.70
FNMA POOL 988564	FIXED INCOME	7,456.340	8,253.01
FNMA POOL 988593	FIXED INCOME	162,544.390	179,813.90
FNMA POOL 990644	FIXED INCOME	163,382.630	180,943.98
FNMA POOL 990906	FIXED INCOME	9,531,705.260	10,481,425.02
FNMA POOL 990924	FIXED INCOME	6,880.540	7,609.17
FNMA POOL 990960	FIXED INCOME	75,380.600	82,687.63
FNMA POOL 991086	FIXED INCOME	77,861.490	86,769.43
FNMA POOL 992037	FIXED INCOME	3,499.840	3,886.04
FNMA POOL 993050	FIXED INCOME	1,778.740	1,952.42
FNMA POOL 994638	FIXED INCOME	86,903.050	96,136.06
FNMA POOL 994808	FIXED INCOME	262,694.860	288,201.21
FNMA POOL 994897	FIXED INCOME	4,591.380	5,056.50
FNMA POOL 994903	FIXED INCOME	57,982.510	63,892.26
FNMA POOL 995047	FIXED INCOME	409,333.270	444,335.08
FNMA POOL 995049	FIXED INCOME	1,111,664.630	1,222,389.04
FNMA POOL 995050	FIXED INCOME	1,216,035.570	1,351,438.71
FNMA POOL 995062	FIXED INCOME	1,141,845.030	1,238,840.99
FNMA POOL 995072	FIXED INCOME	784,535.940	864,359.22
FNMA POOL 995086	FIXED INCOME	1,777,505.250	1,959,701.46
FNMA POOL 995097	FIXED INCOME	576,727.120	643,647.89
FNMA POOL 995112	FIXED INCOME	6,062,196.640	6,668,433.58
FNMA POOL 995203	FIXED INCOME	14,491,009.700	15,749,896.32
FNMA POOL 995228	FIXED INCOME	985,895.510	1,098,115.30
FNMA POOL 995230	FIXED INCOME	222,082.430	246,736.35
FNMA POOL 995245	FIXED INCOME	259,275.050	281,137.69
FNMA POOL 995266	FIXED INCOME	62,357.240	67,300.10
FNMA POOL 995429	FIXED INCOME	151,474.090	165,969.01
FNMA POOL 995430	FIXED INCOME	132,186.470	144,959.45
FNMA POOL 995432	FIXED INCOME	82,022.550	89,924.67
FNMA POOL 995654	FIXED INCOME	210,862.840	233,382.66
FNMA POOL 995750	FIXED INCOME	2,445,944.950	2,591,425.48
FNMA POOL 995753	FIXED INCOME	403,742.640	429,662.76
FNMA POOL 995760	FIXED INCOME	1,743,944.010	1,921,609.37
FNMA POOL 995879	FIXED INCOME	529,672.720	586,432.10
FNMA POOL 995930	FIXED INCOME	266,964.660	289,343.59
FNMA POOL 995939	FIXED INCOME	39,549.530	43,753.88
FNMA POOL 995948	FIXED INCOME	423,284.650	459,331.81
FNMA POOL AA0606	FIXED INCOME	17,608.430	19,347.89
FNMA POOL AA0779	FIXED INCOME	476,888.090	516,862.21
FNMA POOL AA1072	FIXED INCOME	576,264.270	632,530.98
FNMA POOL AA1283	FIXED INCOME	549,201.280	597,889.27
FNMA POOL AA2005	FIXED INCOME	15,953.390	16,889.46
FNMA POOL AA3271	FIXED INCOME	7,807.870	8,637.42
FNMA POOL AA3299	FIXED INCOME	87,616.590	96,925.41
FNMA POOL AA4221	FIXED INCOME	103,541.100	110,247.48
FNMA POOL AA4392	FIXED INCOME	189,579.020	195,239.15

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AA4494	FIXED INCOME	8,543.790	9,265.59
FNMA POOL AA4666	FIXED INCOME	26,431.090	28,159.32
FNMA POOL AA5357	FIXED INCOME	527,490.350	561,300.47
FNMA POOL AA5581	FIXED INCOME	15,478.280	15,951.05
FNMA POOL AA6923	FIXED INCOME	101,548.610	110,640.71
FNMA POOL AA7367	FIXED INCOME	951,073.270	1,007,135.04
FNMA POOL AA7445	FIXED INCOME	17,010.610	18,121.98
FNMA POOL AA8510	FIXED INCOME	487,189.970	516,421.72
FNMA POOL AA9133	FIXED INCOME	38,091.130	40,571.68
FNMA POOL AA9591	FIXED INCOME	933,412.550	1,024,551.39
FNMA POOL AA9783	FIXED INCOME	228,857.910	243,819.40
FNMA POOL AA9872	FIXED INCOME	225,348.080	240,103.48
FNMA POOL AB0284	FIXED INCOME	999,437.680	1,105,780.00
FNMA POOL AB0513	FIXED INCOME	164,153.330	182,267.20
FNMA POOL AB1141	FIXED INCOME	123,574.640	131,321.33
FNMA POOL AB1763	FIXED INCOME	1,004,573.730	1,050,183.85
FNMA POOL AB2800	FIXED INCOME	1,791,000.870	1,873,858.61
FNMA POOL AB2858	FIXED INCOME	514,626.290	564,874.64
FNMA POOL AB3194	FIXED INCOME	403,242.590	427,507.33
FNMA POOL AB3301	FIXED INCOME	2,170,270.190	2,300,909.21
FNMA POOL AB4051	FIXED INCOME	1,615,081.800	1,666,230.92
FNMA POOL AB5179	FIXED INCOME	2,315,604.080	2,302,653.58
FNMA POOL AB5192	FIXED INCOME	1,057,442.580	1,090,990.82
FNMA POOL AB5862	FIXED INCOME	127,549.620	121,261.35
FNMA POOL AB5864	FIXED INCOME	67,382.730	64,071.18
FNMA POOL AB5919	FIXED INCOME	2,134,166.410	2,028,950.79
FNMA POOL AB5923	FIXED INCOME	1,322,248.500	1,257,266.49
FNMA POOL AB5959	FIXED INCOME	1,873,956.120	1,853,292.74
FNMA POOL AB6201	FIXED INCOME	1,668,858.230	1,586,750.27
FNMA POOL AB6206	FIXED INCOME	2,762,816.820	2,627,038.13
FNMA POOL AB6929	FIXED INCOME	2,054,296.330	2,042,783.03
FNMA POOL AB6935	FIXED INCOME	2,210,384.300	2,201,457.22
FNMA POOL AB6959	FIXED INCOME	4,204,754.990	4,150,570.63
FNMA POOL AB7121	FIXED INCOME	902,979.620	858,461.81
FNMA POOL AB7122	FIXED INCOME	1,718,487.540	1,634,032.19
FNMA POOL AB7130	FIXED INCOME	1,527,959.280	1,505,202.34
FNMA POOL AB7268	FIXED INCOME	1,813,988.580	1,724,557.18
FNMA POOL AB7269	FIXED INCOME	1,817,270.060	1,727,889.50
FNMA POOL AB7274	FIXED INCOME	715,451.730	680,290.89
FNMA POOL AB7278	FIXED INCOME	531,044.700	504,863.67
FNMA POOL AB7281	FIXED INCOME	241,327.420	229,467.23
FNMA POOL AB7424	FIXED INCOME	1,898,199.980	1,804,608.11
FNMA POOL AB7428	FIXED INCOME	1,133,811.160	1,078,119.95
FNMA POOL AB7456	FIXED INCOME	1,813,726.040	1,724,307.35
FNMA POOL AB7458	FIXED INCOME	2,475,622.650	2,353,036.03
FNMA POOL AB7459	FIXED INCOME	1,068,796.730	1,016,269.98
FNMA POOL AB7460	FIXED INCOME	1,736,526.820	1,651,185.09
FNMA POOL AB7497	FIXED INCOME	2,574,998.660	2,447,273.94

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AB7567	FIXED INCOME	2,732,359.460	2,596,926.51
FNMA POOL AB7573	FIXED INCOME	1,782,596.640	1,694,989.82
FNMA POOL AB7593	FIXED INCOME	355,045.560	337,596.33
FNMA POOL AB7763	FIXED INCOME	1,801,979.770	1,713,016.23
FNMA POOL AB7766	FIXED INCOME	2,461,239.480	2,339,157.55
FNMA POOL AB7767	FIXED INCOME	1,752,099.170	1,665,191.91
FNMA POOL AB7769	FIXED INCOME	877,214.090	834,063.15
FNMA POOL AB7770	FIXED INCOME	1,381,576.930	1,313,764.64
FNMA POOL AB7965	FIXED INCOME	1,882,353.920	1,871,825.88
FNMA POOL AB8447	FIXED INCOME	1,161,244.520	1,150,607.46
FNMA POOL AB8486	FIXED INCOME	1,199,531.030	1,140,079.51
FNMA POOL AB8529	FIXED INCOME	1,717,913.390	1,632,618.70
FNMA POOL AB8701	FIXED INCOME	2,283,559.420	2,170,697.26
FNMA POOL AB8704	FIXED INCOME	3,159,985.830	3,004,693.82
FNMA POOL AB8712	FIXED INCOME	296,213.090	281,562.93
FNMA POOL AB8796	FIXED INCOME	1,725,267.020	1,709,463.49
FNMA POOL AB8830	FIXED INCOME	811,739.930	771,620.58
FNMA POOL AB8832	FIXED INCOME	1,000,248.330	951,121.62
FNMA POOL AB8880	FIXED INCOME	6,088,322.350	5,795,321.23
FNMA POOL AB8881	FIXED INCOME	4,794,851.300	4,557,205.09
FNMA POOL AB8897	FIXED INCOME	2,128,735.050	2,023,234.81
FNMA POOL AB8923	FIXED INCOME	682,985.340	649,138.11
FNMA POOL AB8924	FIXED INCOME	676,074.130	642,658.96
FNMA POOL AB8931	FIXED INCOME	4,839,112.380	4,599,653.55
FNMA POOL AB9016	FIXED INCOME	2,127,041.290	2,021,914.53
FNMA POOL AB9021	FIXED INCOME	3,986,506.340	3,790,713.51
FNMA POOL AB9033	FIXED INCOME	283,108.940	269,116.06
FNMA POOL AB9171	FIXED INCOME	6,493,612.450	6,434,130.64
FNMA POOL AB9172	FIXED INCOME	1,366,778.830	1,354,259.07
FNMA POOL AB9173	FIXED INCOME	1,457,669.460	1,385,821.11
FNMA POOL AB9174	FIXED INCOME	1,984,878.760	1,887,529.88
FNMA POOL AB9187	FIXED INCOME	1,542,841.250	1,466,379.27
FNMA POOL AB9189	FIXED INCOME	4,350,609.300	4,310,757.50
FNMA POOL AB9344	FIXED INCOME	2,385,377.530	2,267,969.44
FNMA POOL AB9345	FIXED INCOME	13,766,800.200	13,084,565.35
FNMA POOL AB9352	FIXED INCOME	229,649.320	218,369.98
FNMA POOL AB9357	FIXED INCOME	586,988.670	583,894.25
FNMA POOL AB9383	FIXED INCOME	2,137,722.970	2,205,333.10
FNMA POOL AB9462	FIXED INCOME	1,034,212.710	983,483.75
FNMA POOL AB9491	FIXED INCOME	1,178,492.160	1,167,697.11
FNMA POOL AB9564	FIXED INCOME	80,300.850	76,356.81
FNMA POOL AB9594	FIXED INCOME	95,330.940	98,422.22
FNMA POOL AB9597	FIXED INCOME	197,877.550	203,953.13
FNMA POOL AB9662	FIXED INCOME	1,231,439.880	1,171,047.04
FNMA POOL AB9683	FIXED INCOME	1,729,888.850	1,783,004.17
FNMA POOL AB9779	FIXED INCOME	961,799.300	952,989.17
FNMA POOL AB9789	FIXED INCOME	6,852,534.220	6,824,916.04
FNMA POOL AB9820	FIXED INCOME	3,144,416.860	2,989,976.31

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AB9864	FIXED INCOME	3,722,443.220	3,703,975.06
FNMA POOL AB9965	FIXED INCOME	239,722.300	246,972.28
FNMA POOL AC0756	FIXED INCOME	423,942.780	451,506.21
FNMA POOL AC1487	FIXED INCOME	15,034.040	15,480.02
FNMA POOL AC2861	FIXED INCOME	81,790.280	87,105.24
FNMA POOL AC3028	FIXED INCOME	54,143.590	57,960.94
FNMA POOL AC3395	FIXED INCOME	12,218.580	13,331.05
FNMA POOL AC4440	FIXED INCOME	41,059.610	44,727.16
FNMA POOL AC4914	FIXED INCOME	173,504.630	189,037.68
FNMA POOL AC5047	FIXED INCOME	641,974.130	680,270.23
FNMA POOL AC5695	FIXED INCOME	264,058.480	279,844.34
FNMA POOL AC5849	FIXED INCOME	15,231.490	16,655.83
FNMA POOL AC6109	FIXED INCOME	201,393.230	219,404.88
FNMA POOL AC6121	FIXED INCOME	146,804.840	156,298.58
FNMA POOL AC6259	FIXED INCOME	401,127.830	437,017.91
FNMA POOL AC6600	FIXED INCOME	246,418.660	268,465.55
FNMA POOL AC6795	FIXED INCOME	1,832,080.290	1,941,519.18
FNMA POOL AC7275	FIXED INCOME	187,932.810	204,785.89
FNMA POOL AC7276	FIXED INCOME	117,209.170	127,696.94
FNMA POOL AC7281	FIXED INCOME	210,879.940	224,614.23
FNMA POOL AC7283	FIXED INCOME	120,327.490	128,145.72
FNMA POOL AC7642	FIXED INCOME	212,500.520	231,550.56
FNMA POOL AC8372	FIXED INCOME	24,474.410	26,056.13
FNMA POOL AC8512	FIXED INCOME	272,239.000	288,451.92
FNMA POOL AC9418	FIXED INCOME	189,064.440	201,252.09
FNMA POOL AC9419	FIXED INCOME	586,437.230	621,976.39
FNMA POOL AD0095	FIXED INCOME	980,230.240	1,084,787.53
FNMA POOL AD0130	FIXED INCOME	1,150,621.970	1,278,328.95
FNMA POOL AD0198	FIXED INCOME	1,407,196.260	1,546,917.62
FNMA POOL AD0206	FIXED INCOME	1,849,336.110	2,052,295.90
FNMA POOL AD0217	FIXED INCOME	8,468,784.810	9,504,038.54
FNMA POOL AD0307	FIXED INCOME	237,658.850	261,007.57
FNMA POOL AD0311	FIXED INCOME	388,846.570	422,106.93
FNMA POOL AD0336	FIXED INCOME	840,754.240	907,204.07
FNMA POOL AD0490	FIXED INCOME	7,085,223.140	7,789,942.25
FNMA POOL AD0494	FIXED INCOME	1,076,101.340	1,191,260.58
FNMA POOL AD0497	FIXED INCOME	35,255.610	39,039.24
FNMA POOL AD0527	FIXED INCOME	130,709.280	143,498.48
FNMA POOL AD0586	FIXED INCOME	1,102,292.970	1,174,220.20
FNMA POOL AD0602	FIXED INCOME	386,410.410	429,049.73
FNMA POOL AD0636	FIXED INCOME	7,552,473.850	8,471,667.17
FNMA POOL AD0650	FIXED INCOME	1,461,290.840	1,611,981.46
FNMA POOL AD0826	FIXED INCOME	120,546.940	132,531.97
FNMA POOL AD0895	FIXED INCOME	3,500,461.330	3,836,813.69
FNMA POOL AD0965	FIXED INCOME	3,518,643.060	3,899,371.92
FNMA POOL AD1384	FIXED INCOME	164,281.420	174,879.34
FNMA POOL AD1613	FIXED INCOME	54,948.370	58,475.01
FNMA POOL AD2152	FIXED INCOME	39,144.230	41,675.44

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AD3039	FIXED INCOME	134,571.730	142,682.63
FNMA POOL AD3808	FIXED INCOME	1,226,422.000	1,299,428.96
FNMA POOL AD4084	FIXED INCOME	963,315.160	1,020,460.51
FNMA POOL AD4513	FIXED INCOME	4,972,268.070	5,292,743.43
FNMA POOL AD4640	FIXED INCOME	390,571.830	414,427.66
FNMA POOL AD4757	FIXED INCOME	747,449.420	792,333.06
FNMA POOL AD5082	FIXED INCOME	190,717.060	203,064.82
FNMA POOL AD5164	FIXED INCOME	1,027,327.480	1,117,061.10
FNMA POOL AD5535	FIXED INCOME	5,550,531.700	6,012,388.00
FNMA POOL AD5690	FIXED INCOME	334,345.280	354,406.41
FNMA POOL AD5836	FIXED INCOME	281,695.200	306,337.11
FNMA POOL AD6360	FIXED INCOME	145,267.730	157,708.72
FNMA POOL AD6391	FIXED INCOME	1,569,678.340	1,700,459.26
FNMA POOL AD6420	FIXED INCOME	2,192,332.850	2,387,141.86
FNMA POOL AD6432	FIXED INCOME	269,571.960	285,706.14
FNMA POOL AD7126	FIXED INCOME	3,135,581.670	3,334,259.24
FNMA POOL AD7127	FIXED INCOME	370,000.090	392,677.06
FNMA POOL AD7136	FIXED INCOME	1,417,149.750	1,542,152.09
FNMA POOL AD7371	FIXED INCOME	208,699.870	226,568.86
FNMA POOL AD7726	FIXED INCOME	527,797.140	559,527.26
FNMA POOL AD8254	FIXED INCOME	705,788.300	726,885.30
FNMA POOL AD8950	FIXED INCOME	261,406.870	284,686.44
FNMA POOL AD9194	FIXED INCOME	1,994,361.570	2,171,134.50
FNMA POOL AD9978	FIXED INCOME	38,029.260	41,494.42
FNMA POOL AE0006	FIXED INCOME	479,114.610	531,983.58
FNMA POOL AE0028	FIXED INCOME	1,002,838.860	1,112,254.55
FNMA POOL AE0206	FIXED INCOME	10,171.060	11,207.71
FNMA POOL AE0212	FIXED INCOME	232,248.960	255,761.64
FNMA POOL AE0233	FIXED INCOME	180,848.840	198,774.00
FNMA POOL AE0267	FIXED INCOME	19,899.860	21,089.87
FNMA POOL AE0371	FIXED INCOME	721,106.050	798,648.98
FNMA POOL AE0378	FIXED INCOME	7,161,468.080	7,655,545.07
FNMA POOL AE0381	FIXED INCOME	6,144,039.610	6,735,874.49
FNMA POOL AE0395	FIXED INCOME	830,907.480	880,324.99
FNMA POOL AE0484	FIXED INCOME	10,436.080	11,475.44
FNMA POOL AE0691	FIXED INCOME	1,860,113.180	1,976,192.91
FNMA POOL AE0758	FIXED INCOME	1,943,686.620	2,181,900.93
FNMA POOL AE0823	FIXED INCOME	385,129.080	426,047.08
FNMA POOL AE0949	FIXED INCOME	483,845.080	498,353.84
FNMA POOL AE1526	FIXED INCOME	838,490.310	888,583.62
FNMA POOL AE2035	FIXED INCOME	5,618,926.640	5,984,534.01
FNMA POOL AE3049	FIXED INCOME	1,754,048.290	1,859,146.23
FNMA POOL AE3294	FIXED INCOME	761,207.200	807,156.99
FNMA POOL AE5266	FIXED INCOME	55,922.470	59,262.08
FNMA POOL AE5519	FIXED INCOME	118,619.340	125,781.61
FNMA POOL AE5637	FIXED INCOME	577,893.330	612,457.10
FNMA POOL AE6049	FIXED INCOME	185,134.010	196,325.19
FNMA POOL AE6391	FIXED INCOME	924,237.710	953,458.09

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AE6763	FIXED INCOME	719,676.260	763,068.08
FNMA POOL AE7929	FIXED INCOME	711,225.750	744,229.37
FNMA POOL AE8341	FIXED INCOME	499,999.560	530,644.08
FNMA POOL AE8388	FIXED INCOME	1,083,318.640	1,154,461.70
FNMA POOL AE8747	FIXED INCOME	3,108,278.390	3,209,481.07
FNMA POOL AE9107	FIXED INCOME	1,286,889.980	1,371,497.14
FNMA POOL AH0573	FIXED INCOME	1,466,621.770	1,511,661.01
FNMA POOL AH0604	FIXED INCOME	13,289,198.270	13,717,531.72
FNMA POOL AH1114	FIXED INCOME	1,706,384.340	1,758,330.71
FNMA POOL AH1305	FIXED INCOME	798,649.990	846,685.57
FNMA POOL AH2687	FIXED INCOME	1,524,145.850	1,616,606.79
FNMA POOL AH2767	FIXED INCOME	553,399.130	586,472.39
FNMA POOL AH2851	FIXED INCOME	393,533.960	417,267.83
FNMA POOL AH4776	FIXED INCOME	2,198,400.080	2,264,716.51
FNMA POOL AH5050	FIXED INCOME	112,419.070	119,160.24
FNMA POOL AH5620	FIXED INCOME	304,307.050	322,508.38
FNMA POOL AH6101	FIXED INCOME	2,073,521.570	2,250,510.45
FNMA POOL AH6958	FIXED INCOME	877,034.700	910,761.99
FNMA POOL AH6961	FIXED INCOME	1,668,703.390	1,769,465.41
FNMA POOL AH7010	FIXED INCOME	411,072.120	435,786.22
FNMA POOL AH8009	FIXED INCOME	80,604.850	87,925.14
FNMA POOL AH8076	FIXED INCOME	14,220.320	15,445.52
FNMA POOL AH8825	FIXED INCOME	203,958.490	216,612.52
FNMA POOL AH8897	FIXED INCOME	3,089,971.530	3,276,492.25
FNMA POOL AH9507	FIXED INCOME	486,228.800	529,841.18
FNMA POOL AI0036	FIXED INCOME	667,988.220	707,935.31
FNMA POOL AI0108	FIXED INCOME	2,559,733.180	2,807,521.55
FNMA POOL AI0151	FIXED INCOME	57,421.220	60,849.15
FNMA POOL AI0968	FIXED INCOME	10,816.620	11,742.58
FNMA POOL AI1058	FIXED INCOME	351,421.390	372,390.76
FNMA POOL AI1293	FIXED INCOME	98,979.270	104,931.00
FNMA POOL AI2664	FIXED INCOME	999,999.760	1,059,811.54
FNMA POOL AI2963	FIXED INCOME	121,822.370	129,166.28
FNMA POOL AI3095	FIXED INCOME	484,182.280	528,368.88
FNMA POOL AI3435	FIXED INCOME	913,544.380	968,463.27
FNMA POOL AI3464	FIXED INCOME	6,051,648.750	6,150,298.92
FNMA POOL AI4052	FIXED INCOME	127,124.940	134,764.17
FNMA POOL AI4283	FIXED INCOME	772,440.230	819,020.42
FNMA POOL AI4815	FIXED INCOME	438,236.870	464,501.37
FNMA POOL AI4891	FIXED INCOME	591,895.130	627,359.03
FNMA POOL AI5595	FIXED INCOME	2,055,521.690	2,245,754.22
FNMA POOL AI5629	FIXED INCOME	82,777.090	87,748.42
FNMA POOL AI6581	FIXED INCOME	2,255,454.090	2,391,137.70
FNMA POOL AI6653	FIXED INCOME	1,115,854.970	1,167,475.38
FNMA POOL AI7437	FIXED INCOME	1,730,558.670	1,833,981.01
FNMA POOL AI7518	FIXED INCOME	1,441,733.890	1,527,721.45
FNMA POOL AI8013	FIXED INCOME	1,461,662.170	1,529,552.88
FNMA POOL AI9545	FIXED INCOME	160,028.450	167,154.87

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AJ0062	FIXED INCOME	1,267,269.020	1,294,262.36
FNMA POOL AJ0765	FIXED INCOME	450,000.180	477,299.04
FNMA POOL AJ0804	FIXED INCOME	85,786.930	88,364.50
FNMA POOL AJ1441	FIXED INCOME	737,295.920	771,439.25
FNMA POOL AJ1728	FIXED INCOME	669,784.690	709,919.49
FNMA POOL AJ2227	FIXED INCOME	759,366.080	804,735.56
FNMA POOL AJ4535	FIXED INCOME	776,628.200	793,453.58
FNMA POOL AJ5702	FIXED INCOME	445,498.990	458,925.49
FNMA POOL AJ5930	FIXED INCOME	1,448,569.450	1,440,470.24
FNMA POOL AJ6346	FIXED INCOME	625,366.610	621,893.86
FNMA POOL AJ7115	FIXED INCOME	205,450.730	211,636.86
FNMA POOL AJ7686	FIXED INCOME	576,957.040	595,255.89
FNMA POOL AJ8944	FIXED INCOME	655,813.410	675,285.36
FNMA POOL AJ9278	FIXED INCOME	993,748.420	988,202.12
FNMA POOL AJ9303	FIXED INCOME	1,268,909.780	1,307,372.91
FNMA POOL AK0971	FIXED INCOME	1,543,951.000	1,577,251.34
FNMA POOL AK2818	FIXED INCOME	1,074,569.110	1,141,702.30
FNMA POOL AK3402	FIXED INCOME	445,957.350	459,460.14
FNMA POOL AK3984	FIXED INCOME	95,782.820	98,620.55
FNMA POOL AK6568	FIXED INCOME	2,781,747.130	2,766,191.68
FNMA POOL AK6846	FIXED INCOME	1,063,665.850	1,057,731.28
FNMA POOL AK6972	FIXED INCOME	1,811,203.320	1,896,174.84
FNMA POOL AK8441	FIXED INCOME	277,776.080	286,413.82
FNMA POOL AL0012	FIXED INCOME	355,511.980	393,283.31
FNMA POOL AL0013	FIXED INCOME	1,344,191.110	1,487,141.56
FNMA POOL AL0030	FIXED INCOME	212,066.790	233,455.49
FNMA POOL AL0058	FIXED INCOME	398,138.950	424,093.64
FNMA POOL AL0100	FIXED INCOME	744,394.600	826,606.76
FNMA POOL AL0152	FIXED INCOME	473,322.730	523,620.03
FNMA POOL AL0180	FIXED INCOME	8,934,476.580	10,066,940.52
FNMA POOL AL0278	FIXED INCOME	7,987,684.980	8,748,322.19
FNMA POOL AL0408	FIXED INCOME	2,280,217.430	2,436,598.32
FNMA POOL AL0414	FIXED INCOME	479,411.960	526,550.43
FNMA POOL AL0520	FIXED INCOME	1,007,220.750	1,105,805.21
FNMA POOL AL0521	FIXED INCOME	465,313.220	504,317.80
FNMA POOL AL0533	FIXED INCOME	2,463,834.460	2,600,549.80
FNMA POOL AL0791	FIXED INCOME	1,525,752.840	1,573,997.54
FNMA POOL AL0798	FIXED INCOME	2,974,906.010	3,168,147.19
FNMA POOL AL0843	FIXED INCOME	549,091.950	574,494.14
FNMA POOL AL0852	FIXED INCOME	1,515,920.670	1,634,690.05
FNMA POOL AL0869	FIXED INCOME	890,022.150	947,923.72
FNMA POOL AL0901	FIXED INCOME	3,600,767.990	3,885,552.59
FNMA POOL AL0933	FIXED INCOME	1,658,910.060	1,810,032.14
FNMA POOL AL1176	FIXED INCOME	164,968.350	183,212.50
FNMA POOL AL1308	FIXED INCOME	83,180.370	92,359.09
FNMA POOL AL1319	FIXED INCOME	5,999,998.860	6,358,878.89
FNMA POOL AL1469	FIXED INCOME	1,992,068.940	2,182,361.80
FNMA POOL AL1470	FIXED INCOME	763,031.820	853,243.08

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AL1547	FIXED INCOME	937,809.270	993,890.12
FNMA POOL AL1675	FIXED INCOME	193,891.690	210,478.91
FNMA POOL AL1704	FIXED INCOME	2,104,968.230	2,338,545.71
FNMA POOL AL1779	FIXED INCOME	14,064.120	15,482.45
FNMA POOL AL1862	FIXED INCOME	2,043,953.030	2,088,329.81
FNMA POOL AL1938	FIXED INCOME	2,484,239.830	2,633,378.01
FNMA POOL AL1952	FIXED INCOME	4,891,667.900	4,847,489.49
FNMA POOL AL2088	FIXED INCOME	2,515,385.930	2,666,325.41
FNMA POOL AL2096	FIXED INCOME	9,418,386.360	9,702,068.35
FNMA POOL AL2131	FIXED INCOME	782,888.570	834,121.75
FNMA POOL AL2142	FIXED INCOME	1,055,502.380	1,177,131.44
FNMA POOL AL2164	FIXED INCOME	8,864,356.600	9,166,540.65
FNMA POOL AL2207	FIXED INCOME	577,171.270	641,318.39
FNMA POOL AL2276	FIXED INCOME	653,260.130	667,438.80
FNMA POOL AL2293	FIXED INCOME	5,318,835.250	5,774,047.71
FNMA POOL AL2374	FIXED INCOME	1,240,249.770	1,280,545.98
FNMA POOL AL2422	FIXED INCOME	55,485.550	58,779.96
FNMA POOL AL2482	FIXED INCOME	3,943,281.230	4,177,536.47
FNMA POOL AL2605	FIXED INCOME	8,859,758.370	9,053,044.19
FNMA POOL AL2617	FIXED INCOME	5,253,608.900	5,815,242.07
FNMA POOL AL2627	FIXED INCOME	2,271,860.360	2,474,379.58
FNMA POOL AL2683	FIXED INCOME	3,170,980.420	3,361,475.04
FNMA POOL AL2684	FIXED INCOME	779,682.520	865,718.33
FNMA POOL AL2809	FIXED INCOME	6,707,094.630	7,047,942.54
FNMA POOL AL2890	FIXED INCOME	2,056,457.810	1,954,432.54
FNMA POOL AL2926	FIXED INCOME	48,861.020	52,549.38
FNMA POOL AL2966	FIXED INCOME	685,829.760	651,967.30
FNMA POOL AL3006	FIXED INCOME	2,857,999.970	3,103,292.10
FNMA POOL AL3089	FIXED INCOME	416,273.650	395,786.31
FNMA POOL AL3162	FIXED INCOME	4,726,949.300	4,493,888.62
FNMA POOL AL3192	FIXED INCOME	546,113.840	595,974.01
FNMA POOL AL3347	FIXED INCOME	308,937.310	341,927.64
FNMA POOL AL3350	FIXED INCOME	8,170,694.990	9,049,182.71
FNMA POOL AL3365	FIXED INCOME	14,626,069.720	16,196,971.03
FNMA POOL AL3429	FIXED INCOME	1,853,469.040	1,964,249.70
FNMA POOL AL3440	FIXED INCOME	1,829,261.480	2,027,187.43
FNMA POOL AL3498	FIXED INCOME	2,937,758.870	2,923,132.86
FNMA POOL AL3508	FIXED INCOME	387,749.760	400,404.22
FNMA POOL AL3598	FIXED INCOME	15,318,592.410	17,189,111.11
FNMA POOL AL3615	FIXED INCOME	664,832.370	695,721.27
FNMA POOL AL3641	FIXED INCOME	1,723,798.350	1,842,499.52
FNMA POOL AL3671	FIXED INCOME	1,670,486.430	1,851,083.15
FNMA POOL AL3679	FIXED INCOME	1,543,892.110	1,709,725.14
FNMA POOL AL3759	FIXED INCOME	771,464.570	734,458.34
FNMA POOL AL3817	FIXED INCOME	6,470,200.460	6,872,976.91
FNMA POOL AL3845	FIXED INCOME	4,749,017.040	4,656,639.78
FNMA POOL AL3919	FIXED INCOME	5,482,464.640	5,930,281.12
FNMA POOL AL3921	FIXED INCOME	888,007.450	883,844.92

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AL3967	FIXED INCOME	4,523,881.820	4,798,319.04
FNMA POOL AL4009	FIXED INCOME	5,471,171.830	5,449,051.01
FNMA POOL AL4010	FIXED INCOME	2,006,257.130	1,996,896.38
FNMA POOL AL4014	FIXED INCOME	5,599,244.740	5,574,852.02
FNMA POOL AL4141	FIXED INCOME	3,838,689.140	4,247,388.12
FNMA POOL AL4142	FIXED INCOME	798,420.050	883,781.41
FNMA POOL AL4228	FIXED INCOME	8,000,004.720	8,860,005.23
FNMA POOL AL4301	FIXED INCOME	3,201,960.590	3,396,204.65
FNMA POOL AL4308	FIXED INCOME	55,962.460	59,307.68
FNMA POOL AL4311	FIXED INCOME	3,581,747.360	3,689,532.45
FNMA POOL AL4312	FIXED INCOME	1,179,912.850	1,218,813.04
FNMA POOL AL4316	FIXED INCOME	2,876,961.270	3,224,919.67
FNMA POOL AL4324	FIXED INCOME	9,090,019.240	10,097,100.65
FNMA POOL AL4430	FIXED INCOME	1,760,047.130	1,812,950.29
FNMA POOL AL4543	FIXED INCOME	3,180,000.000	3,165,093.75
FNMA POOL AL4597	FIXED INCOME	5,200,000.000	5,356,475.59
FNMA POOL AL4598	FIXED INCOME	3,995,000.000	4,115,218.26
FNMA POOL AM0117	FIXED INCOME	97,848.970	94,222.82
FNMA POOL AO2310	FIXED INCOME	116,743.490	111,004.82
FNMA POOL AO2313	FIXED INCOME	185,249.240	176,113.96
FNMA POOL AO2711	FIXED INCOME	174,172.710	179,617.96
FNMA POOL AO3007	FIXED INCOME	1,696,917.340	1,776,871.93
FNMA POOL AO3107	FIXED INCOME	347,460.210	345,838.09
FNMA POOL AO4144	FIXED INCOME	514,480.600	529,878.63
FNMA POOL AO4170	FIXED INCOME	64,860.600	66,810.18
FNMA POOL AO4754	FIXED INCOME	104,056.630	98,939.32
FNMA POOL AO5892	FIXED INCOME	15,500,053.160	15,432,518.65
FNMA POOL AO6086	FIXED INCOME	194,564.310	200,561.97
FNMA POOL AO6482	FIXED INCOME	492,302.400	507,425.59
FNMA POOL AO6807	FIXED INCOME	2,004,505.710	2,069,061.52
FNMA POOL AO6870	FIXED INCOME	58,374.430	55,503.14
FNMA POOL AO6908	FIXED INCOME	97,266.640	100,268.20
FNMA POOL AO7501	FIXED INCOME	97,239.620	100,238.10
FNMA POOL AO7977	FIXED INCOME	1,062,232.830	1,085,234.31
FNMA POOL AO8011	FIXED INCOME	359,391.670	357,603.90
FNMA POOL AO9021	FIXED INCOME	2,822,036.570	2,913,315.26
FNMA POOL AO9158	FIXED INCOME	500,600.410	511,443.45
FNMA POOL AO9859	FIXED INCOME	86,577.690	89,252.15
FNMA POOL AO9937	FIXED INCOME	1,504,218.600	1,600,138.44
FNMA POOL AP0006	FIXED INCOME	1,540,673.390	1,575,564.30
FNMA POOL AP0549	FIXED INCOME	2,921,070.460	3,011,147.71
FNMA POOL AP0692	FIXED INCOME	183,185.950	188,844.50
FNMA POOL AP2109	FIXED INCOME	2,151,031.160	2,211,810.20
FNMA POOL AP2120	FIXED INCOME	2,001,853.700	1,903,918.05
FNMA POOL AP2530	FIXED INCOME	187,843.210	193,664.13
FNMA POOL AP2958	FIXED INCOME	183,374.020	189,065.64
FNMA POOL AP3145	FIXED INCOME	66,791.490	63,507.44
FNMA POOL AP3814	FIXED INCOME	145,218.780	138,081.15

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AP3815	FIXED INCOME	222,691.710	211,706.08
FNMA POOL AP4264	FIXED INCOME	154,474.580	146,855.51
FNMA POOL AP4532	FIXED INCOME	97,774.310	100,784.67
FNMA POOL AP4781	FIXED INCOME	828,771.740	787,941.60
FNMA POOL AP4903	FIXED INCOME	195,584.940	201,644.65
FNMA POOL AP6136	FIXED INCOME	2,728,530.140	2,593,211.14
FNMA POOL AP6202	FIXED INCOME	83,433.540	79,331.94
FNMA POOL AP7217	FIXED INCOME	66,363.280	63,103.12
FNMA POOL AP7399	FIXED INCOME	758,438.580	781,912.22
FNMA POOL AP8261	FIXED INCOME	146,230.670	139,039.02
FNMA POOL AP8670	FIXED INCOME	66,598.030	63,321.73
FNMA POOL AP8887	FIXED INCOME	132,689.950	126,204.11
FNMA POOL AP9229	FIXED INCOME	190,496.260	196,412.08
FNMA POOL AP9633	FIXED INCOME	2,359,912.280	2,138,749.99
FNMA POOL AP9644	FIXED INCOME	70,037.360	66,591.87
FNMA POOL AP9766	FIXED INCOME	1,720,712.290	1,755,555.63
FNMA POOL AP9862	FIXED INCOME	84,563.190	87,090.98
FNMA POOL AQ0100	FIXED INCOME	97,699.500	100,711.48
FNMA POOL AQ0392	FIXED INCOME	101,701.140	96,698.89
FNMA POOL AQ0665	FIXED INCOME	189,772.210	180,449.88
FNMA POOL AQ0667	FIXED INCOME	97,375.310	92,592.42
FNMA POOL AQ1219	FIXED INCOME	68,506.090	65,137.14
FNMA POOL AQ1254	FIXED INCOME	211,823.760	201,409.22
FNMA POOL AQ1387	FIXED INCOME	56,210.050	53,420.62
FNMA POOL AQ1641	FIXED INCOME	97,757.380	100,761.83
FNMA POOL AQ2101	FIXED INCOME	84,254.820	80,112.46
FNMA POOL AQ2102	FIXED INCOME	145,566.450	138,391.72
FNMA POOL AQ2480	FIXED INCOME	59,297.470	56,390.10
FNMA POOL AQ2895	FIXED INCOME	161,270.470	153,343.32
FNMA POOL AQ3166	FIXED INCOME	160,848.460	152,937.38
FNMA POOL AQ3414	FIXED INCOME	9,639,646.170	9,591,646.32
FNMA POOL AQ3581	FIXED INCOME	118,407.480	112,588.91
FNMA POOL AQ3599	FIXED INCOME	188,745.170	194,595.19
FNMA POOL AQ3661	FIXED INCOME	113,123.040	107,564.29
FNMA POOL AQ4055	FIXED INCOME	353,535.590	336,205.82
FNMA POOL AQ4078	FIXED INCOME	481,905.760	497,591.98
FNMA POOL AQ4080	FIXED INCOME	584,841.540	603,316.68
FNMA POOL AQ4555	FIXED INCOME	1,194,950.730	1,253,270.50
FNMA POOL AQ4573	FIXED INCOME	180,657.670	190,314.02
FNMA POOL AQ4656	FIXED INCOME	491,908.210	467,786.19
FNMA POOL AQ4874	FIXED INCOME	61,476.630	58,455.35
FNMA POOL AQ5046	FIXED INCOME	295,713.890	281,158.58
FNMA POOL AQ5047	FIXED INCOME	516,848.910	491,451.66
FNMA POOL AQ5137	FIXED INCOME	83,326.650	85,902.35
FNMA POOL AQ5152	FIXED INCOME	535,357.010	508,923.35
FNMA POOL AQ5341	FIXED INCOME	349,597.150	332,387.63
FNMA POOL AQ5342	FIXED INCOME	702,053.230	667,387.60
FNMA POOL AQ5369	FIXED INCOME	1,808,468.890	1,781,530.53

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AQ5401	FIXED INCOME	325,593.880	309,627.44
FNMA POOL AQ5402	FIXED INCOME	683,433.660	649,815.22
FNMA POOL AQ5468	FIXED INCOME	67,182.640	63,879.27
FNMA POOL AQ5492	FIXED INCOME	70,632.540	67,160.30
FNMA POOL AQ5681	FIXED INCOME	113,518.610	107,935.78
FNMA POOL AQ5701	FIXED INCOME	59,357.880	56,442.67
FNMA POOL AQ5804	FIXED INCOME	272,323.770	259,006.71
FNMA POOL AQ6132	FIXED INCOME	182,926.520	173,929.16
FNMA POOL AQ6316	FIXED INCOME	97,516.520	92,708.35
FNMA POOL AQ6317	FIXED INCOME	92,645.520	88,091.27
FNMA POOL AQ6325	FIXED INCOME	89,126.150	84,743.32
FNMA POOL AQ6440	FIXED INCOME	70,085.460	66,639.40
FNMA POOL AQ6570	FIXED INCOME	84,182.560	80,046.18
FNMA POOL AQ6744	FIXED INCOME	98,062.870	101,068.83
FNMA POOL AQ6758	FIXED INCOME	625,018.510	594,169.58
FNMA POOL AQ6761	FIXED INCOME	489,281.160	465,275.34
FNMA POOL AQ7003	FIXED INCOME	446,944.890	460,798.64
FNMA POOL AQ7048	FIXED INCOME	93,049.570	98,041.51
FNMA POOL AQ7082	FIXED INCOME	685,888.380	707,805.46
FNMA POOL AQ7083	FIXED INCOME	1,828,831.190	1,801,582.74
FNMA POOL AQ7090	FIXED INCOME	65,533.430	62,299.62
FNMA POOL AQ7120	FIXED INCOME	98,174.900	101,213.50
FNMA POOL AQ7146	FIXED INCOME	327,268.980	311,161.31
FNMA POOL AQ7250	FIXED INCOME	142,312.470	135,318.86
FNMA POOL AQ7310	FIXED INCOME	249,559.580	237,294.59
FNMA POOL AQ7661	FIXED INCOME	67,888.750	69,939.08
FNMA POOL AQ7935	FIXED INCOME	1,071,959.090	1,019,131.00
FNMA POOL AQ7938	FIXED INCOME	429,956.050	408,789.94
FNMA POOL AQ7988	FIXED INCOME	65,737.140	62,506.79
FNMA POOL AQ7989	FIXED INCOME	70,166.460	66,703.76
FNMA POOL AQ8305	FIXED INCOME	98,303.280	101,350.60
FNMA POOL AQ8330	FIXED INCOME	133,405.020	126,847.34
FNMA POOL AQ8379	FIXED INCOME	233,677.480	222,194.91
FNMA POOL AQ8381	FIXED INCOME	137,575.370	130,786.85
FNMA POOL AQ8483	FIXED INCOME	338,910.690	322,231.18
FNMA POOL AQ8484	FIXED INCOME	731,866.620	695,835.38
FNMA POOL AQ8656	FIXED INCOME	264,852.690	251,822.50
FNMA POOL AQ8657	FIXED INCOME	558,108.750	530,549.04
FNMA POOL AQ8745	FIXED INCOME	57,207.040	54,392.93
FNMA POOL AQ8746	FIXED INCOME	139,851.310	132,950.29
FNMA POOL AQ9119	FIXED INCOME	103,359.610	98,263.39
FNMA POOL AQ9120	FIXED INCOME	72,357.210	68,800.25
FNMA POOL AQ9316	FIXED INCOME	489,090.100	443,198.80
FNMA POOL AQ9317	FIXED INCOME	719,536.410	684,270.67
FNMA POOL AQ9362	FIXED INCOME	2,150,447.520	2,130,749.31
FNMA POOL AQ9381	FIXED INCOME	122,076.440	116,053.96
FNMA POOL AQ9501	FIXED INCOME	229,458.130	218,173.15
FNMA POOL AQ9559	FIXED INCOME	73,617.260	69,996.34

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AQ9560	FIXED INCOME	98,455.350	93,598.37
FNMA POOL AQ9584	FIXED INCOME	264,102.040	251,116.86
FNMA POOL AQ9691	FIXED INCOME	145,688.000	138,525.67
FNMA POOL AQ9723	FIXED INCOME	998,394.920	992,817.98
FNMA POOL AQ9781	FIXED INCOME	62,693.230	59,605.41
FNMA POOL AQ9855	FIXED INCOME	80,861.500	76,885.12
FNMA POOL AQ9924	FIXED INCOME	72,540.780	68,972.37
FNMA POOL AQ9925	FIXED INCOME	74,050.520	70,409.90
FNMA POOL AR0619	FIXED INCOME	55,238.730	52,522.69
FNMA POOL AR1078	FIXED INCOME	486,537.580	462,648.09
FNMA POOL AR1079	FIXED INCOME	561,128.920	533,430.75
FNMA POOL AR1153	FIXED INCOME	1,383,820.800	1,315,488.37
FNMA POOL AR1156	FIXED INCOME	751,034.970	714,069.15
FNMA POOL AR1249	FIXED INCOME	71,086.270	67,590.78
FNMA POOL AR1272	FIXED INCOME	71,677.290	68,151.76
FNMA POOL AR1389	FIXED INCOME	128,670.360	122,352.02
FNMA POOL AR1815	FIXED INCOME	70,626.780	67,153.27
FNMA POOL AR1907	FIXED INCOME	88,475.050	84,121.54
FNMA POOL AR1981	FIXED INCOME	106,039.710	100,827.82
FNMA POOL AR1997	FIXED INCOME	968,687.280	921,002.41
FNMA POOL AR2041	FIXED INCOME	101,850.700	96,848.96
FNMA POOL AR2261	FIXED INCOME	75,047.200	71,356.37
FNMA POOL AR2407	FIXED INCOME	139,080.730	132,220.70
FNMA POOL AR2425	FIXED INCOME	600,779.450	571,208.94
FNMA POOL AR2466	FIXED INCOME	487,010.820	441,299.37
FNMA POOL AR2878	FIXED INCOME	110,007.480	104,603.77
FNMA POOL AR2920	FIXED INCOME	153,989.330	146,419.70
FNMA POOL AR3373	FIXED INCOME	1,006,061.000	996,845.43
FNMA POOL AR3392	FIXED INCOME	357,298.610	339,795.19
FNMA POOL AR3419	FIXED INCOME	64,615.630	61,439.67
FNMA POOL AR3468	FIXED INCOME	91,707.230	87,204.96
FNMA POOL AR3489	FIXED INCOME	118,917.630	113,068.05
FNMA POOL AR3942	FIXED INCOME	92,444.240	87,896.42
FNMA POOL AR4260	FIXED INCOME	98,051.220	93,189.51
FNMA POOL AR4499	FIXED INCOME	222,440.210	211,501.86
FNMA POOL AR5368	FIXED INCOME	982,456.920	934,218.42
FNMA POOL AR5576	FIXED INCOME	255,734.620	243,163.87
FNMA POOL AR5957	FIXED INCOME	92,919.850	88,309.89
FNMA POOL AR6071	FIXED INCOME	413,697.210	393,439.00
FNMA POOL AR6313	FIXED INCOME	181,967.030	173,026.53
FNMA POOL AR6322	FIXED INCOME	1,940,522.480	1,758,437.32
FNMA POOL AR6746	FIXED INCOME	971,822.810	924,032.42
FNMA POOL AR6749	FIXED INCOME	998,352.590	992,774.55
FNMA POOL AR6852	FIXED INCOME	1,178,398.090	1,120,269.64
FNMA POOL AR6885	FIXED INCOME	2,317,739.680	2,296,509.07
FNMA POOL AR7441	FIXED INCOME	10,979,380.590	10,435,485.68
FNMA POOL AR7568	FIXED INCOME	426,763.060	405,589.94
FNMA POOL AR7576	FIXED INCOME	579,582.690	551,045.49

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FNMA POOL AR7905	FIXED INCOME	424,944.230	434,258.69
FNMA POOL AR8630	FIXED INCOME	970,625.580	922,473.12
FNMA POOL AR8754	FIXED INCOME	60,760.070	57,774.16
FNMA POOL AR9126	FIXED INCOME	1,950,978.030	1,767,965.40
FNMA POOL AR9193	FIXED INCOME	760,694.770	723,292.42
FNMA POOL AR9194	FIXED INCOME	2,438,421.690	2,318,140.13
FNMA POOL AR9197	FIXED INCOME	2,873,937.850	2,731,403.09
FNMA POOL AR9218	FIXED INCOME	1,042,043.290	990,684.47
FNMA POOL AR9222	FIXED INCOME	198,436.110	197,388.77
FNMA POOL AR9248	FIXED INCOME	1,685,258.190	1,669,821.14
FNMA POOL AR9653	FIXED INCOME	196,933.050	187,252.18
FNMA POOL AS0070	FIXED INCOME	694,981.330	708,997.48
FNMA POOL AS0080	FIXED INCOME	3,837,568.610	3,817,337.91
FNMA POOL AS0189	FIXED INCOME	2,284,149.150	2,263,226.23
FNMA POOL AS0207	FIXED INCOME	964,243.420	959,169.25
FNMA POOL AS0209	FIXED INCOME	2,464,937.150	2,453,472.51
FNMA POOL AS0210	FIXED INCOME	3,049,002.580	3,033,875.05
FNMA POOL AS0226	FIXED INCOME	1,749,499.110	1,803,202.84
FNMA POOL AS0428	FIXED INCOME	2,487,594.100	2,639,131.64
FNMA POOL AS0467	FIXED INCOME	96,208.240	97,969.95
FNMA POOL AS0531	FIXED INCOME	4,169,690.410	4,301,576.05
FNMA POOL AS0547	FIXED INCOME	991,947.750	1,023,322.12
FNMA POOL AS0564	FIXED INCOME	3,161,804.350	3,354,412.78
FNMA POOL AS0570	FIXED INCOME	591,368.220	627,392.72
FNMA POOL AS1201	FIXED INCOME	1,396,052.670	1,440,210.22
FNMA POOL AS1224	FIXED INCOME	197,289.150	196,310.28
FNMA POOL AS1232	FIXED INCOME	399,437.280	412,255.89
FNMA POOL AS1348	FIXED INCOME	598,720.270	609,668.29
FNMA POOL AT0292	FIXED INCOME	453,369.000	431,064.27
FNMA POOL AT0442	FIXED INCOME	79,534.430	75,629.26
FNMA POOL AT0654	FIXED INCOME	733,185.770	697,096.56
FNMA POOL AT0691	FIXED INCOME	98,489.600	93,650.12
FNMA POOL AT0750	FIXED INCOME	92,975.300	88,413.85
FNMA POOL AT1150	FIXED INCOME	3,341,417.790	3,340,146.51
FNMA POOL AT1751	FIXED INCOME	605,389.760	575,680.94
FNMA POOL AT1797	FIXED INCOME	118,760.100	112,922.16
FNMA POOL AT2009	FIXED INCOME	566,609.830	538,812.81
FNMA POOL AT2014	FIXED INCOME	5,151,287.410	4,896,098.04
FNMA POOL AT2037	FIXED INCOME	387,574.520	368,436.25
FNMA POOL AT2040	FIXED INCOME	1,313,314.600	1,248,559.04
FNMA POOL AT2043	FIXED INCOME	591,654.910	562,375.78
FNMA POOL AT2062	FIXED INCOME	2,329,018.230	2,307,684.31
FNMA POOL AT2710	FIXED INCOME	3,526,863.130	3,417,365.35
FNMA POOL AT2719	FIXED INCOME	2,513,625.710	2,389,788.07
FNMA POOL AT2721	FIXED INCOME	10,827,956.620	10,290,424.48
FNMA POOL AT2725	FIXED INCOME	2,198,257.560	2,089,184.31
FNMA POOL AT3077	FIXED INCOME	53,667.940	51,004.89
FNMA POOL AT3173	FIXED INCOME	224,308.290	213,280.60

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FNMA POOL AT3870	FIXED INCOME	194,030.940	200,330.84
FNMA POOL AT3874	FIXED INCOME	297,370.800	306,738.73
FNMA POOL AT4000	FIXED INCOME	467,483.400	444,574.48
FNMA POOL AT4281	FIXED INCOME	99,076.250	102,298.41
FNMA POOL AT4395	FIXED INCOME	24,895.750	25,685.79
FNMA POOL AT4907	FIXED INCOME	1,846,734.500	1,836,415.21
FNMA POOL AT4961	FIXED INCOME	2,769,515.570	2,754,133.38
FNMA POOL AT5975	FIXED INCOME	977,598.900	929,475.33
FNMA POOL AT6144	FIXED INCOME	467,085.770	483,009.26
FNMA POOL AT6308	FIXED INCOME	609,639.510	606,618.72
FNMA POOL AT6546	FIXED INCOME	195,891.310	202,585.15
FNMA POOL AT6549	FIXED INCOME	194,897.790	201,248.80
FNMA POOL AT6654	FIXED INCOME	870,915.380	828,057.36
FNMA POOL AT6888	FIXED INCOME	1,307,877.890	1,352,550.33
FNMA POOL AT7101	FIXED INCOME	1,305,853.670	1,298,591.13
FNMA POOL AT7139	FIXED INCOME	2,352,449.100	2,339,365.55
FNMA POOL AT7167	FIXED INCOME	2,444,407.600	2,430,805.79
FNMA POOL AT7208	FIXED INCOME	99,060.120	102,288.72
FNMA POOL AT7450	FIXED INCOME	99,521.800	94,647.39
FNMA POOL AT7610	FIXED INCOME	209,882.730	199,595.17
FNMA POOL AT7676	FIXED INCOME	351,953.310	334,632.27
FNMA POOL AT7698	FIXED INCOME	395,855.490	408,571.41
FNMA POOL AT8173	FIXED INCOME	2,396,228.510	2,384,362.41
FNMA POOL AT8394	FIXED INCOME	1,078,954.580	1,114,018.24
FNMA POOL AT8407	FIXED INCOME	169,760.570	161,433.55
FNMA POOL AT8906	FIXED INCOME	2,936,368.560	2,920,022.68
FNMA POOL AT8921	FIXED INCOME	1,670,958.130	1,661,661.50
FNMA POOL AT9147	FIXED INCOME	590,536.830	587,610.42
FNMA POOL AT9149	FIXED INCOME	396,069.330	393,985.58
FNMA POOL AT9215	FIXED INCOME	196,100.400	195,068.15
FNMA POOL AT9221	FIXED INCOME	1,232,458.800	1,171,632.80
FNMA POOL AT9627	FIXED INCOME	192,627.470	198,700.14
FNMA POOL AT9637	FIXED INCOME	2,048,831.150	2,113,611.87
FNMA POOL AT9647	FIXED INCOME	102,215.270	97,197.25
FNMA POOL AT9653	FIXED INCOME	1,481,519.820	1,529,682.53
FNMA POOL AT9657	FIXED INCOME	1,248,606.980	1,286,932.65
FNMA POOL AT9839	FIXED INCOME	99,142.320	102,362.93
FNMA POOL AU0165	FIXED INCOME	1,167,078.740	1,205,011.80
FNMA POOL AU0567	FIXED INCOME	882,924.690	878,551.51
FNMA POOL AU0570	FIXED INCOME	495,754.240	493,449.73
FNMA POOL AU0577	FIXED INCOME	396,712.480	394,626.20
FNMA POOL AU0600	FIXED INCOME	794,026.200	790,086.06
FNMA POOL AU0613	FIXED INCOME	595,226.770	592,459.25
FNMA POOL AU0949	FIXED INCOME	1,472,564.390	1,466,634.46
FNMA POOL AU1228	FIXED INCOME	2,865,865.510	2,849,901.58
FNMA POOL AU1685	FIXED INCOME	0.010	0.01
FNMA POOL AU2218	FIXED INCOME	7,289,118.090	7,525,977.11
FNMA POOL AU2570	FIXED INCOME	3,748,114.420	3,869,389.38

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AU2633	FIXED INCOME	1,367,059.810	1,413,517.37
FNMA POOL AU2861	FIXED INCOME	496,494.530	493,880.35
FNMA POOL AU3267	FIXED INCOME	297,931.960	296,736.76
FNMA POOL AU3270	FIXED INCOME	397,182.410	395,339.25
FNMA POOL AU3271	FIXED INCOME	693,385.160	689,954.14
FNMA POOL AU3498	FIXED INCOME	2,571,429.620	2,655,407.42
FNMA POOL AU3741	FIXED INCOME	9,570,306.340	9,522,814.94
FNMA POOL AU3742	FIXED INCOME	1,975,111.400	1,964,696.60
FNMA POOL AU3746	FIXED INCOME	503,626.320	500,814.82
FNMA POOL AU3753	FIXED INCOME	0.010	0.01
FNMA POOL AU3765	FIXED INCOME	894,299.450	889,589.34
FNMA POOL AU4209	FIXED INCOME	4,219,914.190	4,217,194.96
FNMA POOL AU5660	FIXED INCOME	10,787,128.950	11,139,481.56
FNMA POOL AU5714	FIXED INCOME	9,914,021.510	10,251,025.77
FNMA POOL AU5750	FIXED INCOME	549,443.100	566,787.87
FNMA POOL AU5902	FIXED INCOME	2,451,351.010	2,496,964.77
FNMA POOL AU5904	FIXED INCOME	3,267,169.050	3,326,876.79
FNMA POOL AU6050	FIXED INCOME	7,499,235.810	7,743,401.33
FNMA POOL AU6939	FIXED INCOME	3,477,820.050	3,689,917.69
FNMA POOL AV0438	FIXED INCOME	186,643.530	192,551.16
FNMA POOL AV1676	FIXED INCOME	30,171.700	31,974.83
FNMA POOL AV1862	FIXED INCOME	4,355,000.000	4,496,776.68
FNMA POOL AV2556	FIXED INCOME	491,726.820	488,981.10
FNMA POOL AV2877	FIXED INCOME	306,426.110	325,110.93
FNMA POOL AV3914	FIXED INCOME	400,000.000	412,837.49
FNMA POOL AV4889	FIXED INCOME	1,800,000.000	1,856,939.17
FNMA POOL AV4902	FIXED INCOME	200,000.000	206,326.94
FNMA POOL FN0004	FIXED INCOME	2,394,150.150	2,489,987.86
FNMA POOL FN0009	FIXED INCOME	3,251,613.800	3,357,413.51
FNMA POOL MA0005	FIXED INCOME	187,140.120	199,284.84
FNMA POOL MA0322	FIXED INCOME	196,411.180	208,447.26
FNMA POOL MA0359	FIXED INCOME	448,859.100	476,091.51
FNMA POOL MA0442	FIXED INCOME	227,761.510	242,435.08
FNMA POOL MA0515	FIXED INCOME	1,042,979.780	1,091,291.33
FNMA POOL MA0535	FIXED INCOME	25,080.960	26,587.94
FNMA POOL MA0537	FIXED INCOME	406,151.490	430,470.73
FNMA POOL MA0546	FIXED INCOME	521,106.390	545,320.92
FNMA POOL MA0563	FIXED INCOME	2,521,554.550	2,635,282.86
FNMA POOL MA0587	FIXED INCOME	8,550,958.350	8,930,808.51
FNMA POOL MA0706	FIXED INCOME	639,667.100	687,532.53
FNMA POOL MA0734	FIXED INCOME	1,999,290.230	2,149,232.36
FNMA POOL MA0776	FIXED INCOME	9,138,873.910	9,823,807.84
FNMA POOL MA0790	FIXED INCOME	513,112.730	543,908.09
FNMA POOL MA0913	FIXED INCOME	826,122.330	884,866.69
FNMA POOL MA0939	FIXED INCOME	902,614.040	966,704.75
FNMA POOL MA0968	FIXED INCOME	137,552.170	147,038.99
FNMA POOL MA1034	FIXED INCOME	604,498.260	632,513.68
FNMA POOL MA1146	FIXED INCOME	1,788,668.400	1,824,162.20

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FNMA POOL MA1167	FIXED INCOME	23,638.740	23,475.98
FNMA POOL MA1213	FIXED INCOME	6,988,450.750	6,851,957.92
FNMA POOL MA1372	FIXED INCOME	6,315,899.720	6,221,783.21
FNMA POOL MA1403	FIXED INCOME	5,461,796.030	5,380,424.44
FNMA POOL MA1436	FIXED INCOME	1,371,564.750	1,350,991.28
FNMA POOL MA1472	FIXED INCOME	96,590.730	98,349.07
FNMA POOL MA1510	FIXED INCOME	98,624.970	100,610.69
FNMA POOL MA1527	FIXED INCOME	3,179,906.010	3,133,059.70
FNMA POOL MA1543	FIXED INCOME	781,944.250	796,231.92
FNMA POOL MA1547	FIXED INCOME	496,182.100	506,028.19
FNMA POOL MA1584	FIXED INCOME	2,841,861.270	2,901,704.19
FNMA POOL MA1608	FIXED INCOME	792,025.760	806,502.19
FNMA POOL MA1652	FIXED INCOME	397,066.120	404,334.81
FNMA POOL MA1688	FIXED INCOME	299,109.050	304,578.53
FNMA POOL MA1763	FIXED INCOME	400,000.000	408,000.00
FNMA TBA 15 YR	FIXED INCOME	108,615,000.000	110,838,938.70
FNMA TBA 15 YR	FIXED INCOME	46,965,000.000	49,113,282.42
FNMA TBA 30YR SINGLE FAMILY JA	FIXED INCOME	94,345,000.000	93,718,492.59
FNMA TBA 3PCT JAN 30 SINGLE FA	FIXED INCOME	75,030,000.000	71,225,746.41
FNMA TBA FEB 30YR SINGLE FAM	FIXED INCOME	(13,000,000.000)	(13,341,250.00)
FNMA TBA JAN 30 SINGLE FAM	FIXED INCOME	(10,000,000.000)	(11,091,406.00)
FNMA TBA SINGLE FAMILY JAN 15	FIXED INCOME	7,600,000.000	8,053,031.44
FNMA TBA SINGLE FAMILY MORTGAG	FIXED INCOME	132,670,000.000	136,567,181.25
FOMENTO ECONOMICO MEX	FIXED INCOME	1,735,000.000	1,431,486.04
FORD CREDIT AUTO OWNER TRUST	FIXED INCOME	654,067.440	654,321.87
FORD CREDIT AUTO OWNER TRUST	FIXED INCOME	5,836,000.000	5,833,524.37
FORD CREDIT FLOORPLAN MASTER O	FIXED INCOME	1,845,000.000	1,836,832.37
FORD CREDIT FLOORPLAN MASTER O	FIXED INCOME	2,408,000.000	2,408,780.43
FORD MOTOR COMPANY	FIXED INCOME	1,790,000.000	1,614,354.46
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,650,000.000	1,951,265.25
FORD MOTOR CREDIT CO LLC	FIXED INCOME	3,195,000.000	3,666,773.70
FORD MOTOR CREDIT CO LLC	FIXED INCOME	300,000.000	317,587.20
FORD MOTOR CREDIT CO LLC	FIXED INCOME	3,690,000.000	4,614,160.50
FORD MOTOR CREDIT CO LLC	FIXED INCOME	4,325,000.000	4,654,867.75
FORD MOTOR CREDIT CO LLC	FIXED INCOME	8,725,000.000	9,774,329.58
FORD MOTOR CREDIT CO LLC	FIXED INCOME	4,050,000.000	4,511,331.45
FORD MOTOR CREDIT CO LLC	FIXED INCOME	9,745,000.000	11,047,994.21
FORD MOTOR CREDIT CO LLC	FIXED INCOME	11,090,000.000	11,793,094.92
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,700,000.000	1,707,901.60
FORD MOTOR CREDIT CO LLC	FIXED INCOME	3,570,000.000	3,622,382.61
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,600,000.000	2,613,933.40
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,900,000.000	2,911,281.00
FQM AKUBRA INC	FIXED INCOME	72,000.000	75,240.00
FREDDIE MAC	FIXED INCOME	10,975,000.000	10,992,603.90
FREDDIE MAC	FIXED INCOME	128,521.850	146,091.94
FREDDIE MAC	FIXED INCOME	105.440	2,093.95
FREDDIE MAC	FIXED INCOME	167.770	1,669.10
FREDDIE MAC	FIXED INCOME	59,517.150	67,284.08

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FREDDIE MAC	FIXED INCOME	4,938,000.000	6,533,398.67
FREDDIE MAC	FIXED INCOME	3,812,000.000	4,822,214.31
FREDDIE MAC	FIXED INCOME	975,000.000	978,862.95
FREDDIE MAC	FIXED INCOME	6,705,000.000	6,709,639.86
FREDDIE MAC	FIXED INCOME	4,741,000.000	4,679,367.00
FREDDIE MAC	FIXED INCOME	5,100,000.000	5,101,065.90
FREDDIE MAC	FIXED INCOME	13,930,000.000	13,961,648.96
FREDDIE MAC	FIXED INCOME	4,150,000.000	4,252,583.85
FREDDIE MAC	FIXED INCOME	4,038,234.380	547,357.23
FREDDIE MAC	FIXED INCOME	17,589,234.720	3,190,958.05
FREDDIE MAC	FIXED INCOME	2,892,167.210	3,071,513.39
FREDDIE MAC	FIXED INCOME	0.000	0.00
FREDDIE MAC	FIXED INCOME	2,010,955.940	2,215,470.16
FREDDIE MAC	FIXED INCOME	1,829,594.540	346,883.07
FREDDIE MAC	FIXED INCOME	349,437.430	69,072.98
FREDDIE MAC	FIXED INCOME	272,727.650	66,838.73
FREDDIE MAC	FIXED INCOME	3,400,874.020	792,165.25
FREDDIE MAC	FIXED INCOME	1,680,637.320	265,013.48
FREDDIE MAC	FIXED INCOME	4,518,157.100	1,169,754.49
FREDDIE MAC	FIXED INCOME	2,330,963.450	2,332,553.17
FREDDIE MAC	FIXED INCOME	919,796.740	192,514.84
FREDDIE MAC	FIXED INCOME	452,531.940	101,623.83
FREDDIE MAC	FIXED INCOME	3,567,345.170	3,675,710.41
FREDDIE MAC	FIXED INCOME	5,181,121.770	1,114,754.62
FREDDIE MAC	FIXED INCOME	6,019,314.540	1,173,668.82
FREDDIE MAC	FIXED INCOME	748,334.730	163,362.67
FREDDIE MAC	FIXED INCOME	3,518,844.400	3,609,496.87
FREDDIE MAC	FIXED INCOME	276,688.260	66,841.80
FREDDIE MAC	FIXED INCOME	375,135.080	84,855.97
FREDDIE MAC	FIXED INCOME	469,911.380	109,425.02
FREDDIE MAC	FIXED INCOME	954,894.720	218,786.05
FREDDIE MAC	FIXED INCOME	1,125,636.400	1,109,022.01
FREDDIE MAC	FIXED INCOME	3,597,958.680	3,595,843.08
FREDDIE MAC	FIXED INCOME	3,251,328.950	639,374.49
FREDDIE MAC	FIXED INCOME	1,350,337.090	282,389.65
FREDDIE MAC	FIXED INCOME	4,811,169.300	958,699.58
FREDDIE MAC	FIXED INCOME	3,267,926.950	3,281,747.01
FREDDIE MAC	FIXED INCOME	1,400,000.000	1,358,141.40
FREDDIE MAC	FIXED INCOME	4,000,041.840	4,134,507.25
FREDDIE MAC	FIXED INCOME	4,006,335.950	4,021,395.77
FREDDIE MAC	FIXED INCOME	6,837,224.790	6,798,088.52
FREDDIE MAC	FIXED INCOME	10,254,041.190	11,558,344.98
FREDDIE MAC	FIXED INCOME	16,386,474.580	18,442,567.48
FREDDIE MAC	FIXED INCOME	7,856,059.430	8,809,030.08
FREDDIE MAC	FIXED INCOME	23,123,000.000	24,461,923.44
FREDDIE MAC	FIXED INCOME	700,000.000	805,553.00
FREDDIE MAC	FIXED INCOME	2,635,000.000	2,872,068.32
FREDDIE MAC	FIXED INCOME	1,035,000.000	1,083,223.76

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FREDDIE MAC	FIXED INCOME	6,911,000.000	7,146,748.03
FREDDIE MAC	FIXED INCOME	3,225,000.000	3,082,987.13
FREDDIE MAC	FIXED INCOME	100,000.000	100,162.90
FREDDIE MAC	FIXED INCOME	635,000.000	623,760.50
FREDDIE MAC	FIXED INCOME	400,000.000	395,314.80
FREDDIE MAC	FIXED INCOME	10,060,000.000	9,530,210.22
FREDDIE MAC	FIXED INCOME	19,820,000.000	19,888,557.38
FREDDIE MAC	FIXED INCOME	6,146,737.340	6,481,648.47
FREDDIE MAC	FIXED INCOME	8,143,797.310	8,628,736.01
FREDDIE MAC	FIXED INCOME	2,385,057.170	2,583,434.30
FREDDIE MAC	FIXED INCOME	1,519,274.330	184,564.18
FREDDIE MAC	FIXED INCOME	141,451.750	141,484.28
FREDDIE MAC	FIXED INCOME	2,773,849.000	466,649.89
FREDDIE MAC	FIXED INCOME	2,650,537.160	449,637.12
FREDDIE MAC	FIXED INCOME	3,514,990.270	468,445.92
FREDDIE MAC	FIXED INCOME	5,376,996.450	842,447.37
FREDDIE MAC	FIXED INCOME	1,245,229.800	164,471.20
FREDDIE MAC	FIXED INCOME	2,383,535.860	96,272.44
FREDDIE MAC REFERENCE REMIC	FIXED INCOME	2,327,542.100	2,574,924.91
FREDDIE MAC REFERENCE REMIC	FIXED INCOME	7,399,392.320	7,838,797.83
FREDDIEMAC STRIP	FIXED INCOME	27,126.110	4,591.70
FREDDIEMAC STRIP	FIXED INCOME	152,154.110	33,290.95
FREDDIEMAC STRIP	FIXED INCOME	94,773.210	16,893.04
FREDDIEMAC STRIP	FIXED INCOME	9,310,158.600	2,118,910.54
FREDDIEMAC STRIP	FIXED INCOME	5,819,775.200	1,156,328.63
FREDDIEMAC STRIP	FIXED INCOME	9,508,302.590	9,486,766.19
FREDDIEMAC STRIP	FIXED INCOME	10,360,858.930	10,358,928.70
FREEPORT MCMORAN C + G	FIXED INCOME	490,000.000	465,696.00
FREEPORT MCMORAN C + G	FIXED INCOME	6,615,000.000	6,255,441.68
FREEPORT MCMORAN C + G	FIXED INCOME	380,000.000	379,071.66
FREEPORT MCMORAN C + G	FIXED INCOME	2,560,000.000	2,487,121.92
FREESCALE SEMICONDUCTOR	FIXED INCOME	263,000.000	266,287.50
FREMF MORTGAGE TRUST	FIXED INCOME	2,591,000.000	2,621,845.86
FREMF MORTGAGE TRUST	FIXED INCOME	2,070,000.000	2,133,805.68
FREMF MORTGAGE TRUST	FIXED INCOME	2,200,000.000	1,965,995.24
FRESENIUS MED CARE US	FIXED INCOME	18,000.000	20,340.00
FRESENIUS MED CARE US	FIXED INCOME	650,000.000	689,000.00
FRESENIUS MED CARE US	FIXED INCOME	580,000.000	658,300.00
FRONTIER COMMUNICATIONS	FIXED INCOME	97,000.000	107,670.00
FRONTIER COMMUNICATIONS	FIXED INCOME	299,000.000	344,597.50
FTI CONSULTING INC	FIXED INCOME	52,000.000	52,650.00
FUND AMERICA INVESTORS CORPORA	FIXED INCOME	62,644.130	63,673.94
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	2,175,000.000	2,374,390.95
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	8,350,000.000	9,172,007.40
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	2,750,000.000	3,071,098.25
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	1,298,212.140	1,297,108.66
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	900,000.000	923,381.10
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	4,200,000.000	4,429,227.60

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	4,500,000.000	4,777,114.50
GE CAPITAL CREDIT CARD MASTER	FIXED INCOME	4,125,000.000	4,139,713.88
GE CAPITAL CREDIT CARD MASTER	FIXED INCOME	2,500,000.000	2,504,402.50
GE CAPITAL CREDIT CARD MASTER	FIXED INCOME	960,000.000	907,286.40
GE COMMERCIAL MORTGAGE CORPORA	FIXED INCOME	3,076,748.510	3,104,485.40
GE COMMERCIAL MORTGAGE CORPORA	FIXED INCOME	3,925,263.410	3,932,988.33
GENERAL ELEC CAP CORP	FIXED INCOME	3,910,000.000	4,242,350.00
GENERAL ELEC CAP CORP	FIXED INCOME	7,670,000.000	8,737,004.38
GENERAL ELEC CAP CORP	FIXED INCOME	3,090,000.000	3,548,457.12
GENERAL ELEC CAP CORP	FIXED INCOME	6,020,000.000	7,739,287.92
GENERAL ELEC CAP CORP	FIXED INCOME	7,490,000.000	8,577,270.87
GENERAL ELEC CAP CORP	FIXED INCOME	3,700,000.000	4,010,019.30
GENERAL ELEC CAP CORP	FIXED INCOME	4,155,000.000	4,264,118.61
GENERAL ELEC CAP CORP	FIXED INCOME	2,744,000.000	2,989,445.31
GENERAL ELEC CAP CORP	FIXED INCOME	1,059,000.000	1,105,564.23
GENERAL ELEC CAP CORP	FIXED INCOME	1,400,000.000	1,422,751.40
GENERAL ELEC CAP CORP	FIXED INCOME	6,925,000.000	6,942,312.50
GENERAL ELEC CAP CORP	FIXED INCOME	17,690,000.000	16,783,529.02
GENERAL ELECTRIC CAPITAL ASSUR	FIXED INCOME	240,504.750	249,669.91
GENERAL ELECTRIC CAPITAL ASSUR	FIXED INCOME	900,000.000	1,023,381.00
GENERAL ELECTRIC CO	FIXED INCOME	5,925,000.000	5,545,794.08
GENERAL ELECTRIC CO	FIXED INCOME	870,000.000	874,062.90
GENERAL ELECTRIC CO	FIXED INCOME	450,000.000	415,736.10
GENERAL MILLS INC	FIXED INCOME	600,000.000	600,538.80
GENERAL MOTORS CO	FIXED INCOME	215,000.000	217,687.50
GENERAL MOTORS FINL CO	FIXED INCOME	380,000.000	384,750.00
GENERAL MOTORS FINL CO	FIXED INCOME	290,000.000	290,000.00
GENERAL MOTORS FINL CO	FIXED INCOME	330,000.000	313,912.50
GENERALITAT DE VALENCIA	FIXED INCOME	100,000.000	140,508.68
GENWORTH HOLDINGS INC	FIXED INCOME	825,000.000	979,637.18
GENWORTH HOLDINGS INC	FIXED INCOME	2,550,000.000	2,961,095.70
GENWORTH HOLDINGS INC	FIXED INCOME	2,750,000.000	3,272,483.50
GEORGIA PACIFIC LLC	FIXED INCOME	2,050,000.000	2,244,586.00
GEORGIA PACIFIC LLC	FIXED INCOME	990,000.000	1,274,166.63
GEORGIA PACIFIC LLC	FIXED INCOME	1,220,000.000	1,363,107.22
GEORGIA PACIFIC LLC	FIXED INCOME	1,605,000.000	1,544,786.82
GEORGIA POWER COMPANY	FIXED INCOME	1,575,000.000	1,416,885.75
GIBRALTAR INDUSTRIES INC	FIXED INCOME	42,000.000	43,155.00
GILEAD SCIENCES INC	FIXED INCOME	1,915,000.000	2,045,122.34
GLAXOSMITHKLINE CAP INC	FIXED INCOME	1,770,000.000	2,037,517.80
GLAXOSMITHKLINE CAPITAL	FIXED INCOME	4,625,000.000	4,627,062.75
GLAXOSMITHKLINE CAPITAL	FIXED INCOME	1,980,000.000	1,867,429.08
GLENCORE FUNDING LLC	FIXED INCOME	7,795,000.000	7,801,563.39
GLITNIR BANKI HF	FIXED INCOME	3,650,000.000	45,625.00
GLITNIR BANKI HF	FIXED INCOME	300,000.000	0.00
GLOBAL SC FINANCE SRL	FIXED INCOME	4,291,666.720	4,321,047.47
GMAC COMMERCIAL MORTGAGE SECUR	FIXED INCOME	13,978,706.210	14,116,787.87
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	6,138.460	5,478.54

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA I TBA JAN 30 SINGLE FAM	FIXED INCOME	16,000,000.000	16,625,625.60
GNMA I TBA JAN 30 SINGLE FAM	FIXED INCOME	15,000,000.000	15,117,774.00
GNMA I TBA JAN 30 SINGLE FAM	FIXED INCOME	1,800,000.000	1,920,515.58
GNMA I TBA JAN 30 SINGLE FAM	FIXED INCOME	8,300,000.000	8,996,097.76
GNMA II JUMBOS 3.5 30 YRS TBA	FIXED INCOME	66,350,000.000	66,933,156.79
GNMA II POOL 003890	FIXED INCOME	43,889.820	49,436.61
GNMA II POOL 004040	FIXED INCOME	1,001,923.960	1,136,243.67
GNMA II POOL 004223	FIXED INCOME	428,802.460	477,454.66
GNMA II POOL 004245	FIXED INCOME	4,932,412.510	5,553,847.16
GNMA II POOL 004268	FIXED INCOME	668,249.400	752,445.40
GNMA II POOL 004292	FIXED INCOME	249,549.120	279,682.84
GNMA II POOL 004371	FIXED INCOME	94,474.970	106,397.09
GNMA II POOL 004559	FIXED INCOME	2,693,107.910	2,949,182.78
GNMA II POOL 004602	FIXED INCOME	486,849.930	548,313.92
GNMA II POOL 004617	FIXED INCOME	988,109.440	1,059,787.04
GNMA II POOL 004696	FIXED INCOME	1,346,930.280	1,444,005.55
GNMA II POOL 004717	FIXED INCOME	411,459.270	463,335.99
GNMA II POOL 004745	FIXED INCOME	26,901.720	28,021.77
GNMA II POOL 004746	FIXED INCOME	4,354,686.860	4,669,636.80
GNMA II POOL 004747	FIXED INCOME	1,507,489.660	1,651,025.62
GNMA II POOL 004801	FIXED INCOME	54,219.940	58,335.53
GNMA II POOL 004802	FIXED INCOME	468,620.870	513,219.86
GNMA II POOL 004854	FIXED INCOME	237,050.240	254,580.27
GNMA II POOL 004855	FIXED INCOME	46,042.050	50,172.43
GNMA II POOL 004883	FIXED INCOME	657,499.350	705,857.87
GNMA II POOL 004923	FIXED INCOME	174,156.970	186,963.57
GNMA II POOL 004978	FIXED INCOME	10,386,879.080	11,151,006.14
GNMA II POOL 004984	FIXED INCOME	468,302.060	516,445.53
GNMA II POOL 004991	FIXED INCOME	879,583.360	980,551.73
GNMA II POOL 005017	FIXED INCOME	1,112,732.410	1,191,478.35
GNMA II POOL 005018	FIXED INCOME	174,035.060	190,094.97
GNMA II POOL 005019	FIXED INCOME	37,883.600	42,668.11
GNMA II POOL 005054	FIXED INCOME	649,259.390	676,221.77
GNMA II POOL 005055	FIXED INCOME	1,357,587.110	1,455,760.03
GNMA II POOL 005056	FIXED INCOME	22,439.470	24,512.55
GNMA II POOL 005082	FIXED INCOME	1,087,256.460	1,164,243.99
GNMA II POOL 005083	FIXED INCOME	443,187.790	484,146.39
GNMA II POOL 005115	FIXED INCOME	8,200,774.960	8,781,267.22
GNMA II POOL 005116	FIXED INCOME	243,430.030	265,899.98
GNMA II POOL 005140	FIXED INCOME	2,700,723.640	2,898,629.24
GNMA II POOL 005156	FIXED INCOME	45,395.910	50,592.00
GNMA II POOL 005175	FIXED INCOME	531,290.650	568,925.21
GNMA II POOL 005189	FIXED INCOME	573,601.680	646,624.61
GNMA II POOL 005203	FIXED INCOME	187,681.990	195,499.40
GNMA II POOL 005204	FIXED INCOME	1,525,458.470	1,637,278.31
GNMA II POOL 005260	FIXED INCOME	575,153.170	615,320.23
GNMA II POOL 005280	FIXED INCOME	1,073,254.340	1,117,395.67
GNMA II POOL 005281	FIXED INCOME	5,328,040.230	5,706,731.28

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL 005305	FIXED INCOME	823,194.050	857,035.86
GNMA II POOL 005309	FIXED INCOME	568,264.620	640,007.01
GNMA II POOL 008131	FIXED INCOME	111,829.500	115,977.57
GNMA II POOL 008162	FIXED INCOME	152,385.470	158,038.93
GNMA II POOL 008218	FIXED INCOME	161,846.480	167,579.11
GNMA II POOL 008228	FIXED INCOME	75,331.430	78,248.12
GNMA II POOL 008259	FIXED INCOME	79,219.660	82,287.13
GNMA II POOL 008280	FIXED INCOME	207,435.470	215,468.23
GNMA II POOL 008395	FIXED INCOME	59,673.210	61,888.89
GNMA II POOL 008399	FIXED INCOME	346,918.610	359,215.23
GNMA II POOL 008408	FIXED INCOME	173,904.100	180,068.30
GNMA II POOL 008421	FIXED INCOME	63,125.060	65,362.71
GNMA II POOL 008445	FIXED INCOME	143,418.510	148,502.75
GNMA II POOL 008447	FIXED INCOME	294,247.410	304,678.68
GNMA II POOL 008449	FIXED INCOME	95,881.750	100,032.65
GNMA II POOL 008456	FIXED INCOME	146,769.210	152,456.65
GNMA II POOL 008466	FIXED INCOME	151,180.000	157,146.94
GNMA II POOL 008482	FIXED INCOME	265,580.540	275,872.80
GNMA II POOL 008484	FIXED INCOME	138,849.220	144,329.84
GNMA II POOL 008502	FIXED INCOME	48,584.970	50,467.94
GNMA II POOL 008503	FIXED INCOME	80,447.960	83,565.80
GNMA II POOL 008547	FIXED INCOME	158,787.210	164,781.10
GNMA II POOL 008565	FIXED INCOME	60,157.030	62,427.99
GNMA II POOL 008567	FIXED INCOME	87,857.070	91,428.17
GNMA II POOL 008580	FIXED INCOME	105,619.810	109,273.89
GNMA II POOL 008595	FIXED INCOME	55,653.040	57,915.33
GNMA II POOL 008599	FIXED INCOME	41,429.790	43,438.94
GNMA II POOL 008608	FIXED INCOME	51,966.990	54,079.61
GNMA II POOL 008611	FIXED INCOME	47,590.660	49,608.07
GNMA II POOL 008619	FIXED INCOME	14,862.210	15,419.23
GNMA II POOL 008621	FIXED INCOME	91,961.390	95,489.38
GNMA II POOL 008623	FIXED INCOME	85,808.750	89,519.21
GNMA II POOL 008624	FIXED INCOME	134,551.790	140,638.74
GNMA II POOL 008628	FIXED INCOME	19,139.890	19,818.99
GNMA II POOL 008631	FIXED INCOME	308,666.310	322,039.57
GNMA II POOL 008634	FIXED INCOME	29,614.160	31,095.20
GNMA II POOL 008644	FIXED INCOME	45,160.510	47,113.41
GNMA II POOL 008646	FIXED INCOME	15,222.610	15,760.48
GNMA II POOL 008663	FIXED INCOME	161,905.490	168,300.90
GNMA II POOL 008664	FIXED INCOME	20,972.200	21,903.60
GNMA II POOL 008814	FIXED INCOME	137,337.580	142,445.24
GNMA II POOL 008815	FIXED INCOME	77,045.520	79,910.87
GNMA II POOL 008913	FIXED INCOME	4,012.910	4,126.28
GNMA II POOL 080031	FIXED INCOME	100,360.840	104,095.17
GNMA II POOL 080032	FIXED INCOME	109,819.430	114,288.77
GNMA II POOL 080044	FIXED INCOME	75,282.900	78,084.24
GNMA II POOL 080045	FIXED INCOME	24,574.130	25,488.55
GNMA II POOL 080059	FIXED INCOME	255,415.830	264,488.29

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL 080060	FIXED INCOME	305,199.410	316,040.23
GNMA II POOL 080070	FIXED INCOME	63,563.440	65,821.36
GNMA II POOL 080082	FIXED INCOME	63,622.680	65,882.77
GNMA II POOL 080094	FIXED INCOME	35,086.620	36,396.40
GNMA II POOL 080106	FIXED INCOME	35,203.220	36,517.40
GNMA II POOL 080114	FIXED INCOME	13,985.260	14,507.36
GNMA II POOL 080123	FIXED INCOME	51,652.340	53,557.55
GNMA II POOL 080133	FIXED INCOME	22,831.080	23,673.24
GNMA II POOL 080137	FIXED INCOME	53,589.780	55,566.56
GNMA II POOL 080141	FIXED INCOME	89,878.970	93,194.51
GNMA II POOL 080145	FIXED INCOME	11,805.620	12,241.11
GNMA II POOL 080154	FIXED INCOME	182,519.050	189,313.49
GNMA II POOL 080156	FIXED INCOME	20,443.730	21,204.77
GNMA II POOL 080168	FIXED INCOME	63,981.760	66,363.65
GNMA II POOL 080178	FIXED INCOME	69,110.190	71,683.07
GNMA II POOL 080296	FIXED INCOME	333,924.620	346,901.07
GNMA II POOL 080309	FIXED INCOME	164,876.020	171,283.30
GNMA II POOL 080317	FIXED INCOME	45,037.580	45,901.98
GNMA II POOL 080329	FIXED INCOME	112,599.340	116,755.83
GNMA II POOL 080331	FIXED INCOME	55,736.000	57,793.37
GNMA II POOL 080344	FIXED INCOME	80,513.550	83,485.70
GNMA II POOL 080346	FIXED INCOME	123,876.970	128,449.83
GNMA II POOL 080354	FIXED INCOME	39,617.400	41,079.87
GNMA II POOL 080356	FIXED INCOME	12,261.050	12,713.65
GNMA II POOL 080364	FIXED INCOME	64,833.080	67,248.39
GNMA II POOL 080376	FIXED INCOME	31,363.650	32,554.41
GNMA II POOL 080385	FIXED INCOME	166,663.930	172,872.78
GNMA II POOL 080393	FIXED INCOME	46,053.190	47,690.95
GNMA II POOL 080395	FIXED INCOME	144,993.830	150,150.16
GNMA II POOL 080406	FIXED INCOME	22,319.390	23,113.09
GNMA II POOL 080408	FIXED INCOME	267,715.970	277,236.13
GNMA II POOL 080409	FIXED INCOME	210,368.480	219,503.93
GNMA II POOL 080413	FIXED INCOME	46,568.060	48,224.09
GNMA II POOL 080428	FIXED INCOME	421,673.340	438,366.76
GNMA II POOL 080455	FIXED INCOME	87,909.000	91,389.31
GNMA II POOL 080460	FIXED INCOME	156,898.250	162,691.86
GNMA II POOL 080674	FIXED INCOME	53,412.120	55,403.54
GNMA II POOL 080819	FIXED INCOME	441,056.780	457,502.38
GNMA II POOL 782909	FIXED INCOME	333,858.070	368,013.69
GNMA II POOL 782982	FIXED INCOME	286,954.270	316,308.57
GNMA II POOL 783356	FIXED INCOME	913,917.870	1,012,797.74
GNMA II POOL 783368	FIXED INCOME	2,894,844.410	3,098,318.22
GNMA II POOL 783435	FIXED INCOME	37,378.620	42,107.10
GNMA II POOL 783584	FIXED INCOME	952,057.010	1,021,974.50
GNMA II POOL 783590	FIXED INCOME	1,554,926.840	1,669,117.57
GNMA II POOL 893146	FIXED INCOME	3,689,644.400	3,827,526.49
GNMA II POOL AA6149	FIXED INCOME	1,830,560.460	1,771,860.30
GNMA II POOL AD8825	FIXED INCOME	1,911,971.140	1,931,881.57

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL MA0088	FIXED INCOME	1,086,413.100	1,097,736.23
GNMA II POOL MA0089	FIXED INCOME	2,917,172.700	3,037,118.38
GNMA II POOL MA0090	FIXED INCOME	3,809,177.220	4,087,072.58
GNMA II POOL MA0154	FIXED INCOME	1,772,537.240	1,790,943.48
GNMA II POOL MA0155	FIXED INCOME	2,789,762.990	2,905,772.47
GNMA II POOL MA0221	FIXED INCOME	2,141,369.510	2,230,523.55
GNMA II POOL MA0317	FIXED INCOME	1,007,513.270	975,526.79
GNMA II POOL MA0319	FIXED INCOME	863,779.650	899,403.93
GNMA II POOL MA0391	FIXED INCOME	830,186.660	803,814.94
GNMA II POOL MA0461	FIXED INCOME	929,674.730	900,137.00
GNMA II POOL MA0535	FIXED INCOME	952,293.300	991,593.46
GNMA II POOL MA0698	FIXED INCOME	831,221.410	804,824.50
GNMA II POOL MA0782	FIXED INCOME	511,497.640	495,247.31
GNMA II POOL MA0852	FIXED INCOME	1,877,002.100	1,896,521.70
GNMA II POOL MA0934	FIXED INCOME	1,193,096.550	1,205,524.18
GNMA II POOL MA1092	FIXED INCOME	1,300,931.700	1,396,005.28
GNMA II POOL MA1157	FIXED INCOME	1,764,117.590	1,782,454.34
GNMA II POOL MA1223	FIXED INCOME	1,237,323.290	1,197,490.52
GNMA II POOL MA1375	FIXED INCOME	1,657,526.050	1,675,888.39
GNMA II POOL MA1449	FIXED INCOME	32,935,121.570	34,324,564.44
GNMA II TBA JAN 30 JUMBOS	FIXED INCOME	20,025,000.000	20,820,525.17
GNMA II TBA JAN 30 JUMBOS	FIXED INCOME	12,540,000.000	13,407,023.12
GNMA POOL 131919	FIXED INCOME	5,140.840	5,231.86
GNMA POOL 137039	FIXED INCOME	3,118.480	3,136.56
GNMA POOL 152030	FIXED INCOME	2,458.470	2,471.04
GNMA POOL 167937	FIXED INCOME	814.790	857.62
GNMA POOL 175313	FIXED INCOME	6,436.250	6,982.86
GNMA POOL 191905	FIXED INCOME	2,772.760	2,785.94
GNMA POOL 195441	FIXED INCOME	206.970	210.52
GNMA POOL 201235	FIXED INCOME	219.500	220.48
GNMA POOL 204715	FIXED INCOME	1,858.650	1,901.18
GNMA POOL 205207	FIXED INCOME	4,886.900	4,973.33
GNMA POOL 208272	FIXED INCOME	2,165.150	2,204.06
GNMA POOL 213765	FIXED INCOME	1,709.390	1,716.16
GNMA POOL 217787	FIXED INCOME	1,217.320	1,224.73
GNMA POOL 228153	FIXED INCOME	2.380	2.39
GNMA POOL 272800	FIXED INCOME	1,036.130	1,042.13
GNMA POOL 274232	FIXED INCOME	2,435.830	2,449.92
GNMA POOL 280307	FIXED INCOME	510.160	520.18
GNMA POOL 289738	FIXED INCOME	28,018.350	28,503.78
GNMA POOL 290358	FIXED INCOME	2,558.070	2,628.37
GNMA POOL 292618	FIXED INCOME	1,001.890	1,138.81
GNMA POOL 294439	FIXED INCOME	56,089.490	62,185.81
GNMA POOL 297232	FIXED INCOME	1,083.800	1,089.36
GNMA POOL 299079	FIXED INCOME	92,954.470	102,920.61
GNMA POOL 299091	FIXED INCOME	88,762.350	98,279.03
GNMA POOL 299092	FIXED INCOME	82,191.620	90,749.88
GNMA POOL 299095	FIXED INCOME	70,136.630	77,859.73

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 301591	FIXED INCOME	10,340.770	11,447.01
GNMA POOL 308045	FIXED INCOME	0.000	0.00
GNMA POOL 310064	FIXED INCOME	27,988.250	29,602.63
GNMA POOL 312014	FIXED INCOME	2,025.590	2,294.04
GNMA POOL 314457	FIXED INCOME	14,018.810	14,072.60
GNMA POOL 314843	FIXED INCOME	7,971.290	8,001.00
GNMA POOL 321875	FIXED INCOME	958.660	962.23
GNMA POOL 325146	FIXED INCOME	9,995.790	11,031.61
GNMA POOL 325576	FIXED INCOME	1,099.510	1,108.88
GNMA POOL 329821	FIXED INCOME	3,368.710	3,735.49
GNMA POOL 334045	FIXED INCOME	6,404.150	6,488.22
GNMA POOL 336156	FIXED INCOME	886.550	983.50
GNMA POOL 338597	FIXED INCOME	9,408.200	10,415.73
GNMA POOL 352129	FIXED INCOME	522.770	605.38
GNMA POOL 362226	FIXED INCOME	12,521.570	14,141.26
GNMA POOL 363939	FIXED INCOME	1,960.910	1,992.24
GNMA POOL 366866	FIXED INCOME	2,542.540	2,620.30
GNMA POOL 373470	FIXED INCOME	6,293.810	7,110.74
GNMA POOL 386044	FIXED INCOME	322.650	329.20
GNMA POOL 389622	FIXED INCOME	456.790	458.99
GNMA POOL 392624	FIXED INCOME	2,744.730	2,757.92
GNMA POOL 392766	FIXED INCOME	340.510	342.15
GNMA POOL 393632	FIXED INCOME	2,643.850	2,728.30
GNMA POOL 395617	FIXED INCOME	10,804.620	11,140.05
GNMA POOL 395694	FIXED INCOME	64.880	65.17
GNMA POOL 396380	FIXED INCOME	489.040	494.83
GNMA POOL 399994	FIXED INCOME	585.400	588.22
GNMA POOL 401095	FIXED INCOME	7,981.120	9,013.49
GNMA POOL 401198	FIXED INCOME	2,483.400	2,638.02
GNMA POOL 402905	FIXED INCOME	8,731.430	9,950.86
GNMA POOL 403946	FIXED INCOME	3,266.040	3,776.34
GNMA POOL 403954	FIXED INCOME	1,385.180	1,604.08
GNMA POOL 415026	FIXED INCOME	10,387.670	11,599.83
GNMA POOL 416596	FIXED INCOME	14,286.420	14,740.60
GNMA POOL 417115	FIXED INCOME	948.310	964.30
GNMA POOL 417226	FIXED INCOME	4,708.270	5,487.30
GNMA POOL 419146	FIXED INCOME	44,853.450	50,028.46
GNMA POOL 424174	FIXED INCOME	14,936.910	16,487.97
GNMA POOL 425621	FIXED INCOME	3,211.140	3,303.15
GNMA POOL 425825	FIXED INCOME	6,528.760	7,313.68
GNMA POOL 425832	FIXED INCOME	16,376.670	18,306.56
GNMA POOL 430642	FIXED INCOME	11,798.130	12,541.26
GNMA POOL 433566	FIXED INCOME	8,426.290	9,452.93
GNMA POOL 433726	FIXED INCOME	2,393.920	2,664.06
GNMA POOL 433911	FIXED INCOME	21,725.610	24,248.11
GNMA POOL 433942	FIXED INCOME	17,569.890	19,609.58
GNMA POOL 433969	FIXED INCOME	11,143.870	12,435.94
GNMA POOL 433980	FIXED INCOME	61,617.850	68,823.24

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 433997	FIXED INCOME	18,140.580	20,224.33
GNMA POOL 434052	FIXED INCOME	3,416.740	3,581.14
GNMA POOL 434589	FIXED INCOME	22,395.710	24,532.23
GNMA POOL 434915	FIXED INCOME	740.750	802.14
GNMA POOL 436080	FIXED INCOME	18,481.850	19,018.27
GNMA POOL 437440	FIXED INCOME	8,375.210	8,513.52
GNMA POOL 442669	FIXED INCOME	31,404.670	34,363.38
GNMA POOL 442929	FIXED INCOME	21,305.770	23,784.36
GNMA POOL 446648	FIXED INCOME	7,255.310	8,159.99
GNMA POOL 447094	FIXED INCOME	432.910	444.52
GNMA POOL 449219	FIXED INCOME	6,379.260	7,096.34
GNMA POOL 449539	FIXED INCOME	19,190.830	22,206.80
GNMA POOL 449826	FIXED INCOME	1,377.980	1,391.68
GNMA POOL 455483	FIXED INCOME	928.930	957.48
GNMA POOL 456306	FIXED INCOME	235.730	253.83
GNMA POOL 458497	FIXED INCOME	28,715.850	32,028.14
GNMA POOL 458892	FIXED INCOME	1,720.720	1,913.23
GNMA POOL 458918	FIXED INCOME	3,009.730	3,268.03
GNMA POOL 460658	FIXED INCOME	5,319.950	5,478.07
GNMA POOL 460912	FIXED INCOME	45,492.720	51,358.21
GNMA POOL 462037	FIXED INCOME	4,218.540	4,354.77
GNMA POOL 464065	FIXED INCOME	11,790.170	13,183.57
GNMA POOL 464190	FIXED INCOME	27,622.910	28,057.03
GNMA POOL 464199	FIXED INCOME	23,380.760	25,278.13
GNMA POOL 464693	FIXED INCOME	6,392.810	7,136.30
GNMA POOL 464853	FIXED INCOME	16,264.950	18,138.99
GNMA POOL 468064	FIXED INCOME	3,956.070	4,011.36
GNMA POOL 468238	FIXED INCOME	163,851.230	182,826.78
GNMA POOL 468244	FIXED INCOME	9,733.230	10,731.97
GNMA POOL 471050	FIXED INCOME	1,922.700	1,973.00
GNMA POOL 471796	FIXED INCOME	2,638.640	2,667.95
GNMA POOL 472811	FIXED INCOME	9,997.470	10,090.21
GNMA POOL 473479	FIXED INCOME	9,451.540	9,828.24
GNMA POOL 476296	FIXED INCOME	22,630.280	23,178.64
GNMA POOL 478709	FIXED INCOME	0.000	0.00
GNMA POOL 478713	FIXED INCOME	20,189.910	23,010.90
GNMA POOL 479294	FIXED INCOME	352.870	386.95
GNMA POOL 480403	FIXED INCOME	4,748.910	4,824.12
GNMA POOL 480485	FIXED INCOME	29,546.370	32,950.15
GNMA POOL 480738	FIXED INCOME	18,871.330	20,139.95
GNMA POOL 481526	FIXED INCOME	81,334.350	91,158.65
GNMA POOL 483775	FIXED INCOME	39,267.890	42,430.35
GNMA POOL 484429	FIXED INCOME	17,300.870	19,308.34
GNMA POOL 485222	FIXED INCOME	3,052.200	3,116.67
GNMA POOL 486470	FIXED INCOME	27,166.370	30,620.76
GNMA POOL 486516	FIXED INCOME	57,652.070	65,999.72
GNMA POOL 486622	FIXED INCOME	5,478.750	5,573.04
GNMA POOL 486670	FIXED INCOME	2,235,643.470	2,483,002.02

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 487946	FIXED INCOME	60,259.310	67,193.66
GNMA POOL 487993	FIXED INCOME	16,849.290	17,142.04
GNMA POOL 490576	FIXED INCOME	57,099.110	63,696.67
GNMA POOL 493134	FIXED INCOME	5,153.970	5,691.56
GNMA POOL 499973	FIXED INCOME	1,032.280	1,174.60
GNMA POOL 499979	FIXED INCOME	14,067.460	14,773.19
GNMA POOL 505493	FIXED INCOME	50,787.450	55,608.18
GNMA POOL 508343	FIXED INCOME	946.350	1,029.11
GNMA POOL 522048	FIXED INCOME	13,436.920	13,638.07
GNMA POOL 522724	FIXED INCOME	54,028.620	62,188.38
GNMA POOL 528714	FIXED INCOME	598.810	655.07
GNMA POOL 542639	FIXED INCOME	977.160	1,035.60
GNMA POOL 542741	FIXED INCOME	30,335.120	34,137.46
GNMA POOL 549588	FIXED INCOME	6,999.320	7,936.87
GNMA POOL 551119	FIXED INCOME	3,025.560	3,491.06
GNMA POOL 555282	FIXED INCOME	36,190.670	37,532.18
GNMA POOL 561961	FIXED INCOME	21,834.290	24,501.95
GNMA POOL 562007	FIXED INCOME	2,510.240	2,518.71
GNMA POOL 562971	FIXED INCOME	3,469.630	3,918.26
GNMA POOL 567909	FIXED INCOME	235,281.290	260,445.09
GNMA POOL 569567	FIXED INCOME	42,293.850	47,265.55
GNMA POOL 575025	FIXED INCOME	23,162.400	23,958.89
GNMA POOL 579390	FIXED INCOME	87,407.070	98,136.71
GNMA POOL 580867	FIXED INCOME	56,274.670	63,574.15
GNMA POOL 583573	FIXED INCOME	22,258.900	23,497.00
GNMA POOL 591423	FIXED INCOME	20,273.010	21,990.37
GNMA POOL 591851	FIXED INCOME	408,960.440	452,748.44
GNMA POOL 591924	FIXED INCOME	221,494.870	245,210.19
GNMA POOL 591931	FIXED INCOME	220,319.360	243,909.74
GNMA POOL 594054	FIXED INCOME	213,344.760	236,189.66
GNMA POOL 595198	FIXED INCOME	258,453.220	286,218.16
GNMA POOL 603266	FIXED INCOME	306,855.200	340,227.12
GNMA POOL 603343	FIXED INCOME	1,039.090	1,068.36
GNMA POOL 603394	FIXED INCOME	16,238.680	16,580.54
GNMA POOL 604708	FIXED INCOME	605,842.830	687,218.63
GNMA POOL 605594	FIXED INCOME	1,935,619.500	2,146,146.32
GNMA POOL 605698	FIXED INCOME	2,215,275.200	2,456,192.82
GNMA POOL 607639	FIXED INCOME	443,945.040	491,475.09
GNMA POOL 611474	FIXED INCOME	11,829.020	12,009.56
GNMA POOL 613049	FIXED INCOME	252,690.570	280,681.15
GNMA POOL 614602	FIXED INCOME	293,567.420	326,085.36
GNMA POOL 620494	FIXED INCOME	319,540.570	343,491.98
GNMA POOL 620527	FIXED INCOME	284,949.230	315,462.09
GNMA POOL 628079	FIXED INCOME	270,095.260	299,468.44
GNMA POOL 633240	FIXED INCOME	317,555.380	352,089.35
GNMA POOL 633690	FIXED INCOME	1,162,251.930	1,272,492.94
GNMA POOL 666087	FIXED INCOME	181,113.620	196,584.62
GNMA POOL 673230	FIXED INCOME	98,950.190	110,289.53

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 686780	FIXED INCOME	155,250.870	168,385.34
GNMA POOL 694485	FIXED INCOME	295,610.660	329,486.59
GNMA POOL 697562	FIXED INCOME	286,920.510	319,800.58
GNMA POOL 698654	FIXED INCOME	23,285.140	26,203.91
GNMA POOL 699129	FIXED INCOME	24,717.340	27,943.67
GNMA POOL 728627	FIXED INCOME	419,174.010	448,257.36
GNMA POOL 732087	FIXED INCOME	92,517.470	98,919.85
GNMA POOL 736878	FIXED INCOME	644,012.680	688,291.66
GNMA POOL 738423	FIXED INCOME	581,777.610	635,771.81
GNMA POOL 745793	FIXED INCOME	1,582,041.620	1,691,508.09
GNMA POOL 763854	FIXED INCOME	1,407,239.510	1,362,236.83
GNMA POOL 780043	FIXED INCOME	34,872.130	35,513.28
GNMA POOL 780047	FIXED INCOME	47,508.320	51,449.22
GNMA POOL 780081	FIXED INCOME	55,766.960	64,338.58
GNMA POOL 780082	FIXED INCOME	22,419.270	24,589.03
GNMA POOL 780127	FIXED INCOME	17,038.670	18,577.17
GNMA POOL 780186	FIXED INCOME	183,420.330	203,377.94
GNMA POOL 780224	FIXED INCOME	6,055.280	6,593.88
GNMA POOL 780339	FIXED INCOME	3,504.690	4,130.39
GNMA POOL 780378	FIXED INCOME	28,664.650	30,583.41
GNMA POOL 780397	FIXED INCOME	11,074.050	12,909.56
GNMA POOL 780455	FIXED INCOME	1,059.670	1,066.03
GNMA POOL 780488	FIXED INCOME	24,651.500	27,063.83
GNMA POOL 780554	FIXED INCOME	17,603.890	19,216.65
GNMA POOL 780573	FIXED INCOME	29,246.020	31,751.05
GNMA POOL 780582	FIXED INCOME	70,326.710	76,980.95
GNMA POOL 780601	FIXED INCOME	69,773.300	81,121.80
GNMA POOL 780713	FIXED INCOME	113,467.020	124,482.26
GNMA POOL 780783	FIXED INCOME	43,063.460	45,954.25
GNMA POOL 780804	FIXED INCOME	98,671.320	113,123.37
GNMA POOL 780818	FIXED INCOME	81,739.450	92,770.47
GNMA POOL 780904	FIXED INCOME	47,646.520	51,061.25
GNMA POOL 780914	FIXED INCOME	3,202.390	3,658.38
GNMA POOL 780991	FIXED INCOME	75,683.110	88,979.35
GNMA POOL 781001	FIXED INCOME	129,543.890	152,812.89
GNMA POOL 781171	FIXED INCOME	258,677.640	300,102.67
GNMA POOL 781321	FIXED INCOME	474,949.780	553,456.81
GNMA POOL 781330	FIXED INCOME	33,864.240	37,907.42
GNMA POOL 781340	FIXED INCOME	22,769.140	26,299.80
GNMA POOL 781548	FIXED INCOME	10,604.780	12,202.91
GNMA POOL 781804	FIXED INCOME	606,727.430	694,748.54
GNMA POOL 781847	FIXED INCOME	526,069.710	592,387.46
GNMA POOL 781902	FIXED INCOME	459,219.990	524,839.28
GNMA POOL 782557	FIXED INCOME	4,630,475.330	5,054,728.60
GNMA POOL 782619	FIXED INCOME	3,174,584.130	3,447,819.03
GNMA POOL 782696	FIXED INCOME	685,249.210	752,799.26
GNMA POOL 782958	FIXED INCOME	1,797,842.470	1,956,750.03
GNMA POOL 783289	FIXED INCOME	151,136.160	162,186.65

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 783571	FIXED INCOME	1,253,450.660	1,373,288.38
GNMA POOL 783609	FIXED INCOME	3,078,552.690	3,303,892.31
GNMA POOL 783610	FIXED INCOME	2,164,431.140	2,322,303.41
GNMA POOL AB0935	FIXED INCOME	2,091,575.350	2,023,895.86
GNMA POOL AD9016	FIXED INCOME	966,273.510	935,006.70
GNMA POOL AE7028	FIXED INCOME	1,124,002.440	1,134,793.70
GNMA TBA 30YR	FIXED INCOME	2,900,000.000	2,800,538.99
GOLDMAN SACHS CAPITAL II	FIXED INCOME	810,000.000	569,430.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	350,000.000	356,249.95
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,350,000.000	2,589,554.30
GOLDMAN SACHS GROUP INC	FIXED INCOME	420,000.000	467,268.90
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,150,000.000	2,465,355.55
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,420,000.000	3,941,208.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	420,000.000	459,833.64
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,470,000.000	3,906,137.36
GOLDMAN SACHS GROUP INC	FIXED INCOME	4,540,000.000	4,677,684.58
GOLDMAN SACHS GROUP INC	FIXED INCOME	510,000.000	511,938.51
GOLDMAN SACHS GROUP INC	FIXED INCOME	4,925,000.000	4,769,138.53
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,750,000.000	2,782,488.50
GOLDMAN SACHS GROUP INC	FIXED INCOME	7,298,000.000	7,426,984.85
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,264,263.870	1,309,743.23
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	131,133.590	218,362.93
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	321,064.930	584,178.54
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	303,415.140	504,010.35
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,133,501.310	790,532.13
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	921,388.140	158,416.84
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,866,777.170	3,919,581.88
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	5,317,860.070	5,254,513.72
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	5,086,331.670	5,028,179.64
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,382,393.700	2,363,582.32
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,223,806.770	1,218,429.36
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,368,052.810	230,302.94
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	9,360,294.820	1,710,754.88
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,466,363.800	2,736,948.57
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	0.000	0.00
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	143,377.780	9,012.80
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,500,000.000	2,704,140.00
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,338,359.460	177,807.34
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,694,702.560	1,598,235.01
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,485,917.950	293,562.96
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	7,365,942.840	1,713,609.26
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,836,609.220	311,469.09
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	5,479,100.190	5,622,041.70
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	9,335,532.250	9,319,167.06
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,821,974.840	1,868,621.22
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,914,893.960	1,916,236.30
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,655,089.340	306,397.98
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,310,000.000	2,297,542.17

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	6,126,595.150	6,382,521.41
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	91,466.480	4,314.81
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	392,832.550	93,599.62
GOVERNMENT NATL MTG ASSN	FIXED INCOME	20,320,000.000	19,632,613.01
GRANITE MASTER ISSUER PLC	FIXED INCOME	18,706,019.160	18,503,395.56
GRANITE MASTER ISSUER PLC	FIXED INCOME	3,478,391.990	3,440,714.05
GRANITE MASTER ISSUER PLC	FIXED INCOME	6,827,954.760	6,750,798.87
GRANITE MASTER ISSUER PLC	FIXED INCOME	1,116,119.510	1,523,499.54
GRANITE MASTER ISSUER PLC	FIXED INCOME	4,463,879.670	6,106,098.46
GRANITE MASTER ISSUER PLC	FIXED INCOME	2,576,586.000	3,518,451.75
GRANITE MASTER ISSUER PLC	FIXED INCOME	3,710,284.880	5,066,571.94
GRANITE MASTER ISSUER PLC	FIXED INCOME	7,678,228.290	10,490,279.05
GRAPHIC PACKAGING INTL	FIXED INCOME	498,000.000	540,330.00
GRAPHIC PACKAGING INTL	FIXED INCOME	128,000.000	126,160.00
GREENPOINT HOME EQUITY LOAN TR	FIXED INCOME	85.000	71.52
GREENPOINT MANUFACTURED HOUSIN	FIXED INCOME	400,000.000	361,465.60
GREENPOINT MANUFACTURED HOUSIN	FIXED INCOME	750,000.000	665,680.50
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	4,297,630.370	305,291.63
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	99,989.530	88,133.17
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	4,645,073.750	261,996.56
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	260,312.910	258,330.11
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	592,230.670	76,395.39
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	2,784,285.400	2,214,743.12
GS MORTGAGE SECURITIES CORP.	FIXED INCOME	5,000,000.000	4,606,250.00
GS MORTGAGE SECURITIES CORP.	FIXED INCOME	4,143,420.780	244,748.97
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,998,616.970	142,017.72
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,870,000.000	1,838,610.18
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	4,505,000.000	4,500,576.09
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,790,000.000	2,738,900.59
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	5,618,677.330	5,611,169.09
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	400,000.000	409,879.44
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,930,000.000	2,965,622.94
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,704,521.550	1,721,595.74
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	3,405,405.610	3,527,806.10
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	35,200,000.000	38,651,993.60
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	4,434,364.640	4,868,054.37
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	3,470,000.000	3,566,765.81
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,000,000.000	1,024,817.50
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	800,000.000	828,738.40
GSAA HOME EQUITY TRUST	FIXED INCOME	908,710.920	771,525.56
GSAMP TRUST	FIXED INCOME	326,657.030	326,410.40
GSAMP TRUST	FIXED INCOME	452,957.400	224,032.28
GSMPS MORTGAGE LOAN TRUST	FIXED INCOME	1,344,190.150	1,174,244.19
GSMPS MORTGAGE LOAN TRUST	FIXED INCOME	1,557,286.350	1,320,096.07
GSR MORTGAGE LOAN TRUST	FIXED INCOME	731,640.010	766,630.69
GSR MORTGAGE LOAN TRUST	FIXED INCOME	76,963.170	76,443.28
GSR MORTGAGE LOAN TRUST	FIXED INCOME	778,826.310	766,632.23
GTE CORP	FIXED INCOME	350,000.000	397,297.25

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
GTP TOWERS ISSUER LLC	FIXED INCOME	700,000.000	719,602.10
H+E EQUIPMENT SERVICES	FIXED INCOME	239,000.000	260,510.00
HALLIBURTON COMPANY	FIXED INCOME	710,000.000	697,254.08
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	13,864,063.840	1,043,898.85
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	6,294,819.550	366,207.42
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	129,596.780	122,838.83
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	5,646,452.430	329,346.84
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	5,939,808.270	386,355.42
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	375,758.660	217,571.78
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	1,429.330	1,339.37
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	888,631.170	144,233.73
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	12,595,362.450	937,140.31
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	22,833,792.600	1,023,995.13
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	2,304,917.520	1,760,521.36
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	599,825.040	84,508.15
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	2,164,383.030	1,480,801.61
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	676,489.500	604,956.82
HARLEY DAVIDSON FUNDING	FIXED INCOME	2,975,000.000	3,437,755.30
HARTFORD FINL SVCS GRP	FIXED INCOME	1,415,000.000	1,559,213.97
HARTFORD FINL SVCS GRP	FIXED INCOME	896,000.000	1,027,636.74
HARTFORD FINL SVCS GRP	FIXED INCOME	3,780,000.000	4,117,217.58
HAWAIIAN AIRLINES 13 1A	FIXED INCOME	2,825,000.000	2,623,718.75
HAWK ACQUISITION SUB INC	FIXED INCOME	960,000.000	928,800.00
HCA HOLDINGS INC	FIXED INCOME	145,000.000	151,706.25
HCA INC	FIXED INCOME	110,000.000	114,950.00
HCA INC	FIXED INCOME	4,570,000.000	4,570,000.00
HCA INC	FIXED INCOME	6,575,000.000	6,634,175.00
HCA INC	FIXED INCOME	3,150,000.000	3,307,500.00
HCA INC	FIXED INCOME	10,416,000.000	11,392,500.00
HCA INC	FIXED INCOME	115,000.000	121,900.00
HCA INC	FIXED INCOME	100,000.000	107,375.00
HCA INC	FIXED INCOME	165,000.000	181,293.75
HCA INC	FIXED INCOME	230,000.000	216,200.00
HCA INC	FIXED INCOME	76,000.000	75,050.00
HCP INC	FIXED INCOME	2,725,000.000	2,863,443.63
HCP INC	FIXED INCOME	1,875,000.000	1,787,229.38
HCP INC	FIXED INCOME	5,475,000.000	5,355,628.58
HCP INC	FIXED INCOME	2,050,000.000	2,297,500.60
HD SUPPLY INC	FIXED INCOME	210,000.000	233,887.50
HEALTH CARE REIT INC	FIXED INCOME	5,605,000.000	5,972,884.18
HEALTH CARE REIT INC	FIXED INCOME	2,381,000.000	2,507,097.76
HEALTH CARE REIT INC	FIXED INCOME	2,750,000.000	2,718,793.00
HEALTH CARE REIT INC	FIXED INCOME	2,625,000.000	2,467,347.75
HEALTH NET INC	FIXED INCOME	3,700,000.000	3,986,750.00
HEALTHCARE REALTY TRUST	FIXED INCOME	1,075,000.000	994,554.53
HEALTHCARE REALTY TRUST	FIXED INCOME	2,275,000.000	2,551,303.30
HEINEKEN NV	FIXED INCOME	7,900,000.000	7,712,959.60
HEINEKEN NV	FIXED INCOME	600,000.000	588,643.80

Security Name	Asset Class	Shares/Par Value	Base Market Value
HERTZ CORP	FIXED INCOME	513,000.000	553,398.75
HERTZ CORP	FIXED INCOME	259,000.000	284,252.50
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	1,370,000.000	1,432,617.22
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	466,666.680	467,669.08
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	1,760,000.000	1,727,668.98
HESS CORP	FIXED INCOME	1,000,000.000	1,081,143.00
HESS CORP	FIXED INCOME	1,125,000.000	1,172,380.50
HEWLETT PACKARD CO	FIXED INCOME	2,550,000.000	2,835,928.95
HEWLETT PACKARD CO	FIXED INCOME	5,070,000.000	5,058,937.26
HEWLETT PACKARD CO	FIXED INCOME	2,416,000.000	2,448,734.38
HEWLETT PACKARD CO	FIXED INCOME	2,025,000.000	2,106,447.53
HEWLETT PACKARD CO	FIXED INCOME	7,900,000.000	8,268,345.40
HEWLETT PACKARD CO	FIXED INCOME	2,495,000.000	2,569,041.62
HEWLETT PACKARD CO	FIXED INCOME	2,175,000.000	2,209,897.88
HILAND PART LP/CORP	FIXED INCOME	542,000.000	581,295.00
HILTON USA TRUST	FIXED INCOME	3,400,000.000	3,370,441.08
HILTON USA TRUST	FIXED INCOME	2,976,000.000	2,979,853.92
HILTON WORLDWIDE FINANCE	FIXED INCOME	2,564,000.000	2,660,150.00
HISTORIC TW INC	FIXED INCOME	2,360,000.000	2,670,219.64
HLSS SERVICER ADVANCE RECEIVAB	FIXED INCOME	5,360,000.000	5,266,323.28
HLSS SERVICER ADVANCE RECEIVAB	FIXED INCOME	2,140,000.000	2,136,362.00
HOLMES MASTER ISSUER PLC	FIXED INCOME	1,860,000.000	1,957,067.82
HOME DEPOT INC	FIXED INCOME	1,955,000.000	2,255,870.59
HOUSEHOLD HOME EQUITY LOAN TRU	FIXED INCOME	1,957.380	1,944.24
HSBC BANK PLC	FIXED INCOME	3,235,000.000	3,388,500.75
HSBC FINANCE CORP	FIXED INCOME	4,500,000.000	4,500,045.00
HSBC FINANCE CORP	FIXED INCOME	2,095,000.000	2,407,232.52
HSBC HOLDINGS PLC	FIXED INCOME	8,117,000.000	9,614,846.24
HSBC HOLDINGS PLC	FIXED INCOME	3,465,000.000	4,098,180.24
HSBC HOLDINGS PLC	FIXED INCOME	2,275,000.000	2,528,546.48
HSBC HOLDINGS PLC	FIXED INCOME	1,905,000.000	1,958,052.35
HSI ASSET SECURITIZATION CORPO	FIXED INCOME	1,520,576.260	1,399,389.37
HUGHES SATELITE SYSTEMS	FIXED INCOME	615,000.000	665,737.50
HUMANA INC	FIXED INCOME	1,340,000.000	1,585,285.66
HUMANA INC	FIXED INCOME	350,000.000	323,998.50
HUNTINGTON INGALLS INDUS	FIXED INCOME	200,000.000	216,000.00
HUNTINGTON INGALLS INDUS	FIXED INCOME	169,000.000	185,477.50
HUNTINGTON NATIONAL BANK	FIXED INCOME	5,480,000.000	5,480,459.77
HUNTSMAN INTERNATIONAL L	FIXED INCOME	125,000.000	141,250.00
HUNTSMAN INTERNATIONAL L	FIXED INCOME	40,000.000	39,400.00
HYUNDAI CAPITAL AMERICA	FIXED INCOME	510,000.000	506,513.13
IBM CORP	FIXED INCOME	2,000,000.000	2,054,694.00
IBM CORP	FIXED INCOME	3,685,000.000	3,690,457.49
IBM CORP	FIXED INCOME	5,460,000.000	5,319,699.84
ILFC E CAPITAL TRUST II	FIXED INCOME	910,000.000	859,950.00
ILLINOIS ST	FIXED INCOME	3,950,000.000	4,204,735.50
ILLINOIS ST	FIXED INCOME	9,850,000.000	10,689,712.50
ILLINOIS ST	FIXED INCOME	6,825,000.000	7,432,288.50

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ILLINOIS ST	FIXED INCOME	1,280,000.000	1,397,785.60
IMPAC SECURED ASSETS CORP.	FIXED INCOME	3,711,839.520	2,518,334.64
IMPERIAL TOBACCO FINANCE	FIXED INCOME	9,610,000.000	9,502,560.20
IMPERIAL TOBACCO FINANCE	FIXED INCOME	1,225,000.000	1,142,472.98
IMS HEALTH INC	FIXED INCOME	94,000.000	99,875.00
INDIANA MICHIGAN POWER	FIXED INCOME	6,045,000.000	5,650,835.78
INDUS (ECLIPSE 2007 1) PLC	FIXED INCOME	1,185,743.600	1,895,150.45
INDYMAC INDA MORTGAGE LOAN TRU	FIXED INCOME	1,290,417.090	1,256,377.18
INDYMAC INDA MORTGAGE LOAN TRU	FIXED INCOME	2,204,664.750	1,988,477.53
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	448,657.350	215,958.97
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	4,541,491.570	267,621.02
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	5,142,142.130	3,835,883.76
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	6,119,055.530	5,010,784.43
ING BANK NV	FIXED INCOME	7,474,000.000	7,871,766.28
ING BANK NV	FIXED INCOME	4,300,000.000	4,371,238.10
ING BANK NV	FIXED INCOME	4,190,000.000	4,315,749.02
ING US INC	FIXED INCOME	7,885,000.000	8,064,667.61
ING US INC	FIXED INCOME	2,240,000.000	2,340,343.04
INGERSOLL RAND GL HLD CO	FIXED INCOME	3,605,000.000	3,582,930.91
INMET MINING CORP	FIXED INCOME	136,000.000	147,560.00
INTELSAT JACKSON HLDG	FIXED INCOME	1,200,000.000	1,312,500.00
INTELSAT JACKSON HLDG	FIXED INCOME	270,000.000	297,675.00
INTELSAT JACKSON HLDG	FIXED INCOME	1,140,000.000	1,084,425.00
INTERACTIVE DATA CORP	FIXED INCOME	143,000.000	157,428.70
INTERFACE INC	FIXED INCOME	409,000.000	439,675.00
INTERLINE BRANDS INC/NJ	FIXED INCOME	344,000.000	364,640.00
INTESA SANPAOLO SPA	FIXED INCOME	910,000.000	936,339.95
INTESA SANPAOLO SPA	FIXED INCOME	100,000.000	100,292.30
INTESA SANPAOLO SPA	FIXED INCOME	2,335,000.000	2,379,509.77
INTESA SANPAOLO SPA	FIXED INCOME	4,225,000.000	4,326,319.73
INTESA SANPAOLO SPA	FIXED INCOME	5,550,000.000	5,517,898.80
INTL FINANCE CORP	FIXED INCOME	14,500,000.000	13,999,938.50
INTL LEASE FINANCE CORP	FIXED INCOME	2,000,000.000	2,067,500.00
INTL LEASE FINANCE CORP	FIXED INCOME	9,380,000.000	10,458,700.00
INTL LEASE FINANCE CORP	FIXED INCOME	348,000.000	407,160.00
INTL LEASE FINANCE CORP	FIXED INCOME	3,900,000.000	4,177,875.00
INTL LEASE FINANCE CORP	FIXED INCOME	203,000.000	239,895.66
INTL LEASE FINANCE CORP	FIXED INCOME	250,000.000	258,750.00
INTL LEASE FINANCE CORP	FIXED INCOME	21,000.000	21,052.50
INTL LEASE FINANCE CORP	FIXED INCOME	35,000.000	33,425.00
INTL PAPER CO	FIXED INCOME	1,495,000.000	1,845,909.39
INVESCO FINANCE PLC	FIXED INCOME	34,000.000	34,300.76
IPALCO ENTERPRISES INC	FIXED INCOME	115,000.000	120,462.50
JABIL CIRCUIT INC	FIXED INCOME	775,000.000	804,062.50
JAPAN FIN ORG MUNICIPAL	FIXED INCOME	2,700,000.000	2,879,901.00
JAPAN FINANCE CORP	FIXED INCOME	4,410,000.000	4,526,476.92
JARDEN CORP	FIXED INCOME	340,000.000	367,200.00
JM HUBER CORP	FIXED INCOME	232,000.000	266,510.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
JOBSOHIO BEVERAGE SYS STWD LIQ	FIXED INCOME	2,420,000.000	2,224,657.60
JOHN DEERE CAPITAL CORP	FIXED INCOME	600,000.000	679,753.20
JOHN DEERE CAPITAL CORP	FIXED INCOME	1,130,000.000	1,127,587.45
JOHN DEERE CAPITAL CORP	FIXED INCOME	360,000.000	339,005.16
JP MORGAN CHASE BANK NA	FIXED INCOME	7,000,000.000	6,963,215.00
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,466,767.060	4,514,534.67
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	248,799.400	253,000.13
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	232,960.160	239,165.75
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	769,268.450	789,301.74
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,505,000.000	4,771,290.55
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,125,000.000	5,610,337.50
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	417,989.880	422,784.22
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,270,000.000	4,692,606.17
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,655,720.590	4,801,742.61
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,352,989.390	5,898,967.54
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,482,748.000	2,564,830.13
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,450,000.000	6,051,729.05
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	8,608,469.830	9,632,275.15
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,490,000.000	2,817,335.40
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,450,000.000	2,761,647.35
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,500,000.000	2,486,596.00
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,100,000.000	2,267,147.40
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,100,000.000	2,209,701.90
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	125,000.000	139,528.25
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,700,000.000	2,829,235.50
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,075,000.000	4,015,499.70
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,540,000.000	1,552,480.47
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,630,000.000	1,637,240.30
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,190,000.000	1,153,019.08
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,710,000.000	1,713,123.49
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,310,000.000	1,310,546.53
JP MORGAN MORTGAGE ACQUISITION	FIXED INCOME	2,140,000.000	1,974,284.82
JP MORGAN MORTGAGE TRUST	FIXED INCOME	1,303,097.050	1,257,400.04
JP MORGAN MORTGAGE TRUST	FIXED INCOME	3,234,481.680	3,068,552.77
JP MORGAN MORTGAGE TRUST	FIXED INCOME	4,943,147.870	4,707,359.72
JP MORGAN REREMIC	FIXED INCOME	3,478,634.380	3,530,483.43
JP MORGAN REREMIC	FIXED INCOME	1,746,314.190	1,698,142.11
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	4,854,142.060	4,857,920.52
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	1,100,000.000	1,125,217.39
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	450,000.000	451,211.94
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	530,000.000	474,402.52
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	250,000.000	252,877.68
JPMORGAN CHASE + CO	FIXED INCOME	6,200,000.000	6,214,371.60
JPMORGAN CHASE + CO	FIXED INCOME	15,515,000.000	15,574,174.21
JPMORGAN CHASE + CO	FIXED INCOME	4,330,000.000	4,347,800.63
JPMORGAN CHASE + CO	FIXED INCOME	1,200,000.000	1,255,465.20
JPMORGAN CHASE + CO	FIXED INCOME	1,450,000.000	1,646,936.10
JPMORGAN CHASE + CO	FIXED INCOME	650,000.000	698,723.35

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
JPMORGAN CHASE + CO	FIXED INCOME	5,870,000.000	6,186,510.40
JPMORGAN CHASE + CO	FIXED INCOME	685,000.000	724,545.74
JPMORGAN CHASE + CO	FIXED INCOME	1,550,000.000	1,485,397.55
JPMORGAN CHASE + CO	FIXED INCOME	2,650,000.000	2,676,478.80
JPMORGAN CHASE + CO	FIXED INCOME	6,305,000.000	5,977,303.93
JPMORGAN CHASE + CO	FIXED INCOME	2,070,000.000	1,929,240.00
JPMORGAN CHASE + CO	FIXED INCOME	875,000.000	924,677.25
JPMORGAN CHASE + CO	FIXED INCOME	7,690,000.000	7,800,382.26
KAUPTHING BANK HF	FIXED INCOME	10,570,000.000	0.00
KENTUCKY UTILITIES	FIXED INCOME	2,125,000.000	2,246,711.50
KERR MCGEE CORP	FIXED INCOME	930,000.000	1,163,748.06
KERR MCGEE CORP	FIXED INCOME	540,000.000	627,297.48
KEY ENERGY SERVICES INC	FIXED INCOME	1,610,000.000	1,650,250.00
KFW	FIXED INCOME	10,900,000.000	10,920,819.00
KILROY REALTY LP	FIXED INCOME	1,000,000.000	1,065,221.00
KILROY REALTY LP	FIXED INCOME	1,475,000.000	1,682,525.13
KILROY REALTY LP	FIXED INCOME	1,925,000.000	1,795,168.38
KIMBERLY CLARK CORP	FIXED INCOME	3,500,000.000	2,937,837.00
KIMCO REALTY CORP	FIXED INCOME	3,395,000.000	3,087,409.61
KINDER MORGAN ENER PART	FIXED INCOME	3,220,000.000	3,368,013.74
KINDER MORGAN ENER PART	FIXED INCOME	2,810,000.000	2,738,232.60
KINDER MORGAN ENER PART	FIXED INCOME	4,150,000.000	3,854,690.15
KINDER MORGAN FIN CO LLC	FIXED INCOME	700,000.000	751,892.40
KINGDOM OF SPAIN	FIXED INCOME	5,700,000.000	5,794,050.00
KODIAK OIL + GAS CORP	FIXED INCOME	211,000.000	234,210.00
KODIAK OIL + GAS CORP	FIXED INCOME	35,000.000	34,912.50
KODIAK OIL + GAS CORP	FIXED INCOME	335,000.000	333,325.00
KOMMUNALBANKEN AS	FIXED INCOME	3,800,000.000	3,746,116.00
KOREA HYDRO + NUCLEAR PO	FIXED INCOME	1,400,000.000	1,432,442.20
KRAFT FOODS GROUP INC	FIXED INCOME	1,968,000.000	2,220,301.53
KRAFT FOODS GROUP INC	FIXED INCOME	3,055,000.000	2,977,384.67
KROGER CO/THE	FIXED INCOME	80,000.000	91,659.04
KROGER CO/THE	FIXED INCOME	190,000.000	216,550.79
KROGER CO/THE	FIXED INCOME	2,510,000.000	2,471,235.56
KROGER CO/THE	FIXED INCOME	620,000.000	604,812.48
KROGER CO/THE	FIXED INCOME	3,485,000.000	3,467,522.73
L 3 COMMUNICATIONS CORP	FIXED INCOME	1,841,000.000	1,925,586.59
L BRANDS INC	FIXED INCOME	580,000.000	636,550.00
LAFARGE SA	FIXED INCOME	9,340,000.000	10,320,700.00
LAFARGE SA	FIXED INCOME	3,325,000.000	3,524,500.00
LAMAR MEDIA CORP	FIXED INCOME	266,000.000	272,650.00
LANARK MASTER ISSUER PLC	FIXED INCOME	10,005,987.780	10,151,074.60
LANDWIRTSCH. RENTENBANK	FIXED INCOME	970,000.000	923,246.00
LAREDO PETROLEUM INC	FIXED INCOME	115,000.000	128,512.50
LAREDO PETROLEUM INC	FIXED INCOME	327,000.000	354,795.00
LB COMMERCIAL CONDUIT MORTGAGE	FIXED INCOME	660,000.000	732,660.06
LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,000,000.000	5,453,995.00
LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,600,000.000	1,642,528.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	8,000,000.000	8,435,696.00
LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,500,000.000	5,874,198.00
LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	460,000.000	525,777.70
LEAR CORP	FIXED INCOME	539,000.000	564,602.50
LEAR CORP	FIXED INCOME	200,000.000	220,500.00
LEEK FINANCE PLC	FIXED INCOME	3,266,688.000	3,365,061.04
LEEK FINANCE PLC	FIXED INCOME	3,238,570.000	3,321,412.62
LEGG MASON INC	FIXED INCOME	7,745,000.000	8,472,433.64
LEHMAN BROS CAP TR VII	FIXED INCOME	1,560,000.000	156.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	14,650,000.000	1,465.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	580,000.000	58.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	1,010,000.000	218,412.50
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	4,009.000	821.85
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	4,009.000	821.85
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	1,603.000	334.63
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	42,283.000	8,668.02
LEHMAN XS TRUST	FIXED INCOME	1,466,359.030	935,098.62
LEVEL 3 FINANCING INC	FIXED INCOME	303,000.000	338,981.25
LEVEL 3 FINANCING INC	FIXED INCOME	105,000.000	106,050.00
LIBBEY GLASS INC	FIXED INCOME	157,000.000	169,560.00
LIBERTY INTERACTIVE LLC	FIXED INCOME	1,262,000.000	1,359,805.00
LIBERTY INTERACTIVE LLC	FIXED INCOME	1,745,000.000	1,858,425.00
LIBERTY MUTUAL GROUP INC	FIXED INCOME	2,060,000.000	2,130,064.72
LIBERTY MUTUAL GROUP INC	FIXED INCOME	955,000.000	1,048,066.66
LIBERTY MUTUAL GROUP INC	FIXED INCOME	4,335,000.000	4,185,576.89
LIBERTY PROPERTY LP	FIXED INCOME	2,050,000.000	2,262,933.50
LIFE TECHNOLOGIES CORP	FIXED INCOME	3,493,000.000	4,013,530.35
LIFEPOINT HOSPITALS INC	FIXED INCOME	255,000.000	271,575.00
LIFEPOINT HOSPITALS INC	FIXED INCOME	75,000.000	75,281.25
LINCOLN NATIONAL CORP	FIXED INCOME	4,805,000.000	4,741,910.35
LLOYDS BANK PLC	FIXED INCOME	3,325,000.000	3,306,064.46
LOEWS CORP	FIXED INCOME	7,000,000.000	6,271,482.00
LONG BEACH MORTGAGE LOAN TRUST	FIXED INCOME	2,670,000.000	2,508,539.76
LONG BEACH MORTGAGE LOAN TRUST	FIXED INCOME	1,413,609.880	1,402,244.46
LORILLARD TOBACCO CO	FIXED INCOME	490,000.000	596,891.54
LOS ANGELES CA UNIF SCH DIST	FIXED INCOME	7,625,000.000	9,372,192.50
LUMINENT MORTGAGE TRUST	FIXED INCOME	243,686.520	42,627.60
LUMINENT MORTGAGE TRUST	FIXED INCOME	4,849,647.260	3,582,458.68
LVMH MOET HENNESSY LOUIS	FIXED INCOME	2,325,000.000	2,316,288.23
LYB INTL FINANCE BV	FIXED INCOME	2,240,000.000	2,211,003.20
LYONDELLBASELL IND NV	FIXED INCOME	1,010,000.000	1,121,727.21
MACYS RETAIL HLDGS INC	FIXED INCOME	1,150,000.000	1,304,995.85
MACYS RETAIL HLDGS INC	FIXED INCOME	2,410,000.000	2,658,690.31
MACYS RETAIL HLDGS INC	FIXED INCOME	5,150,000.000	5,894,329.50
MACYS RETAIL HLDGS INC	FIXED INCOME	4,595,000.000	5,309,540.88
MACYS RETAIL HLDGS INC	FIXED INCOME	5,300,000.000	6,030,679.20
MALLINCKRODT INTL FIN	FIXED INCOME	740,000.000	682,974.12
MALLINCKRODT INTL FIN	FIXED INCOME	220,000.000	215,817.58

Security Name	Asset Class	Shares/Par Value	Base Market Value
MANITOWOC COMPANY INC	FIXED INCOME	670,000.000	760,450.00
MANULIFE FINANCIAL CORP	FIXED INCOME	4,800,000.000	4,996,459.20
MARATHON OIL CORP	FIXED INCOME	5,245,000.000	5,249,374.33
MARATHON OIL CORP	FIXED INCOME	2,500,000.000	2,304,017.50
MARATHON PETROLEUM CORP	FIXED INCOME	1,700,000.000	1,775,175.70
MARATHON PETROLEUM CORP	FIXED INCOME	3,860,000.000	4,399,284.46
MARKWEST ENERGY PART/FIN	FIXED INCOME	1,093,000.000	1,155,847.50
MARKWEST ENERGY PART/FIN	FIXED INCOME	205,000.000	206,537.50
MARKWEST ENERGY PART/FIN	FIXED INCOME	335,000.000	314,062.50
MASSACHUSETTS ST	FIXED INCOME	3,410,000.000	3,580,193.10
MASSACHUSETTS ST	FIXED INCOME	3,630,000.000	3,788,848.80
MASSACHUSETTS ST SCH BLDG AUTH	FIXED INCOME	640,000.000	695,424.00
MASTR ADJUSTABLE RATE MORTGAGE	FIXED INCOME	256,639.530	253,025.28
MASTR ALTERNATIVE LOANS TRUST	FIXED INCOME	4,087,490.580	4,251,492.96
MASTR ALTERNATIVE LOANS TRUST	FIXED INCOME	1,899,863.530	2,016,078.18
MCDONALD S CORP	FIXED INCOME	1,490,000.000	1,693,018.46
MDC HOLDINGS INC	FIXED INCOME	1,950,000.000	2,042,625.00
MDC HOLDINGS INC	FIXED INCOME	2,525,000.000	2,178,489.20
MDC PARTNERS INC	FIXED INCOME	193,000.000	201,926.25
MEDTRONIC INC	FIXED INCOME	830,000.000	909,611.94
MEDTRONIC INC	FIXED INCOME	220,000.000	213,761.46
MEDTRONIC INC	FIXED INCOME	1,955,000.000	1,808,355.45
MEG ENERGY CORP	FIXED INCOME	150,000.000	157,875.00
MERCK + CO INC	FIXED INCOME	2,965,000.000	2,972,777.20
MERCK + CO INC	FIXED INCOME	1,010,000.000	922,725.90
MERF CITIBANK MORTGAGE HOLDING	FIXED INCOME	37,133.660	37,133.66
MERITAGE HOMES CORP	FIXED INCOME	103,000.000	108,922.50
MERITAGE HOMES CORP	FIXED INCOME	91,000.000	90,545.00
MERITAGE HOMES CORP	FIXED INCOME	65,000.000	70,200.00
MERRILL LYNCH FLOATING TRUST	FIXED INCOME	12,400,000.000	12,277,698.80
MERRILL LYNCH MORTGAGE TRUST	FIXED INCOME	200,000.000	221,592.80
MERRILL LYNCH MORTGAGE TRUST	FIXED INCOME	3,943,902.870	4,221,470.81
METLIFE INC	FIXED INCOME	1,720,000.000	1,767,300.00
METLIFE INC	FIXED INCOME	3,875,000.000	4,188,142.63
METLIFE INC	FIXED INCOME	595,000.000	607,427.17
METLIFE INC	FIXED INCOME	1,350,000.000	1,324,944.00
METLIFE INSTITUTIONAL FD	FIXED INCOME	7,400,000.000	7,415,998.80
METROPCS WIRELESS INC	FIXED INCOME	69,000.000	71,242.50
METROPOLITAN EDISON	FIXED INCOME	3,085,000.000	2,879,813.57
MGM RESORTS INTL	FIXED INCOME	1,500,000.000	1,608,750.00
MGM RESORTS INTL	FIXED INCOME	548,000.000	613,760.00
MGM RESORTS INTL	FIXED INCOME	114,000.000	120,555.00
MIAMI DADE CNTY FL TRANSIT SAL	FIXED INCOME	820,000.000	822,246.80
MICHAELS STORES INC	FIXED INCOME	370,000.000	401,450.00
MICROSOFT CORP	FIXED INCOME	3,110,000.000	3,067,626.25
MICROSOFT CORP	FIXED INCOME	1,900,000.000	1,902,969.70
MID STATE TRUST	FIXED INCOME	2,389,200.940	2,480,628.49
MIDAMERICAN ENERGY HLDGS	FIXED INCOME	2,820,000.000	3,275,542.80

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
MIRANT MID ATLANTIC TRST	FIXED INCOME	974,294.410	1,060,763.04
MIZUHO BANK LTD	FIXED INCOME	2,950,000.000	3,008,749.25
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,180,000.000	1,297,974.04
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	3,665,000.000	3,973,435.41
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	4,807,897.740	5,240,863.36
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,820,000.000	6,337,968.36
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	4,700,000.000	5,198,383.30
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,383,793.860	5,884,675.12
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	2,062,641.710	2,118,229.90
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	607.410	569.33
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	176,648.900	170,806.59
MOLSON COORS BREWING CO	FIXED INCOME	915,000.000	898,363.47
MONDELEZ INTERNATIONAL	FIXED INCOME	3,250,000.000	3,883,753.25
MONDELEZ INTERNATIONAL	FIXED INCOME	2,268,000.000	2,561,456.52
MORGAN STANLEY	FIXED INCOME	13,905,000.000	16,270,157.07
MORGAN STANLEY	FIXED INCOME	3,190,000.000	3,567,699.19
MORGAN STANLEY	FIXED INCOME	7,095,000.000	7,033,805.63
MORGAN STANLEY	FIXED INCOME	4,105,000.000	4,117,273.95
MORGAN STANLEY	FIXED INCOME	7,410,000.000	8,478,736.90
MORGAN STANLEY	FIXED INCOME	850,000.000	842,999.40
MORGAN STANLEY	FIXED INCOME	4,345,000.000	4,227,967.43
MORGAN STANLEY	FIXED INCOME	15,400,000.000	15,412,366.20
MORGAN STANLEY	FIXED INCOME	1,800,000.000	1,904,094.00
MORGAN STANLEY	FIXED INCOME	250,000.000	272,829.50
MORGAN STANLEY	FIXED INCOME	1,515,000.000	1,466,142.77
MORGAN STANLEY BAML TRUST	FIXED INCOME	510,000.000	477,781.26
MORGAN STANLEY BAML TRUST	FIXED INCOME	545,000.000	507,935.10
MORGAN STANLEY BAML TRUST	FIXED INCOME	3,919,879.840	370,503.12
MORGAN STANLEY BAML TRUST	FIXED INCOME	25,836,594.780	2,061,863.61
MORGAN STANLEY BAML TRUST	FIXED INCOME	530,000.000	500,998.93
MORGAN STANLEY BAML TRUST	FIXED INCOME	3,155,000.000	3,082,769.43
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	1,400,000.000	1,549,228.80
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	1,784,339.110	1,828,107.16
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	5,058,939.640	5,541,845.78
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	4,706,216.220	4,917,812.41
MORGAN STANLEY CAPITAL INC	FIXED INCOME	2,611,024.630	2,305,714.91
MORGAN STANLEY CAPITAL INC	FIXED INCOME	695,935.280	654,011.44
MORGAN STANLEY CAPITAL INC	FIXED INCOME	2,222,601.410	2,146,303.95
MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	2,370,136.570	1,238,453.24
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	4,075,000.000	4,452,259.43
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	8,275,000.000	9,041,091.23
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	1,368,151.870	1,365,533.31
MORGAN STANLEY RESECURITIZATIO	FIXED INCOME	3,061,947.060	2,985,398.38
MORTGAGEIT TRUST	FIXED INCOME	769,159.480	711,264.08
MOTEL 6 TRUST	FIXED INCOME	3,575,000.000	3,537,519.70
MSCC HELOC TRUST	FIXED INCOME	4,358.350	3,977.42
MUNI ELEC AUTH OF GEORGIA	FIXED INCOME	3,335,000.000	3,505,551.90
MYLAN INC	FIXED INCOME	1,350,000.000	1,360,897.20

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
MYLAN INC	FIXED INCOME	4,145,000.000	4,103,632.90
N E OH REGL SWR DIST	FIXED INCOME	430,000.000	444,589.90
N TX TOLLWAY AUTH REVENUE	FIXED INCOME	395,000.000	419,260.90
NATIONAL AUSTRALIA BK LT	FIXED INCOME	820,000.000	833,072.44
NATIONAL BANK OF CANADA	FIXED INCOME	4,430,000.000	4,489,536.99
NATIONAL BANK OF CANADA	FIXED INCOME	600,000.000	619,260.60
NATIONAL CINEMEDIA LLC	FIXED INCOME	221,000.000	228,182.50
NATIONAL CITY BANK	FIXED INCOME	3,500,000.000	3,461,430.00
NATIONAL COLLEGIATE STUDENT LO	FIXED INCOME	2,300,000.000	2,190,602.80
NATIONAL COLLEGIATE STUDENT LO	FIXED INCOME	1,170,000.000	1,068,038.01
NATIONAL FUEL GAS CO	FIXED INCOME	1,340,000.000	1,264,610.26
NATIONAL RURAL UTIL COOP	FIXED INCOME	1,180,000.000	1,139,644.00
NATIONAL SEMICONDUCTOR	FIXED INCOME	180,000.000	210,358.26
NATIONSTAR MORT/CAP CORP	FIXED INCOME	300,000.000	285,750.00
NATIONSTAR MORTGAGE ADVANCE RE	FIXED INCOME	6,225,000.000	6,221,050.24
NAVISTAR FINANCIAL DEALER NOTE	FIXED INCOME	5,500,000.000	5,513,421.65
NAVISTAR FINANCIAL DEALER NOTE	FIXED INCOME	2,495,000.000	2,495,001.75
NBCUNIVERSAL ENTERPRISE	FIXED INCOME	3,515,000.000	3,527,868.42
NBCUNIVERSAL ENTERPRISE	FIXED INCOME	1,910,000.000	1,868,321.89
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	7,165,000.000	7,583,593.63
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	222,000.000	242,831.81
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	11,575,000.000	10,715,857.20
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,498,000.000	2,237,768.35
NBTY INC	FIXED INCOME	424,000.000	464,810.00
NCR CORP	FIXED INCOME	55,000.000	55,962.50
NCR CORP	FIXED INCOME	164,000.000	167,280.00
NCUA GUARANTEED NOTES	FIXED INCOME	363,709.660	366,695.72
NCUA GUARANTEED NOTES	FIXED INCOME	3,800,000.000	3,974,800.00
NEDER FINANCIERINGS MAAT	FIXED INCOME	3,080,000.000	3,047,157.96
NEDER WATERSCHAPSBANK	FIXED INCOME	4,505,000.000	4,646,204.72
NELNET STUDENT LOAN TRUST	FIXED INCOME	6,101,022.710	6,143,681.67
NELNET STUDENT LOAN TRUST	FIXED INCOME	683,954.090	664,863.56
NETAPP INC	FIXED INCOME	2,450,000.000	2,437,419.25
NEW CENTURY HOME EQUITY LOAN T	FIXED INCOME	1,403,370.860	1,310,114.06
NEW HAMPSHIRE ST BUSINESS FIN	FIXED INCOME	4,590,000.000	4,176,900.00
NEW JERSEY ST ECON DEV AUTH LE	FIXED INCOME	270,000.000	277,562.70
NEW JERSEY ST TRANSPRTN TRUSTF	FIXED INCOME	710,000.000	719,258.40
NEW JERSEY ST TRANSPRTN TRUSTF	FIXED INCOME	1,615,000.000	1,626,224.25
NEW JERSEY ST TRANSPRTN TRUSTF	FIXED INCOME	735,000.000	733,831.35
NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	310,000.000	314,708.90
NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	9,760,000.000	12,428,774.40
NEW YORK CITY NY MUNI WTR FINA	FIXED INCOME	210,000.000	213,939.60
NEW YORK CITY NY MUNI WTR FINA	FIXED INCOME	210,000.000	214,113.90
NEW YORK CITY NY TRANSITIONALF	FIXED INCOME	450,000.000	466,236.00
NEW YORK CITY NY TRANSITIONALF	FIXED INCOME	415,000.000	436,596.60
NEW YORK NY	FIXED INCOME	400,000.000	431,504.00
NEW YORK NY	FIXED INCOME	585,000.000	647,694.45
NEW YORK NY	FIXED INCOME	260,000.000	290,599.40

Security Name	Asset Class	Shares/Par Value	Base Market Value
NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	180,000.000	199,697.40
NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	1,610,000.000	1,769,357.80
NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	1,200,000.000	1,370,304.00
NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	1,100,000.000	1,182,489.00
NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	575,000.000	602,508.00
NEW YORK ST DORM AUTH ST PERSO	FIXED INCOME	460,000.000	494,444.80
NEW YORK ST LIBERTY DEV CORP L	FIXED INCOME	380,000.000	385,464.40
NEW YORK ST URBAN DEV CORP REV	FIXED INCOME	930,000.000	1,024,190.40
NEW YORK ST URBAN DEV CORP REV	FIXED INCOME	720,000.000	785,880.00
NEWCASTLE MORTGAGE SECURITIES	FIXED INCOME	764,836.540	712,503.36
NEXEN ENERGY ULC	FIXED INCOME	1,480,000.000	1,684,706.20
NEXTERA ENERGY CAPITAL	FIXED INCOME	600,000.000	603,074.40
NEXTERA ENERGY CAPITAL	FIXED INCOME	2,820,000.000	2,645,013.36
NIELSEN FINANCE LLC/CO	FIXED INCOME	675,000.000	729,000.00
NIELSEN FINANCE LLC/CO	FIXED INCOME	33,000.000	32,092.50
NISOURCE FINANCE CORP	FIXED INCOME	4,630,000.000	5,112,316.36
NISOURCE FINANCE CORP	FIXED INCOME	905,000.000	1,006,351.86
NISOURCE FINANCE CORP	FIXED INCOME	875,000.000	841,961.75
NISOURCE FINANCE CORP	FIXED INCOME	900,000.000	921,909.60
NISSAN MASTER OWNER TRUST RECE	FIXED INCOME	5,860,000.000	5,858,740.10
NOBLE ENERGY INC	FIXED INCOME	1,680,000.000	2,088,149.28
NOBLE ENERGY INC	FIXED INCOME	1,675,000.000	1,791,037.30
NOBLE ENERGY INC	FIXED INCOME	2,215,000.000	2,277,571.54
NOBLE ENERGY INC	FIXED INCOME	1,895,000.000	1,893,451.79
NOBLE HOLDING INTL LTD	FIXED INCOME	1,675,000.000	1,637,506.80
NOMURA HOLDINGS INC	FIXED INCOME	5,815,000.000	5,863,072.61
NOMURA RESECURITIZATION TRUST	FIXED INCOME	4,847,124.120	4,838,728.90
NORDEA BANK AB	FIXED INCOME	1,030,000.000	1,058,626.79
NORDEA BANK AB	FIXED INCOME	2,450,000.000	2,532,373.90
NORDEA BANK AB	FIXED INCOME	5,500,000.000	5,438,235.00
NORDEA EIENDOMSKREDITT	FIXED INCOME	2,800,000.000	2,802,648.80
NORFOLK SOUTHERN CORP	FIXED INCOME	5,000,000.000	4,723,810.00
NORFOLK SOUTHERN RAILWAY	FIXED INCOME	4,930,000.000	6,710,223.00
NORTH CAROLINA ST MED CARE COM	FIXED INCOME	1,500,000.000	1,522,545.00
NORTH CAROLINA ST UNIV AT RALE	FIXED INCOME	385,000.000	404,977.65
NORTHERN ROCK ASSET MANA	FIXED INCOME	5,000,000.000	5,634,950.00
NORTHERN STATES PWR MINN	FIXED INCOME	1,555,000.000	1,250,187.35
NORTHROP GRUMMAN CORP	FIXED INCOME	3,190,000.000	3,170,652.65
NORTHROP GRUMMAN CORP	FIXED INCOME	1,995,000.000	1,860,846.23
NORTHSTAR EDUCATION FINANCE, I	FIXED INCOME	353,777.360	353,866.16
NORTHWEST PIPELINE LLC	FIXED INCOME	1,750,000.000	1,991,372.25
NORTHWEST PIPELINE LLC	FIXED INCOME	2,415,000.000	2,649,054.56
NORTHWESTERN MUTUAL LIFE	FIXED INCOME	3,765,000.000	4,230,015.15
NOVA CHEMICALS CORP	FIXED INCOME	435,000.000	479,043.75
NOVA CHEMICALS CORP	FIXED INCOME	73,000.000	75,190.00
NUANCE COMMUNICATIONS	FIXED INCOME	250,000.000	244,375.00
NV ENERGY INC	FIXED INCOME	2,825,000.000	3,275,644.00
OASIS PETROLEUM INC	FIXED INCOME	435,000.000	467,625.00

Security Name	Asset Class	Shares/Par Value	Base Market Value
OASIS PETROLEUM INC	FIXED INCOME	193,000.000	205,545.00
OASIS PETROLEUM INC	FIXED INCOME	194,000.000	205,640.00
OCCIDENTAL PETROLEUM COR	FIXED INCOME	1,060,000.000	1,032,409.26
OCCIDENTAL PETROLEUM COR	FIXED INCOME	1,100,000.000	1,007,015.90
OHIO EDISON	FIXED INCOME	1,600,000.000	2,305,862.40
OHIO POWER COMPANY	FIXED INCOME	1,360,000.000	1,505,583.92
OHIO ST TURNPIKE COMMISSION	FIXED INCOME	380,000.000	384,138.20
OHIO ST TURNPIKE COMMISSION	FIXED INCOME	890,000.000	875,635.40
OIL STATES INTL INC	FIXED INCOME	84,000.000	94,710.00
OMNICARE INC	FIXED INCOME	477,000.000	528,277.50
OMNICOM GROUP INC	FIXED INCOME	3,580,000.000	3,466,861.26
ONCOR ELECTRIC DELIVERY	FIXED INCOME	2,060,000.000	2,141,963.28
ONCOR ELECTRIC DELIVERY	FIXED INCOME	520,000.000	489,075.60
ONEOK PARTNERS LP	FIXED INCOME	3,055,000.000	3,123,801.66
ONEOK PARTNERS LP	FIXED INCOME	1,485,000.000	1,542,058.16
ONEOK PARTNERS LP	FIXED INCOME	680,000.000	733,996.76
ONTARIO (PROVINCE OF)	FIXED INCOME	200,000.000	213,601.88
ONTARIO (PROVINCE OF)	FIXED INCOME	1,610,000.000	1,622,376.07
ONTARIO (PROVINCE OF)	FIXED INCOME	1,200,000.000	1,151,760.00
ONTARIO (PROVINCE OF)	FIXED INCOME	100,000.000	98,870.00
ORACLE CORP	FIXED INCOME	5,130,000.000	5,048,217.54
ORACLE CORP	FIXED INCOME	2,010,000.000	1,841,031.36
ORES NPL LLC	FIXED INCOME	8,736,504.890	8,737,037.82
OSHKOSH CORP	FIXED INCOME	447,000.000	469,917.69
OSHKOSH CORP	FIXED INCOME	158,000.000	174,590.00
P.H. GLATFELTER CO	FIXED INCOME	2,000,000.000	2,050,000.00
PACIFIC GAS + ELECTRIC	FIXED INCOME	1,500,000.000	1,718,242.50
PACIFIC GAS + ELECTRIC	FIXED INCOME	840,000.000	926,010.96
PACIFIC GAS + ELECTRIC	FIXED INCOME	1,090,000.000	1,234,942.75
PACIFIC GAS + ELECTRIC	FIXED INCOME	5,455,000.000	4,897,198.98
PACIFICORP	FIXED INCOME	3,450,000.000	4,113,331.50
PACIFICORP	FIXED INCOME	1,925,000.000	1,738,962.23
PEABODY ENERGY CORP	FIXED INCOME	730,000.000	740,950.00
PEABODY ENERGY CORP	FIXED INCOME	455,000.000	484,575.00
PEABODY ENERGY CORP	FIXED INCOME	580,000.000	585,800.00
PEGASUS AVIATION LEASE SECURIT	FIXED INCOME	5,870,767.020	0.59
PEMEX PROJ FDG MASTER TR	FIXED INCOME	356,000.000	374,690.00
PENN NATIONAL GAMING INC	FIXED INCOME	94,000.000	92,120.00
PENNSYLVANIA ST TURNPIKE COMMI	FIXED INCOME	330,000.000	327,452.40
PENSKE AUTO GROUP INC	FIXED INCOME	170,000.000	173,825.00
PENSKE TRUCK LEASING/PTL	FIXED INCOME	6,790,000.000	6,983,379.20
PENSKE TRUCK LEASING/PTL	FIXED INCOME	2,535,000.000	2,666,749.02
PENSKE TRUCK LEASING/PTL	FIXED INCOME	4,325,000.000	4,431,036.03
PENSKE TRUCK LEASING/PTL	FIXED INCOME	1,040,000.000	1,046,118.32
PENTAIR FINANCE SA	FIXED INCOME	900,000.000	854,384.67
PENTAIR FINANCE SA	FIXED INCOME	1,405,000.000	1,269,087.33
PEPSICO INC	FIXED INCOME	765,000.000	956,234.70
PEPSICO INC	FIXED INCOME	2,010,000.000	2,012,126.58

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
PEPSICO INC	FIXED INCOME	3,845,000.000	3,558,785.89
PERNOD RICARD SA	FIXED INCOME	8,470,000.000	8,567,862.38
PERNOD RICARD SA	FIXED INCOME	480,000.000	495,702.72
PERNOD RICARD SA	FIXED INCOME	470,000.000	480,520.48
PERRIGO CO PLC	FIXED INCOME	2,395,000.000	2,349,722.53
PETROBRAS GLOBAL FINANCE	FIXED INCOME	3,720,000.000	3,314,118.24
PETROBRAS INTL FIN CO	FIXED INCOME	2,700,000.000	3,166,703.10
PETROBRAS INTL FIN CO	FIXED INCOME	870,000.000	942,263.94
PETROBRAS INTL FIN CO	FIXED INCOME	8,969,000.000	9,228,553.89
PETROBRAS INTL FIN CO	FIXED INCOME	22,549,000.000	22,377,357.01
PETROBRAS INTL FIN CO	FIXED INCOME	600,000.000	558,259.80
PETROBRAS INTL FIN CO	FIXED INCOME	1,050,000.000	1,080,935.10
PETROBRAS INTL FIN CO	FIXED INCOME	2,965,000.000	2,992,132.72
PETROLEOS MEXICANOS	FIXED INCOME	1,240,000.000	1,333,000.00
PETROLEOS MEXICANOS	FIXED INCOME	950,000.000	866,875.00
PETROLEOS MEXICANOS	FIXED INCOME	9,687,000.000	8,875,713.75
PETROLEOS MEXICANOS	FIXED INCOME	3,363,000.000	3,363,000.00
PFIZER INC	FIXED INCOME	2,070,000.000	2,453,840.10
PFIZER INC	FIXED INCOME	3,540,000.000	3,328,839.00
PFS FINANCING CORP	FIXED INCOME	6,465,000.000	6,469,241.04
PFS FINANCING CORP	FIXED INCOME	5,850,000.000	5,850,004.68
PHILIP MORRIS INTL INC	FIXED INCOME	1,880,000.000	1,794,751.40
PHILIP MORRIS INTL INC	FIXED INCOME	1,455,000.000	1,359,087.86
PHILIP MORRIS INTL INC	FIXED INCOME	890,000.000	811,286.62
PHILIP MORRIS INTL INC	FIXED INCOME	80,000.000	67,719.44
PHILIP MORRIS INTL INC	FIXED INCOME	4,315,000.000	3,777,432.99
PHILIP MORRIS INTL INC	FIXED INCOME	585,000.000	579,518.55
PHYSIO CONTROL INTERNATI	FIXED INCOME	159,000.000	178,080.00
PINNACLE FOODS FINANCE L	FIXED INCOME	60,000.000	56,700.00
PLAINS ALL AMER PIPELINE	FIXED INCOME	1,230,000.000	1,208,465.16
PLAINS EXPLORATION + PRO	FIXED INCOME	705,000.000	778,587.90
PLAINS EXPLORATION + PRO	FIXED INCOME	723,000.000	806,145.00
PLATINUM UNDERWRTRS FIN	FIXED INCOME	1,145,000.000	1,262,285.79
PNK FINANCE CORP	FIXED INCOME	277,000.000	283,232.50
POLYPORE INTERNATIONAL I	FIXED INCOME	175,000.000	185,062.50
PORT AUTH OF NEW YORK NEW JE	FIXED INCOME	2,810,000.000	3,191,682.30
POSTAL SQUARE LP	FIXED INCOME	1,642,628.200	1,929,521.41
PPL CAPITAL FUNDING INC	FIXED INCOME	7,475,000.000	6,955,427.70
PPL WEM HOLDINGS PLC	FIXED INCOME	1,945,000.000	2,068,102.94
PPL WW HOLDINGS LTD	FIXED INCOME	1,240,000.000	1,400,974.32
PPL WW HOLDINGS LTD	FIXED INCOME	1,015,000.000	1,172,692.43
PPT HOME LOAN TRUST	FIXED INCOME	3,104,254.380	3,117,539.66
PRIV CLGS UNIVS AUTH GA	FIXED INCOME	440,000.000	459,276.40
PRIVATE EXPORT FUNDING	FIXED INCOME	4,090,000.000	4,683,217.69
PROGRESS ENERGY INC	FIXED INCOME	1,700,000.000	2,189,185.20
PROGRESS ENERGY INC	FIXED INCOME	985,000.000	995,960.10
PROGRESS ENERGY INC	FIXED INCOME	2,090,000.000	2,296,477.37
PROGRESS ENERGY INC	FIXED INCOME	5,320,000.000	5,122,420.52

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
PROLOGIS LP	FIXED INCOME	1,425,000.000	1,604,869.20
PROVIDENT COMPANIES INC	FIXED INCOME	1,250,000.000	1,437,295.00
PROVIDENT FDG/PFG FIN	FIXED INCOME	218,000.000	216,910.00
PROVINCE OF QUEBEC	FIXED INCOME	1,000,000.000	1,004,781.18
PROVINCE OF QUEBEC	FIXED INCOME	1,000,000.000	940,084.71
PRUDENTIAL FINANCIAL INC	FIXED INCOME	3,025,000.000	3,713,753.18
PRUDENTIAL FINANCIAL INC	FIXED INCOME	4,200,000.000	4,341,813.01
PRUDENTIAL FINANCIAL INC	FIXED INCOME	3,420,000.000	3,925,520.46
PRUDENTIAL FINANCIAL INC	FIXED INCOME	1,900,000.000	2,047,643.30
PSE+G TRANSITION FUNDING LLC	FIXED INCOME	4,470,040.560	4,562,440.77
PSEG POWER LLC	FIXED INCOME	805,000.000	872,053.28
PSEG POWER LLC	FIXED INCOME	890,000.000	878,451.36
PUBLIC SERVICE CO OF NEW	FIXED INCOME	1,960,000.000	2,329,791.24
PUGET SOUND ENERGY INC	FIXED INCOME	1,450,000.000	1,485,645.35
PVR PARTNERS/PENN VIRGIN	FIXED INCOME	1,182,000.000	1,303,155.00
QBE INSURANCE GROUP LTD	FIXED INCOME	2,700,000.000	2,593,890.00
QEP RESOURCES INC	FIXED INCOME	541,000.000	580,222.50
QEP RESOURCES INC	FIXED INCOME	48,000.000	46,200.00
QEP RESOURCES INC	FIXED INCOME	420,000.000	393,750.00
QEP RESOURCES INC	FIXED INCOME	1,185,000.000	1,289,428.13
QUEBECOR MEDIA INC	FIXED INCOME	73,000.000	70,627.50
QUEST DIAGNOSTIC INC	FIXED INCOME	2,835,000.000	2,940,014.07
QVC INC	FIXED INCOME	159,000.000	171,416.31
QVC INC	FIXED INCOME	2,855,000.000	2,823,900.49
QVC INC	FIXED INCOME	650,000.000	589,712.50
QWEST CORP	FIXED INCOME	5,870,000.000	6,427,438.68
QWEST CORP	FIXED INCOME	220,000.000	211,200.00
RABOBANK NEDERLAND	FIXED INCOME	11,550,000.000	11,628,418.73
RABOBANK NEDERLAND	FIXED INCOME	2,665,000.000	2,825,129.19
RABOBANK NEDERLAND	FIXED INCOME	1,500,000.000	1,453,485.00
RABOBANK NEDERLAND	FIXED INCOME	1,381,000.000	1,828,098.75
RANGE RESOURCES CORP	FIXED INCOME	960,000.000	1,039,200.00
RANGE RESOURCES CORP	FIXED INCOME	600,000.000	636,000.00
RANGE RESOURCES CORP	FIXED INCOME	120,000.000	117,900.00
RAYTHEON COMPANY	FIXED INCOME	1,760,000.000	1,762,004.64
RBSCF TRUST	FIXED INCOME	2,430,000.000	2,687,708.79
RBSCF TRUST	FIXED INCOME	4,060,000.000	4,046,360.96
RBSSP RESECURITIZATION TRUST	FIXED INCOME	3,412,160.580	3,379,779.18
RCI BANQUE SA	FIXED INCOME	3,900,000.000	3,911,902.80
REED ELSEVIER CAPITAL	FIXED INCOME	1,330,000.000	1,667,446.27
REED ELSEVIER CAPITAL	FIXED INCOME	8,222,000.000	7,603,327.39
REGENCY ENERGY PARTNERS	FIXED INCOME	125,000.000	134,062.50
REGENCY ENERGY PARTNERS	FIXED INCOME	1,148,000.000	1,216,880.00
REGENCY ENERGY PARTNERS	FIXED INCOME	109,000.000	106,275.00
REGENCY ENERGY PARTNERS	FIXED INCOME	72,000.000	65,520.00
REGENCY ENERGY PARTNERS	FIXED INCOME	510,000.000	526,575.00
REGIONS BANK	FIXED INCOME	2,003,000.000	2,370,121.86
REGIONS FINANCIAL CORP	FIXED INCOME	2,375,000.000	2,530,619.50

Security Name	Asset Class	Shares/Par Value	Base Market Value
REINSURANCE GRP OF AMER	FIXED INCOME	2,325,000.000	2,563,131.15
REPUBLIC OF CHILE	FIXED INCOME	2,550,000.000	2,003,025.00
REPUBLIC OF COLOMBIA	FIXED INCOME	3,107,000.000	3,200,210.00
REPUBLIC OF PANAMA	FIXED INCOME	100,000.000	138,750.00
REPUBLIC OF PANAMA	FIXED INCOME	600,000.000	653,250.00
REPUBLIC OF PERU	FIXED INCOME	650,000.000	819,000.00
REPUBLIC OF PERU	FIXED INCOME	1,420,000.000	1,420,000.00
REPUBLIC OF PHILIPPINES	FIXED INCOME	800,000.000	882,000.00
REPUBLIC OF PHILIPPINES	FIXED INCOME	350,000.000	364,000.00
REPUBLIC OF POLAND	FIXED INCOME	800,000.000	728,400.00
REPUBLIC OF SOUTH AFRICA	FIXED INCOME	300,000.000	286,875.00
REPUBLIC OF SOUTH AFRICA	FIXED INCOME	3,360,000.000	3,494,400.00
REPUBLIC OF TURKEY	FIXED INCOME	930,000.000	1,018,350.00
REPUBLIC OF TURKEY	FIXED INCOME	320,000.000	357,920.00
REPUBLIC OF TURKEY	FIXED INCOME	2,218,000.000	2,226,872.00
REPUBLIC OF TURKEY	FIXED INCOME	460,000.000	403,880.00
REPUBLIC OF TURKEY	FIXED INCOME	5,802,000.000	6,025,377.00
REPUBLIC OF TURKEY	FIXED INCOME	800,000.000	658,000.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	500,000.000	571,250.00
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	5,005,510.550	3,028,248.79
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	1,304,903.120	1,012,166.37
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	1,355,352.160	344,229.63
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	4,223,885.480	3,304,641.28
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	626,627.310	76,076.94
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	1,340,497.830	959,844.70
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	305,850.760	312,620.15
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	10,546.100	10,631.77
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	477,505.670	292,352.37
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	113,363.440	99,157.19
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	246,704.690	209,303.03
RESIDENTIAL ASSET SECURITIES C	FIXED INCOME	999.520	997.56
RESIDENTIAL FDG MTG SECS I INC	FIXED INCOME	0.000	0.00
RESIDENTIAL FUNDING MORTGAGE S	FIXED INCOME	2.320	2.30
RESIDENTIAL FUNDING SECURITIES	FIXED INCOME	53,659.150	38,617.91
RESIDENTIAL FUNDING SECURITIES	FIXED INCOME	46,333.690	38,470.68
RESONA PFD GLOBAL SECS	FIXED INCOME	3,250,000.000	3,449,062.50
REVLON CONSUMER PRODS	FIXED INCOME	139,000.000	137,088.75
REYNOLDS AMERICAN INC	FIXED INCOME	500,000.000	572,330.50
REYNOLDS AMERICAN INC	FIXED INCOME	630,000.000	580,681.08
REYNOLDS AMERICAN INC	FIXED INCOME	2,475,000.000	2,554,957.35
REYNOLDS AMERICAN INC	FIXED INCOME	2,480,000.000	2,678,035.44
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	1,309,000.000	1,446,445.00
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	216,000.000	230,040.00
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	114,000.000	116,280.00
RICHMOND VA	FIXED INCOME	210,000.000	236,426.40
RICHMOND VA	FIXED INCOME	220,000.000	245,480.40
RICHMOND VA	FIXED INCOME	230,000.000	254,550.20
RIO TINTO FIN USA LTD	FIXED INCOME	920,000.000	1,086,037.00

Security Name	Asset Class	Shares/Par Value	Base Market Value
RIO TINTO FIN USA LTD	FIXED INCOME	110,000.000	143,618.42
RIO TINTO FIN USA LTD	FIXED INCOME	6,185,000.000	6,314,718.01
RIO TINTO FIN USA LTD	FIXED INCOME	350,000.000	363,052.55
RIO TINTO FIN USA LTD	FIXED INCOME	910,000.000	918,733.27
RIO TINTO FIN USA PLC	FIXED INCOME	540,000.000	537,335.64
ROCHE HLDGS INC	FIXED INCOME	1,084,000.000	1,268,534.74
ROCK TENN CO	FIXED INCOME	400,000.000	393,433.20
ROCK TENN CO	FIXED INCOME	500,000.000	477,545.50
ROCKWELL COLLINS INC	FIXED INCOME	2,115,000.000	2,123,305.61
ROCKWOOD SPECIALTIES GRO	FIXED INCOME	72,000.000	73,530.00
ROGERS COMMUNICATIONS IN	FIXED INCOME	1,440,000.000	1,716,242.40
ROGERS COMMUNICATIONS IN	FIXED INCOME	4,000,000.000	3,689,900.00
ROPER INDUSTRIES INC	FIXED INCOME	2,900,000.000	2,818,286.70
ROWAN COMPANIES INC	FIXED INCOME	3,490,000.000	4,191,615.64
ROYAL BANK OF CANADA	FIXED INCOME	6,484,000.000	6,544,956.08
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	2,575,000.000	2,748,014.25
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	3,425,000.000	3,834,362.85
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	2,550,000.000	2,670,915.90
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	2,885,000.000	3,265,418.99
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	700,000.000	819,546.00
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	910,000.000	1,048,615.75
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,640,000.000	1,653,277.44
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	11,175,000.000	11,254,566.00
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	360,000.000	368,192.52
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	10,725,000.000	10,960,960.73
RREF 2012 LT1 LLC	FIXED INCOME	1,689,109.480	1,691,943.81
RUBY PIPELINE LLC	FIXED INCOME	1,255,000.000	1,319,321.01
RUWAIS POWER CO	FIXED INCOME	2,190,000.000	2,310,450.00
SABINE PASS LIQUEFACTION	FIXED INCOME	237,000.000	221,595.00
SABINE PASS LIQUEFACTION	FIXED INCOME	277,000.000	274,922.50
SABMILLER HOLDINGS INC	FIXED INCOME	7,484,000.000	7,511,915.32
SABMILLER PLC	FIXED INCOME	4,850,000.000	4,858,327.45
SALLY HOLDINGS/SALLY CAP	FIXED INCOME	305,000.000	337,025.00
SAN ANTONIO TX ELEC GAS REVE	FIXED INCOME	730,000.000	742,760.40
SAN DIEGO CNTY CA REGL TRANSPR	FIXED INCOME	2,445,000.000	2,757,373.20
SAN FRANCISCO CITY CNTY CA C	FIXED INCOME	7,695,000.000	8,082,443.25
SAN FRANCISCO CITY CNTY CA P	FIXED INCOME	250,000.000	254,925.00
SANTANDER BANK NA	FIXED INCOME	2,525,000.000	3,033,898.60
SANTANDER CONSUMER ACQUIRED RE	FIXED INCOME	2,012,623.530	2,014,565.71
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	6,110,000.000	6,108,545.21
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,590,000.000	4,576,245.61
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,550,000.000	4,680,184.60
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	952,822.090	953,295.64
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	3,797,000.000	3,946,928.34
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	6,450,000.000	6,575,381.55
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	2,147,000.000	2,206,583.54
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	532,523.700	532,595.32
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	3,252,000.000	3,282,471.24

Security Name	Asset Class	Shares/Par Value	Base Market Value
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	2,328,152.090	2,328,131.37
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,280,000.000	4,276,174.96
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	5,065,000.000	5,073,323.31
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	2,708,766.830	2,708,454.24
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	6,283,000.000	6,267,739.47
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	2,793,000.000	2,760,967.08
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	1,986,000.000	1,977,200.03
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	2,311,000.000	2,295,576.39
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	3,961,477.630	3,967,077.97
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	10,290,000.000	10,299,643.79
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	6,300,000.000	6,320,384.91
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,775,000.000	4,869,172.07
SANTANDER HOLDINGS USA	FIXED INCOME	35,000.000	37,322.36
SANTANDER HOLDINGS USA	FIXED INCOME	4,115,000.000	4,220,603.25
SANTANDER ISSUANCES	FIXED INCOME	3,800,000.000	6,455,306.12
SANTANDER UK PLC	FIXED INCOME	3,925,000.000	3,939,601.00
SANTANDER US DEBT SA UNI	FIXED INCOME	1,700,000.000	1,733,875.90
SANTANDER US DEBT SA UNI	FIXED INCOME	300,000.000	309,133.80
SAXON ASSET SECURITIES TRUST	FIXED INCOME	86,942.240	67,301.47
SBA COMMUNICATIONS CORP	FIXED INCOME	53,000.000	54,590.00
SBA TELECOMMUNICATIONS	FIXED INCOME	593,000.000	635,992.50
SBA TELECOMMUNICATIONS	FIXED INCOME	133,000.000	138,320.00
SBA TOWER TRUST	FIXED INCOME	4,770,000.000	4,829,577.30
SBA TOWER TRUST	FIXED INCOME	981,000.000	998,467.69
SBA TOWER TRUST	FIXED INCOME	1,200,000.000	1,180,454.40
SBA TOWER TRUST	FIXED INCOME	1,715,000.000	1,590,233.75
SCG TRUST	FIXED INCOME	3,560,000.000	3,560,049.84
SCHAHIN II FINAN CO SPV	FIXED INCOME	1,916,000.000	1,829,780.00
SCHLUMBERGER INVESTMENT	FIXED INCOME	2,370,000.000	2,356,249.26
SCHLUMBERGER INVT SA	FIXED INCOME	1,920,000.000	1,903,282.56
SCHLUMBERGER NORGE AS	FIXED INCOME	290,000.000	306,526.23
SEALED AIR CORP	FIXED INCOME	65,000.000	73,775.00
SEALED AIR CORP	FIXED INCOME	130,000.000	139,750.00
SECURITIZED ASSET BACKED NIM T	FIXED INCOME	131,191.050	1.31
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	973,986.610	412,891.43
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	935,458.990	455,719.14
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	933,646.320	568,719.45
SEMPRA ENERGY	FIXED INCOME	1,650,000.000	1,812,462.30
SEMPRA ENERGY	FIXED INCOME	2,500,000.000	2,507,725.00
SEMPRA ENERGY	FIXED INCOME	3,665,000.000	3,618,945.61
SEQUOIA MORTGAGE TRUST	FIXED INCOME	601.430	567.01
SEQUOIA MORTGAGE TRUST	FIXED INCOME	2,046,158.680	1,715,317.33
SEQUOIA MORTGAGE TRUST	FIXED INCOME	273,796.630	221,480.12
SEQUOIA MORTGAGE TRUST	FIXED INCOME	297,297.740	262,218.99
SEQUOIA MORTGAGE TRUST	FIXED INCOME	3,076,761.790	2,828,362.50
SEQUOIA MORTGAGE TRUST	FIXED INCOME	1,385,049.210	1,273,386.54
SEQUOIA MORTGAGE TRUST	FIXED INCOME	2,387,104.320	2,279,906.63
SERVICE CORP INTL	FIXED INCOME	248,000.000	270,320.00

Security Name	Asset Class	Shares/Par Value	Base Market Value
SERVICE CORP INTL	FIXED INCOME	20,000.000	23,000.00
SERVICE CORP INTL	FIXED INCOME	645,000.000	680,475.00
SERVICE CORP INTL	FIXED INCOME	31,000.000	31,387.50
SESI LLC	FIXED INCOME	330,000.000	367,950.00
SHEA HOMES LP/FNDG CP	FIXED INCOME	424,000.000	469,580.00
SHELL INTERNATIONAL FIN	FIXED INCOME	4,100,000.000	4,254,910.30
SHELL INTERNATIONAL FIN	FIXED INCOME	1,345,000.000	1,200,985.47
SHELL INTERNATIONAL FIN	FIXED INCOME	1,470,000.000	1,432,741.38
SHELL INTERNATIONAL FIN	FIXED INCOME	7,705,000.000	7,515,017.82
SHELL INTERNATIONAL FIN	FIXED INCOME	2,900,000.000	2,901,049.80
SHELL INTERNATIONAL FIN	FIXED INCOME	2,400,000.000	2,402,032.80
SIERRA PACIFIC POWER CO	FIXED INCOME	1,350,000.000	1,506,976.65
SIERRA RECEIVABLES FUNDING CO	FIXED INCOME	103,314.950	103,493.68
SIERRA RECEIVABLES FUNDING CO	FIXED INCOME	259,203.710	264,087.11
SIERRA RECEIVABLES FUNDING CO	FIXED INCOME	1,519,465.970	1,547,320.82
SINCLAIR TELEVISION GROU	FIXED INCOME	424,000.000	460,570.00
SIWF MERGER SUB INC	FIXED INCOME	198,000.000	199,732.50
SLM CORP	FIXED INCOME	7,800,000.000	9,087,000.00
SLM CORP	FIXED INCOME	1,950,000.000	2,106,000.00
SLM CORP	FIXED INCOME	7,050,000.000	7,631,625.00
SLM CORP	FIXED INCOME	4,820,000.000	4,982,675.00
SLM STUDENT LOAN TRUST	FIXED INCOME	2,500,000.000	2,438,767.50
SLM STUDENT LOAN TRUST	FIXED INCOME	4,052,972.770	4,086,693.10
SLM STUDENT LOAN TRUST	FIXED INCOME	4,230,000.000	4,282,570.44
SLM STUDENT LOAN TRUST	FIXED INCOME	7,150,935.030	7,177,485.02
SLM STUDENT LOAN TRUST	FIXED INCOME	4,373,000.000	4,522,184.90
SLM STUDENT LOAN TRUST	FIXED INCOME	4,225,584.820	4,237,226.73
SLM STUDENT LOAN TRUST	FIXED INCOME	4,340,477.890	4,335,940.79
SLM STUDENT LOAN TRUST	FIXED INCOME	3,900,000.000	3,885,629.28
SLM STUDENT LOAN TRUST	FIXED INCOME	3,284,358.120	3,218,286.06
SM ENERGY CO	FIXED INCOME	220,000.000	233,200.00
SM ENERGY CO	FIXED INCOME	20,000.000	20,975.00
SM ENERGY CO	FIXED INCOME	55,000.000	52,387.50
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	16,350.110	16,815.92
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	93,074.210	97,178.63
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	119,248.610	124,592.65
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	183,733.880	197,397.21
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	369,389.790	409,529.68
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	238,507.250	261,776.07
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	930,199.980	1,015,460.44
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	3,100,632.420	3,366,129.65
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	4,038,873.330	4,409,556.68
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	3,423,707.320	3,774,568.16
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	2,802,474.900	2,987,282.43
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	91,444.370	91,684.20
SMART TRUST	FIXED INCOME	3,340,000.000	3,388,450.04
SMART TRUST	FIXED INCOME	1,913,000.000	1,897,181.21
SMART TRUST	FIXED INCOME	1,584,000.000	1,583,125.95

Security Name	Asset Class	Shares/Par Value	Base Market Value
SOFTBANK CORP	FIXED INCOME	2,070,000.000	2,018,250.00
SOUNDVIEW NIM TRUST	FIXED INCOME	320,000.000	3.20
SOUTH CAROLINA ELEC+GAS	FIXED INCOME	3,245,000.000	3,170,738.18
SOUTHERN CAL EDISON	FIXED INCOME	1,950,000.000	1,765,719.15
SOUTHERN CAL EDISON	FIXED INCOME	1,565,000.000	1,566,183.14
SOUTHERN COPPER CORP	FIXED INCOME	3,670,000.000	2,976,285.59
SOUTHERN NATURAL GAS	FIXED INCOME	1,040,000.000	1,329,818.88
SOUTHERN NATURAL GAS	FIXED INCOME	3,645,000.000	4,084,878.60
SOUTHERN STAR CENT CORP	FIXED INCOME	915,000.000	920,718.75
SOUTHWESTERN ELEC POWER	FIXED INCOME	900,000.000	980,871.30
SPAIN LETRAS DEL TESORO	FIXED INCOME	1,300,000.000	1,784,885.55
SPAREBANK 1 BOLIGKREDITT	FIXED INCOME	800,000.000	759,600.00
SPEC BRNDS ESCROW CORP	FIXED INCOME	207,000.000	220,972.50
SPECIALTY UNDERWRITING + RESID	FIXED INCOME	24,153.860	20,825.22
SPECIALTY UNDERWRITING + RESID	FIXED INCOME	128,546.770	128,246.10
SPRINGLEAF MORTGAGE LOAN TRUST	FIXED INCOME	5,666,330.100	5,789,924.09
SPRINT CAPITAL CORP	FIXED INCOME	250,000.000	235,625.00
SPRINT CAPITAL CORP	FIXED INCOME	2,070,000.000	2,220,075.00
SPRINT COMMUNICATIONS	FIXED INCOME	5,375,000.000	5,865,468.75
SPRINT COMMUNICATIONS	FIXED INCOME	840,000.000	1,012,200.00
SPRINT COMMUNICATIONS	FIXED INCOME	182,000.000	202,930.00
SPRINT CORP	FIXED INCOME	169,000.000	181,463.75
SPRINT CORP	FIXED INCOME	1,279,000.000	1,374,925.00
SPRINT CORP	FIXED INCOME	72,000.000	73,080.00
SPX CORP	FIXED INCOME	410,000.000	431,525.00
ST JUDE MEDICAL INC	FIXED INCOME	4,830,000.000	4,506,307.89
STADSHYPOTEK AB	FIXED INCOME	8,850,000.000	8,529,630.00
STANDARD CHARTERED PLC	FIXED INCOME	1,600,000.000	1,664,614.40
STANDARD CHARTERED PLC	FIXED INCOME	5,900,000.000	5,917,664.60
STANDARD CHARTERED PLC	FIXED INCOME	2,425,000.000	2,249,240.85
STANDARD PACIFIC CORP	FIXED INCOME	111,000.000	115,717.50
STARBUCKS CORP	FIXED INCOME	4,165,000.000	4,128,981.08
STARWOOD HOTELS + RESORT	FIXED INCOME	635,000.000	734,957.26
STATE STREET CAP TR IV	FIXED INCOME	2,930,000.000	2,213,615.00
STATE STREET CORP	FIXED INCOME	2,610,000.000	2,831,589.00
STATE STREET CORP	FIXED INCOME	1,500,000.000	1,394,710.50
STATOIL ASA	FIXED INCOME	2,840,000.000	2,588,696.92
STATOIL ASA	FIXED INCOME	785,000.000	686,637.15
STEEL DYNAMICS INC	FIXED INCOME	360,000.000	390,600.00
STEELRIVER TRANSMISSION	FIXED INCOME	2,291,071.980	2,359,547.54
STHI HOLDING CORP	FIXED INCOME	95,000.000	101,650.00
STRIP PRINC	FIXED INCOME	12,300,000.000	7,395,362.70
STRPS 2012 1 LTD	FIXED INCOME	2,375,447.980	2,347,713.70
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	133,416.560	105,793.33
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	1,517.380	1,371.07
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	46,368.770	46,333.02
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	1,943,579.180	1,930,051.87
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	1,493,904.480	363,974.89

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	704,358.150	439,961.82
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	2,005,160.970	1,552,046.72
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	3,735,884.230	3,820,502.01
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	1,034,397.670	977,766.47
SUMITOMO MITSUI BANKING	FIXED INCOME	900,000.000	930,654.90
SUMITOMO MITSUI BANKING	FIXED INCOME	550,000.000	570,736.10
SUN TRUST STUDENT LOAN TRUST	FIXED INCOME	2,465,242.310	2,442,076.43
SUNCOR ENERGY INC	FIXED INCOME	2,405,000.000	2,799,754.30
SUNTRUST BANK	FIXED INCOME	3,625,000.000	3,294,207.15
SUNTRUST BANKS INC	FIXED INCOME	2,075,000.000	2,185,628.63
SUNTRUST BANKS INC	FIXED INCOME	2,200,000.000	2,188,344.40
SWEDBANK AB	FIXED INCOME	4,975,000.000	4,888,066.85
SWEDISH EXPORT CREDIT	FIXED INCOME	11,800,000.000	12,001,072.00
SYNOVUS FINANCIAL CORP	FIXED INCOME	321,000.000	360,322.50
T MOBILE USA INC	FIXED INCOME	199,000.000	209,447.50
T MOBILE USA INC	FIXED INCOME	41,000.000	42,537.50
T MOBILE USA INC	FIXED INCOME	70,000.000	74,375.00
T MOBILE USA INC	FIXED INCOME	207,000.000	215,797.50
T MOBILE USA INC	FIXED INCOME	90,000.000	91,575.00
T MOBILE USA INC	FIXED INCOME	90,000.000	91,125.00
TAKEDA PHARMACEUTICAL	FIXED INCOME	2,645,000.000	2,639,133.39
TAL ADVANTAGE LLC	FIXED INCOME	4,995,833.400	4,851,403.86
TAYLOR MORRISON COMM/MON	FIXED INCOME	530,000.000	583,000.00
TAYLOR MORRISON COMM/MON	FIXED INCOME	860,000.000	836,350.00
TBA FHLMC GOLD CONV	FIXED INCOME	26,970,000.000	25,545,646.88
TCI COMMUNICATIONS INC	FIXED INCOME	1,165,000.000	1,509,235.37
TCI COMMUNICATIONS INC	FIXED INCOME	1,195,000.000	1,469,673.14
TCM SUB LLC	FIXED INCOME	4,005,000.000	4,116,683.43
TEACHERS INSUR + ANNUITY	FIXED INCOME	1,500,000.000	1,851,583.50
TELECOM ITALIA CAPITAL	FIXED INCOME	10,979,000.000	12,323,927.50
TELECOM ITALIA CAPITAL	FIXED INCOME	2,975,000.000	3,294,812.50
TELECOM ITALIA CAPITAL	FIXED INCOME	923,000.000	923,000.00
TELECOM ITALIA CAPITAL	FIXED INCOME	3,395,000.000	3,471,387.50
TELEFONICA EMISIONES SAU	FIXED INCOME	90,000.000	100,291.50
TELEFONICA EMISIONES SAU	FIXED INCOME	80,000.000	90,185.68
TELEFONICA EMISIONES SAU	FIXED INCOME	220,000.000	245,322.22
TELEFONICA EMISIONES SAU	FIXED INCOME	1,165,000.000	1,237,648.24
TELEFONICA EMISIONES SAU	FIXED INCOME	1,680,000.000	1,772,640.24
TELEFONICA EMISIONES SAU	FIXED INCOME	3,325,000.000	3,386,236.53
TEMASEK FINANCIAL I LTD	FIXED INCOME	1,270,000.000	1,142,803.15
TEMPUR SEALY INTL INC	FIXED INCOME	82,000.000	89,380.00
TENET HEALTHCARE CORP	FIXED INCOME	1,501,000.000	1,566,668.75
TENET HEALTHCARE CORP	FIXED INCOME	165,000.000	161,287.50
TENET HEALTHCARE CORP	FIXED INCOME	283,000.000	270,774.40
TENN VALLEY AUTHORITY	FIXED INCOME	580,000.000	689,893.18
TENN VALLEY AUTHORITY	FIXED INCOME	5,500,000.000	5,812,972.00
TENN VALLEY AUTHORITY	FIXED INCOME	5,000,000.000	5,130,105.00
TENN VALLEY AUTHORITY	FIXED INCOME	1,170,000.000	1,248,757.38

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
TENN VALLEY AUTHORITY	FIXED INCOME	1,790,000.000	1,601,027.91
TENN VALLEY AUTHORITY	FIXED INCOME	23,902,000.000	25,238,862.76
TENNESSEE GAS PIPELINE	FIXED INCOME	1,175,000.000	1,515,746.48
TERWIN MORTGAGE TRUST	FIXED INCOME	308,713.610	300,591.35
TEVA PHARM FIN IV BV	FIXED INCOME	2,170,000.000	2,128,379.40
TEVA PHARMACEUT FIN BV	FIXED INCOME	100,000.000	98,082.00
TEXTAINER MARINE CONTAINERS LI	FIXED INCOME	2,925,000.030	2,952,167.43
THERMO FISHER SCIENTIFIC	FIXED INCOME	600,000.000	594,625.80
THERMO FISHER SCIENTIFIC	FIXED INCOME	1,490,000.000	1,482,171.54
THERMO FISHER SCIENTIFIC	FIXED INCOME	4,160,000.000	4,121,274.56
THERMO FISHER SCIENTIFIC	FIXED INCOME	3,625,000.000	3,590,555.25
THERMO FISHER SCIENTIFIC	FIXED INCOME	230,000.000	232,570.25
THOMSON REUTERS CORP	FIXED INCOME	5,400,000.000	5,497,912.80
THORNBURG MORTGAGE SECURITIES	FIXED INCOME	1,495,215.790	1,468,741.50
TIAA SEASONED COMMERCIAL MORTG	FIXED INCOME	492,309.590	505,876.17
TIME WARNER CABLE INC	FIXED INCOME	850,000.000	927,093.30
TIME WARNER CABLE INC	FIXED INCOME	3,200,000.000	2,961,129.60
TIME WARNER CABLE INC	FIXED INCOME	3,225,000.000	3,215,902.28
TIME WARNER CABLE INC	FIXED INCOME	3,900,000.000	4,652,083.80
TIME WARNER CABLE INC	FIXED INCOME	14,257,000.000	16,702,146.79
TIME WARNER CABLE INC	FIXED INCOME	370,000.000	348,429.74
TIME WARNER CABLE INC	FIXED INCOME	160,000.000	151,642.24
TIME WARNER CABLE INC	FIXED INCOME	620,000.000	536,328.52
TIME WARNER CABLE INC	FIXED INCOME	130,000.000	107,719.82
TIME WARNER CABLE INC	FIXED INCOME	1,675,000.000	1,268,921.38
TIME WARNER INC	FIXED INCOME	4,715,000.000	5,967,143.69
TIME WARNER INC	FIXED INCOME	10,605,000.000	13,616,512.46
TIME WARNER INC	FIXED INCOME	830,000.000	936,383.59
TIME WARNER INC	FIXED INCOME	3,255,000.000	3,567,746.91
TIME WARNER INC	FIXED INCOME	11,075,000.000	11,473,611.40
TIME WARNER INC	FIXED INCOME	1,065,000.000	1,182,663.33
TITAN INTERNATIONAL INC	FIXED INCOME	103,000.000	107,377.50
TOBACCO SETTLEMENT FIN AUTH WV	FIXED INCOME	90,000.000	69,790.50
TOBACCO SETTLEMENT FING CORP R	FIXED INCOME	130,000.000	130,014.30
TOLL BROS FINANCE CORP	FIXED INCOME	3,450,000.000	3,510,375.00
TORONTO DOMINION BANK	FIXED INCOME	1,750,000.000	1,702,701.00
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	5,605,000.000	5,690,078.30
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	3,780,000.000	3,710,735.28
TRANS CANADA PIPELINES	FIXED INCOME	4,275,000.000	4,391,331.30
TRANS CANADA PIPELINES	FIXED INCOME	5,510,000.000	5,429,796.44
TRANSALTA CORP	FIXED INCOME	2,335,000.000	2,420,895.31
TRANSATLANTIC HOLDINGS	FIXED INCOME	400,000.000	433,597.20
TRANSCONT GAS PIPE CORP	FIXED INCOME	2,896,000.000	3,230,317.14
TRANSCONT GAS PIPE CORP	FIXED INCOME	482,000.000	428,829.62
TRANSDIGM INC	FIXED INCOME	23,000.000	22,482.50
TRANSNET SOC LTD	FIXED INCOME	3,850,000.000	4,022,795.70
TRANSOCEAN INC	FIXED INCOME	1,525,000.000	1,697,344.83
TRANSOCEAN INC	FIXED INCOME	1,000,000.000	1,071,240.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
TRANSOCEAN INC	FIXED INCOME	4,245,000.000	4,847,535.30
TRANSOCEAN INC	FIXED INCOME	790,000.000	872,690.09
TRANSOCEAN INC	FIXED INCOME	4,220,000.000	4,742,077.30
TRAVELERS COS INC	FIXED INCOME	3,115,000.000	3,043,535.67
TRINITY ACQUISITION PLC	FIXED INCOME	335,000.000	332,446.66
TRW AUTOMOTIVE INC	FIXED INCOME	87,000.000	87,870.00
TRW AUTOMOTIVE INC	FIXED INCOME	3,275,000.000	3,176,750.00
TSY INFL IX N/B	FIXED INCOME	288,816.000	382,049.27
TSY INFL IX N/B	FIXED INCOME	17,099,580.000	19,655,163.53
TSY INFL IX N/B	FIXED INCOME	10,120,394.000	11,203,589.89
TSY INFL IX N/B	FIXED INCOME	6,254,226.000	7,204,086.57
TSY INFL IX N/B	FIXED INCOME	4,459,560.000	4,774,516.43
TSY INFL IX N/B	FIXED INCOME	2,719,675.000	3,196,042.39
TSY INFL IX N/B	FIXED INCOME	3,479,596.400	3,909,653.64
TSY INFL IX N/B	FIXED INCOME	7,436,388.000	5,717,883.35
TSY INFL IX N/B	FIXED INCOME	20,730,584.000	20,716,010.40
TSY INFL IX N/B	FIXED INCOME	16,492,421.000	16,855,765.53
TSY INFL IX N/B	FIXED INCOME	27,701,113.000	27,878,566.33
TSY INFL IX N/B	FIXED INCOME	1,080,090.000	1,159,830.88
TSY INFL IX N/B	FIXED INCOME	2,463,254.000	2,635,297.51
TSY INFL IX N/B	FIXED INCOME	1,601,580.000	1,683,286.21
TSY INFL IX N/B	FIXED INCOME	829,040.000	841,540.27
TSY INFL IX N/B	FIXED INCOME	44,064,265.000	42,349,900.71
TSY INFL IX N/B	FIXED INCOME	2,159,493.000	2,219,552.82
TSY INFL IX N/B	FIXED INCOME	9,242,597.000	8,853,400.48
TSY INFL IX N/B	FIXED INCOME	17,789,026.200	16,800,899.16
TSY INFL IX N/B	FIXED INCOME	202,082.000	206,107.88
TSY INFL IX N/B	FIXED INCOME	45,190,396.460	43,584,013.44
TW TELECOM HOLDINGS INC	FIXED INCOME	490,000.000	481,425.00
TW TELECOM HOLDINGS INC	FIXED INCOME	265,000.000	275,600.00
UAL 2009 2A PASS THRU TR	FIXED INCOME	125,186.200	143,964.13
UBM PLC	FIXED INCOME	760,000.000	790,107.40
UBS AG LONDON	FIXED INCOME	7,035,000.000	7,026,579.11
UBS AG STAMFORD CT	FIXED INCOME	436,000.000	450,760.78
UBS AG STAMFORD CT	FIXED INCOME	721,000.000	721,927.93
UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	460,000.000	431,657.10
UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	11,992,888.390	1,342,783.75
UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	36,619,027.450	2,633,475.67
UNION BANK NA	FIXED INCOME	4,825,000.000	4,847,233.60
UNION BANK NA	FIXED INCOME	2,400,000.000	2,419,710.96
UNION PACIFIC CORP	FIXED INCOME	369,000.000	374,591.83
UNION PACIFIC CORP	FIXED INCOME	4,714,000.000	4,849,687.78
UNION PACIFIC RR CO 07 3	FIXED INCOME	5,420,200.690	6,176,325.08
UNITED MEXICAN STATES	FIXED INCOME	428,000.000	465,450.00
UNITED MEXICAN STATES	FIXED INCOME	5,480,000.000	5,069,000.00
UNITED MEXICAN STATES	FIXED INCOME	2,466,000.000	2,222,482.50
UNITED MEXICAN STATES	FIXED INCOME	16,794,000.000	16,626,060.00
UNITED PARCEL SERVICE	FIXED INCOME	4,075,000.000	3,430,489.85

Security Name	Asset Class	Shares/Par Value	Base Market Value
UNITED RENTALS NORTH AM	FIXED INCOME	416,000.000	463,840.00
UNITED RENTALS NORTH AM	FIXED INCOME	178,000.000	180,670.00
UNITED RENTALS NORTH AM	FIXED INCOME	126,000.000	134,662.50
UNITED RENTALS NORTH AM	FIXED INCOME	81,000.000	90,011.25
UNITED RENTALS NORTH AM	FIXED INCOME	105,000.000	116,418.75
UNITED TECHNOLOGIES CORP	FIXED INCOME	2,165,000.000	2,102,403.36
UNITED TECHNOLOGIES CORP	FIXED INCOME	5,220,000.000	5,300,461.08
UNITED TECHNOLOGIES CORP	FIXED INCOME	2,950,000.000	2,884,456.90
UNITEDHEALTH GROUP INC	FIXED INCOME	400,000.000	440,028.40
UNITEDHEALTH GROUP INC	FIXED INCOME	600,000.000	693,188.40
UNITEDHEALTH GROUP INC	FIXED INCOME	10,000.000	10,541.82
UNITEDHEALTH GROUP INC	FIXED INCOME	690,000.000	755,948.82
UNITEDHEALTH GROUP INC	FIXED INCOME	240,000.000	237,038.64
UNITEDHEALTH GROUP INC	FIXED INCOME	1,093,000.000	1,039,694.39
UNITEDHEALTH GROUP INC	FIXED INCOME	2,670,000.000	2,636,288.58
UNITEDHEALTH GROUP INC	FIXED INCOME	220,000.000	211,854.28
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME	315,000.000	321,233.85
UNIVISION COMMUNICATIONS	FIXED INCOME	1,450,000.000	1,587,750.00
UNIVISION COMMUNICATIONS	FIXED INCOME	1,225,000.000	1,223,468.75
UNP RR CO 2000 PASS TRST	FIXED INCOME	5,527,546.810	6,369,963.74
UNUM GROUP	FIXED INCOME	1,250,000.000	1,339,975.00
UNUM GROUP	FIXED INCOME	509,000.000	561,959.92
UNUMPROVIDENT FINANCE CO	FIXED INCOME	1,125,000.000	1,231,330.50
US BANCORP	FIXED INCOME	3,300,000.000	3,066,115.80
US CELLULAR CORP	FIXED INCOME	3,140,000.000	2,976,578.70
US EDUCATION LOAN TRUST LLC	FIXED INCOME	597,698.240	596,902.11
US TREASURY N/B	FIXED INCOME	4,575,000.000	5,837,416.35
US TREASURY N/B	FIXED INCOME	1,565,000.000	2,145,640.04
US TREASURY N/B	FIXED INCOME	21,780,000.000	30,566,879.64
US TREASURY N/B	FIXED INCOME	6,640,000.000	9,191,732.08
US TREASURY N/B	FIXED INCOME	8,860,000.000	12,307,089.32
US TREASURY N/B	FIXED INCOME	9,495,000.000	12,196,621.85
US TREASURY N/B	FIXED INCOME	6,000,000.000	8,169,372.00
US TREASURY N/B	FIXED INCOME	4,155,000.000	5,304,115.11
US TREASURY N/B	FIXED INCOME	16,195,000.000	21,073,743.75
US TREASURY N/B	FIXED INCOME	4,000,000.000	4,930,624.00
US TREASURY N/B	FIXED INCOME	8,535,000.000	11,210,193.33
US TREASURY N/B	FIXED INCOME	13,860,000.000	16,985,000.34
US TREASURY N/B	FIXED INCOME	21,975,000.000	24,450,615.60
US TREASURY N/B	FIXED INCOME	3,560,000.000	4,095,669.64
US TREASURY N/B	FIXED INCOME	30,000.000	32,653.14
US TREASURY N/B	FIXED INCOME	12,925,000.000	12,171,718.08
US TREASURY N/B	FIXED INCOME	1,615,000.000	1,722,245.69
US TREASURY N/B	FIXED INCOME	4,800,000.000	5,216,251.20
US TREASURY N/B	FIXED INCOME	8,690,000.000	9,439,512.50
US TREASURY N/B	FIXED INCOME	21,167,000.000	21,173,604.10
US TREASURY N/B	FIXED INCOME	4,400,000.000	4,682,563.60
US TREASURY N/B	FIXED INCOME	56,785,000.000	49,048,043.75

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
US TREASURY N/B	FIXED INCOME	6,135,000.000	5,289,523.38
US TREASURY N/B	FIXED INCOME	335,000.000	280,928.99
US TREASURY N/B	FIXED INCOME	28,921,900.000	22,916,093.93
US TREASURY N/B	FIXED INCOME	25,400,000.000	20,081,875.00
US TREASURY N/B	FIXED INCOME	40,115,000.000	34,348,468.75
US TREASURY N/B	FIXED INCOME	33,090,000.000	26,818,419.21
US TREASURY N/B	FIXED INCOME	58,454,000.000	55,202,214.93
US TREASURY N/B	FIXED INCOME	69,820,000.000	67,485,358.84
US TREASURY N/B	FIXED INCOME	17,195,000.000	17,160,747.56
US TREASURY N/B	FIXED INCOME	172,226,000.000	168,539,330.24
US TREASURY N/B	FIXED INCOME	116,580,000.000	113,483,402.04
US TREASURY N/B	FIXED INCOME	586,670,000.000	584,286,946.46
US TREASURY N/B	FIXED INCOME	111,830,000.000	111,532,979.52
US TREASURY N/B	FIXED INCOME	10,695,000.000	10,574,657.24
US TREASURY N/B	FIXED INCOME	5,965,000.000	6,218,047.23
US TREASURY N/B	FIXED INCOME	150,000.000	151,312.50
US TREASURY N/B	FIXED INCOME	3,920,000.000	4,271,267.28
US TREASURY N/B	FIXED INCOME	5,275,000.000	5,511,963.55
US TREASURY N/B	FIXED INCOME	2,095,000.000	2,137,553.64
US TREASURY N/B	FIXED INCOME	18,150,000.000	18,632,100.30
US TREASURY N/B	FIXED INCOME	66,115,000.000	67,804,039.91
US TREASURY N/B	FIXED INCOME	5,015,000.000	5,263,789.14
US TREASURY N/B	FIXED INCOME	150,000.000	156,363.30
US TREASURY N/B	FIXED INCOME	9,500,000.000	9,716,714.00
US TREASURY N/B	FIXED INCOME	8,390,000.000	8,127,812.50
US TREASURY N/B	FIXED INCOME	245,000.000	247,296.88
US TREASURY N/B	FIXED INCOME	178,580,000.000	176,403,466.96
US TREASURY N/B	FIXED INCOME	3,500,000.000	3,526,523.00
US TREASURY N/B	FIXED INCOME	2,750,000.000	2,758,808.25
US TREASURY N/B	FIXED INCOME	15,800,000.000	15,812,956.00
US TREASURY N/B	FIXED INCOME	10,565,000.000	10,588,116.22
US TREASURY N/B	FIXED INCOME	105,150,000.000	105,236,223.00
US TREASURY N/B	FIXED INCOME	16,435,000.000	16,437,563.86
US TREASURY N/B	FIXED INCOME	12,000,000.000	12,002,808.00
US TREASURY N/B	FIXED INCOME	7,190,000.000	7,041,706.25
US TREASURY N/B	FIXED INCOME	3,035,000.000	3,034,763.27
US TREASURY N/B	FIXED INCOME	65,150,000.000	65,292,548.20
US TREASURY N/B	FIXED INCOME	23,040,000.000	22,739,397.12
US TREASURY N/B	FIXED INCOME	86,960,000.000	87,143,398.64
US TREASURY N/B	FIXED INCOME	870,000.000	860,824.11
US TREASURY N/B	FIXED INCOME	8,885,000.000	8,449,084.13
US TREASURY N/B	FIXED INCOME	17,000,000.000	17,001,989.00
US TREASURY N/B	FIXED INCOME	1,000,000.000	978,984.00
US TREASURY N/B	FIXED INCOME	5,760,000.000	5,233,052.16
US TREASURY N/B	FIXED INCOME	1,000,000.000	981,250.00
US TREASURY N/B	FIXED INCOME	36,880,000.000	34,817,006.56
US TREASURY N/B	FIXED INCOME	24,040,000.000	23,604,275.00
US TREASURY N/B	FIXED INCOME	19,805,000.000	19,816,605.73

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
US TREASURY N/B	FIXED INCOME	15,375,000.000	13,878,336.00
US TREASURY N/B	FIXED INCOME	12,370,700.000	12,381,808.89
US TREASURY N/B	FIXED INCOME	996,500.000	971,587.50
US TREASURY N/B	FIXED INCOME	33,985,000.000	33,971,711.87
US TREASURY N/B	FIXED INCOME	9,425,000.000	8,743,157.80
US TREASURY N/B	FIXED INCOME	5,000,000.000	4,733,205.00
US TREASURY N/B	FIXED INCOME	12,705,000.000	12,370,502.76
US TREASURY N/B	FIXED INCOME	8,000,000.000	7,496,248.00
US TREASURY N/B	FIXED INCOME	14,550,000.000	14,472,710.40
US TREASURY N/B	FIXED INCOME	410,000.000	395,393.75
US TREASURY N/B	FIXED INCOME	2,490,000.000	2,327,176.41
US TREASURY N/B	FIXED INCOME	5,030,000.000	4,533,679.84
US TREASURY N/B	FIXED INCOME	28,000,000.000	28,013,132.00
US TREASURY N/B	FIXED INCOME	4,600,000.000	4,499,375.00
US TREASURY N/B	FIXED INCOME	2,770,000.000	2,702,697.31
US TREASURY N/B	FIXED INCOME	10,000.000	9,924.22
US TREASURY N/B	FIXED INCOME	55,400,000.000	55,469,250.00
US TREASURY N/B	FIXED INCOME	69,900,000.000	69,916,356.60
US TREASURY N/B	FIXED INCOME	63,190,000.000	61,768,225.00
US TREASURY N/B	FIXED INCOME	31,900,000.000	31,840,187.50
US TREASURY N/B	FIXED INCOME	149,184,000.000	148,974,247.30
US TREASURY N/B	FIXED INCOME	30,425,000.000	29,188,984.38
US TREASURY N/B	FIXED INCOME	0.000	0.00
US TREASURY N/B	FIXED INCOME	50,000,000.000	48,914,050.01
USG CORP	FIXED INCOME	335,000.000	364,312.50
USG CORP	FIXED INCOME	52,000.000	54,080.00
UTAH ST TRANSIT AUTH SALES TAX	FIXED INCOME	780,000.000	780,507.00
UTILITY CONTRACT FUNDING	FIXED INCOME	847,182.020	924,240.00
VAIL RESORTS INC	FIXED INCOME	580,000.000	614,800.00
VALE OVERSEAS LIMITED	FIXED INCOME	1,990,000.000	2,055,178.47
VALE OVERSEAS LIMITED	FIXED INCOME	4,605,000.000	4,716,445.61
VALE OVERSEAS LIMITED	FIXED INCOME	5,167,000.000	5,020,221.03
VALEANT PHARMACEUTICALS	FIXED INCOME	198,000.000	208,642.50
VALEANT PHARMACEUTICALS	FIXED INCOME	117,000.000	117,877.50
VALEANT PHARMACEUTICALS	FIXED INCOME	265,000.000	282,225.00
VALEANT PHARMACEUTICALS	FIXED INCOME	174,000.000	190,965.00
VALEANT PHARMACEUTICALS	FIXED INCOME	122,000.000	134,047.50
VENTAS REALTY LP	FIXED INCOME	3,435,000.000	3,447,251.27
VERISIGN INC	FIXED INCOME	69,000.000	65,895.00
VERIZON COMMUNICATIONS	FIXED INCOME	1,320,000.000	1,491,281.88
VERIZON COMMUNICATIONS	FIXED INCOME	440,000.000	517,171.60
VERIZON COMMUNICATIONS	FIXED INCOME	3,380,000.000	3,159,776.10
VERIZON COMMUNICATIONS	FIXED INCOME	1,715,000.000	1,668,532.08
VERIZON COMMUNICATIONS	FIXED INCOME	7,280,000.000	5,946,333.12
VERIZON COMMUNICATIONS	FIXED INCOME	1,500,000.000	1,327,867.50
VERIZON COMMUNICATIONS	FIXED INCOME	600,000.000	630,898.80
VERIZON COMMUNICATIONS	FIXED INCOME	17,000,000.000	17,578,612.00
VERIZON COMMUNICATIONS	FIXED INCOME	9,970,000.000	10,553,883.08

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
VERIZON COMMUNICATIONS	FIXED INCOME	14,515,000.000	15,539,265.49
VERIZON COMMUNICATIONS	FIXED INCOME	53,195,000.000	57,115,045.94
VERIZON COMMUNICATIONS	FIXED INCOME	6,310,000.000	7,257,263.51
VERIZON COMMUNICATIONS	FIXED INCOME	34,765,000.000	40,673,624.65
VERIZON VIRGINIA LLC	FIXED INCOME	15,000,000.000	17,493,780.00
VESEY STREET INV TRUST I	FIXED INCOME	650,000.000	697,911.50
VFC LLC	FIXED INCOME	5,027,263.770	5,057,010.09
VIACOM INC	FIXED INCOME	3,435,000.000	3,552,439.22
VIACOM INC	FIXED INCOME	5,490,000.000	5,478,580.80
VIDEOTRON LTD	FIXED INCOME	141,000.000	137,827.50
VIRGIN MEDIA FINANCE PLC	FIXED INCOME	49,000.000	49,857.50
VIRGIN MEDIA SECURED FIN	FIXED INCOME	157,000.000	157,000.00
VIRGIN MEDIA SECURED FIN	FIXED INCOME	1,050,000.000	1,088,062.50
VIRGINIA ELEC + POWER CO	FIXED INCOME	945,000.000	1,103,950.89
VIRGINIA ELEC + POWER CO	FIXED INCOME	350,000.000	421,844.15
VIRGINIA ELEC + POWER CO	FIXED INCOME	2,570,000.000	2,288,456.50
VISTEON CORP	FIXED INCOME	323,000.000	343,187.50
VNO MORTGAGE TRUST	FIXED INCOME	370,000.000	345,010.20
VODAFONE GROUP PLC	FIXED INCOME	6,500,000.000	6,603,694.50
VOLKSWAGEN INTL FIN NV	FIXED INCOME	2,000,000.000	2,000,420.00
VOLKSWAGEN INTL FIN NV	FIXED INCOME	1,800,000.000	1,802,358.00
VOLKSWAGEN INTL FIN NV	FIXED INCOME	7,400,000.000	7,460,058.40
VOLKSWAGEN INTL FIN NV	FIXED INCOME	300,000.000	301,197.00
VOLKSWAGEN INTL FIN NV	FIXED INCOME	7,800,000.000	7,805,756.40
VULCAN MATERIALS	FIXED INCOME	1,700,000.000	1,904,000.00
VULCAN MATERIALS	FIXED INCOME	6,200,000.000	7,068,000.00
WACHOVIA ASSET SECURITIZATION	FIXED INCOME	5,484.990	4,811.57
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	12,791,431.890	13,559,557.37
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	800,000.000	827,069.60
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	600,000.000	613,585.20
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	950,000.000	1,009,120.40
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	8,921,391.180	9,641,775.68
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	911,247.500	902,042.08
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	1,810,000.000	1,984,849.62
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	460,000.000	494,956.78
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	1,935,546.760	2,004,020.60
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	5,650,000.000	6,252,894.55
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	645,000.000	707,211.54
WACHOVIA BANK NA	FIXED INCOME	7,310,000.000	8,435,009.00
WACHOVIA CAP TRUST III	FIXED INCOME	780,000.000	713,700.00
WAL MART STORES INC	FIXED INCOME	6,190,000.000	6,475,940.86
WAL MART STORES INC	FIXED INCOME	980,000.000	1,112,764.52
WAL MART STORES INC	FIXED INCOME	2,255,000.000	2,060,332.62
WALGREEN CO	FIXED INCOME	3,175,000.000	3,196,999.58
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	3,270,996.000	1,120,116.60
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,082.990	1,018.54
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	3,078,464.190	3,093,865.75
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,720,926.260	125,576.73

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	4,564,629.990	205,408.35
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	6,130,806.210	283,549.79
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,734,697.590	2,307,146.76
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,112,861.830	1,844,748.12
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,121,779.390	1,816,567.79
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,537,362.170	2,245,446.26
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,965,355.050	1,840,576.62
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	318,687.910	259,718.86
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	3,277,190.140	2,886,716.21
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,269,670.160	1,981,544.61
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,316,455.300	1,110,528.78
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	1,925,335.870	1,475,467.67
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	538,869.190	29,075.23
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	1,404.030	1,106.94
WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	754,934.150	745,843.23
WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	27,816.610	29,262.38
WASTE MANAGEMENT INC	FIXED INCOME	580,000.000	705,732.40
WASTE MANAGEMENT INC	FIXED INCOME	2,400,000.000	2,609,784.00
WEATHERFORD BERMUDA	FIXED INCOME	1,815,000.000	2,332,028.16
WELLPOINT INC	FIXED INCOME	7,000,000.000	7,568,568.00
WELLPOINT INC	FIXED INCOME	210,000.000	236,863.41
WELLPOINT INC	FIXED INCOME	2,145,000.000	2,545,036.07
WELLPOINT INC	FIXED INCOME	2,270,000.000	2,261,612.35
WELLPOINT INC	FIXED INCOME	510,000.000	478,318.29
WELLPOINT INC	FIXED INCOME	440,000.000	443,058.44
WELLPOINT INC	FIXED INCOME	3,885,000.000	3,625,536.39
WELLPOINT INC	FIXED INCOME	2,480,000.000	2,452,251.28
WELLPOINT INC	FIXED INCOME	1,305,000.000	1,294,099.34
WELLS FARGO + COMPANY	FIXED INCOME	1,010,000.000	1,075,391.44
WELLS FARGO + COMPANY	FIXED INCOME	376,000.000	374,286.19
WELLS FARGO + COMPANY	FIXED INCOME	120,000.000	124,642.44
WELLS FARGO + COMPANY	FIXED INCOME	13,745,000.000	14,296,628.09
WELLS FARGO + COMPANY	FIXED INCOME	270,000.000	295,981.29
WELLS FARGO + COMPANY	FIXED INCOME	4,500,000.000	4,550,134.50
WELLS FARGO + COMPANY	FIXED INCOME	720,000.000	715,348.80
WELLS FARGO + COMPANY	FIXED INCOME	2,140,000.000	2,023,230.90
WELLS FARGO + COMPANY	FIXED INCOME	3,520,000.000	3,539,437.44
WELLS FARGO + COMPANY	FIXED INCOME	4,125,000.000	4,155,599.25
WELLS FARGO + COMPANY	FIXED INCOME	1,025,000.000	1,010,495.23
WELLS FARGO + COMPANY	FIXED INCOME	5,255,000.000	5,381,151.53
WELLS FARGO + COMPANY	FIXED INCOME	1,845,000.000	1,839,221.46
WELLS FARGO CAPITAL X	FIXED INCOME	410,000.000	402,415.00
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	290,000.000	298,525.71
WELLS FARGO HOME EQUITY TRUST	FIXED INCOME	5,160,000.000	4,723,835.52
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	61,979.980	58,099.66
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	2,235,521.440	2,260,992.97
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	501,890.630	460,033.96
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	210,188.110	200,470.90

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	1,454,096.070	1,326,259.21
WESTPAC BANKING CORP	FIXED INCOME	5,930,000.000	6,001,160.00
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	4,120,000.000	4,049,226.64
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,010,000.000	5,252,173.38
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	6,012,339.010	235,112.52
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,125,369.800	105,955.82
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	37,744,946.130	3,108,334.06
WHITING PETROLEUM CORP	FIXED INCOME	16,000.000	17,000.00
WHITING PETROLEUM CORP	FIXED INCOME	202,000.000	209,070.00
WILLIAMS COMPANIES INC	FIXED INCOME	299,000.000	316,032.54
WILLIAMS COMPANIES INC	FIXED INCOME	3,300,000.000	2,880,266.40
WILLIAMS COS INC	FIXED INCOME	384,000.000	411,732.86
WILLIAMS COS INC	FIXED INCOME	408,000.000	470,469.29
WILLIAMS COS INC	FIXED INCOME	474,000.000	553,401.64
WILLIAMS PARTNERS LP	FIXED INCOME	430,000.000	470,193.82
WILLIAMS PARTNERS LP/WIL	FIXED INCOME	2,000,000.000	2,306,282.00
WINDSTREAM CORP	FIXED INCOME	511,000.000	583,817.50
WM WRIGLEY JR CO	FIXED INCOME	2,075,000.000	2,051,172.78
WM WRIGLEY JR CO	FIXED INCOME	4,905,000.000	4,874,917.64
WM WRIGLEY JR CO	FIXED INCOME	1,150,000.000	1,140,492.95
WOODSIDE FINANCE LTD	FIXED INCOME	1,850,000.000	1,907,231.60
WOODSIDE FINANCE LTD	FIXED INCOME	1,765,000.000	1,848,327.42
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	1,595,000.000	1,680,696.16
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	1,000,000.000	1,074,546.00
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	2,595,000.000	2,580,289.20
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	4,110,000.000	4,032,118.79
WPP FINANCE (UK)	FIXED INCOME	2,512,000.000	2,636,999.63
WPP FINANCE 2010	FIXED INCOME	240,000.000	237,584.64
WRIGLEY WM JR CO	FIXED INCOME	1,100,000.000	1,116,913.60
WYETH LLC	FIXED INCOME	215,000.000	236,095.59
XEROX CORPORATION	FIXED INCOME	500,000.000	552,645.00
XEROX CORPORATION	FIXED INCOME	2,650,000.000	3,028,632.00
XEROX CORPORATION	FIXED INCOME	7,900,000.000	8,711,495.90
XEROX CORPORATION	FIXED INCOME	4,200,000.000	4,323,005.40
XEROX CORPORATION	FIXED INCOME	550,000.000	545,103.35
XEROX CORPORATION	FIXED INCOME	6,200,000.000	6,954,248.60
XSTRATA FINANCE CANADA	FIXED INCOME	320,000.000	352,565.12
XSTRATA FINANCE CANADA	FIXED INCOME	4,160,000.000	4,217,740.80
XSTRATA FINANCE CANADA	FIXED INCOME	1,760,000.000	1,782,399.52
XSTRATA FINANCE CANADA	FIXED INCOME	1,600,000.000	1,525,569.60
XSTRATA FINANCE CANADA	FIXED INCOME	7,735,000.000	7,822,799.99
XYLEM INC	FIXED INCOME	2,450,000.000	2,573,372.20
YUM BRANDS INC	FIXED INCOME	1,310,000.000	1,296,298.71
YUM BRANDS INC	FIXED INCOME	1,500,000.000	1,450,933.50
ZAYO GROUP LLC/ZAYO CAP	FIXED INCOME	344,000.000	376,680.00
ZOETIS INC	FIXED INCOME	290,000.000	271,344.59
ZOETIS INC	FIXED INCOME	1,029,000.000	961,764.11
CANADIAN DOLLAR	CASH	872,187.780	820,882.62

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
EURO CURRENCY	CASH	524,626.350	722,908.62
POUND STERLING	CASH	337,467.280	558,929.80
US DOLLAR	CASH	(14,763.730)	(14,763.73)
CITIGROUP	CASH EQUIVALENT	4,033,000.000	4,033,000.00
FANNIE DISCOUNT NOTE	CASH EQUIVALENT	850,000.000	849,847.00
FREDDIE MAC DISCOUNT NT	CASH EQUIVALENT	14,100,000.000	14,099,144.61
GOLDMAN FUTURES CASH	CASH EQUIVALENT	136,000.000	136,000.00
S.B.I.MONEY FUND	CASH EQUIVALENT	850,669,423.440	850,669,423.44
CITIGROUP CAPITAL XIII	EQUITY	328,075.000	8,940,043.75
CORP BACKED TRUST CERTS	EQUITY	8,200.000	8,200.00
CREDIT SUISSE SEC (USD) LLC	EQUITY	310,000.000	310,000.00
GOLDMAN SACH AND CO	EQUITY	312,000.000	312,000.00
MORGAN STANLEY	EQUITY	(464,000.000)	(464,000.00)
SWAP BANK OF AMERICA COC	EQUITY	899,000.000	899,000.00
SWAP BNP PARIBAS COC	EQUITY	282,000.000	282,000.00
SWAP CSFB COC	EQUITY	281,000.000	281,000.00
SWAP HSBC COC	EQUITY	282,000.000	282,000.00
TBA WESTERN/LEHMAN RECEIVABLE	EQUITY	748,476.560	194,603.91
90DAY EUR FUTR DEC14	FUTURE	115,250,000.000	0.00
90DAY EUR FUTR DEC15	FUTURE	39,000,000.000	0.00
90DAY EUR FUTR DEC16	FUTURE	500,000.000	0.00
90DAY EUR FUTR JUN15	FUTURE	10,000,000.000	0.00
90DAY EUR FUTR JUN16	FUTURE	3,000,000.000	0.00
90DAY EUR FUTR MAR16	FUTURE	6,250,000.000	0.00
90DAY EUR FUTR SEP15	FUTURE	161,750,000.000	0.00
90DAY EUR FUTR SEP16	FUTURE	8,250,000.000	0.00
US 10YR NOTE (CBT)MAR14	FUTURE	9,900,000.000	0.00
US 2YR NOTE (CBT) MAR14	FUTURE	(6,600,000.000)	0.00
US 5YR NOTE (CBT) MAR14	FUTURE	169,500,000.000	0.00
US LONG BOND(CBT) MAR14	FUTURE	61,600,000.000	0.00
US ULTRA BOND(CBT MAR14	FUTURE	(14,800,000.000)	0.00
10YR US TREASURY NOTE FTR OPTN	OPTIONS	167,000.000	367,921.88
10YR US TREASURY NOTE FTR OPTN	OPTIONS	167,000.000	153,953.13
10YR US TREASURY NOTE FTR OPTN	OPTIONS	(334,000.000)	(495,781.25)
10YR US TREASURY NOTE FTR OPTN	OPTIONS	(174,000.000)	(65,250.00)
10YR US TREASURY NOTE FTR OPTN	OPTIONS	87,000.000	175,359.38
30YR US TREASURY NOTE FTR OPTN	OPTIONS	(147,000.000)	(78,093.75)
30YR US TREASURY NOTE FTR OPTN	OPTIONS	73,000.000	211,015.63
EURODOLLAR MID CRV 3Y FTR OPTN	OPTIONS	(290,000.000)	(58,000.00)
BOND TOTAL			**13,096,590,164.32**

INCOME SHARE FIXED

Security Name	Asset Class	Shares/Par Value	Base Market Value
21ST CENTURY FOX AMERICA	FIXED INCOME	233,000.000	272,958.57
ACUITY BRANDS LIGHTING	FIXED INCOME	250,000.000	269,565.75
ADOBE SYSTEMS INC	FIXED INCOME	350,000.000	377,818.00
AGCO CORP	FIXED INCOME	350,000.000	373,753.10

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AGILENT TECHNOLOGIES INC	FIXED INCOME	350,000.000	320,349.75
AGRIUM INC	FIXED INCOME	350,000.000	412,929.30
ALLEGHENY TECHNOLOGIES	FIXED INCOME	350,000.000	363,085.10
ALLSTATE CORP	FIXED INCOME	400,000.000	497,389.20
AMERICAN EXPRESS CO	FIXED INCOME	460,000.000	426,730.04
ANHEUSER BUSCH COS LLC	FIXED INCOME	200,000.000	208,714.40
ARROW ELECTRONICS INC	FIXED INCOME	350,000.000	373,259.60
AT+T INC	FIXED INCOME	350,000.000	329,753.90
AUTODESK INC	FIXED INCOME	320,000.000	295,494.72
AVALONBAY COMMUNITIES	FIXED INCOME	300,000.000	345,720.30
AVNET INC	FIXED INCOME	300,000.000	321,895.80
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	250,000.000	250,860.00
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	300,000.000	306,642.30
BANK OF AMERICA CORP	FIXED INCOME	300,000.000	283,880.10
BANKAMERICA MANUFACTURED HOUSI	FIXED INCOME	700,000.000	751,275.70
BERKSHIRE HATHAWAY INC	FIXED INCOME	450,000.000	424,966.05
BEST BUY CO INC	FIXED INCOME	500,000.000	503,750.00
BLACK + DECKER	FIXED INCOME	200,000.000	226,994.20
BORGWARNER INC	FIXED INCOME	300,000.000	317,126.40
BOSTON PROPERTIES LP	FIXED INCOME	350,000.000	341,966.80
BOTTLING GROUP LLC	FIXED INCOME	400,000.000	405,201.20
CAMDEN PROPERTY TRUST	FIXED INCOME	300,000.000	312,866.10
CARLISLE COMPANIES INC	FIXED INCOME	355,000.000	372,060.24
CARPENTER TECHNOLOGY	FIXED INCOME	500,000.000	512,011.50
CDC COMMERCIAL MORTGAGE TRUST	FIXED INCOME	105,330.510	108,732.05
CF INDUSTRIES INC	FIXED INCOME	250,000.000	289,953.50
CF INDUSTRIES INC	FIXED INCOME	150,000.000	175,821.60
CITIFINANCIAL	FIXED INCOME	200,000.000	240,746.00
COMCAST CORP	FIXED INCOME	300,000.000	331,316.70
CON WAY INC	FIXED INCOME	350,000.000	402,287.55
CONSTELLATION BRANDS INC	FIXED INCOME	400,000.000	454,000.00
CONSTELLATION ENERGY GRP	FIXED INCOME	1,000,000.000	1,049,728.00
CS FIRST BOSTON COMMERCIAL MOR	FIXED INCOME	1,451.910	1,448.99
CS FIRST BOSTON COMMERCIAL MOR	FIXED INCOME	38,445.040	38,560.26
CYTEC INDUSTRIES INC	FIXED INCOME	350,000.000	321,609.40
D.R. HORTON INC	FIXED INCOME	400,000.000	437,000.00
DIRECTV HOLDINGS/FING	FIXED INCOME	350,000.000	381,140.20
DOW CHEMICAL CO/THE	FIXED INCOME	350,000.000	326,424.00
ERP OPERATING LP	FIXED INCOME	350,000.000	368,990.30
FAMILY DOLLAR STORES INC	FIXED INCOME	300,000.000	306,155.40
FANNIE MAE	FIXED INCOME	604,133.860	659,797.55
FANNIE MAE	FIXED INCOME	880,436.890	939,805.63
FANNIE MAE	FIXED INCOME	163,998.400	149,324.81
FANNIE MAE	FIXED INCOME	779,497.140	788,903.33
FANNIE MAE	FIXED INCOME	100,000.000	102,611.70
FANNIE MAE	FIXED INCOME	95,365.020	98,071.57
FANNIEMAE WHOLE LOAN	FIXED INCOME	0.020	0.02
FEDERAL REALTY INVS TRST	FIXED INCOME	200,000.000	229,654.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FEDERAL REALTY INVS TRST	FIXED INCOME	200,000.000	186,899.80
FEDEX CORP	FIXED INCOME	200,000.000	180,795.60
FGHLU4 3 CMO ISSUED 12/1/13	FIXED INCOME	645,781.000	590,687.81
FIFTH THIRD BANCORP	FIXED INCOME	300,000.000	292,545.60
FLOWSERVE CORPORATION	FIXED INCOME	350,000.000	329,700.00
FNMA POOL 264109	FIXED INCOME	47,264.230	52,573.63
FREDDIE MAC	FIXED INCOME	103,000.000	109,053.83
FREDDIE MAC	FIXED INCOME	3,054,009.000	3,366,012.67
FREDDIE MAC	FIXED INCOME	1,274,401.770	1,360,172.83
FREDDIE MAC	FIXED INCOME	750,000.000	814,653.75
FREDDIE MAC	FIXED INCOME	1,195,855.350	1,267,530.14
FREDDIE MAC	FIXED INCOME	474,255.050	500,507.91
FREDDIE MAC	FIXED INCOME	1,000,000.000	1,098,695.00
FREDDIE MAC	FIXED INCOME	2,000,000.000	2,136,162.00
FREDDIE MAC	FIXED INCOME	1,188,935.050	1,280,703.00
FREDDIE MAC	FIXED INCOME	558,418.800	606,861.07
FREDDIE MAC	FIXED INCOME	1,390,109.870	1,505,708.63
FREDDIE MAC	FIXED INCOME	1,077,825.430	1,152,271.91
FREDDIE MAC	FIXED INCOME	746,820.540	790,032.32
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	135,558.580	136,269.58
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	300,000.000	302,892.30
GE COMMERCIAL MORTGAGE CORPORA	FIXED INCOME	383,949.430	389,151.56
GENERAL ELEC CAP CORP	FIXED INCOME	1,000,000.000	1,238,305.00
GNMA II POOL 000587	FIXED INCOME	5,001.720	5,260.07
GNMA POOL 146852	FIXED INCOME	5,081.940	5,169.70
GNMA POOL 289781	FIXED INCOME	4,270.020	4,291.85
GOLDMAN SACHS GROUP INC	FIXED INCOME	400,000.000	458,630.80
GREEN TREE FINANCIAL CORPORATI	FIXED INCOME	606,647.760	623,985.15
HARLEY DAVIDSON FUNDING	FIXED INCOME	300,000.000	346,664.40
HASBRO INC	FIXED INCOME	600,000.000	612,018.60
HEWLETT PACKARD CO	FIXED INCOME	350,000.000	360,386.60
HOME DEPOT INC	FIXED INCOME	400,000.000	438,754.80
HYATT HOTELS CORP	FIXED INCOME	350,000.000	320,871.60
INGRAM MICRO INC	FIXED INCOME	350,000.000	348,634.30
INTEL CORP	FIXED INCOME	350,000.000	322,586.25
INTERPUBLIC GROUP COS	FIXED INCOME	350,000.000	334,944.40
JABIL CIRCUIT INC	FIXED INCOME	350,000.000	363,125.00
JOHNSON CONTROLS INC	FIXED INCOME	350,000.000	363,657.00
JPMORGAN CHASE + CO	FIXED INCOME	500,000.000	539,000.50
KIMCO REALTY CORP	FIXED INCOME	190,000.000	212,282.82
KIMCO REALTY CORP	FIXED INCOME	150,000.000	136,409.85
KLA TENCOR CORP	FIXED INCOME	350,000.000	409,549.35
KOHL S CORPORATION	FIXED INCOME	296,000.000	339,466.42
LB COMMERCIAL CONDUIT MORTGAGE	FIXED INCOME	50,379.330	50,982.17
LIBERTY PROPERTY LP	FIXED INCOME	350,000.000	344,487.50
LYONDELLBASELL IND NV	FIXED INCOME	300,000.000	333,186.30
MACYS RETAIL HLDGS INC	FIXED INCOME	350,000.000	386,116.85
MARATHON PETROLEUM CORP	FIXED INCOME	350,000.000	379,143.45

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
MARRIOTT INTERNATIONAL	FIXED INCOME	400,000.000	372,924.00
MATTEL INC	FIXED INCOME	200,000.000	208,223.40
MAXIM INTEGRATED PRODUCT	FIXED INCOME	275,000.000	251,778.18
MDC HOLDINGS INC	FIXED INCOME	400,000.000	419,000.00
MERRILL LYNCH MORTGAGE TRUST	FIXED INCOME	381,250.000	384,823.84
MORGAN STANLEY	FIXED INCOME	500,000.000	565,632.00
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	75,954.440	76,915.49
MORGAN STANLEY DEAN WITTER CAP	FIXED INCOME	350,000.000	380,257.85
MOSAIC CO	FIXED INCOME	350,000.000	345,658.60
NATIONAL RURAL UTIL COOP	FIXED INCOME	290,000.000	317,111.81
NEWELL RUBBERMAID INC	FIXED INCOME	350,000.000	342,479.90
NEWMARKET CORP	FIXED INCOME	370,000.000	352,473.10
NORDSTROM INC	FIXED INCOME	300,000.000	347,071.20
NVR INC	FIXED INCOME	350,000.000	330,794.80
O REILLY AUTOMOTIVE INC	FIXED INCOME	100,000.000	104,817.50
O REILLY AUTOMOTIVE INC	FIXED INCOME	200,000.000	193,023.40
OVERSEAS SHIPHLDG GROUP	FIXED INCOME	1,000,000.000	1,102,500.00
OWENS CORNING INC	FIXED INCOME	63,000.000	69,910.41
OWENS CORNING INC	FIXED INCOME	300,000.000	286,479.30
PENTAIR FINANCE SA	FIXED INCOME	500,000.000	522,641.50
PHILLIPS 66	FIXED INCOME	350,000.000	355,675.60
PRUDENTIAL FINANCIAL INC	FIXED INCOME	400,000.000	426,256.80
QUEST DIAGNOSTIC INC	FIXED INCOME	350,000.000	358,926.05
REALTY INCOME CORP	FIXED INCOME	350,000.000	320,304.60
REGENCY CENTERS LP	FIXED INCOME	280,000.000	293,011.60
REPUBLIC SERVICES INC	FIXED INCOME	500,000.000	562,618.00
ROPER INDUSTRIES INC	FIXED INCOME	350,000.000	320,767.65
RYDER SYSTEM INC	FIXED INCOME	500,000.000	523,153.50
SEACOR HOLDINGS INC	FIXED INCOME	400,000.000	433,000.00
SEAGATE TECHNOLOGY HDD H	FIXED INCOME	400,000.000	452,000.00
SIMON PROPERTY GROUP LP	FIXED INCOME	250,000.000	228,449.75
SLM CORP	FIXED INCOME	400,000.000	418,500.00
SNAP ON INC	FIXED INCOME	350,000.000	404,479.95
STAPLES INC	FIXED INCOME	300,000.000	304,201.20
STARBUCKS CORP	FIXED INCOME	431,000.000	502,200.34
STARWOOD HOTELS + RESORT	FIXED INCOME	350,000.000	405,094.55
STEELCASE INC	FIXED INCOME	400,000.000	439,285.20
SYMANTEC CORP	FIXED INCOME	250,000.000	253,550.75
THERMO FISHER SCIENTIFIC	FIXED INCOME	350,000.000	325,714.55
TIME WARNER CABLE INC	FIXED INCOME	400,000.000	403,434.40
TIME WARNER COS INC	FIXED INCOME	520,000.000	636,064.52
TOLL BROS FINANCE CORP	FIXED INCOME	470,000.000	567,525.00
TYCO ELECTRONICS GROUP S	FIXED INCOME	350,000.000	367,060.05
TYSON FOODS INC	FIXED INCOME	400,000.000	446,502.80
UNION PACIFIC CORP	FIXED INCOME	300,000.000	366,496.80
VALERO ENERGY CORP	FIXED INCOME	400,000.000	515,514.00
VALMONT INDUSTRIES INC	FIXED INCOME	500,000.000	560,984.50
VERIZON COMMUNICATIONS	FIXED INCOME	500,000.000	575,060.50

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
VIACOM INC	FIXED INCOME	200,000.000	199,584.00
VULCAN MATERIALS	FIXED INCOME	400,000.000	448,000.00
WAL MART STORES INC	FIXED INCOME	200,000.000	217,266.60
WASTE MANAGEMENT INC	FIXED INCOME	500,000.000	581,622.00
WEINGARTEN REALTY INVEST	FIXED INCOME	164,000.000	150,769.14
WELLS FARGO + COMPANY	FIXED INCOME	750,000.000	793,947.00
WEYERHAEUSER CO	FIXED INCOME	1,000,000.000	1,223,655.00
WHIRLPOOL CORP	FIXED INCOME	300,000.000	343,891.20
XEROX CORPORATION	FIXED INCOME	500,000.000	551,360.50
XTO ENERGY INC	FIXED INCOME	600,000.000	689,915.40
XYLEM INC	FIXED INCOME	250,000.000	260,609.75
STATE STREET ERISA POOL STIF	CASH EQUIVALENT	35,139,160.870	35,139,160.87
TREASURY BILL	CASH EQUIVALENT	300,000.000	299,961.00
US 2YR NOTE (CBT) MAR14	FUTURE	9,000,000.000	0.00
US 5YR NOTE (CBT) MAR14	FUTURE	4,000,000.000	0.00
US ULTRA BOND(CBT MAR14	FUTURE	4,500,000.000	0.00
INCOME SHARE FIXED TOTAL			**105,768,983.75**

STABLE VALUE

Security Name	Asset Class	Shares/Par Value	Base Market Value
MSBI SIF	FIXED INCOME	1,069,175,367.858	1,568,405,422.37

SHORT TERM RETIREMENT

Security Name	Asset Class	Shares/Par Value	Base Market Value
BNK OF NOVA SCOTIA NY TRI C R	CASH EQUIVALENT	49,000,000.000	49,000,000.00
BANK OF AMERICA N/A	CASH EQUIVALENT	25,000,000.000	25,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	20,000,000.000	20,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	25,000,000.000	25,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	25,000,000.000	25,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	25,000,000.000	25,000,000.00
BARCLAYS BANK PLC	CASH EQUIVALENT	25,000,000.000	25,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	450,000,000.000	450,000,000.00
BARCLAYS U.S. FDG LLC	CASH EQUIVALENT	25,000,000.000	24,981,597.23
BNK OF TKYO-MTBSHI L	CASH EQUIVALENT	30,000,000.000	30,000,000.00
BNK OF TKYO-MTBSHI L	CASH EQUIVALENT	30,000,000.000	30,000,000.00
BNP TRI PARTY A	CASH EQUIVALENT	64,000,000.000	64,000,000.00
CITIGROUP TRI PARTY C	CASH EQUIVALENT	31,000,000.000	31,000,000.00
COLLTRZD COML PAPER II	CASH EQUIVALENT	16,000,000.000	15,999,311.11
COOPERATIEVE CENTRALE	CASH EQUIVALENT	20,000,000.000	20,000,000.00
COOPERATIEVE CENTRALE	CASH EQUIVALENT	20,000,000.000	20,000,000.00
CREDIT SUISSE NY	CASH EQUIVALENT	32,000,000.000	32,000,000.00
CREDIT SUISSE NY	CASH EQUIVALENT	30,000,000.000	30,000,000.00
DEUTSCHE BANK AG NY	CASH EQUIVALENT	50,000,000.000	50,000,000.00
DEUTSCHE BANK AG NY	CASH EQUIVALENT	20,000,000.000	20,000,000.00
GOLDMAN SACS TRI PARTY C	CASH EQUIVALENT	14,000,000.000	14,000,000.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
HSBC TRI PARTY A	CASH EQUIVALENT	50,000,000.000	50,000,000.00
ING BANK AMSTERDAM	CASH EQUIVALENT	70,000,000.000	70,000,000.00
MERRILL LYNCH TRI PARTY A	CASH EQUIVALENT	61,000,000.000	61,000,000.00
MORGAN STANLEY TRI PARTY A	CASH EQUIVALENT	100,000,000.000	100,000,000.00
NAT'L AUSTRALIA FNDG	CASH EQUIVALENT	15,000,000.000	14,997,958.33
NORDEA BANK FLD PLC	CASH EQUIVALENT	25,000,000.000	24,999,666.95
NORINCHUKIN BK	CASH EQUIVALENT	55,000,000.000	55,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	12,000,000.000	12,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	7,000,000.000	7,000,000.00
RYL BNK OF SCOT TRI A	CASH EQUIVALENT	131,000,000.000	131,000,000.00
SKANDIN ENS BANKEN	CASH EQUIVALENT	9,000,000.000	9,000,000.00
SKANDIN ENS BANKEN AG	CASH EQUIVALENT	20,000,000.000	19,998,755.55
SKANDIN ENS BANKEN AG	CASH EQUIVALENT	11,000,000.000	10,998,319.44
SKANDIN ENS BANKEN AG	CASH EQUIVALENT	20,000,000.000	19,993,472.22
SSGA FDS	CASH EQUIVALENT	4,186,617.140	4,186,617.14
STANDARD CHRTRD BNKN	CASH EQUIVALENT	8,000,000.000	8,000,000.00
STANDARD CHRTRD BNKN	CASH EQUIVALENT	24,000,000.000	24,000,000.00
SVENSKA HANDLSBNKN A	CASH EQUIVALENT	25,000,000.000	25,000,000.00
SVENSKA HANDLSBNKN A	CASH EQUIVALENT	15,000,000.000	15,000,186.00
SVENSKA HANDLSBNKN A	CASH EQUIVALENT	5,000,000.000	5,000,042.00
SVENSKA HANDLSBNKN A	CASH EQUIVALENT	35,000,000.000	35,000,364.37
UBS AG STAMFORD BRAN	CASH EQUIVALENT	20,000,000.000	20,000,000.00
UBS WARBURG TRI PARTY A	CASH EQUIVALENT	258,000,000.000	258,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	10,000,000.000	10,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	25,000,000.000	25,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	25,000,000.000	25,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	18,000,000.000	18,000,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	10,000,000.000	10,000,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	12,000,000.000	12,000,000.00
WESTPAC BKING CORP N	CASH EQUIVALENT	20,000,000.000	20,022,782.22
AMERICAN HONDA FINANCE	FIXED INCOME	5,000,000.000	5,049,135.00
APPLE INC	FIXED INCOME	5,750,000.000	5,559,945.25
BANK OF AMERICA CORP	FIXED INCOME	7,167,000.000	7,986,782.96
BANK OF AMERICA CORP	FIXED INCOME	1,495,000.000	1,505,052.38
BANK OF AMERICA CORP	FIXED INCOME	5,000,000.000	4,991,130.00
BANK OF MONTREAL CHICAGO	FIXED INCOME	15,000,000.000	15,001,005.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	1,000,000.000	985,674.00
CATERPILLAR INC	FIXED INCOME	5,000,000.000	5,030,645.00
COLGATE PALMOLIVE CO	FIXED INCOME	4,000,000.000	4,013,176.00
COLGATE PALMOLIVE CO	FIXED INCOME	2,000,000.000	1,996,082.00
FANNIE MAE	FIXED INCOME	800,000.000	800,820.00
FANNIE MAE	FIXED INCOME	10,000,000.000	9,885,850.00
FANNIE MAE	FIXED INCOME	10,000,000.000	9,771,110.00
FANNIE MAE	FIXED INCOME	8,598,000.000	8,521,864.71
FANNIE MAE	FIXED INCOME	10,000,000.000	10,011,300.00
FANNIE MAE	FIXED INCOME	4,600,000.000	4,591,996.00
FANNIE MAE	FIXED INCOME	8,000,000.000	8,003,456.00
FANNIE MAE	FIXED INCOME	2,400,000.000	2,386,056.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIE MAE	FIXED INCOME	2,450,000.000	2,450,196.00
FANNIE MAE	FIXED INCOME	9,500,000.000	9,519,978.50
FANNIE MAE	FIXED INCOME	2,270,000.000	2,236,106.63
FANNIE MAE	FIXED INCOME	10,000,000.000	9,831,520.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	4,980,000.000	4,980,154.38
FEDERAL FARM CREDIT BANK	FIXED INCOME	1,000,000.000	1,013,102.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	23,810,000.000	23,790,356.75
FEDERAL HOME LOAN BANK	FIXED INCOME	5,950,000.000	5,799,256.75
FREDDIE MAC	FIXED INCOME	5,000,000.000	4,875,610.00
FREDDIE MAC	FIXED INCOME	10,000,000.000	10,008,970.00
FREDDIE MAC	FIXED INCOME	5,000,000.000	5,005,700.00
FREDDIE MAC	FIXED INCOME	10,000,000.000	10,026,280.00
FREDDIE MAC	FIXED INCOME	6,870,000.000	6,858,389.70
FREDDIE MAC	FIXED INCOME	10,000,000.000	9,952,060.00
FREDDIE MAC	FIXED INCOME	9,500,000.000	9,495,079.00
GENERAL ELEC CAP CORP	FIXED INCOME	3,600,000.000	3,602,167.20
IBM CORP	FIXED INCOME	5,000,000.000	5,136,735.00
IBM CORP	FIXED INCOME	5,000,000.000	4,894,525.00
INTEL CORP	FIXED INCOME	5,000,000.000	5,139,985.00
ISRAEL BONDS ORGANIZATIO	FIXED INCOME	10,000,000.000	9,999,900.00
JOHN DEERE CAPITAL CORP	FIXED INCOME	12,000,000.000	12,048,960.00
JOHN DEERE OWNER TRUST	FIXED INCOME	10,000,000.000	10,002,070.00
JP MORGAN CHASE BANK NA	FIXED INCOME	37,000,000.000	37,000,444.00
JP MORGAN CHASE BANK NA	FIXED INCOME	10,000,000.000	10,000,210.00
MICROSOFT CORP	FIXED INCOME	1,000,000.000	984,538.00
MICROSOFT CORP	FIXED INCOME	4,000,000.000	3,902,296.00
NEW YORK NY	FIXED INCOME	10,000,000.000	9,918,900.00
PACCAR INC	FIXED INCOME	5,340,000.000	5,378,752.38
PEPSICO INC	FIXED INCOME	5,000,000.000	5,012,610.00
SVENSKA HANDELSBANKEN AB	FIXED INCOME	13,000,000.000	12,999,389.00
TOTAL CAPITAL SA	FIXED INCOME	3,500,000.000	3,652,491.50
SHORT TERM RETIREMENT TOTAL			**2,487,786,885.65**

SHORT TERM NON-RETIREMENT

Security Name	Asset Class	Shares/Par Value	Base Market Value
BANK OF AMERICA N/A	CASH EQUIVALENT	10,000,000.000	10,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	5,000,000.000	5,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	5,000,000.000	5,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	5,000,000.000	5,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	4,000,000.000	4,000,000.00
BARCLAYS BANK PLC	CASH EQUIVALENT	2,000,000.000	2,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	54,000,000.000	54,000,000.00
BARCLAYS U.S. FDG LLC	CASH EQUIVALENT	5,000,000.000	4,996,319.44
BNK OF TKYO-MTBSHI L	CASH EQUIVALENT	10,000,000.000	10,000,000.00
BNK OF TKYO-MTBSHI L	CASH EQUIVALENT	5,000,000.000	5,000,000.00
BNP TRI PARTY A	CASH EQUIVALENT	23,000,000.000	23,000,000.00
BNP TRI PARTY C	CASH EQUIVALENT	19,000,000.000	19,000,000.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CANADIAN IMPERIAL BK	CASH EQUIVALENT	3,000,000.000	3,000,000.00
CITIGROUP TRI PARTY A	CASH EQUIVALENT	45,000,000.000	45,000,000.00
CITIGROUP TRI PARTY C	CASH EQUIVALENT	31,000,000.000	31,000,000.00
COLLTRZD COML PAPER II	CASH EQUIVALENT	4,000,000.000	3,999,827.78
COOPERATIEVE CENTRALE	CASH EQUIVALENT	5,000,000.000	5,000,000.00
COOPERATIEVE CENTRALE	CASH EQUIVALENT	5,000,000.000	5,000,000.00
CREDIT SUISSE NY	CASH EQUIVALENT	5,000,000.000	5,000,000.00
CSFB TRI PARTY A	CASH EQUIVALENT	36,000,000.000	36,000,000.00
DEUTSCHE BANK AG NY	CASH EQUIVALENT	15,000,000.000	15,000,000.00
DEUTSCHE TRI PARTY A	CASH EQUIVALENT	15,000,000.000	15,000,000.00
HSBC BANK PLC	CASH EQUIVALENT	600,000.000	599,994.79
HSBC BANK PLC	CASH EQUIVALENT	400,000.000	399,999.19
HSBC TRI PARTY A	CASH EQUIVALENT	10,000,000.000	10,000,000.00
ING BANK AMSTERDAM	CASH EQUIVALENT	18,000,000.000	18,000,000.00
MERRILL LYNCH TRI PARTY A	CASH EQUIVALENT	8,000,000.000	8,000,000.00
MORGAN STANLEY TRI PARTY A	CASH EQUIVALENT	24,000,000.000	24,000,000.00
NAT'L AUSTRALIA FNDG	CASH EQUIVALENT	5,000,000.000	4,999,319.44
NORDEA BANK FLD PLC	CASH EQUIVALENT	5,000,000.000	4,999,933.39
NORINCHUKIN BK	CASH EQUIVALENT	11,000,000.000	11,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	2,100,000.000	2,100,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	1,000,000.000	1,000,000.00
SKANDIN ENS BANKEN	CASH EQUIVALENT	2,000,000.000	2,000,000.00
SKANDIN ENS BANKEN AG	CASH EQUIVALENT	7,000,000.000	6,999,564.44
SKANDIN ENS BANKEN AG	CASH EQUIVALENT	3,000,000.000	2,999,541.67
STANDARD CHRTRD BNKN	CASH EQUIVALENT	1,500,000.000	1,500,000.00
SUMITOMO MITSUI BKG CORP	CASH EQUIVALENT	10,000,000.000	10,000,000.00
SVENSKA HANDLSBN S	CASH EQUIVALENT	5,000,000.000	4,998,488.89
SVENSKA HANDLSBNKN A	CASH EQUIVALENT	5,000,000.000	5,000,000.00
SVENSKA HANDLSBNKN A	CASH EQUIVALENT	4,000,000.000	4,000,041.64
SWEDBANK (SPARBANK)	CASH EQUIVALENT	3,000,000.000	3,000,000.00
UBS AG STAMFORD BRAN	CASH EQUIVALENT	3,500,000.000	3,500,000.00
UBS WARBURG TRI PARTY A	CASH EQUIVALENT	5,000,000.000	5,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	4,000,000.000	4,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	4,000,000.000	4,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	4,000,000.000	4,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	3,500,000.000	3,500,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	2,000,000.000	2,000,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	2,500,000.000	2,500,000.00
WESTPAC BKING CORP N	CASH EQUIVALENT	1,000,000.000	999,997.81
BANK OF MONTREAL CHICAGO	FIXED INCOME	5,000,000.000	5,000,335.00
JP MORGAN CHASE BANK NA	FIXED INCOME	4,000,000.000	4,000,048.00
JP MORGAN CHASE BANK NA	FIXED INCOME	2,000,000.000	2,000,042.00
SVENSKA HANDELSBANKEN AB	FIXED INCOME	2,000,000.000	1,999,906.00
SHORT TERM NON-RETIREMENT TOTAL			**479,093,359.48**

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ASSIGNED RISK			
ABBOTT LABORATORIES	EQUITY	7,429.000	284,753.57
ACE LTD	EQUITY	7,524.000	778,959.72
ACTAVIS PLC	EQUITY	3,622.000	608,496.00
AES CORP	EQUITY	13,933.000	202,167.83
ALEXION PHARMACEUTICALS INC	EQUITY	1,736.000	230,992.16
AMAZON.COM INC	EQUITY	867.000	345,750.93
AMERICAN EXPRESS CO	EQUITY	8,976.000	814,392.48
AMERICAN INTERNATIONAL GROUP	EQUITY	22,076.000	1,126,979.80
AMERICAN TOWER CORP	EQUITY	12,387.000	988,730.34
AMERIPRISE FINANCIAL INC	EQUITY	9,380.000	1,079,169.00
AMGEN INC	EQUITY	12,917.000	1,474,604.72
ANADARKO PETROLEUM CORP	EQUITY	8,854.000	702,299.28
ANALOG DEVICES INC	EQUITY	3,839.000	195,520.27
APPLE INC	EQUITY	2,383.000	1,337,125.13
APPLIED MATERIALS INC	EQUITY	8,780.000	155,318.20
ARCHER DANIELS MIDLAND CO	EQUITY	14,861.000	644,967.40
AUTOZONE INC	EQUITY	900.000	430,146.00
BAIDU INC SPON ADR	EQUITY	4,148.000	737,846.24
BANK OF AMERICA CORP	EQUITY	25,696.000	400,086.72
BOEING CO/THE	EQUITY	2,631.000	359,105.19
CALPINE CORP	EQUITY	6,191.000	120,786.41
CAMERON INTERNATIONAL CORP	EQUITY	5,107.000	304,019.71
CARDINAL HEALTH INC	EQUITY	5,138.000	343,269.78
CBS CORP CLASS B NON VOTING	EQUITY	3,096.000	197,339.04
CHEVRON CORP	EQUITY	9,722.000	1,214,375.02
CISCO SYSTEMS INC	EQUITY	47,370.000	1,063,456.50
CITIGROUP INC	EQUITY	26,164.000	1,363,406.04
CME GROUP INC	EQUITY	8,979.000	704,492.34
COCA COLA ENTERPRISES	EQUITY	16,719.000	737,809.47
COMCAST CORP CLASS A	EQUITY	22,911.000	1,190,570.12
COMCAST CORP SPECIAL CL A	EQUITY	10,403.000	518,901.64
COVIDIEN PLC	EQUITY	15,602.000	1,062,496.20
CSX CORP	EQUITY	10,218.000	293,971.86
CUMMINS INC	EQUITY	494.000	69,639.18
CVS CAREMARK CORP	EQUITY	7,649.000	547,438.93
DELTA AIR LINES INC	EQUITY	5,820.000	159,875.40
DENTSPLY INTERNATIONAL INC	EQUITY	7,121.000	345,226.08
DICK S SPORTING GOODS INC	EQUITY	9,597.000	557,585.70
DISCOVERY COMMUNICATIONS C	EQUITY	4,766.000	399,676.76
DOLLAR GENERAL CORP	EQUITY	5,264.000	317,524.48
DOVER CORP	EQUITY	6,499.000	627,413.46
EATON CORP PLC	EQUITY	2,632.000	200,347.84
EBAY INC	EQUITY	11,455.000	628,764.95
EMC CORP/MA	EQUITY	65,327.000	1,642,974.05
ENERGIZER HOLDINGS INC	EQUITY	1,602.000	173,400.48
EXPRESS SCRIPTS HOLDING CO	EQUITY	22,666.000	1,592,059.84
EXXON MOBIL CORP	EQUITY	9,289.000	940,046.80

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FORD MOTOR CO	EQUITY	42,416.000	654,478.88
GENERAL DYNAMICS CORP	EQUITY	619.000	59,145.45
GENERAL ELECTRIC CO	EQUITY	39,771.000	1,114,781.13
GENERAL MOTORS CO	EQUITY	5,262.000	215,057.94
GILEAD SCIENCES INC	EQUITY	11,577.000	870,011.55
GLAXOSMITHKLINE PLC SPON ADR	EQUITY	3,486.000	186,117.54
GOLDMAN SACHS GROUP INC	EQUITY	3,899.000	691,136.74
GOOGLE INC CL A	EQUITY	941.000	1,054,588.11
HALLIBURTON CO	EQUITY	19,440.000	986,580.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	21,054.000	762,786.42
HESS CORP	EQUITY	4,491.000	372,753.00
HEWLETT PACKARD CO	EQUITY	20,125.000	563,097.50
HONEYWELL INTERNATIONAL INC	EQUITY	9,534.000	871,121.58
INTERPUBLIC GROUP OF COS INC	EQUITY	9,907.000	175,353.90
INTUIT INC	EQUITY	6,069.000	463,186.08
INVESCO LTD	EQUITY	25,604.000	931,985.60
JOHNSON + JOHNSON	EQUITY	12,227.000	1,119,870.93
JPMORGAN CHASE + CO	EQUITY	19,041.000	1,113,517.68
LAS VEGAS SANDS CORP	EQUITY	5,573.000	439,542.51
LIBERTY GLOBAL PLC SERIES C	EQUITY	7,739.000	652,552.48
LOWE S COS INC	EQUITY	18,049.000	894,327.95
LYONDELLBASELL INDU CL A	EQUITY	12,078.000	969,621.84
MACY S INC	EQUITY	4,644.000	247,989.60
MARATHON OIL CORP	EQUITY	11,146.000	393,453.80
MCGRAW HILL FINANCIAL INC	EQUITY	2,976.000	232,723.20
MEDTRONIC INC	EQUITY	463.000	26,571.57
MERCK + CO. INC.	EQUITY	17,959.000	898,847.95
MICROSOFT CORP	EQUITY	5,417.000	202,758.31
MONDELEZ INTERNATIONAL INC A	EQUITY	14,242.000	502,742.60
MONSANTO CO	EQUITY	6,503.000	757,924.65
NEXTERA ENERGY INC	EQUITY	2,786.000	238,537.32
NIELSEN HOLDINGS NV	EQUITY	1,547.000	70,991.83
NRG ENERGY INC	EQUITY	5,263.000	151,153.36
OCCIDENTAL PETROLEUM CORP	EQUITY	9,258.000	880,435.80
ORACLE CORP	EQUITY	17,028.000	651,491.28
PEPSICO INC	EQUITY	13,840.000	1,147,889.60
PERKINELMER INC	EQUITY	4,024.000	165,909.52
PFIZER INC	EQUITY	51,085.000	1,564,733.55
PPG INDUSTRIES INC	EQUITY	557.000	105,640.62
PRUDENTIAL FINANCIAL INC	EQUITY	2,786.000	256,924.92
QUALCOMM INC	EQUITY	19,722.000	1,464,358.50
REGIONS FINANCIAL CORP	EQUITY	74,924.000	740,998.36
ROCKWOOD HOLDINGS INC	EQUITY	619.000	44,518.48
SCHLUMBERGER LTD	EQUITY	13,624.000	1,227,658.64
SCHWAB (CHARLES) CORP	EQUITY	8,051.000	209,326.00
SPDR S+P 500 ETF TRUST	EQUITY	903.000	166,757.01
STATE STREET CORP	EQUITY	8,422.000	618,090.58
STRYKER CORP	EQUITY	1,858.000	139,610.12

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
TIME WARNER INC	EQUITY	15,637.000	1,090,211.64
TRW AUTOMOTIVE HOLDINGS CORP	EQUITY	4,180.000	310,950.20
UNITED PARCEL SERVICE CL B	EQUITY	5,138.000	539,901.04
UNITEDHEALTH GROUP INC	EQUITY	8,978.000	676,043.40
VERIZON COMMUNICATIONS INC	EQUITY	9,534.000	468,500.76
VISA INC CLASS A SHARES	EQUITY	2,786.000	620,386.48
WALT DISNEY CO/THE	EQUITY	3,282.000	250,744.80
WELLS FARGO + CO	EQUITY	23,716.000	1,076,706.40
FANNIE MAE	FIXED INCOME	6,800,000.000	6,788,739.20
FANNIEMAE ACES	FIXED INCOME	2,140,000.000	2,125,990.06
FANNIEMAE ACES	FIXED INCOME	1,330,124.370	1,334,247.76
FANNIEMAE ACES	FIXED INCOME	4,000,000.000	3,970,664.00
FANNIEMAE ACES	FIXED INCOME	1,227,405.570	1,224,422.97
FREDDIE MAC	FIXED INCOME	4,400,000.000	4,415,219.60
US TREASURY N/B	FIXED INCOME	6,000,000.000	5,871,564.00
US TREASURY N/B	FIXED INCOME	3,250,000.000	3,236,798.50
US TREASURY N/B	FIXED INCOME	8,000,000.000	8,186,560.00
US TREASURY N/B	FIXED INCOME	3,875,000.000	3,937,968.75
US TREASURY N/B	FIXED INCOME	6,580,000.000	6,842,686.76
US TREASURY N/B	FIXED INCOME	6,440,000.000	6,662,379.64
US TREASURY N/B	FIXED INCOME	7,000,000.000	7,296,954.00
US TREASURY N/B	FIXED INCOME	8,750,000.000	9,082,911.25
US TREASURY N/B	FIXED INCOME	3,200,000.000	3,100,000.00
US TREASURY N/B	FIXED INCOME	8,100,000.000	8,001,277.20
US TREASURY N/B	FIXED INCOME	5,000,000.000	5,042,970.00
US TREASURY N/B	FIXED INCOME	6,000,000.000	6,016,872.00
US TREASURY N/B	FIXED INCOME	2,815,000.000	2,820,387.91
US TREASURY N/B	FIXED INCOME	3,250,000.000	3,101,972.25
US TREASURY N/B	FIXED INCOME	13,900,000.000	13,944,521.70
US TREASURY N/B	FIXED INCOME	4,900,000.000	4,910,721.20
US TREASURY N/B	FIXED INCOME	1,700,000.000	1,701,594.60
US TREASURY N/B	FIXED INCOME	9,000,000.000	9,006,327.00
US TREASURY N/B	FIXED INCOME	3,000,000.000	2,846,952.00
US TREASURY N/B	FIXED INCOME	11,000,000.000	11,022,770.00
US TREASURY N/B	FIXED INCOME	6,250,000.000	6,263,675.00
US TREASURY N/B	FIXED INCOME	7,000,000.000	6,883,513.00
US TREASURY N/B	FIXED INCOME	2,650,000.000	2,642,132.15
US TREASURY N/B	FIXED INCOME	8,000,000.000	7,996,872.00
US TREASURY N/B	FIXED INCOME	1,530,000.000	1,491,750.00
US TREASURY N/B	FIXED INCOME	5,000,000.000	4,889,060.00
US TREASURY N/B	FIXED INCOME	7,000,000.000	6,866,566.00
US TREASURY N/B	FIXED INCOME	5,000,000.000	4,638,280.00
US TREASURY N/B	FIXED INCOME	6,000,000.000	5,842,032.00
US TREASURY N/B	FIXED INCOME	2,600,000.000	2,596,952.80
US TREASURY N/B	FIXED INCOME	8,000,000.000	7,715,000.00
US TREASURY N/B	FIXED INCOME	4,935,000.000	4,448,053.68
US TREASURY N/B	FIXED INCOME	8,500,000.000	8,491,364.00
US TREASURY N/B	FIXED INCOME	2,000,000.000	1,920,624.00

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
US TREASURY N/B	FIXED INCOME	4,250,000.000	4,157,694.25
S.B.I. NON RETIREMENT MONEY FD	CASH EQUIVALENT	1,475,955.970	1,475,955.97
ASSIGNED RISK TOTAL			**284,330,372.96**

INTERNAL EQUITY

Security Name	Asset Class	Shares/Par Value	Base Market Value
3M CO	EQUITY	54,999.000	7,713,609.75
ABBOTT LABORATORIES	EQUITY	132,802.000	5,090,300.66
ABBVIE INC	EQUITY	136,474.000	7,207,191.94
ACCENTURE PLC CL A	EQUITY	54,663.000	4,494,391.86
ACE LTD	EQUITY	29,056.000	3,008,167.68
ACTAVIS PLC	EQUITY	14,931.000	2,508,408.00
ADOBE SYSTEMS INC	EQUITY	40,258.000	2,410,649.04
ADT CORP/THE	EQUITY	17,231.000	697,338.57
AES CORP	EQUITY	56,570.000	820,830.70
AETNA INC	EQUITY	31,582.000	2,166,209.38
AFLAC INC	EQUITY	40,126.000	2,680,416.80
AGILENT TECHNOLOGIES INC	EQUITY	28,562.000	1,633,460.78
AGL RESOURCES INC	EQUITY	10,259.000	484,532.57
AIR PRODUCTS + CHEMICALS INC	EQUITY	17,955.000	2,007,009.90
AIRGAS INC	EQUITY	5,994.000	670,428.90
AKAMAI TECHNOLOGIES INC	EQUITY	15,189.000	716,617.02
ALCOA INC	EQUITY	92,016.000	978,130.08
ALEXION PHARMACEUTICALS INC	EQUITY	16,713.000	2,223,831.78
ALLEGHENY TECHNOLOGIES INC	EQUITY	8,965.000	319,422.95
ALLEGION PLC	EQUITY	7,764.668	343,120.68
ALLERGAN INC	EQUITY	25,510.000	2,833,650.80
ALLIANCE DATA SYSTEMS CORP	EQUITY	4,200.000	1,104,306.00
ALLSTATE CORP	EQUITY	39,078.000	2,131,314.12
ALTERA CORP	EQUITY	27,620.000	898,478.60
ALTRIA GROUP INC	EQUITY	171,865.000	6,597,897.35
AMAZON.COM INC	EQUITY	31,864.000	12,707,044.56
AMEREN CORPORATION	EQUITY	20,935.000	757,009.60
AMERICAN ELECTRIC POWER	EQUITY	42,010.000	1,963,547.40
AMERICAN EXPRESS CO	EQUITY	79,111.000	7,177,741.03
AMERICAN INTERNATIONAL GROUP	EQUITY	126,506.000	6,458,131.30
AMERICAN TOWER CORP	EQUITY	33,853.000	2,702,146.46
AMERIPRISE FINANCIAL INC	EQUITY	16,675.000	1,918,458.75
AMERISOURCEBERGEN CORP	EQUITY	19,769.000	1,389,958.39
AMETEK INC	EQUITY	21,100.000	1,111,337.00
AMGEN INC	EQUITY	64,993.000	7,419,600.88
AMPHENOL CORP CL A	EQUITY	13,828.000	1,233,181.04
ANADARKO PETROLEUM CORP	EQUITY	43,229.000	3,428,924.28
ANALOG DEVICES INC	EQUITY	26,796.000	1,364,720.28
AON PLC	EQUITY	25,899.000	2,172,667.11
APACHE CORP	EQUITY	34,336.000	2,950,835.84
APARTMENT INVT + MGMT CO A	EQUITY	12,490.000	323,615.90

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
APPLE INC	EQUITY	77,329.000	43,390,075.19
APPLIED MATERIALS INC	EQUITY	103,662.000	1,833,780.78
ARCHER DANIELS MIDLAND CO	EQUITY	56,847.000	2,467,159.80
ASSURANT INC	EQUITY	6,434.000	427,024.58
AT+T INC	EQUITY	452,652.000	15,915,244.32
AUTODESK INC	EQUITY	19,185.000	965,581.05
AUTOMATIC DATA PROCESSING	EQUITY	41,508.000	3,354,261.48
AUTONATION INC	EQUITY	5,567.000	276,624.23
AUTOZONE INC	EQUITY	3,165.000	1,512,680.10
AVALONBAY COMMUNITIES INC	EQUITY	10,434.000	1,233,611.82
AVERY DENNISON CORP	EQUITY	8,288.000	415,974.72
AVON PRODUCTS INC	EQUITY	37,436.000	644,647.92
BAKER HUGHES INC	EQUITY	38,080.000	2,104,300.80
BALL CORP	EQUITY	12,407.000	640,945.62
BANK OF AMERICA CORP	EQUITY	916,468.000	14,269,406.76
BANK OF NEW YORK MELLON CORP	EQUITY	98,702.000	3,448,647.88
BAXTER INTERNATIONAL INC	EQUITY	46,649.000	3,244,437.95
BB+T CORP	EQUITY	60,425.000	2,255,061.00
BEAM INC	EQUITY	13,664.000	929,971.84
BECTON DICKINSON AND CO	EQUITY	16,674.000	1,842,310.26
BED BATH + BEYOND INC	EQUITY	18,427.000	1,479,688.10
BEMIS COMPANY	EQUITY	8,974.000	367,575.04
BERKSHIRE HATHAWAY INC CL B	EQUITY	154,699.000	18,341,113.44
BEST BUY CO INC	EQUITY	23,307.000	929,483.16
BIOGEN IDEC INC	EQUITY	20,167.000	5,641,718.25
BLACKROCK INC	EQUITY	10,810.000	3,421,040.70
BOEING CO/THE	EQUITY	59,363.000	8,102,455.87
BORGWARNER INC	EQUITY	19,474.000	1,088,791.34
BOSTON PROPERTIES INC	EQUITY	12,894.000	1,294,170.78
BOSTON SCIENTIFIC CORP	EQUITY	114,673.000	1,378,369.46
BRISTOL MYERS SQUIBB CO	EQUITY	141,474.000	7,519,343.10
BROADCOM CORP CL A	EQUITY	46,365.000	1,374,722.25
BROWN FORMAN CORP CLASS B	EQUITY	14,053.000	1,061,985.21
C.H. ROBINSON WORLDWIDE INC	EQUITY	13,057.000	761,745.38
CA INC	EQUITY	28,262.000	951,016.30
CABLEVISION SYSTEMS NY GRP A	EQUITY	18,352.000	329,051.36
CABOT OIL + GAS CORP	EQUITY	36,210.000	1,403,499.60
CAMERON INTERNATIONAL CORP	EQUITY	20,396.000	1,214,173.88
CAMPBELL SOUP CO	EQUITY	15,220.000	658,721.60
CAPITAL ONE FINANCIAL CORP	EQUITY	49,503.000	3,792,424.83
CARDINAL HEALTH INC	EQUITY	29,289.000	1,956,798.09
CAREFUSION CORP	EQUITY	18,121.000	721,578.22
CARMAX INC	EQUITY	19,151.000	900,480.02
CARNIVAL CORP	EQUITY	37,704.000	1,514,569.68
CATERPILLAR INC	EQUITY	54,897.000	4,985,196.57
CBRE GROUP INC A	EQUITY	23,877.000	627,965.10
CBS CORP CLASS B NON VOTING	EQUITY	47,970.000	3,057,607.80
CELGENE CORP	EQUITY	35,480.000	5,994,700.80

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
CENTERPOINT ENERGY INC	EQUITY	36,639.000	849,292.02
CENTURYLINK INC	EQUITY	50,806.000	1,618,171.10
CERNER CORP	EQUITY	25,418.000	1,416,799.32
CF INDUSTRIES HOLDINGS INC	EQUITY	5,106.000	1,189,902.24
CHESAPEAKE ENERGY CORP	EQUITY	43,631.000	1,184,145.34
CHEVRON CORP	EQUITY	165,223.000	20,638,004.93
CHIPOTLE MEXICAN GRILL INC	EQUITY	2,625.000	1,398,547.50
CHUBB CORP	EQUITY	21,597.000	2,086,918.11
CIGNA CORP	EQUITY	23,768.000	2,079,224.64
CINCINNATI FINANCIAL CORP	EQUITY	12,585.000	659,076.45
CINTAS CORP	EQUITY	8,652.000	515,572.68
CISCO SYSTEMS INC	EQUITY	459,370.000	10,312,856.50
CITIGROUP INC	EQUITY	260,633.000	13,581,585.63
CITRIX SYSTEMS INC	EQUITY	15,993.000	1,011,557.25
CLIFFS NATURAL RESOURCES INC	EQUITY	12,949.000	339,393.29
CLOROX COMPANY	EQUITY	11,054.000	1,025,369.04
CME GROUP INC	EQUITY	27,061.000	2,123,206.06
CMS ENERGY CORP	EQUITY	22,759.000	609,258.43
COACH INC	EQUITY	24,289.000	1,363,341.57
COCA COLA CO/THE	EQUITY	326,281.000	13,478,668.11
COCA COLA ENTERPRISES	EQUITY	20,781.000	917,065.53
COGNIZANT TECH SOLUTIONS A	EQUITY	25,796.000	2,604,880.08
COLGATE PALMOLIVE CO	EQUITY	75,518.000	4,924,528.78
COMCAST CORP CLASS A	EQUITY	223,862.000	11,632,988.83
COMERICA INC	EQUITY	15,971.000	759,261.34
COMPUTER SCIENCES CORP	EQUITY	12,605.000	704,367.40
CONAGRA FOODS INC	EQUITY	36,349.000	1,224,961.30
CONOCOPHILLIPS	EQUITY	105,458.000	7,450,607.70
CONSOL ENERGY INC	EQUITY	19,713.000	749,882.52
CONSOLIDATED EDISON INC	EQUITY	25,158.000	1,390,734.24
CONSTELLATION BRANDS INC A	EQUITY	14,301.000	1,006,504.38
CORNING INC	EQUITY	124,349.000	2,215,899.18
COSTCO WHOLESALE CORP	EQUITY	37,600.000	4,474,776.00
COVIDIEN PLC	EQUITY	39,616.000	2,697,849.60
CR BARD INC	EQUITY	6,629.000	887,888.26
CROWN CASTLE INTL CORP	EQUITY	28,722.000	2,109,056.46
CSX CORP	EQUITY	87,054.000	2,504,543.58
CUMMINS INC	EQUITY	15,138.000	2,134,003.86
CVS CAREMARK CORP	EQUITY	102,240.000	7,317,316.80
DANAHER CORP	EQUITY	51,568.000	3,981,049.60
DARDEN RESTAURANTS INC	EQUITY	11,116.000	604,376.92
DAVITA HEALTHCARE PARTNERS I	EQUITY	15,204.000	963,477.48
DEERE + CO	EQUITY	32,983.000	3,012,337.39
DELPHI AUTOMOTIVE PLC	EQUITY	24,322.000	1,462,481.86
DELTA AIR LINES INC	EQUITY	73,500.000	2,019,045.00
DENBURY RESOURCES INC	EQUITY	31,476.000	517,150.68
DENTSPLY INTERNATIONAL INC	EQUITY	12,346.000	598,534.08
DEVON ENERGY CORPORATION	EQUITY	32,865.000	2,033,357.55

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
DIAMOND OFFSHORE DRILLING	EQUITY	6,004.000	341,747.68
DIRECTV	EQUITY	41,956.000	2,898,740.04
DISCOVER FINANCIAL SERVICES	EQUITY	41,158.000	2,302,790.10
DISCOVERY COMMUNICATIONS A	EQUITY	19,375.000	1,751,887.50
DOLLAR GENERAL CORP	EQUITY	25,303.000	1,526,276.96
DOLLAR TREE INC	EQUITY	17,944.000	1,012,400.48
DOMINION RESOURCES INC/VA	EQUITY	49,577.000	3,207,136.13
DOVER CORP	EQUITY	14,597.000	1,409,194.38
DOW CHEMICAL CO/THE	EQUITY	104,167.000	4,625,014.80
DR HORTON INC	EQUITY	24,176.000	539,608.32
DR PEPPER SNAPPLE GROUP INC	EQUITY	17,207.000	838,325.04
DTE ENERGY COMPANY	EQUITY	15,125.000	1,004,148.75
DU PONT (E.I.) DE NEMOURS	EQUITY	79,277.000	5,150,626.69
DUKE ENERGY CORP	EQUITY	60,832.000	4,198,016.32
DUN + BRADSTREET CORP	EQUITY	3,407.000	418,209.25
E TRADE FINANCIAL CORP	EQUITY	24,480.000	480,787.20
EASTMAN CHEMICAL CO	EQUITY	13,306.000	1,073,794.20
EATON CORP PLC	EQUITY	40,903.000	3,113,536.36
EBAY INC	EQUITY	100,423.000	5,512,218.47
ECOLAB INC	EQUITY	23,340.000	2,433,661.80
EDISON INTERNATIONAL	EQUITY	27,993.000	1,296,075.90
EDWARDS LIFESCIENCES CORP	EQUITY	9,426.000	619,853.76
ELECTRONIC ARTS INC	EQUITY	26,527.000	608,529.38
ELI LILLY + CO	EQUITY	85,452.000	4,358,052.00
EMC CORP/MA	EQUITY	176,777.000	4,445,941.55
EMERSON ELECTRIC CO	EQUITY	60,489.000	4,245,118.02
ENSCO PLC CL A	EQUITY	19,982.000	1,142,570.76
ENTERGY CORP	EQUITY	15,119.000	956,579.13
EOG RESOURCES INC	EQUITY	23,249.000	3,902,112.16
EQT CORP	EQUITY	12,901.000	1,158,251.78
EQUIFAX INC	EQUITY	10,429.000	720,539.61
EQUITY RESIDENTIAL	EQUITY	28,868.000	1,497,383.16
ESTEE LAUDER COMPANIES CL A	EQUITY	21,995.000	1,656,663.40
EXELON CORP	EQUITY	73,711.000	2,018,944.29
EXPEDIA INC	EQUITY	8,873.000	618,093.18
EXPEDITORS INTL WASH INC	EQUITY	17,754.000	785,614.50
EXPRESS SCRIPTS HOLDING CO	EQUITY	69,225.000	4,862,364.00
EXXON MOBIL CORP	EQUITY	375,330.000	37,983,396.00
F5 NETWORKS INC	EQUITY	6,769.000	615,031.34
FACEBOOK INC A	EQUITY	141,300.000	7,723,458.00
FAMILY DOLLAR STORES	EQUITY	8,274.000	537,561.78
FASTENAL CO	EQUITY	23,535.000	1,118,147.85
FEDEX CORP	EQUITY	25,582.000	3,677,924.14
FIDELITY NATIONAL INFORMATIO	EQUITY	25,251.000	1,355,473.68
FIFTH THIRD BANCORP	EQUITY	75,869.000	1,595,525.07
FIRST SOLAR INC	EQUITY	6,035.000	329,752.40
FIRSTENERGY CORP	EQUITY	35,830.000	1,181,673.40
FISERV INC	EQUITY	22,472.000	1,326,971.60

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FLIR SYSTEMS INC	EQUITY	12,481.000	375,678.10
FLOWSERVE CORP	EQUITY	12,167.000	959,124.61
FLUOR CORP	EQUITY	14,274.000	1,146,059.46
FMC CORP	EQUITY	11,796.000	890,126.16
FMC TECHNOLOGIES INC	EQUITY	20,162.000	1,052,658.02
FORD MOTOR CO	EQUITY	338,870.000	5,228,764.10
FOREST LABORATORIES INC	EQUITY	20,417.000	1,225,632.51
FOSSIL GROUP INC	EQUITY	4,387.000	526,176.78
FRANKLIN RESOURCES INC	EQUITY	34,695.000	2,002,942.35
FREEPORT MCMORAN COPPER W/I	EQUITY	89,244.000	3,368,068.56
FRONTIER COMMUNICATIONS CORP	EQUITY	85,839.000	399,151.35
GAMESTOP CORP CLASS A	EQUITY	10,079.000	496,491.54
GANNETT CO	EQUITY	19,781.000	585,121.98
GAP INC/THE	EQUITY	22,716.000	887,741.28
GARMIN LTD	EQUITY	10,593.000	489,608.46
GENERAL DYNAMICS CORP	EQUITY	28,468.000	2,720,117.40
GENERAL ELECTRIC CO	EQUITY	869,233.000	24,364,600.99
GENERAL GROWTH PROPERTIES	EQUITY	46,200.000	927,234.00
GENERAL MILLS INC	EQUITY	54,543.000	2,722,241.13
GENERAL MOTORS CO	EQUITY	97,900.000	4,001,173.00
GENUINE PARTS CO	EQUITY	13,384.000	1,113,414.96
GENWORTH FINANCIAL INC CL A	EQUITY	42,567.000	661,065.51
GILEAD SCIENCES INC	EQUITY	131,991.000	9,919,123.65
GOLDMAN SACHS GROUP INC	EQUITY	36,016.000	6,384,196.16
GOODYEAR TIRE + RUBBER CO	EQUITY	21,001.000	500,873.85
GOOGLE INC CL A	EQUITY	24,093.000	27,001,266.03
GRAHAM HOLDINGS CO CLASS B	EQUITY	493.000	327,016.76
H+R BLOCK INC	EQUITY	23,615.000	685,779.60
HALLIBURTON CO	EQUITY	72,933.000	3,701,349.75
HARLEY DAVIDSON INC	EQUITY	19,216.000	1,330,515.84
HARMAN INTERNATIONAL	EQUITY	5,872.000	480,623.20
HARRIS CORP	EQUITY	9,238.000	644,904.78
HARTFORD FINANCIAL SVCS GRP	EQUITY	38,392.000	1,390,942.16
HASBRO INC	EQUITY	10,085.000	554,775.85
HCP INC	EQUITY	39,224.000	1,424,615.68
HEALTH CARE REIT INC	EQUITY	24,469.000	1,310,804.33
HELMERICH + PAYNE	EQUITY	9,069.000	762,521.52
HERSHEY CO/THE	EQUITY	12,860.000	1,250,377.80
HESS CORP	EQUITY	24,391.000	2,024,453.00
HEWLETT PACKARD CO	EQUITY	165,147.000	4,620,813.06
HOME DEPOT INC	EQUITY	120,954.000	9,959,352.36
HONEYWELL INTERNATIONAL INC	EQUITY	67,400.000	6,158,338.00
HORMEL FOODS CORP	EQUITY	11,575.000	522,842.75
HOSPIRA INC	EQUITY	14,003.000	578,043.84
HOST HOTELS + RESORTS INC	EQUITY	65,015.000	1,263,891.60
HUDSON CITY BANCORP INC	EQUITY	40,740.000	384,178.20
HUMANA INC	EQUITY	13,538.000	1,397,392.36
HUNTINGTON BANCSHARES INC	EQUITY	71,544.000	690,399.60

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
ILLINOIS TOOL WORKS	EQUITY	35,066.000	2,948,349.28
INGERSOLL RAND PLC	EQUITY	23,294.000	1,434,910.40
INTEGRYS ENERGY GROUP INC	EQUITY	6,909.000	375,918.69
INTEL CORP	EQUITY	427,110.000	11,087,775.60
INTERCONTINENTALEXCHANGE GRO	EQUITY	9,950.000	2,237,954.00
INTERNATIONAL PAPER CO	EQUITY	38,323.000	1,878,976.69
INTERPUBLIC GROUP OF COS INC	EQUITY	35,801.000	633,677.70
INTL BUSINESS MACHINES CORP	EQUITY	87,677.000	16,445,574.89
INTL FLAVORS + FRAGRANCES	EQUITY	6,768.000	581,912.64
INTL GAME TECHNOLOGY	EQUITY	21,361.000	387,915.76
INTUIT INC	EQUITY	24,458.000	1,866,634.56
INTUITIVE SURGICAL INC	EQUITY	3,220.000	1,236,737.60
INVESCO LTD	EQUITY	38,335.000	1,395,394.00
IRON MOUNTAIN INC	EQUITY	14,637.000	444,232.95
JABIL CIRCUIT INC	EQUITY	16,045.000	279,824.80
JACOBS ENGINEERING GROUP INC	EQUITY	11,264.000	709,519.36
JM SMUCKER CO/THE	EQUITY	9,037.000	936,413.94
JOHNSON + JOHNSON	EQUITY	242,401.000	22,201,507.59
JOHNSON CONTROLS INC	EQUITY	58,665.000	3,009,514.50
JOY GLOBAL INC	EQUITY	8,869.000	518,747.81
JPMORGAN CHASE + CO	EQUITY	322,996.000	18,888,806.08
JUNIPER NETWORKS INC	EQUITY	43,575.000	983,487.75
KANSAS CITY SOUTHERN	EQUITY	9,400.000	1,164,002.00
KELLOGG CO	EQUITY	21,891.000	1,336,883.37
KEYCORP	EQUITY	77,046.000	1,033,957.32
KIMBERLY CLARK CORP	EQUITY	32,761.000	3,422,214.06
KIMCO REALTY CORP	EQUITY	35,261.000	696,404.75
KINDER MORGAN INC	EQUITY	58,049.000	2,089,764.00
KLA TENCOR CORPORATION	EQUITY	13,996.000	902,182.16
KOHLS CORP	EQUITY	17,579.000	997,608.25
KRAFT FOODS GROUP INC	EQUITY	51,222.000	2,761,890.24
KROGER CO	EQUITY	44,579.000	1,762,207.87
L 3 COMMUNICATIONS HOLDINGS	EQUITY	7,727.000	825,707.22
L BRANDS INC	EQUITY	20,768.000	1,284,500.80
LABORATORY CRP OF AMER HLDGS	EQUITY	7,725.000	705,833.25
LAM RESEARCH CORP	EQUITY	13,888.000	756,201.60
LEGG MASON INC	EQUITY	9,146.000	397,668.08
LEGGETT + PLATT INC	EQUITY	12,321.000	381,211.74
LENNAR CORP A	EQUITY	14,219.000	562,503.64
LEUCADIA NATIONAL CORP	EQUITY	27,019.000	765,718.46
LIFE TECHNOLOGIES CORP	EQUITY	14,778.000	1,120,172.40
LINCOLN NATIONAL CORP	EQUITY	22,767.000	1,175,232.54
LINEAR TECHNOLOGY CORP	EQUITY	19,769.000	900,477.95
LOCKHEED MARTIN CORP	EQUITY	23,075.000	3,430,329.50
LOEWS CORP	EQUITY	26,346.000	1,270,931.04
LORILLARD INC	EQUITY	31,671.000	1,605,086.28
LOWE S COS INC	EQUITY	89,854.000	4,452,265.70
LSI CORP	EQUITY	47,141.000	519,493.82

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
LYONDELLBASELL INDU CL A	EQUITY	37,548.000	3,014,353.44
M + T BANK CORP	EQUITY	11,246.000	1,309,259.32
MACERICH CO/THE	EQUITY	11,800.000	694,902.00
MACY S INC	EQUITY	31,647.000	1,689,949.80
MARATHON OIL CORP	EQUITY	59,832.000	2,112,069.60
MARATHON PETROLEUM CORP	EQUITY	25,904.000	2,376,173.92
MARRIOTT INTERNATIONAL CL A	EQUITY	19,585.000	966,715.60
MARSH + MCLENNAN COS	EQUITY	47,181.000	2,281,673.16
MASCO CORP	EQUITY	30,566.000	695,987.82
MASTERCARD INC CLASS A	EQUITY	8,995.000	7,514,962.70
MATTEL INC	EQUITY	29,115.000	1,385,291.70
MCCORMICK + CO NON VTG SHRS	EQUITY	11,414.000	786,652.88
MCDONALD S CORP	EQUITY	85,506.000	8,296,647.18
MCGRAW HILL FINANCIAL INC	EQUITY	23,250.000	1,818,150.00
MCKESSON CORP	EQUITY	19,546.000	3,154,724.40
MEAD JOHNSON NUTRITION CO	EQUITY	17,507.000	1,466,386.32
MEADWESTVACO CORP	EQUITY	15,308.000	565,324.44
MEDTRONIC INC	EQUITY	85,993.000	4,935,138.27
MERCK + CO. INC.	EQUITY	251,074.000	12,566,253.70
METLIFE INC	EQUITY	96,579.000	5,207,539.68
MICHAEL KORS HOLDINGS LTD	EQUITY	15,400.000	1,250,326.00
MICROCHIP TECHNOLOGY INC	EQUITY	17,057.000	763,300.75
MICRON TECHNOLOGY INC	EQUITY	90,418.000	1,967,495.68
MICROSOFT CORP	EQUITY	652,648.000	24,428,614.64
MOHAWK INDUSTRIES INC	EQUITY	5,200.000	774,280.00
MOLSON COORS BREWING CO B	EQUITY	13,305.000	747,075.75
MONDELEZ INTERNATIONAL INC A	EQUITY	150,671.000	5,318,686.30
MONSANTO CO	EQUITY	45,217.000	5,270,041.35
MONSTER BEVERAGE CORP	EQUITY	11,642.000	788,978.34
MOODY S CORP	EQUITY	16,290.000	1,278,276.30
MORGAN STANLEY	EQUITY	119,049.000	3,733,376.64
MOSAIC CO/THE	EQUITY	29,402.000	1,389,832.54
MOTOROLA SOLUTIONS INC	EQUITY	19,823.000	1,338,052.50
MURPHY OIL CORP	EQUITY	15,116.000	980,726.08
MYLAN INC	EQUITY	32,851.000	1,425,733.40
NABORS INDUSTRIES LTD	EQUITY	22,363.000	379,947.37
NASDAQ OMX GROUP/THE	EQUITY	10,132.000	403,253.60
NATIONAL OILWELL VARCO INC	EQUITY	36,535.000	2,905,628.55
NETAPP INC	EQUITY	29,321.000	1,206,265.94
NETFLIX INC	EQUITY	4,805.000	1,769,056.85
NEWELL RUBBERMAID INC	EQUITY	24,583.000	796,735.03
NEWFIELD EXPLORATION CO	EQUITY	11,579.000	285,190.77
NEWMONT MINING CORP	EQUITY	42,582.000	980,663.46
NEWS CORP CLASS A	EQUITY	42,869.000	772,499.38
NEXTERA ENERGY INC	EQUITY	37,039.000	3,171,279.18
NIELSEN HOLDINGS NV	EQUITY	21,800.000	1,000,402.00
NIKE INC CL B	EQUITY	64,514.000	5,073,380.96
NISOURCE INC	EQUITY	26,895.000	884,307.60

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
NOBLE CORP PLC	EQUITY	21,629.000	810,438.63
NOBLE ENERGY INC	EQUITY	30,970.000	2,109,366.70
NORDSTROM INC	EQUITY	12,435.000	768,483.00
NORFOLK SOUTHERN CORP	EQUITY	26,866.000	2,493,970.78
NORTHEAST UTILITIES	EQUITY	26,897.000	1,140,163.83
NORTHERN TRUST CORP	EQUITY	19,419.000	1,201,841.91
NORTHROP GRUMMAN CORP	EQUITY	19,099.000	2,188,936.39
NRG ENERGY INC	EQUITY	27,539.000	790,920.08
NUCOR CORP	EQUITY	27,244.000	1,454,284.72
NVIDIA CORP	EQUITY	49,629.000	795,056.58
O REILLY AUTOMOTIVE INC	EQUITY	9,566.000	1,231,239.86
OCCIDENTAL PETROLEUM CORP	EQUITY	69,382.000	6,598,228.20
OMNICOM GROUP	EQUITY	22,289.000	1,657,632.93
ONEOK INC	EQUITY	17,483.000	1,087,092.94
ORACLE CORP	EQUITY	301,470.000	11,534,242.20
OWENS ILLINOIS INC	EQUITY	14,129.000	505,535.62
P G + E CORP	EQUITY	38,352.000	1,544,818.56
PACCAR INC	EQUITY	30,383.000	1,797,762.11
PALL CORP	EQUITY	9,647.000	823,371.45
PARKER HANNIFIN CORP	EQUITY	13,050.000	1,678,752.00
PATTERSON COS INC	EQUITY	7,355.000	303,026.00
PAYCHEX INC	EQUITY	27,725.000	1,262,319.25
PEABODY ENERGY CORP	EQUITY	23,069.000	450,537.57
PENTAIR LTD REGISTERED	EQUITY	17,153.000	1,332,273.51
PEOPLE S UNITED FINANCIAL	EQUITY	27,375.000	413,910.00
PEPCO HOLDINGS INC	EQUITY	21,307.000	407,602.91
PEPSICO INC	EQUITY	131,741.000	10,926,598.54
PERKINELMER INC	EQUITY	9,528.000	392,839.44
PERRIGO CO PLC	EQUITY	11,439.000	1,755,428.94
PETSMART INC	EQUITY	8,878.000	645,874.50
PFIZER INC	EQUITY	556,801.000	17,054,814.63
PHILIP MORRIS INTERNATIONAL	EQUITY	137,624.000	11,991,179.12
PHILLIPS 66	EQUITY	51,559.000	3,976,745.67
PINNACLE WEST CAPITAL	EQUITY	9,480.000	501,681.60
PIONEER NATURAL RESOURCES CO	EQUITY	12,269.000	2,258,354.83
PITNEY BOWES INC	EQUITY	17,417.000	405,816.10
PLUM CREEK TIMBER CO	EQUITY	15,102.000	702,394.02
PNC FINANCIAL SERVICES GROUP	EQUITY	45,836.000	3,555,956.88
PPG INDUSTRIES INC	EQUITY	12,231.000	2,319,731.46
PPL CORPORATION	EQUITY	54,403.000	1,636,986.27
PRAXAIR INC	EQUITY	25,377.000	3,299,771.31
PRECISION CASTPARTS CORP	EQUITY	12,359.000	3,328,278.70
PRICELINE.COM INC	EQUITY	4,461.000	5,185,466.40
PRINCIPAL FINANCIAL GROUP	EQUITY	23,814.000	1,174,268.34
PROCTER + GAMBLE CO/THE	EQUITY	233,574.000	19,015,259.34
PROGRESSIVE CORP	EQUITY	47,653.000	1,299,497.31
PROLOGIS INC	EQUITY	42,874.000	1,584,194.30
PRUDENTIAL FINANCIAL INC	EQUITY	39,877.000	3,677,456.94

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
PUBLIC SERVICE ENTERPRISE GP	EQUITY	43,411.000	1,390,888.44
PUBLIC STORAGE	EQUITY	12,114.000	1,823,399.28
PULTEGROUP INC	EQUITY	29,639.000	603,746.43
PVH CORP	EQUITY	7,065.000	960,981.30
QEP RESOURCES INC	EQUITY	15,433.000	473,021.45
QUALCOMM INC	EQUITY	145,181.000	10,779,689.25
QUANTA SERVICES INC	EQUITY	18,395.000	580,546.20
QUEST DIAGNOSTICS INC	EQUITY	12,446.000	666,358.84
RALPH LAUREN CORP	EQUITY	5,447.000	961,776.79
RANGE RESOURCES CORP	EQUITY	13,980.000	1,178,653.80
RAYTHEON COMPANY	EQUITY	27,757.000	2,517,559.90
RED HAT INC	EQUITY	16,380.000	917,935.20
REGENERON PHARMACEUTICALS	EQUITY	6,600.000	1,816,584.00
REGIONS FINANCIAL CORP	EQUITY	118,352.000	1,170,501.28
REPUBLIC SERVICES INC	EQUITY	23,409.000	777,178.80
REYNOLDS AMERICAN INC	EQUITY	26,898.000	1,344,631.02
ROBERT HALF INTL INC	EQUITY	12,151.000	510,220.49
ROCKWELL AUTOMATION INC	EQUITY	11,864.000	1,401,850.24
ROCKWELL COLLINS INC	EQUITY	11,589.000	856,658.88
ROPER INDUSTRIES INC	EQUITY	8,416.000	1,167,130.88
ROSS STORES INC	EQUITY	18,909.000	1,416,851.37
ROWAN COMPANIES PLC A	EQUITY	10,593.000	374,568.48
RYDER SYSTEM INC	EQUITY	4,480.000	330,534.40
SAFEWAY INC	EQUITY	21,227.000	691,363.39
SALESFORCE.COM INC	EQUITY	47,684.000	2,631,679.96
SANDISK CORP	EQUITY	19,434.000	1,370,874.36
SCANA CORP	EQUITY	11,959.000	561,235.87
SCHLUMBERGER LTD	EQUITY	113,190.000	10,199,550.90
SCHWAB (CHARLES) CORP	EQUITY	99,679.000	2,591,654.00
SCRIPPS NETWORKS INTER CL A	EQUITY	9,448.000	816,401.68
SEAGATE TECHNOLOGY	EQUITY	27,911.000	1,567,481.76
SEALED AIR CORP	EQUITY	16,665.000	567,443.25
SEMPRA ENERGY	EQUITY	19,246.000	1,727,520.96
SHERWIN WILLIAMS CO/THE	EQUITY	7,269.000	1,333,861.50
SIGMA ALDRICH	EQUITY	10,426.000	980,148.26
SIMON PROPERTY GROUP INC	EQUITY	27,008.000	4,109,537.28
SLM CORP	EQUITY	37,635.000	989,047.80
SNAP ON INC	EQUITY	4,712.000	516,058.24
SOUTHERN CO/THE	EQUITY	75,731.000	3,113,301.41
SOUTHWEST AIRLINES CO	EQUITY	59,900.000	1,128,516.00
SOUTHWESTERN ENERGY CO	EQUITY	30,304.000	1,191,856.32
SPECTRA ENERGY CORP	EQUITY	57,653.000	2,053,599.86
ST JUDE MEDICAL INC	EQUITY	24,741.000	1,532,704.95
STANLEY BLACK + DECKER INC	EQUITY	13,333.000	1,075,839.77
STAPLES INC	EQUITY	56,775.000	902,154.75
STARBUCKS CORP	EQUITY	64,463.000	5,053,254.57
STARWOOD HOTELS + RESORTS	EQUITY	16,618.000	1,320,300.10
STATE STREET CORP	EQUITY	37,751.000	2,770,545.89

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
STERICYCLE INC	EQUITY	7,204.000	836,888.68
STRYKER CORP	EQUITY	25,419.000	1,909,983.66
SUNTRUST BANKS INC	EQUITY	46,127.000	1,697,934.87
SYMANTEC CORP	EQUITY	60,010.000	1,415,035.80
SYSCO CORP	EQUITY	49,983.000	1,804,386.30
T ROWE PRICE GROUP INC	EQUITY	22,278.000	1,866,228.06
TARGET CORP	EQUITY	54,429.000	3,443,722.83
TE CONNECTIVITY LTD	EQUITY	35,241.000	1,942,131.51
TECO ENERGY INC	EQUITY	17,432.000	300,527.68
TENET HEALTHCARE CORP	EQUITY	8,542.000	359,789.04
TERADATA CORP	EQUITY	14,254.000	648,414.46
TESORO CORP	EQUITY	11,368.000	665,028.00
TEXAS INSTRUMENTS INC	EQUITY	94,018.000	4,128,330.38
TEXTRON INC	EQUITY	23,973.000	881,247.48
THERMO FISHER SCIENTIFIC INC	EQUITY	30,905.000	3,441,271.75
TIFFANY + CO	EQUITY	9,507.000	882,059.46
TIME WARNER CABLE	EQUITY	24,222.000	3,282,081.00
TIME WARNER INC	EQUITY	77,746.000	5,420,451.12
TJX COMPANIES INC	EQUITY	61,091.000	3,893,329.43
TORCHMARK CORP	EQUITY	7,789.000	608,710.35
TOTAL SYSTEM SERVICES INC	EQUITY	14,368.000	478,167.04
TRANSOCEAN LTD	EQUITY	29,200.000	1,443,064.00
TRAVELERS COS INC/THE	EQUITY	31,288.000	2,832,815.52
TRIPADVISOR INC	EQUITY	9,393.000	778,022.19
TWENTY FIRST CENTURY FOX A	EQUITY	168,576.000	5,930,503.68
TYCO INTERNATIONAL LTD	EQUITY	39,972.000	1,640,450.88
TYSON FOODS INC CL A	EQUITY	23,311.000	779,986.06
UNION PACIFIC CORP	EQUITY	39,609.000	6,654,312.00
UNITED PARCEL SERVICE CL B	EQUITY	61,373.000	6,449,074.84
UNITED STATES STEEL CORP	EQUITY	12,401.000	365,829.50
UNITED TECHNOLOGIES CORP	EQUITY	72,846.000	8,289,874.80
UNITEDHEALTH GROUP INC	EQUITY	86,542.000	6,516,612.60
UNUM GROUP	EQUITY	22,437.000	787,089.96
URBAN OUTFITTERS INC	EQUITY	9,392.000	348,443.20
US BANCORP	EQUITY	156,918.000	6,339,487.20
VALERO ENERGY CORP	EQUITY	46,701.000	2,353,730.40
VARIAN MEDICAL SYSTEMS INC	EQUITY	9,072.000	704,803.68
VENTAS INC	EQUITY	25,315.000	1,450,043.20
VERISIGN INC	EQUITY	11,068.000	661,645.04
VERIZON COMMUNICATIONS INC	EQUITY	245,829.000	12,080,037.06
VERTEX PHARMACEUTICALS INC	EQUITY	20,100.000	1,493,430.00
VF CORP	EQUITY	30,284.000	1,887,904.56
VIACOM INC CLASS B	EQUITY	34,995.000	3,056,463.30
VISA INC CLASS A SHARES	EQUITY	43,732.000	9,738,241.76
VORNADO REALTY TRUST	EQUITY	14,988.000	1,330,784.52
VULCAN MATERIALS CO	EQUITY	11,144.000	662,176.48
WAL MART STORES INC	EQUITY	138,964.000	10,935,077.16
WALGREEN CO	EQUITY	74,970.000	4,306,276.80

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
WALT DISNEY CO/THE	EQUITY	140,442.000	10,729,768.80
WASTE MANAGEMENT INC	EQUITY	37,813.000	1,696,669.31
WATERS CORP	EQUITY	7,558.000	755,800.00
WELLPOINT INC	EQUITY	25,370.000	2,343,934.30
WELLS FARGO + CO	EQUITY	411,804.000	18,695,901.60
WESTERN DIGITAL CORP	EQUITY	18,139.000	1,521,862.10
WESTERN UNION CO	EQUITY	47,599.000	821,082.75
WEYERHAEUSER CO	EQUITY	50,352.000	1,589,612.64
WHIRLPOOL CORP	EQUITY	6,809.000	1,068,059.74
WHOLE FOODS MARKET INC	EQUITY	32,122.000	1,857,615.26
WILLIAMS COS INC	EQUITY	58,619.000	2,260,934.83
WINDSTREAM HOLDINGS INC	EQUITY	51,067.000	407,514.66
WISCONSIN ENERGY CORP	EQUITY	19,759.000	816,837.06
WPX ENERGY INC	EQUITY	17,043.000	347,336.34
WW GRAINGER INC	EQUITY	5,069.000	1,294,723.98
WYNDHAM WORLDWIDE CORP	EQUITY	11,183.000	824,075.27
WYNN RESORTS LTD	EQUITY	6,758.000	1,312,471.18
XCEL ENERGY INC	EQUITY	42,797.000	1,195,748.18
XEROX CORP	EQUITY	99,464.000	1,210,476.88
XILINX INC	EQUITY	23,102.000	1,060,843.84
XL GROUP PLC	EQUITY	24,346.000	775,176.64
XYLEM INC	EQUITY	15,717.000	543,808.20
YAHOO INC	EQUITY	81,009.000	3,276,003.96
YUM BRANDS INC	EQUITY	38,465.000	2,908,338.65
ZIMMER HOLDINGS INC	EQUITY	14,591.000	1,359,735.29
ZIONS BANCORPORATION	EQUITY	15,821.000	473,997.16
ZOETIS INC W/I	EQUITY	43,000.000	1,405,670.00
EURO CURRENCY	CASH	417,554.270	575,368.70
S.B.I. NON RETIREMENT MONEY FD	CASH EQUIVALENT	101,133,259.470	101,133,259.47
TREASURY BILL	CASH EQUIVALENT	6,500,000.000	6,499,154.99
S+P 500 FUTURE MAR14	FUTURE	59,000.000	0.00
INTERNAL EQUITY TOTAL			**1,525,925,573.17**

INTERNAL FIXED

Security Name	Asset Class	Shares/Par Value	Base Market Value
21ST CENTURY FOX AMERICA	FIXED INCOME	1,900,000.000	2,225,842.40
ACUITY BRANDS LIGHTING	FIXED INCOME	2,250,000.000	2,426,091.75
ADOBE SYSTEMS INC	FIXED INCOME	2,650,000.000	2,860,622.00
AGCO CORP	FIXED INCOME	2,750,000.000	2,936,631.50
AGILENT TECHNOLOGIES INC	FIXED INCOME	2,650,000.000	2,425,505.25
AGRIUM INC	FIXED INCOME	2,650,000.000	3,126,464.70
ALLEGHENY TECHNOLOGIES	FIXED INCOME	2,650,000.000	2,749,072.90
ALLSTATE CORP	FIXED INCOME	3,100,000.000	3,854,766.30
AMERICAN EXPRESS CO	FIXED INCOME	3,565,000.000	3,307,157.81
ANHEUSER BUSCH COS LLC	FIXED INCOME	800,000.000	834,857.60
ARROW ELECTRONICS INC	FIXED INCOME	2,850,000.000	3,039,399.60
AT+T INC	FIXED INCOME	2,650,000.000	2,496,708.10

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
AUTODESK INC	FIXED INCOME	2,700,000.000	2,493,236.70
AVALONBAY COMMUNITIES	FIXED INCOME	2,550,000.000	2,938,622.55
AVNET INC	FIXED INCOME	2,700,000.000	2,897,062.20
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	2,545,564.000	2,554,320.74
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	2,700,000.000	2,759,780.70
BANK OF AMERICA CORP	FIXED INCOME	2,700,000.000	2,554,920.90
BERKSHIRE HATHAWAY INC	FIXED INCOME	3,550,000.000	3,352,509.95
BEST BUY CO INC	FIXED INCOME	3,000,000.000	3,022,500.00
BLACK + DECKER	FIXED INCOME	1,800,000.000	2,042,947.80
BORGWARNER INC	FIXED INCOME	2,700,000.000	2,854,137.60
BOSTON PROPERTIES LP	FIXED INCOME	2,650,000.000	2,589,177.20
BOTTLING GROUP LLC	FIXED INCOME	2,600,000.000	2,633,807.80
CAMDEN PROPERTY TRUST	FIXED INCOME	2,560,000.000	2,669,790.72
CARLISLE COMPANIES INC	FIXED INCOME	2,950,000.000	3,091,768.15
CARPENTER TECHNOLOGY	FIXED INCOME	3,000,000.000	3,072,069.00
CDC COMMERCIAL MORTGAGE TRUST	FIXED INCOME	947,974.540	978,588.43
CENTEX HOME EQUITY	FIXED INCOME	18,849.020	18,885.02
CF INDUSTRIES INC	FIXED INCOME	1,750,000.000	2,029,674.50
CF INDUSTRIES INC	FIXED INCOME	1,350,000.000	1,582,394.40
CITICORP MORTGAGE SECURITIES,	FIXED INCOME	304,355.680	248,433.67
CITIFINANCIAL	FIXED INCOME	1,800,000.000	2,166,714.00
CLEAR CHANNEL COMMUNICAT	FIXED INCOME	1,200,000.000	1,020,000.00
COMCAST CORP	FIXED INCOME	2,200,000.000	2,429,655.80
CON WAY INC	FIXED INCOME	2,650,000.000	3,045,891.45
CONSTELLATION BRANDS INC	FIXED INCOME	3,340,000.000	3,790,900.00
CONSTELLATION ENERGY GRP	FIXED INCOME	2,000,000.000	2,099,456.00
COX COMMUNICATIONS INC	FIXED INCOME	728,000.000	760,797.13
CS FIRST BOSTON COMMERCIAL MOR	FIXED INCOME	8,710.840	8,693.31
CS FIRST BOSTON COMMERCIAL MOR	FIXED INCOME	249,894.040	250,642.97
CS FIRST BOSTON COMMERCIAL MOR	FIXED INCOME	3,337,000.000	2,785,944.51
CSC HOLDINGS LLC	FIXED INCOME	1,000,000.000	1,142,500.00
CYTEC INDUSTRIES INC	FIXED INCOME	2,650,000.000	2,435,042.60
D.R. HORTON INC	FIXED INCOME	2,600,000.000	2,840,500.00
DIRECTV HOLDINGS/FING	FIXED INCOME	2,650,000.000	2,885,775.80
DLJ COMMERCIAL MORTGAGE CORP	FIXED INCOME	130,485.950	130,465.86
DOW CHEMICAL CO/THE	FIXED INCOME	2,650,000.000	2,471,496.00
ERP OPERATING LP	FIXED INCOME	2,650,000.000	2,793,783.70
FAMILY DOLLAR STORES INC	FIXED INCOME	2,199,000.000	2,244,119.08
FANNIE MAE	FIXED INCOME	47,004.740	53,214.91
FANNIE MAE	FIXED INCOME	512,251.860	568,940.21
FANNIE MAE	FIXED INCOME	1,409,645.720	1,539,527.66
FANNIE MAE	FIXED INCOME	2,782,892.610	3,038,829.68
FANNIE MAE	FIXED INCOME	1,221,459.510	1,303,823.75
FANNIE MAE	FIXED INCOME	1,325,758.000	1,411,940.22
FANNIE MAE	FIXED INCOME	5,917,104.040	6,453,371.18
FANNIE MAE	FIXED INCOME	912,412.860	965,757.08
FANNIE MAE	FIXED INCOME	256,053.590	267,533.24
FANNIE MAE	FIXED INCOME	737,951.920	794,841.37

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIE MAE	FIXED INCOME	1,491,000.000	1,542,940.48
FANNIE MAE	FIXED INCOME	3,298,042.000	3,582,864.21
FED HM LN PC POOL C80038	FIXED INCOME	28,340.700	31,734.94
FEDERAL REALTY INVS TRST	FIXED INCOME	2,277,000.000	2,614,610.79
FEDERAL REALTY INVS TRST	FIXED INCOME	800,000.000	747,599.20
FEDEX CORP	FIXED INCOME	1,800,000.000	1,627,160.40
FGHLU4 3 CMO ISSUED 12/1/13	FIXED INCOME	4,000,000.000	3,658,750.00
FIFTH THIRD BANCORP	FIXED INCOME	2,200,000.000	2,145,334.40
FLOWSERVE CORPORATION	FIXED INCOME	2,750,000.000	2,590,500.00
FMC CORP	FIXED INCOME	1,000,000.000	1,106,639.00
FREDDIE MAC	FIXED INCOME	373,421.410	409,254.93
FREDDIE MAC	FIXED INCOME	245,596.760	259,203.56
FREDDIE MAC	FIXED INCOME	454,395.170	491,294.78
FREDDIE MAC	FIXED INCOME	1,391,713.110	1,504,798.15
FREDDIE MAC	FIXED INCOME	5,832,706.200	6,426,366.04
FREDDIE MAC	FIXED INCOME	691,447.890	719,395.52
FREDDIE MAC	FIXED INCOME	559,777.950	591,634.91
FREDDIE MAC	FIXED INCOME	6,500,000.000	7,164,053.00
FREDDIE MAC	FIXED INCOME	2,548,803.540	2,720,345.66
FREDDIE MAC	FIXED INCOME	1,500,000.000	1,629,307.50
FREDDIE MAC	FIXED INCOME	4,156,717.100	4,382,842.51
FREDDIE MAC	FIXED INCOME	2,790,329.190	2,957,570.36
FREDDIE MAC	FIXED INCOME	1,422,765.260	1,501,523.85
FREDDIE MAC	FIXED INCOME	3,221,000.000	3,440,288.90
FREDDIE MAC	FIXED INCOME	2,700,500.000	2,836,678.11
FREDDIE MAC	FIXED INCOME	1,078,650.320	1,152,917.55
FREDDIE MAC	FIXED INCOME	506,000.000	520,550.54
FREDDIE MAC	FIXED INCOME	5,942,799.170	6,401,494.12
FREDDIE MAC	FIXED INCOME	3,096,154.410	3,364,742.71
FREDDIE MAC	FIXED INCOME	1,427,013.350	1,494,084.40
FREDDIE MAC	FIXED INCOME	6,950,549.350	7,528,543.13
FREDDIE MAC	FIXED INCOME	9,243,802.690	9,992,449.03
FREDDIE MAC	FIXED INCOME	8,254,232.740	8,824,360.85
FREDDIE MAC	FIXED INCOME	3,817,082.810	4,037,943.04
FREDDIE MAC	FIXED INCOME	2,048,000.000	2,140,698.62
FREDDIE MAC	FIXED INCOME	474,171.600	478,195.42
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	2,443,766.990	2,456,584.55
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	2,700,000.000	2,726,030.70
GE COMMERCIAL MORTGAGE CORPORA	FIXED INCOME	2,730,306.680	2,767,299.61
GENERAL ELEC CAP CORP	FIXED INCOME	5,500,000.000	6,810,677.50
GNMA II POOL 000623	FIXED INCOME	3,556.600	3,595.20
GNMA POOL 327378	FIXED INCOME	6,157.060	6,436.02
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,100,000.000	3,554,388.70
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,502,556.540	2,820,406.25
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	593,163.900	667,171.18
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	712,986.320	768,271.99
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	858,000.000	738,989.39
GREEN TREE FINANCIAL CORPORATI	FIXED INCOME	1,031,301.110	1,060,774.66

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
HARLEY DAVIDSON FUNDING	FIXED INCOME	3,200,000.000	3,697,753.60
HASBRO INC	FIXED INCOME	3,200,000.000	3,264,099.20
HEWLETT PACKARD CO	FIXED INCOME	2,650,000.000	2,728,641.40
HOME DEPOT INC	FIXED INCOME	2,600,000.000	2,851,906.20
HYATT HOTELS CORP	FIXED INCOME	2,650,000.000	2,429,456.40
IBM CORP	FIXED INCOME	2,000,000.000	2,296,596.00
INGRAM MICRO INC	FIXED INCOME	2,650,000.000	2,639,659.70
INTEL CORP	FIXED INCOME	2,650,000.000	2,442,438.75
INTERPUBLIC GROUP COS	FIXED INCOME	2,650,000.000	2,536,007.60
JABIL CIRCUIT INC	FIXED INCOME	1,000,000.000	1,173,750.00
JABIL CIRCUIT INC	FIXED INCOME	1,650,000.000	1,711,875.00
JOHNSON CONTROLS INC	FIXED INCOME	2,650,000.000	2,753,403.00
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,151,277.870	2,178,168.84
JPMORGAN CHASE + CO	FIXED INCOME	1,000,000.000	1,193,505.00
JPMORGAN CHASE + CO	FIXED INCOME	2,000,000.000	2,156,002.00
KIMCO REALTY CORP	FIXED INCOME	1,500,000.000	1,675,917.00
KIMCO REALTY CORP	FIXED INCOME	1,350,000.000	1,227,688.65
KLA TENCOR CORP	FIXED INCOME	2,650,000.000	3,100,873.65
KOHL S CORPORATION	FIXED INCOME	2,250,000.000	2,580,403.50
LB COMMERCIAL CONDUIT MORTGAGE	FIXED INCOME	618,869.710	626,275.10
LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	713,953.100	718,708.03
LIBERTY PROPERTY LP	FIXED INCOME	2,875,000.000	2,829,718.75
LYONDELLBASELL IND NV	FIXED INCOME	2,650,000.000	2,943,145.65
MACYS RETAIL HLDGS INC	FIXED INCOME	2,650,000.000	2,923,456.15
MARATHON PETROLEUM CORP	FIXED INCOME	2,650,000.000	2,870,657.55
MARRIOTT INTERNATIONAL	FIXED INCOME	2,900,000.000	2,703,699.00
MATTEL INC	FIXED INCOME	1,440,000.000	1,499,208.48
MAXIM INTEGRATED PRODUCT	FIXED INCOME	2,500,000.000	2,288,892.50
MDC HOLDINGS INC	FIXED INCOME	3,105,000.000	3,252,487.50
MERRILL LYNCH MORTGAGE TRUST	FIXED INCOME	1,572,175.450	1,575,794.60
MERRILL LYNCH MORTGAGE TRUST	FIXED INCOME	2,600,000.000	2,624,372.40
MORGAN STANLEY	FIXED INCOME	3,000,000.000	3,393,792.00
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	493,703.650	499,950.48
MORGAN STANLEY DEAN WITTER CAP	FIXED INCOME	3,342,000.000	3,630,919.24
MOSAIC CO	FIXED INCOME	470,000.000	460,075.95
MOSAIC CO	FIXED INCOME	2,650,000.000	2,617,129.40
NATIONAL RURAL UTIL COOP	FIXED INCOME	3,000,000.000	3,280,467.00
NATIONSLINK FUNDING CORPORATIO	FIXED INCOME	207,141.330	212,433.15
NEWELL RUBBERMAID INC	FIXED INCOME	2,650,000.000	2,593,062.10
NEWMARKET CORP	FIXED INCOME	3,000,000.000	2,857,890.00
NORDSTROM INC	FIXED INCOME	1,700,000.000	1,966,736.80
NORFOLK SOUTHERN CORP	FIXED INCOME	911,000.000	941,253.40
NVR INC	FIXED INCOME	2,650,000.000	2,504,589.20
O REILLY AUTOMOTIVE INC	FIXED INCOME	900,000.000	943,357.50
O REILLY AUTOMOTIVE INC	FIXED INCOME	1,800,000.000	1,737,210.60
OVERSEAS SHIPHLDG GROUP	FIXED INCOME	2,470,000.000	2,723,175.00
OWENS CORNING INC	FIXED INCOME	467,000.000	518,224.76
OWENS CORNING INC	FIXED INCOME	169,000.000	208,643.51

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
OWENS CORNING INC	FIXED INCOME	2,400,000.000	2,291,834.40
PENTAIR FINANCE SA	FIXED INCOME	3,000,000.000	3,135,849.00
PHILLIPS 66	FIXED INCOME	2,650,000.000	2,692,972.40
PNC FUNDING CORP	FIXED INCOME	2,000,000.000	1,965,294.00
PRUDENTIAL FINANCIAL INC	FIXED INCOME	2,600,000.000	2,770,669.20
QUEST DIAGNOSTIC INC	FIXED INCOME	2,650,000.000	2,717,582.95
REALTY INCOME CORP	FIXED INCOME	2,875,000.000	2,631,073.50
REGENCY CENTERS LP	FIXED INCOME	2,000,000.000	2,092,940.00
REPUBLIC SERVICES INC	FIXED INCOME	3,000,000.000	3,375,708.00
RESIDENTIAL FUNDING MTG SEC I	FIXED INCOME	912,938.290	840,217.28
ROPER INDUSTRIES INC	FIXED INCOME	2,650,000.000	2,428,669.35
RYDER SYSTEM INC	FIXED INCOME	3,000,000.000	3,138,921.00
SALOMON BROTHERS MORTGAGE SECU	FIXED INCOME	26,844.720	26,888.80
SEACOR HOLDINGS INC	FIXED INCOME	2,679,000.000	2,900,017.50
SEAGATE TECHNOLOGY HDD H	FIXED INCOME	3,100,000.000	3,503,000.00
SIMON PROPERTY GROUP LP	FIXED INCOME	1,750,000.000	1,599,148.25
SLM CORP	FIXED INCOME	3,100,000.000	3,243,375.00
SNAP ON INC	FIXED INCOME	2,650,000.000	3,062,491.05
STAPLES INC	FIXED INCOME	2,700,000.000	2,737,810.80
STARBUCKS CORP	FIXED INCOME	3,000,000.000	3,495,594.00
STARWOOD HOTELS + RESORT	FIXED INCOME	2,650,000.000	3,067,144.45
STEELCASE INC	FIXED INCOME	3,100,000.000	3,404,460.30
SYMANTEC CORP	FIXED INCOME	2,800,000.000	2,839,768.40
THERMO FISHER SCIENTIFIC	FIXED INCOME	2,650,000.000	2,466,124.45
TIME WARNER CABLE INC	FIXED INCOME	2,600,000.000	2,622,323.60
TIME WARNER COS INC	FIXED INCOME	2,000,000.000	2,446,402.00
TIME WARNER COS INC	FIXED INCOME	5,000,000.000	5,899,170.00
TOLL BROS FINANCE CORP	FIXED INCOME	3,000,000.000	3,622,500.00
TYCO ELECTRONICS GROUP S	FIXED INCOME	2,800,000.000	2,936,480.40
TYSON FOODS INC	FIXED INCOME	2,975,000.000	3,320,864.58
UNION PACIFIC CORP	FIXED INCOME	2,200,000.000	2,687,643.20
VALERO ENERGY CORP	FIXED INCOME	3,100,000.000	3,995,233.50
VALMONT INDUSTRIES INC	FIXED INCOME	3,000,000.000	3,365,907.00
VERIZON COMMUNICATIONS	FIXED INCOME	4,500,000.000	5,175,544.50
VIACOM INC	FIXED INCOME	1,800,000.000	1,796,256.00
VULCAN MATERIALS	FIXED INCOME	3,000,000.000	3,375,000.00
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	1,178,477.850	1,179,102.44
WAL MART STORES INC	FIXED INCOME	575,000.000	624,641.48
WALT DISNEY COMPANY/THE	FIXED INCOME	1,000,000.000	1,027,883.00
WASTE MANAGEMENT INC	FIXED INCOME	500,000.000	581,622.00
WASTE MANAGEMENT INC	FIXED INCOME	1,500,000.000	1,814,022.00
WEINGARTEN REALTY INVEST	FIXED INCOME	1,350,000.000	1,241,087.40
WELLS FARGO + COMPANY	FIXED INCOME	2,250,000.000	2,381,841.00
WEYERHAEUSER CO	FIXED INCOME	2,000,000.000	2,447,310.00
WHIRLPOOL CORP	FIXED INCOME	2,700,000.000	3,095,020.80
XEROX CORPORATION	FIXED INCOME	3,000,000.000	3,308,163.00
XTO ENERGY INC	FIXED INCOME	2,400,000.000	2,759,661.60
XYLEM INC	FIXED INCOME	1,900,000.000	1,980,634.10

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of December 31, 2013

Security Name	Asset Class	Shares/Par Value	Base Market Value
S.B.I. NON RETIREMENT MONEY FD	CASH EQUIVALENT	324,005,813.700	324,005,813.70
TREASURY BILL	CASH EQUIVALENT	2,200,000.000	2,199,714.00
US 2YR NOTE (CBT) MAR14	FUTURE	71,000,000.000	0.00
US 5YR NOTE (CBT) MAR14	FUTURE	43,500,000.000	0.00
US LONG BOND(CBT) MAR14	FUTURE	15,000,000.000	0.00
US ULTRA BOND(CBT MAR14	FUTURE	23,000,000.000	0.00
INTERNAL FIXED TOTAL			**812,268,068.48**

CD REPO

Security Name	Asset Class	Shares/Par Value	Base Market Value
Cetificate of Deposit	CASH EQUIVALENT	75,150,000.000	75,150,000.00

GRAND TOTAL	**64,921,195,459.39**