MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2016

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Security Name	Asset Class	Shares/Par Value	Base Market Value
Stable Value			
MSBI SIF	EQUITY	1,004,131,092.72	$ 1,544,596,620.32
Domestic Passive Equity			
1 800 FLOWERS.COM INC CL A	EQUITY	12,748.00	$ 114,986.96
1ST SOURCE CORP	EQUITY	8,550.00	$ 276,934.50
2U INC	EQUITY	15,616.00	$ 459,266.56
3D SYSTEMS CORP	EQUITY	48,311.00	$ 661,377.59
3M CO	EQUITY	254,681.00	$ 44,599,736.72
8X8 INC	EQUITY	39,802.00	$ 581,507.22
A10 NETWORKS INC	EQUITY	14,530.00	$ 94,009.10
AAC HOLDINGS INC	EQUITY	3,378.00	$ 77,085.96
AAON INC	EQUITY	19,149.00	$ 526,788.99
AAR CORP	EQUITY	17,143.00	$ 400,117.62
AARON S INC	EQUITY	28,073.00	$ 614,517.97
ABAXIS INC	EQUITY	10,344.00	$ 488,547.12
ABBOTT LABORATORIES	EQUITY	633,055.00	$ 24,885,392.05
ABBVIE INC	EQUITY	700,431.00	$ 43,363,683.21
ABERCROMBIE + FITCH CO CL A	EQUITY	31,012.00	$ 552,323.72
ABIOMED INC	EQUITY	17,325.00	$ 1,893,449.25
ABM INDUSTRIES INC	EQUITY	24,040.00	$ 876,979.20
ABRAXAS PETROLEUM CORP	EQUITY	48,862.00	$ 55,214.06
ACACIA COMMUNICATIONS INC	EQUITY	2,424.00	$ 96,814.56
ACACIA RESEARCH CORP	EQUITY	23,826.00	$ 104,834.40
ACADIA HEALTHCARE CO INC	EQUITY	31,328.00	$ 1,735,571.20
ACADIA PHARMACEUTICALS INC	EQUITY	39,167.00	$ 1,271,360.82
ACADIA REALTY TRUST	EQUITY	30,065.00	$ 1,067,908.80
ACCELERATE DIAGNOSTICS INC	EQUITY	10,830.00	$ 155,843.70
ACCELERON PHARMA INC	EQUITY	12,228.00	$ 415,507.44
ACCENTURE PLC CL A	EQUITY	269,538.00	$ 30,535,960.02
ACCO BRANDS CORP	EQUITY	49,725.00	$ 513,659.25
ACCURAY INC	EQUITY	36,981.00	$ 191,931.39
ACETO CORP	EQUITY	13,919.00	$ 304,686.91
ACHILLION PHARMACEUTICALS	EQUITY	53,374.00	$ 416,317.20
ACI WORLDWIDE INC	EQUITY	50,210.00	$ 979,597.10
ACORDA THERAPEUTICS INC	EQUITY	18,464.00	$ 470,924.32
ACTIVISION BLIZZARD INC	EQUITY	241,706.00	$ 9,578,808.78
ACTUA CORP	EQUITY	19,346.00	$ 174,694.38
ACTUANT CORP A	EQUITY	26,153.00	$ 591,319.33
ACUITY BRANDS INC	EQUITY	18,744.00	$ 4,647,762.24
ACXIOM CORP	EQUITY	34,117.00	$ 750,232.83
ADAMAS PHARMACEUTICALS INC	EQUITY	6,015.00	$ 91,067.10
ADEPTUS HEALTH INC CLASS A	EQUITY	5,179.00	$ 267,547.14
ADOBE SYSTEMS INC	EQUITY	211,287.00	$ 20,239,181.73
ADTRAN INC	EQUITY	23,894.00	$ 445,623.10
ADURO BIOTECH INC	EQUITY	13,389.00	$ 151,429.59

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ADVANCE AUTO PARTS INC	EQUITY	30,685.00	$ 4,959,616.55
ADVANCED DRAINAGE SYSTEMS IN	EQUITY	13,268.00	$ 363,145.16
ADVANCED ENERGY INDUSTRIES	EQUITY	18,455.00	$ 700,551.80
ADVANCED MICRO DEVICES	EQUITY	274,993.00	$ 1,413,464.02
ADVAXIS INC	EQUITY	13,747.00	$ 111,213.23
ADVERUM BIOTECHNOLOGIES INC	EQUITY	8,985.00	$ 28,392.60
ADVISORY BOARD CO/THE	EQUITY	18,144.00	$ 642,116.16
AECOM	EQUITY	64,602.00	$ 2,052,405.54
AEGION CORP	EQUITY	17,442.00	$ 340,293.42
AEP INDUSTRIES INC	EQUITY	1,123.00	$ 90,356.58
AERIE PHARMACEUTICALS INC	EQUITY	10,336.00	$ 181,913.60
AEROJET ROCKETDYNE HOLDINGS	EQUITY	27,651.00	$ 505,460.28
AEROVIRONMENT INC	EQUITY	9,158.00	$ 254,592.40
AES CORP	EQUITY	289,270.00	$ 3,610,089.60
AETNA INC	EQUITY	147,500.00	$ 18,014,175.00
AFFILIATED MANAGERS GROUP	EQUITY	23,324.00	$ 3,283,319.48
AFLAC INC	EQUITY	174,808.00	$ 12,614,145.28
AG MORTGAGE INVESTMENT TRUST	EQUITY	18,470.00	$ 266,706.80
AGCO CORP	EQUITY	29,076.00	$ 1,370,351.88
AGENUS INC	EQUITY	34,888.00	$ 141,296.40
AGILENT TECHNOLOGIES INC	EQUITY	140,280.00	$ 6,222,820.80
AGILYSYS INC	EQUITY	9,015.00	$ 94,387.05
AGIOS PHARMACEUTICALS INC	EQUITY	13,213.00	$ 553,558.64
AGL RESOURCES INC	EQUITY	51,259.00	$ 3,381,556.23
AGREE REALTY CORP	EQUITY	11,319.00	$ 546,028.56
AIMMUNE THERAPEUTICS INC	EQUITY	13,540.00	$ 146,502.80
AIR LEASE CORP	EQUITY	40,675.00	$ 1,089,276.50
AIR METHODS CORP	EQUITY	14,663.00	$ 525,375.29
AIR PRODUCTS + CHEMICALS INC	EQUITY	84,499.00	$ 12,002,237.96
AIR TRANSPORT SERVICES GROUP	EQUITY	25,627.00	$ 332,125.92
AIRCASTLE LTD	EQUITY	19,023.00	$ 372,089.88
AK STEEL HOLDING CORP	EQUITY	100,637.00	$ 468,968.42
AKAMAI TECHNOLOGIES INC	EQUITY	74,832.00	$ 4,185,353.76
AKEBIA THERAPEUTICS INC	EQUITY	12,865.00	$ 96,230.20
AKORN INC	EQUITY	37,230.00	$ 1,060,496.55
ALAMO GROUP INC	EQUITY	3,801.00	$ 250,751.97
ALARM.COM HOLDINGS INC	EQUITY	4,187.00	$ 107,312.81
ALASKA AIR GROUP INC	EQUITY	51,512.00	$ 3,002,634.48
ALBANY INTL CORP CL A	EQUITY	12,540.00	$ 500,722.20
ALBANY MOLECULAR RESEARCH	EQUITY	11,829.00	$ 158,981.76
ALBEMARLE CORP	EQUITY	48,566.00	$ 3,851,769.46
ALCOA INC	EQUITY	562,632.00	$ 5,215,598.64
ALDER BIOPHARMACEUTICALS INC	EQUITY	19,957.00	$ 498,326.29
ALERE INC	EQUITY	36,736.00	$ 1,531,156.48
ALEXANDER + BALDWIN INC	EQUITY	21,540.00	$ 778,455.60
ALEXANDER S INC	EQUITY	941.00	$ 385,085.43

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ALEXANDRIA REAL ESTATE EQUIT	EQUITY	30,790.00	$ 3,187,380.80
ALEXION PHARMACEUTICALS INC	EQUITY	93,913.00	$ 10,965,281.88
ALIGN TECHNOLOGY INC	EQUITY	31,526.00	$ 2,539,419.30
ALKERMES PLC	EQUITY	64,479.00	$ 2,786,782.38
ALLEGHANY CORP	EQUITY	6,443.00	$ 3,540,943.94
ALLEGHENY TECHNOLOGIES INC	EQUITY	47,052.00	$ 599,913.00
ALLEGIANCE BANCSHARES INC	EQUITY	3,919.00	$ 97,504.72
ALLEGIANT TRAVEL CO	EQUITY	5,926.00	$ 897,789.00
ALLEGION PLC	EQUITY	40,258.00	$ 2,795,112.94
ALLERGAN PLC	EQUITY	170,984.00	$ 39,512,692.56
ALLETE INC	EQUITY	21,191.00	$ 1,369,574.33
ALLIANCE DATA SYSTEMS CORP	EQUITY	24,851.00	$ 4,868,807.92
ALLIANT ENERGY CORP	EQUITY	95,760.00	$ 3,801,672.00
ALLIED WORLD ASSURANCE CO	EQUITY	35,672.00	$ 1,253,514.08
ALLISON TRANSMISSION HOLDING	EQUITY	60,147.00	$ 1,697,949.81
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	78,563.00	$ 997,750.10
ALLSTATE CORP	EQUITY	162,036.00	$ 11,334,418.20
ALLY FINANCIAL INC	EQUITY	188,291.00	$ 3,214,127.37
ALMOST FAMILY INC	EQUITY	3,999.00	$ 170,397.39
ALNYLAM PHARMACEUTICALS INC	EQUITY	32,169.00	$ 1,785,057.81
ALON USA ENERGY INC	EQUITY	14,514.00	$ 94,050.72
ALPHA + OMEGA SEMICONDUCTOR	EQUITY	12,994.00	$ 181,006.42
ALPHABET INC CL A	EQUITY	126,894.00	$ 89,273,735.82
ALPHABET INC CL C	EQUITY	128,358.00	$ 88,836,571.80
ALTISOURCE PORTFOLIO SOL	EQUITY	6,337.00	$ 176,422.08
ALTISOURCE RESIDENTIAL CORP	EQUITY	25,300.00	$ 232,507.00
ALTRA INDUSTRIAL MOTION CORP	EQUITY	12,190.00	$ 328,886.20
ALTRIA GROUP INC	EQUITY	845,801.00	$ 58,326,436.96
AMAG PHARMACEUTICALS INC	EQUITY	13,387.00	$ 320,217.04
AMAZON.COM INC	EQUITY	168,234.00	$ 120,391,615.08
AMBAC FINANCIAL GROUP INC	EQUITY	18,969.00	$ 312,229.74
AMBARELLA INC	EQUITY	13,849.00	$ 703,667.69
AMC ENTERTAINMENT HLDS CL A	EQUITY	9,616.00	$ 265,497.76
AMC NETWORKS INC A	EQUITY	25,962.00	$ 1,568,624.04
AMDOCS LTD	EQUITY	63,384.00	$ 3,658,524.48
AMEDISYS INC	EQUITY	12,949.00	$ 653,665.52
AMERCO	EQUITY	2,741.00	$ 1,026,641.55
AMEREN CORPORATION	EQUITY	104,785.00	$ 5,614,380.30
AMERICA S CAR MART INC	EQUITY	4,266.00	$ 120,471.84
AMERICAN AIRLINES GROUP INC	EQUITY	249,561.00	$ 7,065,071.91
AMERICAN ASSETS TRUST INC	EQUITY	15,494.00	$ 657,565.36
AMERICAN AXLE + MFG HOLDINGS	EQUITY	31,686.00	$ 458,813.28
AMERICAN CAMPUS COMMUNITIES	EQUITY	54,401.00	$ 2,876,180.87
AMERICAN CAPITAL AGENCY CORP	EQUITY	144,788.00	$ 2,869,698.16
AMERICAN CAPITAL MORTGAGE IN	EQUITY	27,782.00	$ 438,677.78
AMERICAN EAGLE OUTFITTERS	EQUITY	70,090.00	$ 1,116,533.70

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AMERICAN ELECTRIC POWER	EQUITY	212,424.00	$ 14,888,798.16
AMERICAN EQUITY INVT LIFE HL	EQUITY	34,340.00	$ 489,345.00
AMERICAN EXPRESS CO	EQUITY	345,156.00	$ 20,971,678.56
AMERICAN FINANCIAL GROUP INC	EQUITY	28,426.00	$ 2,101,534.18
AMERICAN HOMES 4 RENT A	EQUITY	75,190.00	$ 1,539,891.20
AMERICAN INTERNATIONAL GROUP	EQUITY	479,494.00	$ 25,360,437.66
AMERICAN NATIONAL INSURANCE	EQUITY	2,341.00	$ 264,884.15
AMERICAN PUBLIC EDUCATION	EQUITY	7,932.00	$ 222,889.20
AMERICAN RAILCAR INDUSTRIES	EQUITY	4,154.00	$ 163,958.38
AMERICAN RENAL ASSOCIATES HO	EQUITY	3,473.00	$ 100,612.81
AMERICAN SCIENCE + ENGINEERI	EQUITY	3,968.00	$ 148,442.88
AMERICAN SOFTWARE INC CL A	EQUITY	17,856.00	$ 187,130.88
AMERICAN STATES WATER CO	EQUITY	16,845.00	$ 738,147.90
AMERICAN TOWER CORP	EQUITY	182,180.00	$ 20,697,469.80
AMERICAN VANGUARD CORP	EQUITY	15,320.00	$ 231,485.20
AMERICAN WATER WORKS CO INC	EQUITY	76,966.00	$ 6,504,396.66
AMERICAN WOODMARK CORP	EQUITY	6,108.00	$ 405,449.04
AMERIPRISE FINANCIAL INC	EQUITY	68,198.00	$ 6,127,590.30
AMERIS BANCORP	EQUITY	15,063.00	$ 447,371.10
AMERISAFE INC	EQUITY	9,163.00	$ 560,958.86
AMERISOURCEBERGEN CORP	EQUITY	76,810.00	$ 6,092,569.20
AMETEK INC	EQUITY	98,443.00	$ 4,551,019.89
AMGEN INC	EQUITY	324,863.00	$ 49,427,905.45
AMICUS THERAPEUTICS INC	EQUITY	59,025.00	$ 322,276.50
AMKOR TECHNOLOGY INC	EQUITY	39,068.00	$ 224,641.00
AMN HEALTHCARE SERVICES INC	EQUITY	21,741.00	$ 868,987.77
AMPHASTAR PHARMACEUTICALS IN	EQUITY	12,918.00	$ 208,238.16
AMPHENOL CORP CL A	EQUITY	129,694.00	$ 7,435,357.02
AMPLIFY SNACK BRANDS INC	EQUITY	10,127.00	$ 149,373.25
AMSURG CORP	EQUITY	23,107.00	$ 1,791,716.78
AMTRUST FINANCIAL SERVICES	EQUITY	36,857.00	$ 902,996.50
ANADARKO PETROLEUM CORP	EQUITY	221,479.00	$ 11,793,756.75
ANALOG DEVICES INC	EQUITY	131,696.00	$ 7,459,261.44
ANALOGIC CORP	EQUITY	5,855.00	$ 465,121.20
ANAVEX LIFE SCIENCES CORP	EQUITY	22,293.00	$ 136,210.23
ANDERSONS INC/THE	EQUITY	12,477.00	$ 443,432.58
ANGIE S LIST INC	EQUITY	22,651.00	$ 147,458.01
ANGIODYNAMICS INC	EQUITY	12,485.00	$ 179,409.45
ANI PHARMACEUTICALS INC	EQUITY	3,712.00	$ 207,203.84
ANIKA THERAPEUTICS INC	EQUITY	6,940.00	$ 372,331.00
ANIXTER INTERNATIONAL INC	EQUITY	11,766.00	$ 626,892.48
ANNALY CAPITAL MANAGEMENT IN	EQUITY	388,461.00	$ 4,300,263.27
ANSYS INC	EQUITY	37,867.00	$ 3,436,430.25
ANTERO RESOURCES CORP	EQUITY	70,243.00	$ 1,824,913.14
ANTHEM INC	EQUITY	113,363.00	$ 14,889,096.42
ANTHERA PHARMACEUTICALS INC	EQUITY	16,329.00	$ 50,456.61

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ANWORTH MORTGAGE ASSET CORP	EQUITY	62,218.00	$ 292,424.60
AON PLC	EQUITY	113,807.00	$ 12,431,138.61
APACHE CORP	EQUITY	163,882.00	$ 9,123,310.94
APARTMENT INVT + MGMT CO A	EQUITY	67,226.00	$ 2,968,700.16
APIGEE CORP	EQUITY	7,472.00	$ 91,307.84
APOGEE ENTERPRISES INC	EQUITY	13,130.00	$ 608,575.50
APOLLO COMMERCIAL REAL ESTAT	EQUITY	31,962.00	$ 513,629.34
APOLLO EDUCATION GROUP INC	EQUITY	41,480.00	$ 378,297.60
APOLLO RESIDENTIAL MORTGAGE	EQUITY	14,759.00	$ 197,770.60
APPLE HOSPITALITY REIT INC	EQUITY	73,068.00	$ 1,374,409.08
APPLE INC	EQUITY	2,370,227.00	$ 226,593,701.20
APPLIED GENETIC TECHNOLOGIES	EQUITY	6,688.00	$ 94,501.44
APPLIED INDUSTRIAL TECH INC	EQUITY	15,502.00	$ 699,760.28
APPLIED MATERIALS INC	EQUITY	471,939.00	$ 11,312,377.83
APPLIED MICRO CIRCUITS CORP	EQUITY	36,936.00	$ 237,129.12
APPLIED OPTOELECTRONICS INC	EQUITY	8,243.00	$ 91,909.45
APTARGROUP INC	EQUITY	27,137.00	$ 2,147,350.81
AQUA AMERICA INC	EQUITY	76,126.00	$ 2,714,653.16
ARAMARK	EQUITY	101,747.00	$ 3,400,384.74
ARATANA THERAPEUTICS INC	EQUITY	14,082.00	$ 88,998.24
ARC DOCUMENT SOLUTIONS INC	EQUITY	19,523.00	$ 75,944.47
ARCBEST CORP	EQUITY	11,204.00	$ 182,065.00
ARCH CAPITAL GROUP LTD	EQUITY	48,931.00	$ 3,523,032.00
ARCHER DANIELS MIDLAND CO	EQUITY	247,709.00	$ 10,624,239.01
ARCHROCK INC	EQUITY	29,417.00	$ 277,108.14
ARCTIC CAT INC	EQUITY	6,956.00	$ 118,252.00
ARDELYX INC	EQUITY	7,154.00	$ 62,454.42
ARDMORE SHIPPING CORP	EQUITY	10,979.00	$ 74,327.83
ARENA PHARMACEUTICALS INC	EQUITY	108,710.00	$ 185,894.10
ARES COMMERCIAL REAL ESTATE	EQUITY	7,704.00	$ 94,682.16
ARGAN INC	EQUITY	6,496.00	$ 271,013.12
ARGO GROUP INTERNATIONAL	EQUITY	11,693.80	$ 606,908.22
ARIAD PHARMACEUTICALS INC	EQUITY	73,910.00	$ 546,194.90
ARISTA NETWORKS INC	EQUITY	16,832.00	$ 1,083,644.16
ARLINGTON ASSET INVESTMENT A	EQUITY	7,514.00	$ 97,757.14
ARMADA HOFFLER PROPERTIES IN	EQUITY	23,762.00	$ 326,489.88
ARMOUR RESIDENTIAL REIT INC	EQUITY	20,957.00	$ 419,140.00
ARMSTRONG FLOORING INC	EQUITY	8,755.00	$ 148,397.25
ARMSTRONG WORLD INDUSTRIES	EQUITY	19,859.00	$ 777,479.85
ARRAY BIOPHARMA INC	EQUITY	63,304.00	$ 225,362.24
ARRIS INTERNATIONAL PLC	EQUITY	77,431.00	$ 1,622,953.76
ARROW ELECTRONICS INC	EQUITY	38,906.00	$ 2,408,281.40
ARROW FINANCIAL CORP	EQUITY	7,557.00	$ 228,901.53
ARROWHEAD PHARMACEUTICALS IN	EQUITY	27,786.00	$ 147,821.52
ARTHUR J GALLAGHER + CO	EQUITY	74,917.00	$ 3,566,049.20
ARTISAN PARTNERS ASSET MA A	EQUITY	15,612.00	$ 432,140.16

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ASBURY AUTOMOTIVE GROUP	EQUITY	8,060.00	$ 425,084.40
ASCENA RETAIL GROUP INC	EQUITY	72,225.00	$ 504,852.75
ASCENT CAPITAL GROUP INC A	EQUITY	6,908.00	$ 106,314.12
ASHFORD HOSPITALITY PRIME IN	EQUITY	16,321.00	$ 230,778.94
ASHFORD HOSPITALITY TRUST	EQUITY	39,482.00	$ 212,018.34
ASHLAND INC	EQUITY	26,335.00	$ 3,022,467.95
ASPEN INSURANCE HOLDINGS LTD	EQUITY	23,934.00	$ 1,110,058.92
ASPEN TECHNOLOGY INC	EQUITY	35,413.00	$ 1,425,019.12
ASSOCIATED BANC CORP	EQUITY	67,398.00	$ 1,155,875.70
ASSOCIATED CAPITAL GROUP A	EQUITY	3,694.00	$ 105,943.92
ASSURANT INC	EQUITY	27,198.00	$ 2,347,459.38
ASSURED GUARANTY LTD	EQUITY	55,718.00	$ 1,413,565.66
ASTEC INDUSTRIES INC	EQUITY	8,136.00	$ 456,836.40
ASTORIA FINANCIAL CORP	EQUITY	36,241.00	$ 555,574.53
ASTRONICS CORP	EQUITY	10,161.00	$ 337,954.86
AT+T INC	EQUITY	2,663,355.00	$ 115,083,569.55
ATARA BIOTHERAPEUTICS INC	EQUITY	10,728.00	$ 241,487.28
ATHENAHEALTH INC	EQUITY	16,641.00	$ 2,296,624.41
ATLANTIC CAPITAL BANCSHARES	EQUITY	6,664.00	$ 96,361.44
ATLANTIC POWER CORP	EQUITY	60,923.00	$ 151,089.04
ATLANTICA YIELD PLC	EQUITY	26,096.00	$ 484,863.68
ATLAS AIR WORLDWIDE HOLDINGS	EQUITY	11,081.00	$ 458,975.02
ATLASSIAN CORP PLC CLASS A	EQUITY	9,412.00	$ 243,770.80
ATMOS ENERGY CORP	EQUITY	42,670.00	$ 3,469,924.40
ATN INTERNATIONAL INC	EQUITY	4,336.00	$ 337,384.16
ATRICURE INC	EQUITY	13,711.00	$ 193,736.43
ATRION CORPORATION	EQUITY	756.00	$ 323,462.16
ATWOOD OCEANICS INC	EQUITY	27,801.00	$ 348,068.52
AUTODESK INC	EQUITY	91,598.00	$ 4,959,115.72
AUTOMATIC DATA PROCESSING	EQUITY	197,008.00	$ 18,099,124.96
AUTONATION INC	EQUITY	27,871.00	$ 1,309,379.58
AUTOZONE INC	EQUITY	12,728.00	$ 10,103,995.52
AV HOMES INC	EQUITY	8,105.00	$ 99,043.10
AVALONBAY COMMUNITIES INC	EQUITY	58,875.00	$ 10,620,461.25
AVANGRID INC	EQUITY	25,025.00	$ 1,152,651.50
AVERY DENNISON CORP	EQUITY	36,928.00	$ 2,760,368.00
AVEXIS INC	EQUITY	2,400.00	$ 91,248.00
AVG TECHNOLOGIES	EQUITY	18,308.00	$ 347,668.92
AVID TECHNOLOGY INC	EQUITY	12,315.00	$ 71,550.15
AVIS BUDGET GROUP INC	EQUITY	35,451.00	$ 1,142,585.73
AVISTA CORP	EQUITY	26,555.00	$ 1,189,664.00
AVNET INC	EQUITY	54,311.00	$ 2,200,138.61
AVON PRODUCTS INC	EQUITY	188,722.00	$ 713,369.16
AVX CORP	EQUITY	20,093.00	$ 272,862.94
AXALTA COATING SYSTEMS LTD	EQUITY	67,601.00	$ 1,793,454.53
AXCELIS TECHNOLOGIES INC	EQUITY	58,980.00	$ 158,656.20

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AXIALL CORP	EQUITY	30,392.00	$ 991,083.12
AXIS CAPITAL HOLDINGS LTD	EQUITY	37,687.00	$ 2,072,785.00
AXOVANT SCIENCES LTD	EQUITY	8,087.00	$ 103,837.08
AZZ INC	EQUITY	11,132.00	$ 667,697.36
B/E AEROSPACE INC	EQUITY	43,076.00	$ 1,989,034.30
B+G FOODS INC	EQUITY	26,714.00	$ 1,287,614.80
BABCOCK + WILCOX ENTERPR	EQUITY	18,664.00	$ 274,174.16
BADGER METER INC	EQUITY	6,790.00	$ 495,873.70
BAKER HUGHES INC	EQUITY	187,914.00	$ 8,480,558.82
BALCHEM CORP	EQUITY	13,583.00	$ 810,225.95
BALDWIN + LYONS INC CL B	EQUITY	7,720.00	$ 190,375.20
BALL CORP	EQUITY	59,515.00	$ 4,302,339.35
BANC OF CALIFORNIA INC	EQUITY	21,069.00	$ 381,348.90
BANCFIRST CORP	EQUITY	3,859.00	$ 232,774.88
BANCO LATINOAMERICANO COME E	EQUITY	14,001.00	$ 371,026.50
BANCORP INC/THE	EQUITY	17,434.00	$ 104,952.68
BANCORPSOUTH INC	EQUITY	41,324.00	$ 937,641.56
BANK MUTUAL CORP	EQUITY	30,525.00	$ 234,432.00
BANK OF AMERICA CORP	EQUITY	4,447,289.00	$ 59,015,525.03
BANK OF HAWAII CORP	EQUITY	18,427.00	$ 1,267,777.60
BANK OF MARIN BANCORP/CA	EQUITY	4,487.00	$ 217,036.19
BANK OF NEW YORK MELLON CORP	EQUITY	454,763.00	$ 17,667,542.55
BANK OF THE OZARKS	EQUITY	35,140.00	$ 1,318,452.80
BANKFINANCIAL CORP	EQUITY	15,318.00	$ 183,662.82
BANKRATE INC	EQUITY	29,125.00	$ 217,855.00
BANKUNITED INC	EQUITY	43,602.00	$ 1,339,453.44
BANNER CORPORATION	EQUITY	12,462.00	$ 530,133.48
BARNES + NOBLE EDUCATION INC	EQUITY	14,208.00	$ 144,211.20
BARNES + NOBLE INC	EQUITY	22,483.00	$ 255,182.05
BARNES GROUP INC	EQUITY	20,389.00	$ 675,283.68
BARRACUDA NETWORKS INC	EQUITY	10,215.00	$ 154,655.10
BARRETT BUSINESS SVCS INC	EQUITY	3,602.00	$ 148,834.64
BASSETT FURNITURE INDS	EQUITY	3,287.00	$ 78,690.78
BAXTER INTERNATIONAL INC	EQUITY	215,653.00	$ 9,751,828.66
BAZAARVOICE INC	EQUITY	28,996.00	$ 116,273.96
BB+T CORP	EQUITY	349,242.00	$ 12,436,507.62
BEACON ROOFING SUPPLY INC	EQUITY	24,506.00	$ 1,114,287.82
BEAZER HOMES USA INC	EQUITY	13,627.00	$ 105,609.25
BECTON DICKINSON AND CO	EQUITY	90,206.00	$ 15,298,035.54
BED BATH + BEYOND INC	EQUITY	63,693.00	$ 2,752,811.46
BEL FUSE INC CL B	EQUITY	5,921.00	$ 105,275.38
BELDEN INC	EQUITY	18,659.00	$ 1,126,443.83
BELLICUM PHARMACEUTICALS INC	EQUITY	4,703.00	$ 60,950.88
BELMOND LTD CLASS A	EQUITY	43,658.00	$ 432,214.20
BEMIS COMPANY	EQUITY	38,692.00	$ 1,992,251.08
BENCHMARK ELECTRONICS INC	EQUITY	18,289.00	$ 386,812.35

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BENEFICIAL BANCORP INC	EQUITY	31,194.00	$ 396,787.68
BENEFITFOCUS INC	EQUITY	5,918.00	$ 225,594.16
BERKSHIRE HATHAWAY INC CL B	EQUITY	817,329.00	$ 118,341,065.91
BERKSHIRE HILLS BANCORP INC	EQUITY	14,903.00	$ 401,188.76
BERRY PLASTICS GROUP INC	EQUITY	52,750.00	$ 2,049,337.50
BEST BUY CO INC	EQUITY	119,138.00	$ 3,645,622.80
BGC PARTNERS INC CL A	EQUITY	90,252.00	$ 786,094.92
BIG 5 SPORTING GOODS CORP	EQUITY	10,323.00	$ 95,694.21
BIG LOTS INC	EQUITY	21,237.00	$ 1,064,186.07
BIGLARI HOLDINGS INC	EQUITY	542.00	$ 218,610.28
BILL BARRETT CORP	EQUITY	23,424.00	$ 149,679.36
BIO PATH HOLDINGS INC	EQUITY	28,383.00	$ 56,482.17
BIO RAD LABORATORIES A	EQUITY	8,889.00	$ 1,271,304.78
BIO TECHNE CORP	EQUITY	15,834.00	$ 1,785,600.18
BIOCRYST PHARMACEUTICALS INC	EQUITY	32,569.00	$ 92,495.96
BIOGEN INC	EQUITY	94,657.00	$ 22,889,955.74
BIOMARIN PHARMACEUTICAL INC	EQUITY	69,909.00	$ 5,438,920.20
BIOSCRIP INC	EQUITY	35,233.00	$ 89,844.15
BIOSPECIFICS TECHNOLOGIES	EQUITY	2,418.00	$ 96,574.92
BIOTELEMETRY INC	EQUITY	14,072.00	$ 229,373.60
BIOTIME INC	EQUITY	26,212.00	$ 68,413.32
BJ S RESTAURANTS INC	EQUITY	9,806.00	$ 429,796.98
BLACK BOX CORP	EQUITY	8,013.00	$ 104,810.04
BLACK HILLS CORP	EQUITY	21,264.00	$ 1,340,482.56
BLACK KNIGHT FINANCIAL CL A	EQUITY	10,789.00	$ 405,666.40
BLACKBAUD INC	EQUITY	20,453.00	$ 1,388,758.70
BLACKHAWK NETWORK HOLDINGS I	EQUITY	23,598.00	$ 790,297.02
BLACKROCK INC	EQUITY	53,989.00	$ 18,492,852.17
BLOOMIN BRANDS INC	EQUITY	50,297.00	$ 898,807.39
BLUCORA INC	EQUITY	19,097.00	$ 197,844.92
BLUE BUFFALO PET PRODUCTS IN	EQUITY	24,292.00	$ 566,975.28
BLUE HILLS BANCORP INC	EQUITY	15,855.00	$ 234,019.80
BLUE NILE INC	EQUITY	6,079.00	$ 166,443.02
BLUEBIRD BIO INC	EQUITY	16,608.00	$ 718,960.32
BLUEPRINT MEDICINES CORP	EQUITY	9,327.00	$ 188,871.75
BLUEROCK RESIDENTIAL GROWTH	EQUITY	7,761.00	$ 100,893.00
BMC STOCK HOLDINGS INC	EQUITY	19,976.00	$ 355,972.32
BNC BANCORP	EQUITY	11,922.00	$ 270,748.62
BOB EVANS FARMS	EQUITY	7,720.00	$ 292,974.00
BOEING CO/THE	EQUITY	257,892.00	$ 33,492,434.04
BOFI HOLDING INC	EQUITY	27,212.00	$ 481,924.52
BOINGO WIRELESS INC	EQUITY	16,218.00	$ 144,664.56
BOISE CASCADE CO	EQUITY	16,887.00	$ 387,556.65
BOK FINANCIAL CORPORATION	EQUITY	11,178.00	$ 700,860.60
BOOT BARN HOLDINGS INC	EQUITY	5,013.00	$ 43,212.06
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	46,371.00	$ 1,374,436.44

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BORGWARNER INC	EQUITY	92,404.00	$ 2,727,766.08
BOSTON BEER COMPANY INC A	EQUITY	3,925.00	$ 671,292.75
BOSTON PRIVATE FINL HOLDING	EQUITY	38,615.00	$ 454,884.70
BOSTON PROPERTIES INC	EQUITY	65,321.00	$ 8,615,839.90
BOSTON SCIENTIFIC CORP	EQUITY	580,905.00	$ 13,575,749.85
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	18,454.00	$ 397,314.62
BOX INC CLASS A	EQUITY	16,194.00	$ 167,445.96
BOYD GAMING CORP	EQUITY	35,693.00	$ 656,751.20
BRADY CORPORATION CL A	EQUITY	20,647.00	$ 630,972.32
BRANDYWINE REALTY TRUST	EQUITY	76,074.00	$ 1,278,043.20
BRIDGE BANCORP INC	EQUITY	8,967.00	$ 254,662.80
BRIGGS + STRATTON	EQUITY	20,684.00	$ 438,087.12
BRIGHT HORIZONS FAMILY SOLUT	EQUITY	18,169.00	$ 1,204,786.39
BRIGHTCOVE	EQUITY	16,108.00	$ 141,750.40
BRINK S CO/THE	EQUITY	17,838.00	$ 508,204.62
BRINKER INTERNATIONAL INC	EQUITY	22,389.00	$ 1,019,371.17
BRISTOL MYERS SQUIBB CO	EQUITY	721,934.00	$ 53,098,245.70
BRISTOW GROUP INC	EQUITY	15,363.00	$ 175,291.83
BRIXMOR PROPERTY GROUP INC	EQUITY	78,780.00	$ 2,084,518.80
BROADCOM LTD	EQUITY	163,124.00	$ 25,349,469.60
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	50,478.00	$ 3,291,165.60
BROADSOFT INC	EQUITY	13,413.00	$ 550,335.39
BROCADE COMMUNICATIONS SYS	EQUITY	199,142.00	$ 1,828,123.56
BROOKDALE SENIOR LIVING INC	EQUITY	79,188.00	$ 1,222,662.72
BROOKLINE BANCORP INC	EQUITY	33,795.00	$ 372,758.85
BROOKS AUTOMATION INC	EQUITY	30,227.00	$ 339,146.94
BROWN + BROWN INC	EQUITY	51,255.00	$ 1,920,524.85
BROWN FORMAN CORP CLASS A	EQUITY	11,798.00	$ 1,274,537.94
BROWN FORMAN CORP CLASS B	EQUITY	43,348.00	$ 4,324,396.48
BRUKER CORP	EQUITY	47,234.00	$ 1,074,101.16
BRUNSWICK CORP	EQUITY	38,353.00	$ 1,738,157.96
BRYN MAWR BANK CORP	EQUITY	9,864.00	$ 288,028.80
BUCKLE INC/THE	EQUITY	12,203.00	$ 317,155.97
BUFFALO WILD WINGS INC	EQUITY	8,200.00	$ 1,139,390.00
BUILD A BEAR WORKSHOP INC	EQUITY	7,052.00	$ 94,637.84
BUILDERS FIRSTSOURCE INC	EQUITY	34,506.00	$ 388,192.50
BUNGE LTD	EQUITY	60,247.00	$ 3,563,610.05
BURLINGTON STORES INC	EQUITY	30,188.00	$ 2,013,841.48
BWX TECHNOLOGIES INC	EQUITY	41,770.00	$ 1,494,112.90
C.H. ROBINSON WORLDWIDE INC	EQUITY	60,761.00	$ 4,511,504.25
CA INC	EQUITY	123,813.00	$ 4,064,780.79
CABELA S INC	EQUITY	21,660.00	$ 1,084,299.60
CABLE ONE INC	EQUITY	1,923.00	$ 983,441.43
CABOT CORP	EQUITY	25,643.00	$ 1,170,859.38
CABOT MICROELECTRONICS CORP	EQUITY	10,850.00	$ 459,389.00
CABOT OIL + GAS CORP	EQUITY	198,351.00	$ 5,105,554.74

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CACI INTERNATIONAL INC CL A	EQUITY	10,079.00	$ 911,242.39
CADENCE DESIGN SYS INC	EQUITY	125,857.00	$ 3,058,325.10
CAESARS ACQUISITION CO CL A	EQUITY	18,252.00	$ 204,787.44
CAESARS ENTERTAINMENT CORP	EQUITY	24,303.00	$ 186,890.07
CAESARSTONE LTD	EQUITY	8,174.00	$ 284,128.24
CAI INTERNATIONAL INC	EQUITY	8,602.00	$ 64,515.00
CAL MAINE FOODS INC	EQUITY	13,633.00	$ 604,214.56
CALAMOS ASSET MANAGEMENT A	EQUITY	13,162.00	$ 96,214.22
CALAMP CORP	EQUITY	16,791.00	$ 248,674.71
CALATLANTIC GROUP INC	EQUITY	33,532.00	$ 1,230,959.72
CALAVO GROWERS INC	EQUITY	6,977.00	$ 467,459.00
CALERES INC	EQUITY	19,567.00	$ 473,717.07
CALGON CARBON CORP	EQUITY	23,186.00	$ 304,895.90
CALIFORNIA RESOURCES CORP	EQUITY	16,899.00	$ 206,167.80
CALIFORNIA WATER SERVICE GRP	EQUITY	22,401.00	$ 782,466.93
CALIX INC	EQUITY	21,837.00	$ 150,893.67
CALLAWAY GOLF COMPANY	EQUITY	38,200.00	$ 390,022.00
CALLIDUS SOFTWARE INC	EQUITY	25,325.00	$ 505,993.50
CALLON PETROLEUM CO	EQUITY	51,500.00	$ 578,345.00
CALPINE CORP	EQUITY	154,111.00	$ 2,273,137.25
CAMBREX CORP	EQUITY	13,988.00	$ 723,599.24
CAMDEN NATIONAL CORP	EQUITY	5,841.00	$ 245,322.00
CAMDEN PROPERTY TRUST	EQUITY	36,912.00	$ 3,263,759.04
CAMPBELL SOUP CO	EQUITY	79,898.00	$ 5,315,613.94
CANTEL MEDICAL CORP	EQUITY	14,929.00	$ 1,026,070.17
CAPELLA EDUCATION CO	EQUITY	5,460.00	$ 287,414.40
CAPITAL BANK FINANCIAL CL A	EQUITY	11,673.00	$ 336,182.40
CAPITAL ONE FINANCIAL CORP	EQUITY	220,873.00	$ 14,027,644.23
CAPITAL SENIOR LIVING CORP	EQUITY	14,178.00	$ 250,525.26
CAPITOL FEDERAL FINANCIAL IN	EQUITY	60,518.00	$ 844,226.10
CAPSTEAD MORTGAGE CORP	EQUITY	44,841.00	$ 434,957.70
CARA THERAPEUTICS INC	EQUITY	10,020.00	$ 48,196.20
CARBO CERAMICS INC	EQUITY	8,590.00	$ 112,529.00
CARBONITE INC	EQUITY	9,808.00	$ 95,431.84
CARDINAL FINANCIAL CORP	EQUITY	16,756.00	$ 367,626.64
CARDINAL HEALTH INC	EQUITY	140,392.00	$ 10,951,979.92
CARDIOVASCULAR SYSTEMS INC	EQUITY	14,234.00	$ 261,549.75
CARDTRONICS INC	EQUITY	19,597.00	$ 780,156.57
CARE CAPITAL PROPERTIES INC	EQUITY	34,223.00	$ 896,984.83
CAREER EDUCATION CORP	EQUITY	34,405.00	$ 204,709.75
CARETRUST REIT INC	EQUITY	29,835.00	$ 411,126.30
CARLISLE COS INC	EQUITY	26,758.00	$ 2,827,785.44
CARMAX INC	EQUITY	82,658.00	$ 4,052,721.74
CARMIKE CINEMAS INC	EQUITY	11,159.00	$ 336,109.08
CARNIVAL CORP	EQUITY	175,711.00	$ 7,766,426.20
CARPENTER TECHNOLOGY	EQUITY	19,503.00	$ 642,233.79

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CARRIAGE SERVICES INC	EQUITY	9,284.00	$ 219,845.12
CARRIZO OIL + GAS INC	EQUITY	25,009.00	$ 896,572.65
CARROLS RESTAURANT GROUP INC	EQUITY	13,554.00	$ 161,292.60
CARTER S INC	EQUITY	21,550.00	$ 2,294,428.50
CASELLA WASTE SYSTEMS INC A	EQUITY	28,740.00	$ 225,609.00
CASEY S GENERAL STORES INC	EQUITY	16,852.00	$ 2,216,206.52
CASH AMERICA INTL INC	EQUITY	12,789.00	$ 545,067.18
CASS INFORMATION SYSTEMS INC	EQUITY	5,375.00	$ 277,887.50
CASTLIGHT HEALTH INC B	EQUITY	14,701.00	$ 58,215.96
CATALENT INC	EQUITY	41,707.00	$ 958,843.93
CATCHMARK TIMBER TRUST INC A	EQUITY	17,902.00	$ 218,762.44
CATERPILLAR INC	EQUITY	240,376.00	$ 18,222,904.56
CATHAY GENERAL BANCORP	EQUITY	34,807.00	$ 981,557.40
CATO CORP CLASS A	EQUITY	11,890.00	$ 448,490.80
CAVCO INDUSTRIES INC	EQUITY	4,188.00	$ 392,415.60
CAVIUM INC	EQUITY	23,800.00	$ 918,680.00
CBIZ INC	EQUITY	22,270.00	$ 231,830.70
CBL + ASSOCIATES PROPERTIES	EQUITY	72,096.00	$ 671,213.76
CBOE HOLDINGS INC	EQUITY	35,906.00	$ 2,392,057.72
CBRE GROUP INC A	EQUITY	126,392.00	$ 3,346,860.16
CBS CORP CLASS B NON VOTING	EQUITY	174,049.00	$ 9,475,227.56
CDK GLOBAL INC	EQUITY	67,701.00	$ 3,756,728.49
CDW CORP/DE	EQUITY	68,883.00	$ 2,760,830.64
CEB INC	EQUITY	14,757.00	$ 910,211.76
CECO ENVIRONMENTAL CORP	EQUITY	11,819.00	$ 103,298.06
CEDAR REALTY TRUST INC	EQUITY	45,001.00	$ 334,357.43
CELADON GROUP INC	EQUITY	12,153.00	$ 99,290.01
CELANESE CORP SERIES A	EQUITY	64,095.00	$ 4,195,017.75
CELATOR PHARMACEUTICALS INC	EQUITY	14,174.00	$ 427,771.32
CELGENE CORP	EQUITY	332,483.00	$ 32,792,798.29
CELLDEX THERAPEUTICS INC	EQUITY	43,038.00	$ 188,936.82
CELLULAR BIOMEDICINE GROUP I	EQUITY	4,505.00	$ 54,014.95
CEMPRA INC	EQUITY	19,490.00	$ 321,390.10
CENTENE CORP	EQUITY	72,511.00	$ 5,175,110.07
CENTERPOINT ENERGY INC	EQUITY	185,366.00	$ 4,448,784.00
CENTERSTATE BANKS INC	EQUITY	21,601.00	$ 340,215.75
CENTRAL EUROPEAN MEDIA ENT A	EQUITY	41,446.00	$ 87,451.06
CENTRAL GARDEN AND PET CO A	EQUITY	20,372.00	$ 442,276.12
CENTRAL PACIFIC FINANCIAL CO	EQUITY	10,432.00	$ 246,195.20
CENTURY ALUMINUM COMPANY	EQUITY	22,004.00	$ 139,285.32
CENTURY COMMUNITIES INC	EQUITY	6,392.00	$ 110,837.28
CENTURYLINK INC	EQUITY	230,444.00	$ 6,685,180.44
CEPHEID	EQUITY	31,096.00	$ 956,202.00
CERNER CORP	EQUITY	126,591.00	$ 7,418,232.60
CERUS CORP	EQUITY	45,742.00	$ 285,430.08
CEVA INC	EQUITY	10,756.00	$ 292,240.52

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CF INDUSTRIES HOLDINGS INC	EQUITY	101,941.00	$ 2,456,778.10
CHANNELADVISOR CORP	EQUITY	10,688.00	$ 154,869.12
CHARLES RIVER LABORATORIES	EQUITY	20,569.00	$ 1,695,708.36
CHART INDUSTRIES INC	EQUITY	13,218.00	$ 318,950.34
CHARTER COMMUNICATIONS INC A	EQUITY	86,682.00	$ 19,818,972.48
CHASE CORP	EQUITY	1,785.00	$ 105,439.95
CHATHAM LODGING TRUST	EQUITY	20,118.00	$ 442,193.64
CHEESECAKE FACTORY INC/THE	EQUITY	19,380.00	$ 932,953.20
CHEFS WAREHOUSE INC/THE	EQUITY	9,104.00	$ 145,664.00
CHEGG INC	EQUITY	36,091.00	$ 180,455.00
CHEMED CORP	EQUITY	6,846.00	$ 933,178.26
CHEMICAL FINANCIAL CORP	EQUITY	15,724.00	$ 586,347.96
CHEMOCENTRYX INC	EQUITY	13,790.00	$ 61,917.10
CHEMOURS CO/THE	EQUITY	78,321.00	$ 645,365.04
CHEMTURA CORP	EQUITY	26,425.00	$ 697,091.50
CHENIERE ENERGY INC	EQUITY	86,471.00	$ 3,246,986.05
CHESAPEAKE ENERGY CORP	EQUITY	253,360.00	$ 1,084,380.80
CHESAPEAKE LODGING TRUST	EQUITY	26,563.00	$ 617,589.75
CHESAPEAKE UTILITIES CORP	EQUITY	7,605.00	$ 503,298.90
CHEVRON CORP	EQUITY	813,397.00	$ 85,268,407.51
CHICAGO BRIDGE + IRON CO NV	EQUITY	42,722.00	$ 1,479,462.86
CHICO S FAS INC	EQUITY	54,081.00	$ 579,207.51
CHILDREN S PLACE INC/THE	EQUITY	7,775.00	$ 623,399.50
CHIMERA INVESTMENT CORP	EQUITY	74,720.00	$ 1,173,104.00
CHIMERIX INC	EQUITY	18,091.00	$ 71,097.63
CHIPOTLE MEXICAN GRILL INC	EQUITY	12,178.00	$ 4,904,811.28
CHOICE HOTELS INTL INC	EQUITY	15,575.00	$ 741,681.50
CHUBB LTD	EQUITY	199,950.00	$ 26,135,464.50
CHURCH + DWIGHT CO INC	EQUITY	54,815.00	$ 5,639,915.35
CHURCHILL DOWNS INC	EQUITY	5,557.00	$ 702,182.52
CHUY S HOLDINGS INC	EQUITY	7,935.00	$ 274,630.35
CIENA CORP	EQUITY	57,064.00	$ 1,069,950.00
CIGNA CORP	EQUITY	109,332.00	$ 13,993,402.68
CIMAREX ENERGY CO	EQUITY	40,564.00	$ 4,840,096.48
CIMPRESS NV	EQUITY	10,838.00	$ 1,002,298.24
CINCINNATI BELL INC	EQUITY	99,283.00	$ 453,723.31
CINCINNATI FINANCIAL CORP	EQUITY	65,994.00	$ 4,942,290.66
CINEMARK HOLDINGS INC	EQUITY	45,844.00	$ 1,671,472.24
CINTAS CORP	EQUITY	37,518.00	$ 3,681,641.34
CIRCOR INTERNATIONAL INC	EQUITY	7,683.00	$ 437,854.17
CIRRUS LOGIC INC	EQUITY	27,205.00	$ 1,055,281.95
CISCO SYSTEMS INC	EQUITY	2,175,192.00	$ 62,406,258.48
CIT GROUP INC	EQUITY	82,821.00	$ 2,642,818.11
CITI TRENDS INC	EQUITY	8,359.00	$ 129,815.27
CITIGROUP INC	EQUITY	1,269,190.00	$ 53,800,964.10
CITIZENS + NORTHERN CORP	EQUITY	10,741.00	$ 217,183.02

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CITIZENS FINANCIAL GROUP	EQUITY	224,125.00	$ 4,478,017.50
CITIZENS INC	EQUITY	25,540.00	$ 194,104.00
CITRIX SYSTEMS INC	EQUITY	67,507.00	$ 5,406,635.63
CITY HOLDING CO	EQUITY	7,869.00	$ 357,803.43
CITY OFFICE REIT INC	EQUITY	7,623.00	$ 98,946.54
CIVITAS SOLUTIONS INC	EQUITY	4,863.00	$ 101,296.29
CLARCOR INC	EQUITY	19,898.00	$ 1,210,395.34
CLAYTON WILLIAMS ENERGY INC	EQUITY	2,775.00	$ 76,201.50
CLEAN ENERGY FUELS CORP	EQUITY	32,890.00	$ 114,128.30
CLEAN HARBORS INC	EQUITY	23,074.00	$ 1,202,386.14
CLEAR CHANNEL OUTDOOR CL A	EQUITY	21,527.00	$ 133,897.94
CLEARFIELD INC	EQUITY	3,761.00	$ 67,284.29
CLEARWATER PAPER CORP	EQUITY	7,170.00	$ 468,702.90
CLIFFS NATURAL RESOURCES INC	EQUITY	68,185.00	$ 386,608.95
CLIFTON BANCORP INC	EQUITY	14,220.00	$ 214,295.40
CLOROX COMPANY	EQUITY	55,966.00	$ 7,745,134.74
CLOVIS ONCOLOGY INC	EQUITY	10,988.00	$ 150,755.36
CLUBCORP HOLDINGS INC	EQUITY	26,393.00	$ 343,109.00
CME GROUP INC	EQUITY	146,042.00	$ 14,224,490.80
CMS ENERGY CORP	EQUITY	119,487.00	$ 5,479,673.82
CNA FINANCIAL CORP	EQUITY	10,664.00	$ 335,062.88
CNB FINANCIAL CORP/PA	EQUITY	10,453.00	$ 186,063.40
CNO FINANCIAL GROUP INC	EQUITY	75,081.00	$ 1,310,914.26
COACH INC	EQUITY	118,946.00	$ 4,845,860.04
COBALT INTERNATIONAL ENERGY	EQUITY	158,511.00	$ 212,404.74
COBIZ FINANCIAL INC	EQUITY	20,470.00	$ 239,499.00
COCA COLA BOTTLING CO CONSOL	EQUITY	2,297.00	$ 338,738.59
COCA COLA CO/THE	EQUITY	1,683,330.00	$ 76,305,348.90
COEUR MINING INC	EQUITY	61,250.00	$ 652,925.00
COGENT COMMUNICATIONS HOLDIN	EQUITY	18,216.00	$ 729,732.96
COGNEX CORP	EQUITY	35,121.00	$ 1,513,715.10
COGNIZANT TECH SOLUTIONS A	EQUITY	260,651.00	$ 14,919,663.24
COHEN + STEERS INC	EQUITY	9,620.00	$ 389,032.80
COHERENT INC	EQUITY	10,813.00	$ 992,417.14
COHERUS BIOSCIENCES INC	EQUITY	10,406.00	$ 175,757.34
COHU INC	EQUITY	13,673.00	$ 148,352.05
COLFAX CORP	EQUITY	42,760.00	$ 1,131,429.60
COLGATE PALMOLIVE CO	EQUITY	375,682.00	$ 27,499,922.40
COLLEGIUM PHARMACEUTICAL INC	EQUITY	7,096.00	$ 84,087.60
COLONY CAPITAL INC A	EQUITY	48,839.00	$ 749,678.65
COLONY STARWOOD HOMES	EQUITY	26,707.00	$ 812,426.94
COLUMBIA BANKING SYSTEM INC	EQUITY	25,394.00	$ 712,555.64
COLUMBIA PIPELINE GROUP	EQUITY	170,040.00	$ 4,334,319.60
COLUMBIA PROPERTY TRUST INC	EQUITY	53,471.00	$ 1,144,279.40
COLUMBIA SPORTSWEAR CO	EQUITY	12,284.00	$ 706,821.36
COLUMBUS MCKINNON CORP/NY	EQUITY	9,553.00	$ 135,174.95

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COMCAST CORP CLASS A	EQUITY	1,042,576.00	$ 67,965,529.44
COMERICA INC	EQUITY	75,965.00	$ 3,124,440.45
COMFORT SYSTEMS USA INC	EQUITY	17,310.00	$ 563,786.70
COMMERCE BANCSHARES INC	EQUITY	35,627.00	$ 1,706,533.30
COMMERCIAL METALS CO	EQUITY	51,202.00	$ 865,313.80
COMMSCOPE HOLDING CO INC	EQUITY	53,869.00	$ 1,671,555.07
COMMUNICATIONS SALES + LE	EQUITY	52,022.00	$ 1,503,435.80
COMMUNITY BANK SYSTEM INC	EQUITY	17,854.00	$ 733,620.86
COMMUNITY HEALTH SYSTEMS INC	EQUITY	50,822.00	$ 612,405.10
COMMUNITY HEALTHCARE TRUST I	EQUITY	4,602.00	$ 97,286.28
COMMUNITY TRUST BANCORP INC	EQUITY	7,928.00	$ 274,784.48
COMMVAULT SYSTEMS INC	EQUITY	17,031.00	$ 735,568.89
COMPASS MINERALS INTERNATION	EQUITY	14,454.00	$ 1,072,342.26
COMPUTER PROGRAMS + SYSTEMS	EQUITY	5,443.00	$ 217,284.56
COMPUTER SCIENCES CORP	EQUITY	59,789.00	$ 2,968,523.85
COMSCORE INC	EQUITY	21,621.00	$ 516,309.48
COMTECH TELECOMMUNICATIONS	EQUITY	7,451.00	$ 95,670.84
CONAGRA FOODS INC	EQUITY	188,187.00	$ 8,997,220.47
CONCERT PHARMACEUTICALS INC	EQUITY	7,996.00	$ 89,795.08
CONCHO RESOURCES INC	EQUITY	56,473.00	$ 6,735,534.71
CONFORMIS INC	EQUITY	19,092.00	$ 134,025.84
CONMED CORP	EQUITY	12,521.00	$ 597,627.33
CONN S INC	EQUITY	12,195.00	$ 91,706.40
CONNECTICUT WATER SVC INC	EQUITY	5,952.00	$ 334,502.40
CONNECTONE BANCORP INC	EQUITY	8,686.00	$ 136,283.34
CONOCOPHILLIPS	EQUITY	535,758.00	$ 23,359,048.80
CONS TOMOKA LAND CO FLORIDA	EQUITY	1,698.00	$ 80,604.06
CONSOL ENERGY INC	EQUITY	99,519.00	$ 1,601,260.71
CONSOLIDATED COMMUNICATIONS	EQUITY	21,769.00	$ 592,987.56
CONSOLIDATED EDISON INC	EQUITY	131,213.00	$ 10,554,773.72
CONSTELLATION BRANDS INC A	EQUITY	71,629.00	$ 11,847,436.60
CONTAINER STORE GROUP INC/TH	EQUITY	7,999.00	$ 42,794.65
CONTANGO OIL + GAS	EQUITY	8,732.00	$ 106,879.68
CONTINENTAL BUILDING PRODUCT	EQUITY	12,502.00	$ 277,919.46
CONTINENTAL RESOURCES INC/OK	EQUITY	37,532.00	$ 1,699,073.64
CONTRA LEAP WIRELESS	EQUITY	20,919.00	$ -
CONVERGYS CORP	EQUITY	38,454.00	$ 961,350.00
COOPER COS INC/THE	EQUITY	20,694.00	$ 3,550,469.58
COOPER STANDARD HOLDING	EQUITY	6,409.00	$ 506,246.91
COOPER TIRE + RUBBER	EQUITY	25,135.00	$ 749,525.70
COPA HOLDINGS SA CLASS A	EQUITY	12,230.00	$ 639,139.80
COPART INC	EQUITY	42,628.00	$ 2,089,198.28
CORCEPT THERAPEUTICS INC	EQUITY	28,030.00	$ 153,043.80
CORE MARK HOLDING CO INC	EQUITY	20,238.00	$ 948,352.68
CORELOGIC INC	EQUITY	39,296.00	$ 1,512,110.08
CORENERGY INFRASTRUCTURE TRU	EQUITY	6,973.00	$ 201,171.05

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CORESITE REALTY CORP	EQUITY	14,314.00	$ 1,269,508.66
CORNERSTONE ONDEMAND INC	EQUITY	21,499.00	$ 818,251.94
CORNING INC	EQUITY	463,737.00	$ 9,497,333.76
CORPORATE OFFICE PROPERTIES	EQUITY	39,963.00	$ 1,181,705.91
CORRECTIONS CORP OF AMERICA	EQUITY	49,473.00	$ 1,732,544.46
CORVEL CORP	EQUITY	5,617.00	$ 242,542.06
COSTAR GROUP INC	EQUITY	14,022.00	$ 3,066,050.52
COSTCO WHOLESALE CORP	EQUITY	188,210.00	$ 29,556,498.40
COTIVITI HOLDINGS INC	EQUITY	4,937.00	$ 104,318.81
COTY INC CL A W/I	EQUITY	20,163.00	$ 524,036.37
COUSINS PROPERTIES INC	EQUITY	93,591.00	$ 973,346.40
COVANTA HOLDING CORP	EQUITY	48,845.00	$ 803,500.25
COVENANT TRANSPORT GRP CL A	EQUITY	5,288.00	$ 95,554.16
COWEN GROUP INC CLASS A	EQUITY	61,242.00	$ 181,276.32
CR BARD INC	EQUITY	31,776.00	$ 7,472,444.16
CRA INTERNATIONAL INC	EQUITY	5,467.00	$ 137,877.74
CRACKER BARREL OLD COUNTRY	EQUITY	8,305.00	$ 1,424,058.35
CRANE CO	EQUITY	20,615.00	$ 1,169,282.80
CRAWFORD + CO CL B	EQUITY	14,762.00	$ 125,329.38
CRAY INC	EQUITY	17,812.00	$ 532,935.04
CREDIT ACCEPTANCE CORP	EQUITY	3,659.00	$ 677,207.72
CREE INC	EQUITY	41,988.00	$ 1,026,186.72
CROCS INC	EQUITY	36,808.00	$ 415,194.24
CROSS COUNTRY HEALTHCARE INC	EQUITY	15,744.00	$ 219,156.48
CROWN CASTLE INTL CORP	EQUITY	145,370.00	$ 14,744,879.10
CROWN HOLDINGS INC	EQUITY	57,778.00	$ 2,927,611.26
CRYOLIFE INC	EQUITY	15,870.00	$ 187,424.70
CSG SYSTEMS INTL INC	EQUITY	15,036.00	$ 606,101.16
CSRA INC	EQUITY	67,938.00	$ 1,591,787.34
CSS INDUSTRIES INC	EQUITY	5,653.00	$ 151,556.93
CST BRANDS INC	EQUITY	32,740.00	$ 1,410,439.20
CSW INDUSTRIALS INC	EQUITY	3,322.00	$ 108,330.42
CSX CORP	EQUITY	411,395.00	$ 10,729,181.60
CTS CORP	EQUITY	16,478.00	$ 295,285.76
CU BANCORP	EQUITY	4,149.00	$ 94,306.77
CUBESMART	EQUITY	77,055.00	$ 2,379,458.40
CUBIC CORP	EQUITY	8,752.00	$ 351,480.32
CULLEN/FROST BANKERS INC	EQUITY	22,347.00	$ 1,424,174.31
CULP INC	EQUITY	3,310.00	$ 91,455.30
CUMMINS INC	EQUITY	68,016.00	$ 7,647,719.04
CURIS INC	EQUITY	43,545.00	$ 67,930.20
CURTISS WRIGHT CORP	EQUITY	18,790.00	$ 1,583,057.50
CUSTOMERS BANCORP INC	EQUITY	14,385.00	$ 361,495.05
CVB FINANCIAL CORP	EQUITY	46,374.00	$ 760,069.86
CVENT INC	EQUITY	12,971.00	$ 463,324.12
CVR ENERGY INC	EQUITY	6,795.00	$ 105,322.50

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CVS HEALTH CORP	EQUITY	464,085.00	$ 44,431,497.90
CYNOSURE INC A	EQUITY	10,663.00	$ 518,701.64
CYPRESS SEMICONDUCTOR CORP	EQUITY	133,682.00	$ 1,410,345.10
CYRUSONE INC	EQUITY	30,276.00	$ 1,685,162.16
CYS INVESTMENTS INC	EQUITY	71,552.00	$ 598,890.24
CYTOKINETICS INC	EQUITY	17,427.00	$ 165,382.23
CYTOMX THERAPEUTICS INC	EQUITY	9,926.00	$ 101,394.09
CYTRX CORP	EQUITY	33,258.00	$ 74,165.34
DAKTRONICS INC	EQUITY	18,828.00	$ 117,675.00
DANA INC	EQUITY	60,203.00	$ 635,743.68
DANAHER CORP	EQUITY	261,139.00	$ 26,375,039.00
DARDEN RESTAURANTS INC	EQUITY	50,647.00	$ 3,207,980.98
DARLING INGREDIENTS INC	EQUITY	71,818.00	$ 1,070,088.20
DAVE + BUSTER S ENTERTAINMEN	EQUITY	16,069.00	$ 751,868.51
DAVITA INC	EQUITY	72,388.00	$ 5,597,040.16
DAWSON GEOPHYSICAL CO	EQUITY	12,573.00	$ 102,469.95
DCT INDUSTRIAL TRUST INC	EQUITY	38,952.00	$ 1,871,254.08
DDR CORP	EQUITY	129,004.00	$ 2,340,132.56
DEAN FOODS CO	EQUITY	40,009.00	$ 723,762.81
DECKERS OUTDOOR CORP	EQUITY	13,407.00	$ 771,170.64
DEERE + CO	EQUITY	134,820.00	$ 10,925,812.80
DEL FRISCO S RESTAURANT GROU	EQUITY	11,557.00	$ 165,496.24
DEL TACO RESTAURANTS INC	EQUITY	10,596.00	$ 96,423.60
DELEK US HOLDINGS INC	EQUITY	25,674.00	$ 339,153.54
DELPHI AUTOMOTIVE PLC	EQUITY	117,517.00	$ 7,356,564.20
DELTA AIR LINES INC	EQUITY	332,632.00	$ 12,117,783.76
DELTIC TIMBER CORP	EQUITY	4,975.00	$ 333,971.75
DELUXE CORP	EQUITY	20,367.00	$ 1,351,757.79
DEMANDWARE INC	EQUITY	16,048.00	$ 1,201,995.20
DENBURY RESOURCES INC	EQUITY	153,596.00	$ 551,409.64
DENNY S CORP	EQUITY	40,591.00	$ 435,541.43
DENTSPLY SIRONA INC	EQUITY	99,098.00	$ 6,148,039.92
DEPOMED INC	EQUITY	26,836.00	$ 526,522.32
DERMIRA INC	EQUITY	9,956.00	$ 291,213.00
DESTINATION XL GROUP INC	EQUITY	25,375.00	$ 115,963.75
DEVON ENERGY CORP	EQUITY	225,389.00	$ 8,170,351.25
DEVRY EDUCATION GROUP INC	EQUITY	27,440.00	$ 489,529.60
DEXCOM INC	EQUITY	35,705.00	$ 2,832,477.65
DHI GROUP INC	EQUITY	19,762.00	$ 123,117.26
DHT HOLDINGS INC	EQUITY	42,329.00	$ 212,914.87
DIAMOND HILL INVESTMENT GRP	EQUITY	1,954.00	$ 368,172.68
DIAMOND OFFSHORE DRILLING	EQUITY	28,344.00	$ 689,609.52
DIAMOND RESORTS INTERNATIONA	EQUITY	18,224.00	$ 545,991.04
DIAMONDBACK ENERGY INC	EQUITY	31,712.00	$ 2,892,451.52
DIAMONDROCK HOSPITALITY CO	EQUITY	85,273.00	$ 770,015.19
DICK S SPORTING GOODS INC	EQUITY	37,078.00	$ 1,670,734.68

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DIEBOLD INC	EQUITY	27,589.00	$ 685,034.87
DIGI INTERNATIONAL INC	EQUITY	12,979.00	$ 139,264.67
DIGIMARC CORP	EQUITY	4,139.00	$ 132,282.44
DIGITAL REALTY TRUST INC	EQUITY	63,166.00	$ 6,884,462.34
DIGITALGLOBE INC	EQUITY	26,753.00	$ 572,246.67
DILLARDS INC CL A	EQUITY	8,507.00	$ 515,524.20
DIME COMMUNITY BANCSHARES	EQUITY	16,463.00	$ 280,035.63
DINEEQUITY INC	EQUITY	7,356.00	$ 623,641.68
DIODES INC	EQUITY	16,110.00	$ 302,706.90
DIPLOMAT PHARMACY INC	EQUITY	19,492.00	$ 682,220.00
DISCOVER FINANCIAL SERVICES	EQUITY	176,252.00	$ 9,445,344.68
DISCOVERY COMMUNICATIONS A	EQUITY	61,597.00	$ 1,554,092.31
DISCOVERY COMMUNICATIONS C	EQUITY	102,856.00	$ 2,453,115.60
DISH NETWORK CORP A	EQUITY	93,912.00	$ 4,920,988.80
DOLBY LABORATORIES INC CL A	EQUITY	20,703.00	$ 990,638.55
DOLLAR GENERAL CORP	EQUITY	122,915.00	$ 11,554,010.00
DOLLAR TREE INC	EQUITY	97,469.00	$ 9,185,478.56
DOMINION RESOURCES INC/VA	EQUITY	265,747.00	$ 20,709,663.71
DOMINO S PIZZA INC	EQUITY	21,890.00	$ 2,875,908.20
DOMTAR CORP	EQUITY	27,480.00	$ 962,074.80
DONALDSON CO INC	EQUITY	54,463.00	$ 1,871,348.68
DORIAN LPG LTD	EQUITY	8,529.00	$ 60,129.45
DORMAN PRODUCTS INC	EQUITY	11,943.00	$ 683,139.60
DOUGLAS DYNAMICS INC	EQUITY	10,602.00	$ 272,789.46
DOUGLAS EMMETT INC	EQUITY	62,098.00	$ 2,205,720.96
DOVER CORP	EQUITY	65,852.00	$ 4,564,860.64
DOW CHEMICAL CO/THE	EQUITY	484,163.00	$ 24,067,742.73
DR HORTON INC	EQUITY	144,042.00	$ 4,534,442.16
DR PEPPER SNAPPLE GROUP INC	EQUITY	79,890.00	$ 7,719,770.70
DREAMWORKS ANIMATION SKG A	EQUITY	32,973.00	$ 1,347,606.51
DREW INDUSTRIES INC	EQUITY	10,833.00	$ 919,071.72
DRIL QUIP INC	EQUITY	17,097.00	$ 998,977.71
DSP GROUP INC	EQUITY	12,861.00	$ 136,455.21
DST SYSTEMS INC	EQUITY	14,033.00	$ 1,633,862.19
DSW INC CLASS A	EQUITY	27,229.00	$ 576,710.22
DTE ENERGY COMPANY	EQUITY	76,598.00	$ 7,592,393.76
DTS INC	EQUITY	8,276.00	$ 218,900.20
DU PONT (E.I.) DE NEMOURS	EQUITY	377,748.00	$ 24,478,070.40
DUCOMMUN INC	EQUITY	6,073.00	$ 120,123.94
DUKE ENERGY CORP	EQUITY	298,159.00	$ 25,579,060.61
DUKE REALTY CORP	EQUITY	149,284.00	$ 3,979,911.44
DULUTH HOLDINGS INC CL B	EQUITY	3,849.00	$ 94,146.54
DUN + BRADSTREET CORP	EQUITY	15,595.00	$ 1,900,094.80
DUNKIN BRANDS GROUP INC	EQUITY	39,620.00	$ 1,728,224.40
DUPONT FABROS TECHNOLOGY	EQUITY	30,139.00	$ 1,432,808.06
DURECT CORPORATION	EQUITY	45,840.00	$ 55,924.80

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DXP ENTERPRISES INC	EQUITY	5,581.00	$ 83,324.33
DYAX CORPORATION CVR	EQUITY	63,652.00	$ 70,653.72
DYCOM INDUSTRIES INC	EQUITY	13,311.00	$ 1,194,795.36
DYNAVAX TECHNOLOGIES CORP	EQUITY	18,627.00	$ 271,581.66
DYNEGY INC	EQUITY	49,036.00	$ 845,380.64
E TRADE FINANCIAL CORP	EQUITY	121,255.00	$ 2,848,279.95
EAGLE BANCORP INC	EQUITY	13,891.00	$ 668,296.01
EAGLE MATERIALS INC	EQUITY	20,229.00	$ 1,560,667.35
EAGLE PHARMACEUTICALS INC	EQUITY	3,859.00	$ 149,690.61
EARTHLINK HOLDINGS CORP	EQUITY	49,765.00	$ 318,496.00
EAST WEST BANCORP INC	EQUITY	61,718.00	$ 2,109,521.24
EASTERLY GOVERNMENT PROPERTI	EQUITY	9,777.00	$ 192,900.21
EASTGROUP PROPERTIES INC	EQUITY	13,531.00	$ 932,556.52
EASTMAN CHEMICAL CO	EQUITY	64,179.00	$ 4,357,754.10
EASTMAN KODAK CO	EQUITY	7,223.00	$ 116,145.84
EATON CORP PLC	EQUITY	197,601.00	$ 11,802,707.73
EATON VANCE CORP	EQUITY	48,607.00	$ 1,717,771.38
EBAY INC	EQUITY	461,524.00	$ 10,804,276.84
EBIX INC	EQUITY	10,950.00	$ 524,505.00
ECHO GLOBAL LOGISTICS INC	EQUITY	15,374.00	$ 344,685.08
ECHOSTAR CORP A	EQUITY	18,883.00	$ 749,655.10
ECLIPSE RESOURCES CORP	EQUITY	20,218.00	$ 67,528.12
ECOLAB INC	EQUITY	112,828.00	$ 13,381,400.80
EDGE THERAPEUTICS INC	EQUITY	10,000.00	$ 101,100.00
EDGEWELL PERSONAL CARE CO	EQUITY	24,563.00	$ 2,073,362.83
EDISON INTERNATIONAL	EQUITY	137,572.00	$ 10,685,217.24
EDITAS MEDICINE INC	EQUITY	3,358.00	$ 81,935.20
EDUCATION REALTY TRUST INC	EQUITY	28,186.00	$ 1,300,502.04
EDWARDS LIFESCIENCES CORP	EQUITY	91,401.00	$ 9,115,421.73
EHEALTH INC	EQUITY	9,070.00	$ 127,161.40
EL PASO ELECTRIC CO	EQUITY	18,157.00	$ 858,281.39
EL POLLO LOCO HOLDINGS INC	EQUITY	5,850.00	$ 76,050.00
ELDORADO RESORTS INC	EQUITY	11,510.00	$ 174,894.45
ELECTRO RENT CORP	EQUITY	9,271.00	$ 142,866.11
ELECTRONIC ARTS INC	EQUITY	126,022.00	$ 9,547,426.72
ELECTRONICS FOR IMAGING	EQUITY	20,280.00	$ 872,851.20
ELI LILLY + CO	EQUITY	421,455.00	$ 33,189,581.25
ELIZABETH ARDEN INC	EQUITY	12,279.00	$ 168,959.04
ELLIE MAE INC	EQUITY	12,983.00	$ 1,189,891.95
EMC CORP/MA	EQUITY	842,083.00	$ 22,879,395.11
EMCOR GROUP INC	EQUITY	24,045.00	$ 1,184,456.70
EMERGENT BIOSOLUTIONS INC	EQUITY	13,627.00	$ 383,191.24
EMERSON ELECTRIC CO	EQUITY	276,332.00	$ 14,413,477.12
EMPIRE DISTRICT ELECTRIC CO	EQUITY	21,162.00	$ 718,873.14
EMPIRE STATE REALTY TRUST A	EQUITY	50,686.00	$ 962,527.14
EMPLOYERS HOLDINGS INC	EQUITY	15,159.00	$ 439,914.18

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ENANTA PHARMACEUTICALS INC	EQUITY	7,140.00	$ 157,437.00
ENCORE CAPITAL GROUP INC	EQUITY	12,215.00	$ 287,418.95
ENCORE WIRE CORP	EQUITY	9,455.00	$ 352,482.40
ENDO INTERNATIONAL PLC	EQUITY	90,011.00	$ 1,403,271.49
ENDOCYTE INC	EQUITY	20,724.00	$ 66,524.04
ENDOLOGIX INC	EQUITY	31,071.00	$ 387,144.66
ENDURANCE INTERNATIONAL GROU	EQUITY	24,438.00	$ 219,697.62
ENDURANCE SPECIALTY HOLDINGS	EQUITY	27,244.00	$ 1,829,707.04
ENERGEN CORP	EQUITY	41,533.00	$ 2,002,305.93
ENERGIZER HOLDINGS INC	EQUITY	26,579.00	$ 1,368,552.71
ENERGOUS CORP	EQUITY	8,503.00	$ 110,113.85
ENERGY RECOVERY INC	EQUITY	12,854.00	$ 114,272.06
ENERNOC INC	EQUITY	13,415.00	$ 84,782.80
ENERSYS	EQUITY	19,322.00	$ 1,149,079.34
ENGILITY HOLDINGS INC	EQUITY	8,287.00	$ 175,021.44
ENNIS INC	EQUITY	13,845.00	$ 265,547.10
ENOVA INTERNATIONAL INC	EQUITY	12,227.00	$ 89,990.72
ENPRO INDUSTRIES INC	EQUITY	10,111.00	$ 448,827.29
ENSCO PLC CL A	EQUITY	124,036.00	$ 1,204,389.56
ENSIGN GROUP INC/THE	EQUITY	23,138.00	$ 486,129.38
ENSTAR GROUP LTD	EQUITY	4,491.00	$ 727,497.09
ENTEGRIS INC	EQUITY	59,733.00	$ 864,336.51
ENTERCOM COMMUNICATIONS CL A	EQUITY	13,311.00	$ 180,630.27
ENTERGY CORP	EQUITY	76,377.00	$ 6,213,268.95
ENTERPRISE FINANCIAL SERVICE	EQUITY	11,960.00	$ 333,564.40
ENTRAVISION COMMUNICATIONS A	EQUITY	30,109.00	$ 202,332.48
ENVESTNET INC	EQUITY	17,165.00	$ 571,766.15
ENVISION HEALTHCARE HOLDINGS	EQUITY	78,212.00	$ 1,984,238.44
ENZO BIOCHEM INC	EQUITY	16,343.00	$ 97,567.71
EOG RESOURCES INC	EQUITY	238,560.00	$ 19,900,675.20
EP ENERGY CORP CL A	EQUITY	15,301.00	$ 79,259.18
EPAM SYSTEMS INC	EQUITY	20,923.00	$ 1,345,558.13
EPIQ SYSTEMS INC	EQUITY	15,244.00	$ 222,562.40
EPIZYME INC	EQUITY	12,820.00	$ 131,276.80
EPLUS INC	EQUITY	2,680.00	$ 219,197.20
EPR PROPERTIES	EQUITY	25,918.00	$ 2,091,064.24
EQT CORP	EQUITY	74,268.00	$ 5,750,571.24
EQUIFAX INC	EQUITY	50,945.00	$ 6,541,338.00
EQUINIX INC	EQUITY	30,019.00	$ 11,639,266.87
EQUITY COMMONWEALTH	EQUITY	55,482.00	$ 1,616,190.66
EQUITY LIFESTYLE PROPERTIES	EQUITY	34,209.00	$ 2,738,430.45
EQUITY ONE INC	EQUITY	36,297.00	$ 1,168,037.46
EQUITY RESIDENTIAL	EQUITY	154,003.00	$ 10,607,726.64
ERA GROUP INC	EQUITY	9,013.00	$ 84,722.20
ERIE INDEMNITY COMPANY CL A	EQUITY	10,107.00	$ 1,004,029.38
EROS INTERNATIONAL PLC	EQUITY	12,639.00	$ 205,636.53

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ESCO TECHNOLOGIES INC	EQUITY	11,755.00	$ 469,494.70
ESPERION THERAPEUTICS INC	EQUITY	5,854.00	$ 57,837.52
ESSENDANT INC	EQUITY	16,882.00	$ 515,913.92
ESSENT GROUP LTD	EQUITY	29,462.00	$ 642,566.22
ESSEX PROPERTY TRUST INC	EQUITY	27,995.00	$ 6,385,379.55
ESTEE LAUDER COMPANIES CL A	EQUITY	93,224.00	$ 8,485,248.48
ESTERLINE TECHNOLOGIES CORP	EQUITY	11,861.00	$ 735,856.44
ETHAN ALLEN INTERIORS INC	EQUITY	11,186.00	$ 369,585.44
ETSY INC	EQUITY	39,660.00	$ 380,339.40
EURONET WORLDWIDE INC	EQUITY	22,206.00	$ 1,536,433.14
EVERBANK FINANCIAL CORP	EQUITY	39,368.00	$ 585,008.48
EVERCORE PARTNERS INC CL A	EQUITY	17,346.00	$ 766,519.74
EVEREST RE GROUP LTD	EQUITY	17,528.00	$ 3,201,839.76
EVERSOURCE ENERGY	EQUITY	137,087.00	$ 8,211,511.30
EVERTEC INC	EQUITY	29,949.00	$ 465,407.46
EVERYDAY HEALTH INC	EQUITY	12,136.00	$ 95,631.68
EVOLENT HEALTH INC A	EQUITY	5,435.00	$ 104,352.00
EW SCRIPPS CO/THE A	EQUITY	25,808.00	$ 408,798.72
EXACT SCIENCES CORP	EQUITY	38,981.00	$ 477,517.25
EXACTECH INC	EQUITY	6,533.00	$ 174,692.42
EXAMWORKS GROUP INC	EQUITY	18,072.00	$ 629,809.20
EXAR CORP	EQUITY	19,936.00	$ 160,484.80
EXCO RESOURCES INC	EQUITY	82,872.00	$ 107,733.60
EXELIXIS INC	EQUITY	95,595.00	$ 746,596.95
EXELON CORP	EQUITY	384,329.00	$ 13,974,202.44
EXLSERVICE HOLDINGS INC	EQUITY	14,888.00	$ 780,280.08
EXPEDIA INC	EQUITY	51,468.00	$ 5,471,048.40
EXPEDITORS INTL WASH INC	EQUITY	78,289.00	$ 3,839,292.56
EXPONENT INC	EQUITY	12,049.00	$ 703,782.09
EXPRESS INC	EQUITY	30,019.00	$ 435,575.69
EXPRESS SCRIPTS HOLDING CO	EQUITY	273,031.00	$ 20,695,749.80
EXTENDED STAY AMERICA INC	EQUITY	25,872.00	$ 386,786.40
EXTERRAN CORP	EQUITY	14,708.00	$ 188,997.80
EXTRA SPACE STORAGE INC	EQUITY	52,065.00	$ 4,818,095.10
EXTREME NETWORKS INC	EQUITY	51,386.00	$ 174,198.54
EXXON MOBIL CORP	EQUITY	1,793,678.00	$ 168,139,375.72
EZCORP INC CL A	EQUITY	24,493.00	$ 185,167.08
F5 NETWORKS INC	EQUITY	28,911.00	$ 3,291,228.24
FABRINET	EQUITY	16,224.00	$ 602,234.88
FACEBOOK INC A	EQUITY	970,609.00	$ 110,921,196.52
FACTSET RESEARCH SYSTEMS INC	EQUITY	17,169.00	$ 2,771,419.98
FAIR ISAAC CORP	EQUITY	13,727.00	$ 1,551,288.27
FAIRCHILD SEMICONDUCTOR INTE	EQUITY	47,787.00	$ 948,571.95
FAIRMOUNT SANTROL HOLDINGS I	EQUITY	23,966.00	$ 184,777.86
FAIRPOINT COMMUNICATIONS INC	EQUITY	10,641.00	$ 156,209.88
FARMER BROS CO	EQUITY	2,979.00	$ 95,506.74

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FARO TECHNOLOGIES INC	EQUITY	7,930.00	$ 268,271.90
FASTENAL CO	EQUITY	123,799.00	$ 5,495,437.61
FBL FINANCIAL GROUP INC CL A	EQUITY	4,515.00	$ 273,925.05
FCB FINANCIAL HOLDINGS CL A	EQUITY	13,732.00	$ 466,888.00
FEDERAL AGRIC MTG CORP CL C	EQUITY	5,986.00	$ 208,432.52
FEDERAL MOGUL HOLDINGS CORP	EQUITY	14,171.00	$ 117,761.01
FEDERAL REALTY INVS TRUST	EQUITY	30,057.00	$ 4,975,936.35
FEDERAL SIGNAL CORP	EQUITY	28,061.00	$ 361,425.68
FEDERATED INVESTORS INC CL B	EQUITY	42,753.00	$ 1,230,431.34
FEDERATED NATIONAL HOLDING C	EQUITY	7,332.00	$ 139,601.28
FEDEX CORP	EQUITY	108,012.00	$ 16,394,061.36
FEI COMPANY	EQUITY	17,317.00	$ 1,850,840.96
FELCOR LODGING TRUST INC	EQUITY	64,684.00	$ 402,981.32
FERRO CORP	EQUITY	32,220.00	$ 431,103.60
FERROGLOBE PLC	EQUITY	27,934.00	$ 240,511.74
FIBROGEN INC	EQUITY	20,677.00	$ 339,309.57
FIDELITY + GUARANTY LIFE	EQUITY	4,138.00	$ 95,918.84
FIDELITY NATIONAL INFO SERV	EQUITY	139,383.00	$ 10,269,739.44
FIDELITY SOUTHERN CORP	EQUITY	5,995.00	$ 93,941.65
FIESTA RESTAURANT GROUP	EQUITY	11,865.00	$ 258,775.65
FIFTH THIRD BANCORP	EQUITY	333,933.00	$ 5,873,881.47
FINANCIAL ENGINES INC	EQUITY	23,134.00	$ 598,476.58
FINANCIAL INSTITUTIONS INC	EQUITY	9,165.00	$ 238,931.55
FINISAR CORPORATION	EQUITY	45,141.00	$ 790,418.91
FINISH LINE/THE CL A	EQUITY	20,960.00	$ 423,182.40
FIREEYE INC	EQUITY	65,575.00	$ 1,080,020.25
FIRST AMERICAN FINANCIAL	EQUITY	46,301.00	$ 1,862,226.22
FIRST BANCORP PUERTO RICO	EQUITY	49,964.00	$ 198,357.08
FIRST BANCORP/NC	EQUITY	11,539.00	$ 202,855.62
FIRST BUSEY CORP	EQUITY	13,343.00	$ 285,406.77
FIRST CITIZENS BCSHS CL A	EQUITY	3,148.00	$ 815,048.68
FIRST COMMONWEALTH FINL CORP	EQUITY	46,271.00	$ 425,693.20
FIRST COMMUNITY BANCSHARES	EQUITY	11,624.00	$ 260,842.56
FIRST CONNECTICUT BANCORP	EQUITY	13,729.00	$ 227,352.24
FIRST DATA CORP CLASS A	EQUITY	129,279.00	$ 1,431,118.53
FIRST DEFIANCE FINL CORP	EQUITY	6,665.00	$ 258,935.25
FIRST FINANCIAL BANCORP	EQUITY	26,917.00	$ 523,535.65
FIRST FINANCIAL CORP/INDIANA	EQUITY	6,752.00	$ 247,258.24
FIRST FINL BANKSHARES INC	EQUITY	28,023.00	$ 918,874.17
FIRST HORIZON NATIONAL CORP	EQUITY	102,825.00	$ 1,416,928.50
FIRST INDUSTRIAL REALTY TR	EQUITY	47,495.00	$ 1,321,310.90
FIRST INTERSTATE BANCSYS A	EQUITY	9,207.00	$ 258,716.70
FIRST MERCHANTS CORP	EQUITY	17,310.00	$ 431,538.30
FIRST MIDWEST BANCORP INC/IL	EQUITY	33,726.00	$ 592,228.56
FIRST NBC BANK HOLDING CO	EQUITY	7,627.00	$ 128,057.33
FIRST NIAGARA FINANCIAL GRP	EQUITY	153,984.00	$ 1,499,804.16

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FIRST OF LONG ISLAND CORP	EQUITY	9,158.00	$ 262,559.86
FIRST POTOMAC REALTY TRUST	EQUITY	31,346.00	$ 288,383.20
FIRST REPUBLIC BANK/CA	EQUITY	63,532.00	$ 4,446,604.68
FIRST SOLAR INC	EQUITY	32,350.00	$ 1,568,328.00
FIRSTCASH INC	EQUITY	12,874.00	$ 660,822.42
FIRSTENERGY CORP	EQUITY	182,317.00	$ 6,364,686.47
FIRSTMERIT CORP	EQUITY	71,157.00	$ 1,442,352.39
FISERV INC	EQUITY	96,043.00	$ 10,442,755.39
FITBIT INC A	EQUITY	52,067.00	$ 636,258.74
FIVE BELOW	EQUITY	23,776.00	$ 1,103,444.16
FIVE PRIME THERAPEUTICS INC	EQUITY	12,552.00	$ 519,025.20
FIVE9 INC	EQUITY	11,955.00	$ 142,264.50
FLAGSTAR BANCORP INC	EQUITY	9,821.00	$ 239,730.61
FLEETCOR TECHNOLOGIES INC	EQUITY	39,458.00	$ 5,647,623.54
FLEETMATICS GROUP PLC	EQUITY	17,058.00	$ 739,123.14
FLEXION THERAPEUTICS INC	EQUITY	5,830.00	$ 87,245.95
FLIR SYSTEMS INC	EQUITY	57,929.00	$ 1,792,902.55
FLOTEK INDUSTRIES INC	EQUITY	23,833.00	$ 314,595.60
FLOWERS FOODS INC	EQUITY	74,604.00	$ 1,398,825.00
FLOWSERVE CORP	EQUITY	55,319.00	$ 2,498,759.23
FLUIDIGM CORP	EQUITY	13,306.00	$ 120,153.18
FLUOR CORP	EQUITY	58,675.00	$ 2,891,504.00
FLUSHING FINANCIAL CORP	EQUITY	14,961.00	$ 297,424.68
FMC CORP	EQUITY	57,429.00	$ 2,659,536.99
FMC TECHNOLOGIES INC	EQUITY	96,940.00	$ 2,585,389.80
FNB CORP	EQUITY	93,739.00	$ 1,175,487.06
FNF GROUP	EQUITY	111,215.00	$ 4,170,562.50
FNFV GROUP	EQUITY	32,273.00	$ 370,171.31
FOOT LOCKER INC	EQUITY	58,133.00	$ 3,189,176.38
FORD MOTOR CO	EQUITY	1,671,001.00	$ 21,004,482.57
FOREST CITY REALTY TRUST A	EQUITY	96,713.00	$ 2,157,667.03
FORESTAR GROUP INC	EQUITY	16,950.00	$ 201,535.50
FORMFACTOR INC	EQUITY	29,585.49	$ 265,973.55
FORRESTER RESEARCH INC	EQUITY	5,308.00	$ 195,652.88
FORTINET INC	EQUITY	61,643.00	$ 1,947,302.37
FORTUNE BRANDS HOME + SECURI	EQUITY	66,426.00	$ 3,850,715.22
FORUM ENERGY TECHNOLOGIES IN	EQUITY	25,588.00	$ 442,928.28
FORWARD AIR CORP	EQUITY	13,910.00	$ 619,412.30
FOSSIL GROUP INC	EQUITY	18,429.00	$ 525,779.37
FOUNDATION MEDICINE INC	EQUITY	6,033.00	$ 112,575.78
FOUR CORNERS PROPERTY TRUST	EQUITY	24,508.00	$ 504,619.72
FOX CHASE BANCORP INC	EQUITY	11,104.00	$ 225,855.36
FOX FACTORY HOLDING CORP	EQUITY	5,145.00	$ 89,368.65
FRANCESCAS HOLDINGS CORP	EQUITY	19,077.00	$ 210,800.85
FRANK S INTERNATIONAL NV	EQUITY	15,662.00	$ 228,821.82
FRANKLIN ELECTRIC CO INC	EQUITY	20,383.00	$ 673,658.15

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FRANKLIN FINANCIAL NETWORK	EQUITY	2,920.00	$ 91,571.20
FRANKLIN RESOURCES INC	EQUITY	156,113.00	$ 5,209,490.81
FRANKLIN STREET PROPERTIES C	EQUITY	43,396.00	$ 532,468.92
FRED S INC CLASS A	EQUITY	17,154.00	$ 276,350.94
FREEPORT MCMORAN INC	EQUITY	540,892.00	$ 6,025,536.88
FREIGHTCAR AMERICA INC	EQUITY	5,954.00	$ 83,653.70
FRESH DEL MONTE PRODUCE INC	EQUITY	13,239.00	$ 720,598.77
FRESHPET INC	EQUITY	8,760.00	$ 81,730.80
FRONTIER COMMUNICATIONS CORP	EQUITY	493,164.00	$ 2,436,230.16
FRONTLINE LTD	EQUITY	21,398.00	$ 168,402.26
FRP HOLDINGS INC	EQUITY	4,305.00	$ 148,522.50
FTD COS INC	EQUITY	8,585.00	$ 214,281.60
FTI CONSULTING INC	EQUITY	17,870.00	$ 726,951.60
FUELCELL ENERGY INC	EQUITY	10,787.00	$ 67,095.14
FULTON FINANCIAL CORP	EQUITY	80,154.00	$ 1,082,079.00
FUTUREFUEL CORP	EQUITY	11,163.00	$ 121,453.44
G + K SERVICES INC CL A	EQUITY	9,069.00	$ 694,413.33
G III APPAREL GROUP LTD	EQUITY	17,340.00	$ 792,784.80
GALENA BIOPHARMA INC	EQUITY	82,010.00	$ 38,224.86
GAMCO INVESTORS INC A	EQUITY	3,694.00	$ 121,052.38
GAMESTOP CORP CLASS A	EQUITY	42,780.00	$ 1,137,092.40
GAMING AND LEISURE PROPERTIE	EQUITY	79,130.00	$ 2,728,402.40
GANNETT CO INC	EQUITY	49,136.00	$ 678,568.16
GAP INC/THE	EQUITY	94,479.00	$ 2,004,844.38
GARMIN LTD	EQUITY	48,194.00	$ 2,044,389.48
GARTNER INC	EQUITY	34,689.00	$ 3,379,055.49
GASLOG LTD	EQUITY	19,255.00	$ 249,929.90
GATX CORP	EQUITY	17,024.00	$ 748,545.28
GCP APPLIED TECHNOLOGIES	EQUITY	31,665.00	$ 824,556.60
GENER8 MARITIME INC	EQUITY	14,202.00	$ 90,892.80
GENERAC HOLDINGS INC	EQUITY	29,718.00	$ 1,038,941.28
GENERAL CABLE CORP	EQUITY	21,796.00	$ 277,027.16
GENERAL COMMUNICATION INC A	EQUITY	16,473.00	$ 260,273.40
GENERAL DYNAMICS CORP	EQUITY	105,504.00	$ 14,690,376.96
GENERAL ELECTRIC CO	EQUITY	3,980,652.00	$ 125,310,924.96
GENERAL GROWTH PROPERTIES	EQUITY	247,450.00	$ 7,378,959.00
GENERAL MILLS INC	EQUITY	255,987.00	$ 18,256,992.84
GENERAL MOTORS CO	EQUITY	605,547.00	$ 17,136,980.10
GENESCO INC	EQUITY	8,353.00	$ 537,181.43
GENESEE + WYOMING INC CL A	EQUITY	24,115.00	$ 1,421,579.25
GENMARK DIAGNOSTICS INC	EQUITY	21,083.00	$ 183,422.10
GENOMIC HEALTH INC	EQUITY	8,152.00	$ 211,096.04
GENPACT LTD	EQUITY	63,939.00	$ 1,716,122.76
GENTEX CORP	EQUITY	126,164.00	$ 1,949,233.80
GENTHERM INC	EQUITY	15,841.00	$ 542,554.25
GENUINE PARTS CO	EQUITY	62,929.00	$ 6,371,561.25

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GENWORTH FINANCIAL INC CL A	EQUITY	215,610.00	$ 556,273.80
GEO GROUP INC/THE	EQUITY	32,760.00	$ 1,119,736.80
GEOSPACE TECHNOLOGIES CORP	EQUITY	6,346.00	$ 103,884.02
GERMAN AMERICAN BANCORP	EQUITY	9,048.00	$ 289,264.56
GERON CORP	EQUITY	72,217.00	$ 193,541.56
GETTY REALTY CORP	EQUITY	15,631.10	$ 335,287.14
GIBRALTAR INDUSTRIES INC	EQUITY	14,620.00	$ 461,553.40
GIGAMON INC	EQUITY	14,964.00	$ 559,503.96
GILEAD SCIENCES INC	EQUITY	573,313.00	$ 47,825,770.46
GLACIER BANCORP INC	EQUITY	32,795.00	$ 871,691.10
GLADSTONE COMMERCIAL CORP	EQUITY	17,030.00	$ 287,636.70
GLATFELTER	EQUITY	18,695.00	$ 365,674.20
GLAUKOS CORP	EQUITY	5,566.00	$ 162,304.56
GLOBAL BLOOD THERAPEUTICS IN	EQUITY	3,473.00	$ 57,617.07
GLOBAL BRASS + COPPER HOLDIN	EQUITY	11,449.00	$ 312,443.21
GLOBAL EAGLE ENTERTAINMENT I	EQUITY	21,026.00	$ 139,612.64
GLOBAL INDEMNITY PLC	EQUITY	5,701.00	$ 156,948.53
GLOBAL NET LEASE INC	EQUITY	61,307.00	$ 487,390.65
GLOBAL PAYMENTS INC	EQUITY	66,590.00	$ 4,753,194.20
GLOBALSTAR INC	EQUITY	200,066.00	$ 242,079.86
GLOBANT SA	EQUITY	10,334.00	$ 406,642.90
GLOBUS MEDICAL INC A	EQUITY	28,918.00	$ 689,115.94
GLU MOBILE INC	EQUITY	53,591.00	$ 117,900.20
GNC HOLDINGS INC CL A	EQUITY	30,146.00	$ 732,246.34
GODADDY INC CLASS A	EQUITY	19,255.00	$ 600,563.45
GOGO INC	EQUITY	24,879.00	$ 208,734.81
GOLAR LNG LTD	EQUITY	38,784.00	$ 601,152.00
GOLD RESOURCE CORP	EQUITY	28,576.00	$ 102,587.84
GOLDEN ENTERTAINMENT INC	EQUITY	7,128.00	$ 83,326.32
GOLDMAN SACHS GROUP INC	EQUITY	166,257.00	$ 24,702,465.06
GOODYEAR TIRE + RUBBER CO	EQUITY	112,229.00	$ 2,879,796.14
GOPRO INC CLASS A	EQUITY	38,349.00	$ 414,552.69
GORMAN RUPP CO	EQUITY	9,141.00	$ 250,554.81
GOVERNMENT PROPERTIES INCOME	EQUITY	27,616.00	$ 636,824.96
GP STRATEGIES CORP	EQUITY	6,514.00	$ 141,288.66
GRACO INC	EQUITY	23,204.00	$ 1,832,883.96
GRAHAM CORP	EQUITY	6,174.00	$ 113,725.08
GRAHAM HOLDINGS CO CLASS B	EQUITY	1,697.00	$ 830,749.38
GRAMERCY PROPERTY TRUST	EQUITY	185,289.00	$ 1,708,364.58
GRAND CANYON EDUCATION INC	EQUITY	20,252.00	$ 808,459.84
GRANITE CONSTRUCTION INC	EQUITY	17,345.00	$ 790,064.75
GRAPHIC PACKAGING HOLDING CO	EQUITY	141,676.00	$ 1,776,617.04
GRAY TELEVISION INC	EQUITY	27,399.00	$ 297,279.15
GREAT LAKES DREDGE + DOCK CO	EQUITY	28,772.00	$ 125,445.92
GREAT PLAINS ENERGY INC	EQUITY	66,411.00	$ 2,018,894.40
GREAT SOUTHERN BANCORP INC	EQUITY	6,213.00	$ 229,694.61

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GREAT WESTERN BANCORP INC	EQUITY	24,161.00	$ 762,037.94
GREEN BRICK PARTNERS INC	EQUITY	9,845.00	$ 71,573.15
GREEN DOT CORP CLASS A	EQUITY	19,527.00	$ 448,925.73
GREEN PLAINS INC	EQUITY	16,437.00	$ 324,137.64
GREENBRIER COMPANIES INC	EQUITY	12,174.00	$ 354,628.62
GREENHILL + CO INC	EQUITY	13,390.00	$ 215,579.00
GREENLIGHT CAPITAL RE LTD A	EQUITY	12,718.00	$ 256,394.88
GREIF INC CL A	EQUITY	13,727.00	$ 511,605.29
GRIFFON CORP	EQUITY	18,827.00	$ 317,423.22
GROUP 1 AUTOMOTIVE INC	EQUITY	8,558.00	$ 422,422.88
GROUPON INC	EQUITY	150,515.00	$ 489,173.75
GRUBHUB INC	EQUITY	35,111.00	$ 1,090,898.77
GTT COMMUNICATIONS INC	EQUITY	10,340.00	$ 191,083.20
GUESS? INC	EQUITY	26,763.00	$ 402,783.15
GUIDEWIRE SOFTWARE INC	EQUITY	30,441.00	$ 1,880,036.16
GULFPORT ENERGY CORP	EQUITY	54,322.00	$ 1,698,105.72
H.B. FULLER CO.	EQUITY	21,748.00	$ 956,694.52
H+E EQUIPMENT SERVICES INC	EQUITY	13,946.00	$ 265,392.38
H+R BLOCK INC	EQUITY	95,289.00	$ 2,191,647.00
HABIT RESTAURANTS INC/THE A	EQUITY	5,132.00	$ 84,062.16
HACKETT GROUP INC/THE	EQUITY	17,667.00	$ 245,041.29
HAEMONETICS CORP/MASS	EQUITY	22,815.00	$ 661,406.85
HAIN CELESTIAL GROUP INC	EQUITY	44,190.00	$ 2,198,452.50
HALLIBURTON CO	EQUITY	369,835.00	$ 16,749,827.15
HALOZYME THERAPEUTICS INC	EQUITY	46,329.00	$ 399,819.27
HALYARD HEALTH INC	EQUITY	20,321.00	$ 660,838.92
HANCOCK HOLDING CO	EQUITY	35,033.00	$ 914,711.63
HANESBRANDS INC	EQUITY	162,657.00	$ 4,087,570.41
HANMI FINANCIAL CORPORATION	EQUITY	15,314.00	$ 359,725.86
HANNON ARMSTRONG SUSTAINABLE	EQUITY	16,089.00	$ 347,522.40
HANOVER INSURANCE GROUP INC/	EQUITY	19,002.00	$ 1,607,949.24
HARLEY DAVIDSON INC	EQUITY	78,206.00	$ 3,542,731.80
HARMAN INTERNATIONAL	EQUITY	30,752.00	$ 2,208,608.64
HARMONIC INC	EQUITY	40,951.00	$ 116,710.35
HARRIS CORP	EQUITY	53,450.00	$ 4,459,868.00
HARSCO CORP	EQUITY	34,727.00	$ 230,587.28
HARTFORD FINANCIAL SVCS GRP	EQUITY	169,232.00	$ 7,510,516.16
HASBRO INC	EQUITY	48,383.00	$ 4,063,688.17
HATTERAS FINANCIAL CORP	EQUITY	42,057.00	$ 689,734.80
HAVERTY FURNITURE	EQUITY	9,505.00	$ 171,375.15
HAWAIIAN ELECTRIC INDS	EQUITY	46,237.00	$ 1,516,111.23
HAWAIIAN HOLDINGS INC	EQUITY	23,217.00	$ 881,317.32
HAWAIIAN TELCOM HOLDCO INC	EQUITY	5,912.00	$ 125,275.28
HAWKINS INC	EQUITY	5,630.00	$ 244,398.30
HAYNES INTERNATIONAL INC	EQUITY	6,089.00	$ 195,335.12
HCA HOLDINGS INC	EQUITY	132,655.00	$ 10,215,761.55

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Security Name	Asset Class	Shares/Par Value	Base Market Value
HCI GROUP INC	EQUITY	4,997.00	$ 136,318.16
HCP INC	EQUITY	199,042.00	$ 7,042,105.96
HD SUPPLY HOLDINGS INC	EQUITY	85,058.00	$ 2,961,719.56
HEADWATERS INC	EQUITY	33,316.00	$ 597,689.04
HEALTHCARE REALTY TRUST INC	EQUITY	42,658.00	$ 1,492,603.42
HEALTHCARE SERVICES GROUP	EQUITY	30,869.00	$ 1,277,359.22
HEALTHCARE TRUST OF AME CL A	EQUITY	53,989.00	$ 1,746,004.26
HEALTHEQUITY INC	EQUITY	18,556.00	$ 563,824.06
HEALTHSOUTH CORP	EQUITY	37,259.00	$ 1,446,394.38
HEALTHSTREAM INC	EQUITY	11,067.00	$ 293,496.84
HEALTHWAYS INC	EQUITY	14,820.00	$ 171,171.00
HEARTLAND EXPRESS INC	EQUITY	23,491.00	$ 408,508.49
HEARTLAND FINANCIAL USA INC	EQUITY	8,984.00	$ 317,045.36
HEARTWARE INTERNATIONAL INC	EQUITY	7,688.00	$ 443,982.00
HECLA MINING CO	EQUITY	166,324.00	$ 848,252.40
HEICO CORP	EQUITY	9,700.00	$ 648,057.00
HEICO CORP CLASS A	EQUITY	14,640.00	$ 785,436.00
HEIDRICK + STRUGGLES INTL	EQUITY	9,060.00	$ 152,932.80
HELEN OF TROY LTD	EQUITY	11,635.00	$ 1,196,543.40
HELIX ENERGY SOLUTIONS GROUP	EQUITY	45,284.00	$ 306,119.84
HELMERICH + PAYNE	EQUITY	41,851.00	$ 2,809,457.63
HENRY SCHEIN INC	EQUITY	35,039.00	$ 6,194,895.20
HERBALIFE LTD	EQUITY	32,007.00	$ 1,873,369.71
HERITAGE COMMERCE CORP	EQUITY	6,992.00	$ 73,625.76
HERITAGE FINANCIAL CORP	EQUITY	18,773.00	$ 330,029.34
HERITAGE INSURANCE HOLDINGS	EQUITY	10,509.00	$ 125,792.73
HERMAN MILLER INC	EQUITY	26,109.00	$ 780,398.01
HERON THERAPEUTICS INC	EQUITY	11,694.00	$ 211,076.70
HERSHA HOSPITALITY TRUST	EQUITY	15,326.00	$ 262,840.90
HERSHEY CO/THE	EQUITY	60,343.00	$ 6,848,327.07
HERTZ GLOBAL HOLDINGS INC	EQUITY	154,251.00	$ 1,707,558.57
HESKA CORP	EQUITY	2,782.00	$ 103,406.94
HESS CORP	EQUITY	121,411.00	$ 7,296,801.10
HEWLETT PACKARD ENTERPRIS	EQUITY	744,404.00	$ 13,600,261.08
HEXCEL CORP	EQUITY	39,426.00	$ 1,641,698.64
HFF INC CLASS A	EQUITY	16,869.00	$ 487,176.72
HIBBETT SPORTS INC	EQUITY	11,296.00	$ 392,987.84
HIGHWOODS PROPERTIES INC	EQUITY	38,891.00	$ 2,053,444.80
HILL ROM HOLDINGS INC	EQUITY	26,954.00	$ 1,359,829.30
HILLENBRAND INC	EQUITY	27,569.00	$ 828,172.76
HILLTOP HOLDINGS INC	EQUITY	33,270.00	$ 698,337.30
HILTON WORLDWIDE HOLDINGS IN	EQUITY	224,119.00	$ 5,049,401.07
HMS HOLDINGS CORP	EQUITY	37,574.00	$ 661,678.14
HNI CORP	EQUITY	19,742.00	$ 917,805.58
HOLLYFRONTIER CORP	EQUITY	70,483.00	$ 1,675,380.91
HOLOGIC INC	EQUITY	119,364.00	$ 4,129,994.40

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Security Name	Asset Class	Shares/Par Value	Base Market Value
HOME BANCSHARES INC	EQUITY	47,548.00	$ 940,974.92
HOME DEPOT INC	EQUITY	538,589.00	$ 68,772,429.41
HOMESTREET INC	EQUITY	9,120.00	$ 181,670.40
HOMETRUST BANCSHARES INC	EQUITY	12,959.00	$ 239,741.50
HONEYWELL INTERNATIONAL INC	EQUITY	329,091.00	$ 38,279,865.12
HOOKER FURNITURE CORP	EQUITY	4,082.00	$ 87,722.18
HOPE BANCORP INC	EQUITY	35,837.00	$ 534,688.04
HORACE MANN EDUCATORS	EQUITY	19,006.00	$ 642,212.74
HORIZON GLOBAL CORP	EQUITY	7,745.00	$ 87,905.75
HORIZON PHARMA PLC	EQUITY	66,898.00	$ 1,101,810.06
HORMEL FOODS CORP	EQUITY	115,598.00	$ 4,230,886.80
HORNBECK OFFSHORE SERVICES	EQUITY	15,686.00	$ 130,821.24
HORTONWORKS INC	EQUITY	13,950.00	$ 149,125.50
HOSPITALITY PROPERTIES TRUST	EQUITY	62,285.00	$ 1,793,808.00
HOST HOTELS + RESORTS INC	EQUITY	318,575.00	$ 5,164,100.75
HOUGHTON MIFFLIN HARCOURT CO	EQUITY	52,123.00	$ 814,682.49
HOULIHAN LOKEY INC	EQUITY	3,956.00	$ 88,495.72
HOVNANIAN ENTERPRISES A	EQUITY	51,217.00	$ 86,044.56
HOWARD HUGHES CORP/THE	EQUITY	15,711.00	$ 1,796,081.52
HP INC	EQUITY	740,753.00	$ 9,296,450.15
HRG GROUP INC	EQUITY	47,282.00	$ 649,181.86
HSN INC	EQUITY	14,289.00	$ 699,160.77
HUB GROUP INC CL A	EQUITY	13,920.00	$ 534,110.40
HUBBELL INC	EQUITY	23,561.00	$ 2,484,978.67
HUBSPOT INC	EQUITY	11,986.00	$ 520,432.12
HUDSON PACIFIC PROPERTIES IN	EQUITY	32,902.00	$ 960,080.36
HUMANA INC	EQUITY	64,201.00	$ 11,548,475.88
HUNT (JB) TRANSPRT SVCS INC	EQUITY	38,547.00	$ 3,119,608.71
HUNTINGTON BANCSHARES INC	EQUITY	334,742.00	$ 2,992,593.48
HUNTINGTON INGALLS INDUSTRIE	EQUITY	19,968.00	$ 3,355,223.04
HUNTSMAN CORP	EQUITY	87,386.00	$ 1,175,341.70
HURCO COMPANIES INC	EQUITY	4,061.00	$ 113,017.63
HURON CONSULTING GROUP INC	EQUITY	10,253.00	$ 619,486.26
HYATT HOTELS CORP CL A	EQUITY	10,156.00	$ 499,065.84
HYSTER YALE MATERIALS	EQUITY	4,432.00	$ 263,659.68
IAC/INTERACTIVECORP	EQUITY	30,151.00	$ 1,697,501.30
IBERIABANK CORP	EQUITY	16,508.00	$ 986,022.84
ICF INTERNATIONAL INC	EQUITY	8,949.00	$ 366,014.10
ICONIX BRAND GROUP INC	EQUITY	21,038.00	$ 142,216.88
ICU MEDICAL INC	EQUITY	6,528.00	$ 736,032.00
IDACORP INC	EQUITY	21,792.00	$ 1,772,779.20
IDERA PHARMACEUTICALS INC	EQUITY	41,213.00	$ 63,055.89
IDEX CORP	EQUITY	31,936.00	$ 2,621,945.60
IDEXX LABORATORIES INC	EQUITY	38,782.00	$ 3,601,296.52
IDT CORP CLASS B	EQUITY	7,921.00	$ 112,398.99
IGNYTA INC	EQUITY	9,060.00	$ 49,105.20

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Security Name	Asset Class	Shares/Par Value	Base Market Value
IHS INC CLASS A	EQUITY	28,701.00	$ 3,318,122.61
II VI INC	EQUITY	23,849.00	$ 447,407.24
ILLINOIS TOOL WORKS	EQUITY	126,385.00	$ 13,164,261.60
ILLUMINA INC	EQUITY	62,975.00	$ 8,840,430.50
IMAX CORP	EQUITY	25,955.00	$ 765,153.40
IMMERSION CORPORATION	EQUITY	13,827.00	$ 101,490.18
IMMUNE DESIGN CORP	EQUITY	5,249.00	$ 42,831.84
IMMUNOGEN INC	EQUITY	39,221.00	$ 120,800.68
IMMUNOMEDICS INC	EQUITY	46,365.00	$ 107,566.80
IMPAX LABORATORIES INC	EQUITY	30,922.00	$ 891,172.04
IMPERVA INC	EQUITY	11,753.00	$ 505,496.53
IMPRIVATA INC	EQUITY	6,697.00	$ 93,758.00
IMS HEALTH HOLDINGS INC	EQUITY	63,243.00	$ 1,603,842.48
INC RESEARCH HOLDINGS INC A	EQUITY	17,469.00	$ 666,092.97
INCONTACT INC	EQUITY	29,233.00	$ 404,877.05
INCYTE CORP	EQUITY	70,308.00	$ 5,623,233.84
INDEPENDENCE REALTY TRUST IN	EQUITY	12,441.00	$ 101,767.38
INDEPENDENT BANK CORP MICH	EQUITY	5,201.00	$ 75,466.51
INDEPENDENT BANK CORP/MA	EQUITY	12,151.00	$ 555,300.70
INDEPENDENT BANK GROUP INC	EQUITY	4,997.00	$ 214,421.27
INFINERA CORP	EQUITY	56,783.00	$ 640,512.24
INFINITY PHARMACEUTICALS INC	EQUITY	23,065.00	$ 30,676.45
INFINITY PROPERTY + CASUALTY	EQUITY	5,513.00	$ 444,678.58
INFOBLOX INC	EQUITY	25,247.00	$ 473,633.72
INFRAREIT INC	EQUITY	16,353.00	$ 286,831.62
INGERSOLL RAND PLC	EQUITY	110,995.00	$ 7,068,161.60
INGEVITY CORP	EQUITY	18,609.00	$ 633,450.36
INGLES MARKETS INC CLASS A	EQUITY	5,971.00	$ 222,718.30
INGRAM MICRO INC CL A	EQUITY	60,610.00	$ 2,108,015.80
INGREDION INC	EQUITY	30,536.00	$ 3,951,663.76
INNERWORKINGS INC	EQUITY	20,644.00	$ 170,725.88
INNOPHOS HOLDINGS INC	EQUITY	9,854.00	$ 415,937.34
INNOSPEC INC	EQUITY	11,145.00	$ 512,558.55
INNOVIVA INC	EQUITY	37,022.00	$ 389,841.66
INOGEN INC	EQUITY	7,004.00	$ 350,970.44
INOVALON HOLDINGS INC A	EQUITY	21,486.00	$ 386,962.86
INOVIO PHARMACEUTICALS INC	EQUITY	32,571.00	$ 300,956.04
INPHI CORP	EQUITY	16,978.00	$ 543,805.34
INSIGHT ENTERPRISES INC	EQUITY	17,741.00	$ 461,266.00
INSMED INC	EQUITY	27,471.00	$ 270,864.06
INSPERITY INC	EQUITY	6,420.00	$ 495,816.60
INSTALLED BUILDING PRODUCTS	EQUITY	7,815.00	$ 283,606.35
INSTEEL INDUSTRIES INC	EQUITY	9,592.00	$ 274,235.28
INSTRUCTURE INC	EQUITY	5,224.00	$ 99,256.00
INSULET CORP	EQUITY	24,865.00	$ 751,917.60
INSYS THERAPEUTICS INC	EQUITY	10,381.00	$ 134,330.14

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Security Name	Asset Class	Shares/Par Value	Base Market Value
INTEGER HOLDINGS CORP	EQUITY	11,456.00	$ 354,334.08
INTEGRA LIFESCIENCES HOLDING	EQUITY	12,231.00	$ 975,789.18
INTEGRATED DEVICE TECH INC	EQUITY	55,291.00	$ 1,113,007.83
INTEL CORP	EQUITY	2,042,336.00	$ 66,988,620.80
INTELIQUENT INC	EQUITY	14,789.00	$ 294,153.21
INTELLIA THERAPEUTICS INC	EQUITY	3,579.00	$ 76,411.65
INTELSAT SA	EQUITY	12,965.00	$ 33,449.70
INTER PARFUMS INC	EQUITY	7,586.00	$ 216,732.02
INTERACTIVE BROKERS GRO CL A	EQUITY	28,324.00	$ 1,002,669.60
INTERACTIVE INTELLIGENCE GRO	EQUITY	7,573.00	$ 310,417.27
INTERCEPT PHARMACEUTICALS IN	EQUITY	6,893.00	$ 983,493.24
INTERCONTINENTAL EXCHANGE IN	EQUITY	50,929.00	$ 13,035,786.84
INTERDIGITAL INC	EQUITY	14,556.00	$ 810,478.08
INTERFACE INC	EQUITY	29,014.00	$ 442,463.50
INTERNATIONAL BANCSHARES CRP	EQUITY	23,499.00	$ 613,088.91
INTERNATIONAL GAME TECHNOLOG	EQUITY	38,453.00	$ 720,609.22
INTERNATIONAL PAPER CO	EQUITY	176,052.00	$ 7,461,083.76
INTERPUBLIC GROUP OF COS INC	EQUITY	173,168.00	$ 4,000,180.80
INTERSECT ENT INC	EQUITY	13,659.00	$ 176,610.87
INTERSIL CORP A	EQUITY	55,473.00	$ 751,104.42
INTERVAL LEISURE GROUP	EQUITY	48,784.00	$ 775,665.60
INTL BUSINESS MACHINES CORP	EQUITY	380,277.00	$ 57,718,443.06
INTL FCSTONE INC	EQUITY	9,705.00	$ 264,849.45
INTL FLAVORS + FRAGRANCES	EQUITY	34,137.00	$ 4,303,651.59
INTL SPEEDWAY CORP CL A	EQUITY	12,809.00	$ 428,461.05
INTRA CELLULAR THERAPIES INC	EQUITY	14,958.00	$ 580,669.56
INTRALINKS HOLDINGS INC	EQUITY	18,735.00	$ 121,777.50
INTRAWEST RESORTS HOLDINGS I	EQUITY	7,826.00	$ 101,581.48
INTREXON CORP	EQUITY	23,763.00	$ 584,807.43
INTUIT INC	EQUITY	105,553.00	$ 11,780,770.33
INTUITIVE SURGICAL INC	EQUITY	16,295.00	$ 10,777,675.95
INVACARE CORP	EQUITY	15,421.00	$ 187,056.73
INVENSENSE INC	EQUITY	33,157.00	$ 203,252.41
INVESCO LTD	EQUITY	177,354.00	$ 4,529,621.16
INVESCO MORTGAGE CAPITAL	EQUITY	54,445.00	$ 745,352.05
INVESTMENT TECHNOLOGY GROUP	EQUITY	16,907.00	$ 282,685.04
INVESTORS BANCORP INC	EQUITY	135,501.00	$ 1,501,351.08
INVESTORS REAL ESTATE TRUST	EQUITY	54,965.00	$ 355,623.55
INVITAE CORP	EQUITY	8,088.00	$ 59,770.32
INVIVO THERAPEUTICS HOLDINGS	EQUITY	10,571.00	$ 61,100.38
IONIS PHARMACEUTICALS INC	EQUITY	51,870.00	$ 1,208,052.30
IPG PHOTONICS CORP	EQUITY	14,907.00	$ 1,192,560.00
IRIDIUM COMMUNICATIONS INC	EQUITY	35,776.00	$ 317,690.88
IROBOT CORP	EQUITY	12,839.00	$ 450,392.12
IRON MOUNTAIN INC	EQUITY	112,601.00	$ 4,484,897.83
IRONWOOD PHARMACEUTICALS INC	EQUITY	54,261.00	$ 709,462.58

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ISLE OF CAPRI CASINOS	EQUITY	9,315.00	$ 170,650.80
ISTAR INC	EQUITY	39,853.00	$ 382,190.27
ITC HOLDINGS CORP	EQUITY	66,455.00	$ 3,111,423.10
ITRON INC	EQUITY	14,719.00	$ 634,388.90
ITT INC	EQUITY	38,417.00	$ 1,228,575.66
IXIA	EQUITY	28,529.00	$ 280,154.78
IXYS CORPORATION	EQUITY	13,561.00	$ 139,000.25
J + J SNACK FOODS CORP	EQUITY	6,563.00	$ 782,769.01
J ALEXANDER S HOLDINGS	EQUITY	7,081.00	$ 70,314.33
J.C. PENNEY CO INC	EQUITY	132,845.00	$ 1,179,663.60
J2 GLOBAL INC	EQUITY	20,895.00	$ 1,319,937.15
JABIL CIRCUIT INC	EQUITY	79,846.00	$ 1,474,755.62
JACK HENRY + ASSOCIATES INC	EQUITY	32,812.00	$ 2,863,503.24
JACK IN THE BOX INC	EQUITY	14,232.00	$ 1,222,813.44
JACOBS ENGINEERING GROUP INC	EQUITY	51,106.00	$ 2,545,589.86
JAMBA INC	EQUITY	8,756.00	$ 90,099.24
JAMES RIVER GROUP HOLDINGS L	EQUITY	3,356.00	$ 113,969.76
JANUS CAPITAL GROUP INC	EQUITY	66,405.00	$ 924,357.60
JETBLUE AIRWAYS CORP	EQUITY	133,543.00	$ 2,211,472.08
JIVE SOFTWARE INC	EQUITY	24,681.00	$ 92,800.56
JM SMUCKER CO/THE	EQUITY	49,831.00	$ 7,594,742.71
JOHN B. SANFILIPPO + SON INC	EQUITY	4,138.00	$ 176,402.94
JOHN BEAN TECHNOLOGIES CORP	EQUITY	13,513.00	$ 827,265.86
JOHNSON + JOHNSON	EQUITY	1,188,293.00	$ 144,139,940.90
JOHNSON CONTROLS INC	EQUITY	278,664.00	$ 12,333,668.64
JONES LANG LASALLE INC	EQUITY	19,272.00	$ 1,878,056.40
JOY GLOBAL INC	EQUITY	42,092.00	$ 889,824.88
JPMORGAN CHASE + CO	EQUITY	1,575,059.00	$ 97,874,166.26
JUNIPER NETWORKS INC	EQUITY	160,649.00	$ 3,612,996.01
JUNO THERAPEUTICS INC	EQUITY	26,789.00	$ 1,029,769.16
K12 INC	EQUITY	16,159.00	$ 201,825.91
K2M GROUP HOLDINGS INC	EQUITY	12,908.00	$ 200,332.16
KADANT INC	EQUITY	5,600.00	$ 288,456.00
KAISER ALUMINUM CORP	EQUITY	7,959.00	$ 719,573.19
KAMAN CORP	EQUITY	12,177.00	$ 517,766.04
KANSAS CITY SOUTHERN	EQUITY	46,489.00	$ 4,188,194.01
KAPSTONE PAPER AND PACKAGING	EQUITY	37,043.00	$ 481,929.43
KAR AUCTION SERVICES INC	EQUITY	60,623.00	$ 2,530,404.02
KARYOPHARM THERAPEUTICS INC	EQUITY	10,396.00	$ 69,757.16
KATE SPADE + CO	EQUITY	55,140.00	$ 1,136,435.40
KB HOME	EQUITY	36,013.00	$ 547,757.73
KBR INC	EQUITY	63,442.00	$ 839,972.08
KCG HOLDINGS INC CL A	EQUITY	22,746.00	$ 302,521.80
KEARNY FINANCIAL CORP/MD	EQUITY	34,464.00	$ 433,557.12
KELLOGG CO	EQUITY	107,188.00	$ 8,751,900.20
KELLY SERVICES INC A	EQUITY	12,941.00	$ 245,490.77

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Security Name	Asset Class	Shares/Par Value	Base Market Value
KEMPER CORP	EQUITY	16,824.00	$ 521,207.52
KENNAMETAL INC	EQUITY	33,996.00	$ 751,651.56
KENNEDY WILSON HOLDINGS INC	EQUITY	39,524.00	$ 749,375.04
KERYX BIOPHARMACEUTICALS	EQUITY	45,544.00	$ 301,501.28
KEYCORP	EQUITY	357,799.00	$ 3,953,678.95
KEYSIGHT TECHNOLOGIES IN	EQUITY	72,277.00	$ 2,102,537.93
KEYW HOLDING CORP/THE	EQUITY	17,170.00	$ 170,669.80
KFORCE INC	EQUITY	11,914.00	$ 201,227.46
KILROY REALTY CORP	EQUITY	39,383.00	$ 2,610,699.07
KIMBALL ELECTRONICS INC	EQUITY	13,159.00	$ 163,829.55
KIMBALL INTERNATIONAL B	EQUITY	17,448.00	$ 198,558.24
KIMBERLY CLARK CORP	EQUITY	154,712.00	$ 21,269,805.76
KIMCO REALTY CORP	EQUITY	173,714.00	$ 5,451,145.32
KINDER MORGAN INC	EQUITY	829,914.00	$ 15,535,990.08
KINDRED HEALTHCARE INC	EQUITY	35,632.00	$ 402,285.28
KIRBY CORP	EQUITY	22,634.00	$ 1,412,135.26
KIRKLAND S INC	EQUITY	8,137.00	$ 119,451.16
KITE PHARMA INC	EQUITY	16,962.00	$ 848,100.00
KITE REALTY GROUP TRUST	EQUITY	33,389.00	$ 935,893.67
KLA TENCOR CORP	EQUITY	67,172.00	$ 4,920,349.00
KLX INC	EQUITY	22,757.00	$ 705,467.00
KMG CHEMICALS INC	EQUITY	6,099.00	$ 158,513.01
KNIGHT TRANSPORTATION INC	EQUITY	26,323.00	$ 699,665.34
KNOLL INC	EQUITY	21,610.00	$ 524,690.80
KNOWLES CORP	EQUITY	37,162.00	$ 508,376.16
KOHLS CORP	EQUITY	80,122.00	$ 3,038,226.24
KOPIN CORP	EQUITY	36,368.00	$ 80,736.96
KOPPERS HOLDINGS INC	EQUITY	10,093.00	$ 310,157.89
KORN/FERRY INTERNATIONAL	EQUITY	21,184.00	$ 438,508.80
KOSMOS ENERGY LTD	EQUITY	66,829.00	$ 364,218.05
KRAFT HEINZ CO/THE	EQUITY	257,489.00	$ 22,782,626.72
KRATON CORP	EQUITY	11,818.00	$ 330,076.74
KRATOS DEFENSE + SECURITY	EQUITY	24,134.00	$ 98,949.40
KRISPY KREME DOUGHNUTS INC	EQUITY	24,567.00	$ 514,924.32
KROGER CO	EQUITY	409,987.00	$ 15,083,421.73
KRONOS WORLDWIDE INC	EQUITY	9,542.00	$ 50,095.50
KVH INDUSTRIES INC	EQUITY	10,956.00	$ 84,361.20
L 3 COMMUNICATIONS HOLDINGS	EQUITY	32,634.00	$ 4,787,081.46
L BRANDS INC	EQUITY	104,856.00	$ 7,038,983.28
LA JOLLA PHARMACEUTICAL CO	EQUITY	5,046.00	$ 80,736.00
LA QUINTA HOLDINGS INC	EQUITY	39,205.00	$ 446,937.00
LA Z BOY INC	EQUITY	22,552.00	$ 627,396.64
LABORATORY CRP OF AMER HLDGS	EQUITY	43,964.00	$ 5,727,190.28
LADDER CAPITAL CORP REIT	EQUITY	17,234.00	$ 210,254.80
LADENBURG THALMANN FINANCIAL	EQUITY	53,898.00	$ 127,199.28
LAKELAND BANCORP INC	EQUITY	20,659.00	$ 235,099.42

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Security Name	Asset Class	Shares/Par Value	Base Market Value
LAKELAND FINANCIAL CORP	EQUITY	8,623.00	$ 405,367.23
LAM RESEARCH CORP	EQUITY	68,614.00	$ 5,767,692.84
LAMAR ADVERTISING CO A	EQUITY	35,228.00	$ 2,335,616.40
LANCASTER COLONY CORP	EQUITY	7,953.00	$ 1,014,882.33
LANDAUER INC	EQUITY	5,297.00	$ 218,024.52
LANDEC CORP	EQUITY	14,875.00	$ 160,055.00
LANDS END INC	EQUITY	7,281.00	$ 119,554.02
LANDSTAR SYSTEM INC	EQUITY	17,988.00	$ 1,235,056.08
LANNETT CO INC	EQUITY	11,535.00	$ 274,417.65
LAREDO PETROLEUM INC	EQUITY	61,075.00	$ 640,066.00
LAS VEGAS SANDS CORP	EQUITY	155,694.00	$ 6,771,132.06
LASALLE HOTEL PROPERTIES	EQUITY	48,517.00	$ 1,144,030.86
LATTICE SEMICONDUCTOR CORP	EQUITY	53,104.00	$ 284,106.40
LDR HOLDING CORP	EQUITY	10,612.00	$ 392,113.40
LEAR CORP	EQUITY	31,646.00	$ 3,220,296.96
LEGACYTEXAS FINANCIAL GROUP	EQUITY	19,814.00	$ 533,194.74
LEGG MASON INC	EQUITY	43,368.00	$ 1,278,922.32
LEGGETT + PLATT INC	EQUITY	55,710.00	$ 2,847,338.10
LEIDOS HOLDINGS INC	EQUITY	28,034.00	$ 1,341,987.58
LEMAITRE VASCULAR INC	EQUITY	6,419.00	$ 91,599.13
LENDINGCLUB CORP	EQUITY	135,609.00	$ 583,118.70
LENDINGTREE INC	EQUITY	3,197.00	$ 282,391.01
LENNAR CORP B SHS	EQUITY	1,983.00	$ 73,866.75
LENNAR CORP A	EQUITY	79,868.00	$ 3,681,914.80
LENNOX INTERNATIONAL INC	EQUITY	16,431.00	$ 2,343,060.60
LEUCADIA NATIONAL CORP	EQUITY	137,374.00	$ 2,380,691.42
LEVEL 3 COMMUNICATIONS INC	EQUITY	126,247.00	$ 6,500,458.03
LEXICON PHARMACEUTICALS INC	EQUITY	19,860.00	$ 284,991.00
LEXINGTON REALTY TRUST	EQUITY	89,932.00	$ 909,212.52
LEXMARK INTERNATIONAL INC A	EQUITY	26,467.00	$ 999,129.25
LGI HOMES INC	EQUITY	6,402.00	$ 204,479.88
LHC GROUP INC	EQUITY	6,287.00	$ 272,101.36
LIBBEY INC	EQUITY	9,942.00	$ 157,978.38
LIBERTY BRAVES GROUP	EQUITY	1,913.00	$ 4,973.80
LIBERTY BRAVES GROUP A	EQUITY	4,071.00	$ 61,227.84
LIBERTY BRAVES GROUP C	EQUITY	13,251.00	$ 194,259.66
LIBERTY BROADBAND A	EQUITY	11,775.00	$ 699,435.00
LIBERTY BROADBAND C	EQUITY	42,934.00	$ 2,576,040.00
LIBERTY INTERACTIVE CORP Q A	EQUITY	190,552.00	$ 4,834,304.24
LIBERTY MEDIA GROUP LLC A	EQUITY	10,179.00	$ 194,826.06
LIBERTY MEDIA GROUP LLC C	EQUITY	22,534.00	$ 427,469.98
LIBERTY PROPERTY TRUST	EQUITY	63,705.00	$ 2,530,362.60
LIBERTY SIRIUS GROUP C	EQUITY	75,877.00	$ 2,342,322.99
LIBERTY SIRIUSXM GROUP A	EQUITY	37,367.00	$ 1,171,829.12
LIBERTY TRIPADVISOR HDG A	EQUITY	32,559.00	$ 712,390.92
LIBERTY VENTURES SER A	EQUITY	58,205.00	$ 2,157,659.35

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Security Name	Asset Class	Shares/Par Value	Base Market Value
LIEBERMAN ENTERPRISES INC	EQUITY	44,000.00	$ -
LIFELOCK INC	EQUITY	40,426.00	$ 639,135.06
LIFEPOINT HEALTH INC	EQUITY	17,162.00	$ 1,121,879.94
LIFEVANTAGE CORP	EQUITY	6,883.00	$ 93,608.80
LIGAND PHARMACEUTICALS	EQUITY	8,080.00	$ 963,701.60
LIMONEIRA CO	EQUITY	7,184.00	$ 126,582.08
LINCOLN ELECTRIC HOLDINGS	EQUITY	26,567.00	$ 1,569,578.36
LINCOLN NATIONAL CORP	EQUITY	102,575.00	$ 3,976,832.75
LINDSAY CORP	EQUITY	5,295.00	$ 359,318.70
LINEAR TECHNOLOGY CORP	EQUITY	102,165.00	$ 4,753,737.45
LINKEDIN CORP A	EQUITY	50,673.00	$ 9,589,865.25
LION BIOTECHNOLOGIES INC	EQUITY	19,397.00	$ 157,115.70
LIONBRIDGE TECHNOLOGIES INC	EQUITY	32,960.00	$ 130,192.00
LIONS GATE ENTERTAINMENT COR	EQUITY	41,468.00	$ 838,897.64
LIPOCINE INC	EQUITY	12,590.00	$ 38,273.60
LIQUIDITY SERVICES INC	EQUITY	12,461.00	$ 97,694.24
LITHIA MOTORS INC CL A	EQUITY	9,954.00	$ 707,430.78
LITTELFUSE INC	EQUITY	9,762.00	$ 1,153,770.78
LIVE NATION ENTERTAINMENT IN	EQUITY	56,740.00	$ 1,333,390.00
LIVEPERSON INC	EQUITY	26,001.00	$ 164,846.34
LKQ CORP	EQUITY	130,554.00	$ 4,138,561.80
LOCKHEED MARTIN CORP	EQUITY	113,643.00	$ 28,202,783.31
LOEWS CORP	EQUITY	119,726.00	$ 4,919,541.34
LOGMEIN INC	EQUITY	10,926.00	$ 693,036.18
LORAL SPACE + COMMUNICATIONS	EQUITY	5,918.00	$ 208,727.86
LOUISIANA PACIFIC CORP	EQUITY	60,967.00	$ 1,057,777.45
LOWE S COS INC	EQUITY	386,401.00	$ 30,591,367.17
LOXO ONCOLOGY INC	EQUITY	5,009.00	$ 116,108.62
LPL FINANCIAL HOLDINGS INC	EQUITY	37,178.00	$ 837,620.34
LSB INDUSTRIES INC	EQUITY	8,861.00	$ 107,040.88
LSI INDUSTRIES INC	EQUITY	14,330.00	$ 158,633.10
LTC PROPERTIES INC	EQUITY	15,877.00	$ 821,317.21
LULULEMON ATHLETICA INC	EQUITY	42,020.00	$ 3,103,597.20
LUMBER LIQUIDATORS HOLDINGS	EQUITY	12,050.00	$ 185,811.00
LUMENTUM HOLDINGS INC	EQUITY	20,072.00	$ 485,742.40
LUMINEX CORP	EQUITY	18,624.00	$ 376,763.52
LUMOS NETWORKS CORP	EQUITY	10,888.00	$ 131,744.80
LYDALL INC	EQUITY	8,235.00	$ 317,541.60
LYONDELLBASELL INDU CL A	EQUITY	149,819.00	$ 11,149,529.98
M + T BANK CORP	EQUITY	65,324.00	$ 7,723,256.52
M/I HOMES INC	EQUITY	11,687.00	$ 220,066.21
MACERICH CO/THE	EQUITY	61,591.00	$ 5,259,255.49
MACK CALI REALTY CORP	EQUITY	37,270.00	$ 1,006,290.00
MACOM TECHNOLOGY SOLUTIONS H	EQUITY	9,997.00	$ 329,701.06
MACQUARIE INFRASTRUCTURE COR	EQUITY	32,018.00	$ 2,370,932.90
MACROGENICS INC	EQUITY	12,432.00	$ 335,539.68

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MACY S INC	EQUITY	133,468.00	$ 4,485,859.48
MADISON SQUARE GARDEN CO A	EQUITY	8,874.00	$ 1,530,853.74
MAGELLAN HEALTH INC	EQUITY	9,372.00	$ 616,396.44
MAIDEN HOLDINGS LTD	EQUITY	24,874.00	$ 304,457.76
MAINSOURCE FINANCIAL GROUP I	EQUITY	12,433.00	$ 274,147.65
MALIBU BOATS INC A	EQUITY	8,120.00	$ 98,089.60
MALLINCKRODT PLC	EQUITY	47,189.00	$ 2,868,147.42
MANHATTAN ASSOCIATES INC	EQUITY	31,211.00	$ 2,001,561.43
MANITOWOC COMPANY INC	EQUITY	58,751.00	$ 320,192.95
MANITOWOC FOODSERVICE INC	EQUITY	58,751.00	$ 1,035,192.62
MANNKIND CORP	EQUITY	106,706.00	$ 123,778.96
MANPOWERGROUP INC	EQUITY	30,078.00	$ 1,935,218.52
MANTECH INTERNATIONAL CORP A	EQUITY	10,629.00	$ 401,988.78
MARATHON OIL CORP	EQUITY	365,283.00	$ 5,482,897.83
MARATHON PETROLEUM CORP	EQUITY	227,270.00	$ 8,627,169.20
MARCHEX INC CLASS B	EQUITY	18,590.00	$ 59,116.20
MARCUS + MILLICHAP INC	EQUITY	6,642.00	$ 168,773.22
MARCUS CORPORATION	EQUITY	10,199.00	$ 215,198.90
MARINEMAX INC	EQUITY	12,419.00	$ 210,750.43
MARKEL CORP	EQUITY	5,939.00	$ 5,658,560.42
MARKETAXESS HOLDINGS INC	EQUITY	16,185.00	$ 2,353,299.00
MARKETO INC	EQUITY	17,763.00	$ 618,507.66
MARRIOTT INTERNATIONAL CL A	EQUITY	80,356.00	$ 5,340,459.76
MARRIOTT VACATIONS WORLD	EQUITY	9,769.00	$ 669,078.81
MARSH + MCLENNAN COS	EQUITY	225,665.00	$ 15,449,025.90
MARTEN TRANSPORT LTD	EQUITY	11,551.00	$ 228,709.80
MARTIN MARIETTA MATERIALS	EQUITY	27,527.00	$ 5,285,184.00
MARVELL TECHNOLOGY GROUP LTD	EQUITY	169,475.00	$ 1,615,096.75
MASCO CORP	EQUITY	143,385.00	$ 4,436,331.90
MASIMO CORP	EQUITY	17,657.00	$ 927,257.36
MASONITE INTERNATIONAL CORP	EQUITY	13,330.00	$ 881,646.20
MASTEC INC	EQUITY	27,974.00	$ 624,379.68
MASTERCARD INC CLASS A	EQUITY	417,658.00	$ 36,778,963.48
MATADOR RESOURCES CO	EQUITY	37,707.00	$ 746,598.60
MATCH GROUP INC	EQUITY	7,582.00	$ 114,298.65
MATERION CORP	EQUITY	9,219.00	$ 228,262.44
MATRIX SERVICE CO	EQUITY	12,508.00	$ 206,256.92
MATSON INC	EQUITY	18,914.00	$ 610,733.06
MATTEL INC	EQUITY	146,936.00	$ 4,597,627.44
MATTHEWS INTL CORP CLASS A	EQUITY	13,680.00	$ 761,155.20
MATTRESS FIRM HOLDING CORP	EQUITY	8,811.00	$ 295,609.05
MAXIM INTEGRATED PRODUCTS	EQUITY	121,959.00	$ 4,352,716.71
MAXIMUS INC	EQUITY	27,238.00	$ 1,508,168.06
MAXLINEAR INC CLASS A	EQUITY	25,563.00	$ 459,622.74
MB FINANCIAL INC	EQUITY	29,889.00	$ 1,084,372.92
MBIA INC	EQUITY	62,881.00	$ 429,477.23

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MCCORMICK + CO NON VTG SHRS	EQUITY	49,983.00	$ 5,331,686.61
MCDERMOTT INTL INC	EQUITY	105,031.00	$ 518,853.14
MCDONALD S CORP	EQUITY	380,122.00	$ 45,743,881.48
MCGRATH RENTCORP	EQUITY	11,723.00	$ 358,606.57
MCKESSON CORP	EQUITY	97,135.00	$ 18,130,247.75
MDC HOLDINGS INC	EQUITY	17,140.00	$ 417,187.60
MDC PARTNERS INC A	EQUITY	20,133.00	$ 368,232.57
MDU RESOURCES GROUP INC	EQUITY	82,936.00	$ 1,990,464.00
MEAD JOHNSON NUTRITION CO	EQUITY	80,398.00	$ 7,296,118.50
MEDIA GENERAL INC	EQUITY	46,701.00	$ 802,790.19
MEDICAL PROPERTIES TRUST INC	EQUITY	104,909.00	$ 1,595,665.89
MEDICINES COMPANY	EQUITY	28,978.00	$ 974,530.14
MEDICINOVA INC	EQUITY	13,667.00	$ 103,185.85
MEDIDATA SOLUTIONS INC	EQUITY	24,097.00	$ 1,129,426.39
MEDIFAST INC	EQUITY	6,006.00	$ 199,819.62
MEDIVATION INC	EQUITY	68,370.00	$ 4,122,711.00
MEDNAX INC	EQUITY	39,417.00	$ 2,854,973.31
MEDTRONIC PLC	EQUITY	606,807.00	$ 52,652,643.39
MEETME INC	EQUITY	19,853.00	$ 105,816.49
MEMORIAL RESOURCE DEVELOPMEN	EQUITY	43,569.00	$ 691,875.72
MENTOR GRAPHICS CORP	EQUITY	42,355.00	$ 900,467.30
MERCANTILE BANK CORP	EQUITY	10,381.00	$ 247,690.66
MERCHANTS BANCSHARES INC	EQUITY	5,966.00	$ 181,843.68
MERCK + CO. INC.	EQUITY	1,198,164.00	$ 69,026,228.04
MERCURY GENERAL CORP	EQUITY	10,758.00	$ 571,895.28
MERCURY SYSTEMS INC	EQUITY	15,695.00	$ 390,177.70
MEREDITH CORP	EQUITY	15,695.00	$ 814,727.45
MERIDIAN BANCORP INC	EQUITY	16,670.00	$ 246,382.60
MERIDIAN BIOSCIENCE INC	EQUITY	18,862.00	$ 367,809.00
MERIT MEDICAL SYSTEMS INC	EQUITY	19,994.00	$ 396,481.02
MERITAGE HOMES CORP	EQUITY	17,098.00	$ 641,858.92
MERITOR INC	EQUITY	43,060.00	$ 310,032.00
MERRIMACK PHARMACEUTICALS IN	EQUITY	48,723.00	$ 262,616.97
MESA LABORATORIES INC	EQUITY	776.00	$ 95,448.00
META FINANCIAL GROUP INC	EQUITY	1,800.00	$ 91,728.00
METALDYNE PERFORMANCE GROUP	EQUITY	6,072.00	$ 83,490.00
METHODE ELECTRONICS INC	EQUITY	16,723.00	$ 572,428.29
METLIFE INC	EQUITY	400,396.00	$ 15,947,772.68
METTLER TOLEDO INTERNATIONAL	EQUITY	11,374.00	$ 4,150,600.08
MFA FINANCIAL INC	EQUITY	147,663.00	$ 1,073,510.01
MGE ENERGY INC	EQUITY	15,383.00	$ 869,370.25
MGIC INVESTMENT CORP	EQUITY	147,767.00	$ 879,213.65
MGM RESORTS INTERNATIONAL	EQUITY	204,192.00	$ 4,620,864.96
MGP INGREDIENTS INC	EQUITY	4,686.00	$ 179,145.78
MICHAEL KORS HOLDINGS LTD	EQUITY	74,209.00	$ 3,671,861.32
MICHAELS COS INC/THE	EQUITY	38,388.00	$ 1,091,754.72

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MICROCHIP TECHNOLOGY INC	EQUITY	90,763.00	$ 4,607,129.88
MICRON TECHNOLOGY INC	EQUITY	445,797.00	$ 6,134,166.72
MICROSEMI CORP	EQUITY	46,864.00	$ 1,531,515.52
MICROSOFT CORP	EQUITY	3,276,879.00	$ 167,677,898.43
MICROSTRATEGY INC CL A	EQUITY	4,024.00	$ 704,280.48
MID AMERICA APARTMENT COMM	EQUITY	32,812.00	$ 3,491,196.80
MIDDLEBY CORP	EQUITY	24,794.00	$ 2,857,508.50
MIDDLESEX WATER CO	EQUITY	8,462.00	$ 367,081.56
MILACRON HOLDINGS CORP	EQUITY	7,246.00	$ 105,139.46
MILLER INDUSTRIES INC/TENN	EQUITY	7,294.00	$ 150,183.46
MIMEDX GROUP INC	EQUITY	48,645.00	$ 388,187.10
MINDBODY INC CLASS A	EQUITY	6,424.00	$ 103,683.36
MINERALS TECHNOLOGIES INC	EQUITY	15,020.00	$ 853,136.00
MINERVA NEUROSCIENCES INC	EQUITY	8,756.00	$ 89,398.76
MIRATI THERAPEUTICS INC	EQUITY	4,944.00	$ 26,994.24
MISTRAS GROUP INC	EQUITY	8,136.00	$ 194,206.32
MITEK SYSTEMS INC	EQUITY	12,953.00	$ 92,095.83
MKS INSTRUMENTS INC	EQUITY	23,282.00	$ 1,002,522.92
MOBILE MINI INC	EQUITY	20,287.00	$ 702,741.68
MOBILEIRON INC	EQUITY	17,027.00	$ 51,932.35
MODEL N INC	EQUITY	7,074.00	$ 94,437.90
MODINE MANUFACTURING CO	EQUITY	22,678.00	$ 199,566.40
MOELIS + CO CLASS A	EQUITY	7,644.00	$ 171,990.00
MOHAWK INDUSTRIES INC	EQUITY	26,316.00	$ 4,993,724.16
MOLINA HEALTHCARE INC	EQUITY	17,882.00	$ 892,311.80
MOLSON COORS BREWING CO B	EQUITY	73,904.00	$ 7,473,911.52
MOMENTA PHARMACEUTICALS INC	EQUITY	26,849.00	$ 289,969.20
MONARCH CASINO + RESORT INC	EQUITY	4,250.00	$ 93,372.50
MONDELEZ INTERNATIONAL INC A	EQUITY	646,101.00	$ 29,404,056.51
MONEYGRAM INTERNATIONAL INC	EQUITY	15,924.00	$ 109,079.40
MONMOUTH REAL ESTATE INV COR	EQUITY	32,782.00	$ 434,689.32
MONOGRAM RESIDENTIAL TRUST I	EQUITY	63,929.00	$ 652,715.09
MONOLITHIC POWER SYSTEMS INC	EQUITY	16,822.00	$ 1,149,279.04
MONOTYPE IMAGING HOLDINGS IN	EQUITY	17,799.00	$ 438,389.37
MONRO MUFFLER BRAKE INC	EQUITY	13,665.00	$ 868,547.40
MONSANTO CO	EQUITY	188,226.00	$ 19,464,450.66
MONSTER BEVERAGE CORP	EQUITY	64,274.00	$ 10,329,474.54
MONSTER WORLDWIDE INC	EQUITY	41,201.00	$ 98,470.39
MOODY S CORP	EQUITY	73,045.00	$ 6,845,046.95
MOOG INC CLASS A	EQUITY	13,321.00	$ 718,268.32
MORGAN STANLEY	EQUITY	615,429.00	$ 15,988,845.42
MORNINGSTAR INC	EQUITY	7,260.00	$ 593,722.80
MOSAIC CO/THE	EQUITY	149,356.00	$ 3,910,140.08
MOTORCAR PARTS OF AMERICA IN	EQUITY	8,775.00	$ 238,504.50
MOTOROLA SOLUTIONS INC	EQUITY	74,513.00	$ 4,915,622.61
MOVADO GROUP INC	EQUITY	8,524.00	$ 184,800.32

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MRC GLOBAL INC	EQUITY	44,146.00	$ 627,314.66
MSA SAFETY INC	EQUITY	13,018.00	$ 683,835.54
MSC INDUSTRIAL DIRECT CO A	EQUITY	20,365.00	$ 1,436,954.40
MSCI INC	EQUITY	39,403.00	$ 3,038,759.36
MSG NETWORKS INC A	EQUITY	26,624.00	$ 408,412.16
MTS SYSTEMS CORP	EQUITY	6,903.00	$ 302,627.52
MUELLER INDUSTRIES INC	EQUITY	24,147.00	$ 769,806.36
MUELLER WATER PRODUCTS INC A	EQUITY	69,763.00	$ 796,693.46
MULTI COLOR CORP	EQUITY	6,015.00	$ 381,351.00
MULTI FINELINE ELECTRONIX IN	EQUITY	4,045.00	$ 93,844.00
MULTI PACKAGING SOLUTIONS IN	EQUITY	6,389.00	$ 85,293.15
MURPHY OIL CORP	EQUITY	71,086.00	$ 2,256,980.50
MURPHY USA INC	EQUITY	16,597.00	$ 1,230,833.52
MYERS INDUSTRIES INC	EQUITY	12,513.00	$ 180,187.20
MYLAN NV	EQUITY	187,610.00	$ 8,112,256.40
MYR GROUP INC/DELAWARE	EQUITY	10,167.00	$ 244,821.36
MYRIAD GENETICS INC	EQUITY	30,726.00	$ 940,215.60
N B T BANCORP INC	EQUITY	20,266.00	$ 580,215.58
NABORS INDUSTRIES LTD	EQUITY	116,416.00	$ 1,169,980.80
NACCO INDUSTRIES CL A	EQUITY	2,462.00	$ 137,872.00
NANOMETRICS INC	EQUITY	11,907.00	$ 247,546.53
NANOSTRING TECHNOLOGIES INC	EQUITY	6,975.00	$ 87,885.00
NASDAQ INC	EQUITY	47,961.00	$ 3,101,637.87
NATERA INC	EQUITY	9,427.00	$ 113,736.76
NATIONAL BANK HOLD CL A	EQUITY	14,137.00	$ 287,829.32
NATIONAL BANKSHARES INC/VA	EQUITY	6,407.00	$ 223,732.44
NATIONAL BEVERAGE CORP	EQUITY	6,145.00	$ 385,967.45
NATIONAL CINEMEDIA INC	EQUITY	28,796.00	$ 445,762.08
NATIONAL FUEL GAS CO	EQUITY	32,762.00	$ 1,863,502.56
NATIONAL GENERAL HLDGS	EQUITY	16,630.00	$ 356,214.60
NATIONAL HEALTHCARE CORP	EQUITY	5,089.00	$ 329,461.86
NATIONAL INSTRUMENTS CORP	EQUITY	43,548.00	$ 1,193,215.20
NATIONAL OILWELL VARCO INC	EQUITY	163,694.00	$ 5,508,303.10
NATIONAL PRESTO INDS INC	EQUITY	2,413.00	$ 227,666.55
NATIONAL RETAIL PROPERTIES	EQUITY	59,700.00	$ 3,087,684.00
NATIONAL STORAGE AFFILIATES	EQUITY	11,809.00	$ 245,863.38
NATIONAL WESTERN LIFE GROU A	EQUITY	1,092.00	$ 213,234.84
NATIONSTAR MORTGAGE HOLDINGS	EQUITY	16,573.00	$ 186,611.98
NATL HEALTH INVESTORS INC	EQUITY	16,648.00	$ 1,250,098.32
NATURAL GAS SERVICES GROUP	EQUITY	7,355.00	$ 168,429.50
NATURAL GROCERS BY VITAMIN C	EQUITY	4,537.00	$ 59,207.85
NATURAL HEALTH TRENDS CORP	EQUITY	3,811.00	$ 107,432.09
NATURES SUNSHINE PRODS INC	EQUITY	7,248.00	$ 69,073.44
NATUS MEDICAL INC	EQUITY	15,140.00	$ 572,292.00
NAUTILUS INC	EQUITY	15,308.00	$ 273,094.72
NAVIENT CORP	EQUITY	146,141.00	$ 1,746,384.95

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NAVIGANT CONSULTING INC	EQUITY	21,630.00	$ 349,324.50
NAVIGATORS GROUP INC	EQUITY	5,026.00	$ 462,241.22
NAVIOS MARITIME ACQUISITION	EQUITY	42,778.00	$ 67,161.46
NAVISTAR INTERNATIONAL CORP	EQUITY	23,673.00	$ 276,737.37
NCI BUILDING SYSTEMS INC	EQUITY	13,807.00	$ 220,773.93
NCR CORPORATION	EQUITY	54,568.00	$ 1,515,353.36
NEENAH PAPER INC	EQUITY	7,398.00	$ 535,393.26
NEKTAR THERAPEUTICS	EQUITY	56,963.00	$ 810,583.49
NELNET INC CL A	EQUITY	9,185.00	$ 319,178.75
NEOGEN CORP	EQUITY	16,100.00	$ 905,625.00
NEOGENOMICS INC	EQUITY	20,615.00	$ 165,744.60
NEOPHOTONICS CORP	EQUITY	12,941.00	$ 123,327.73
NETAPP INC	EQUITY	123,110.00	$ 3,027,274.90
NETFLIX INC	EQUITY	176,357.00	$ 16,133,138.36
NETGEAR INC	EQUITY	15,249.00	$ 724,937.46
NETSCOUT SYSTEMS INC	EQUITY	39,886.00	$ 887,463.50
NETSUITE INC	EQUITY	17,706.00	$ 1,288,996.80
NEUROCRINE BIOSCIENCES INC	EQUITY	37,226.00	$ 1,691,921.70
NEUSTAR INC CLASS A	EQUITY	23,781.00	$ 559,091.31
NEVRO CORP	EQUITY	10,549.00	$ 778,094.24
NEW JERSEY RESOURCES CORP	EQUITY	36,470.00	$ 1,405,918.50
NEW MEDIA INVESTMENT GROUP	EQUITY	20,256.00	$ 366,025.92
NEW RELIC INC	EQUITY	8,602.00	$ 252,726.76
NEW RESIDENTIAL INVESTMENT	EQUITY	94,963.00	$ 1,314,287.92
NEW SENIOR INVESTMENT GROUP	EQUITY	26,915.00	$ 287,452.20
NEW YORK COMMUNITY BANCORP	EQUITY	198,389.00	$ 2,973,851.11
NEW YORK MORTGAGE TRUST INC	EQUITY	57,585.00	$ 351,268.50
NEW YORK REIT INC	EQUITY	72,122.00	$ 667,128.50
NEW YORK TIMES CO A	EQUITY	51,853.00	$ 627,421.30
NEWELL BRANDS INC	EQUITY	189,211.00	$ 9,189,978.27
NEWFIELD EXPLORATION CO	EQUITY	86,532.00	$ 3,822,983.76
NEWLINK GENETICS CORP	EQUITY	9,446.00	$ 106,361.96
NEWMARKET CORP	EQUITY	3,208.00	$ 1,329,331.04
NEWMONT MINING CORP	EQUITY	228,750.00	$ 8,948,700.00
NEWPARK RESOURCES INC	EQUITY	38,945.00	$ 225,491.55
NEWS CORP CLASS A	EQUITY	166,933.00	$ 1,894,689.55
NEWS CORP CLASS B	EQUITY	44,533.00	$ 519,700.11
NEWSTAR FINANCIAL INC	EQUITY	13,255.00	$ 111,607.10
NEXPOINT RESIDENTIAL	EQUITY	5,610.00	$ 102,102.00
NEXSTAR BROADCASTING GROUP A	EQUITY	13,902.00	$ 661,457.16
NEXTERA ENERGY INC	EQUITY	199,298.00	$ 25,988,459.20
NIC INC	EQUITY	28,629.00	$ 628,120.26
NICOLET BANKSHARES INC	EQUITY	2,588.00	$ 98,551.04
NIELSEN HOLDINGS PLC	EQUITY	154,987.00	$ 8,054,674.39
NII HOLDINGS INC	EQUITY	26,415.00	$ 83,999.70
NIKE INC CL B	EQUITY	573,081.00	$ 31,634,071.20

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NIMBLE STORAGE INC	EQUITY	21,029.00	$ 167,390.84
NISOURCE INC	EQUITY	136,600.00	$ 3,622,632.00
NMI HOLDINGS INC CLASS A	EQUITY	26,881.00	$ 147,307.88
NN INC	EQUITY	9,008.00	$ 126,021.92
NOBLE CORP PLC	EQUITY	100,252.00	$ 826,076.48
NOBLE ENERGY INC	EQUITY	183,733.00	$ 6,590,502.71
NOODLES + CO	EQUITY	5,755.00	$ 56,283.90
NORDIC AMERICAN TANKERS LTD	EQUITY	40,467.00	$ 562,086.63
NORDSON CORP	EQUITY	24,030.00	$ 2,009,148.30
NORDSTROM INC	EQUITY	52,981.00	$ 2,015,927.05
NORFOLK SOUTHERN CORP	EQUITY	127,428.00	$ 10,847,945.64
NORTEK INC	EQUITY	4,222.00	$ 250,406.82
NORTHERN OIL AND GAS INC	EQUITY	29,086.00	$ 134,377.32
NORTHERN TRUST CORP	EQUITY	90,684.00	$ 6,008,721.84
NORTHFIELD BANCORP INC	EQUITY	24,891.00	$ 369,133.53
NORTHROP GRUMMAN CORP	EQUITY	72,061.00	$ 16,017,719.08
NORTHSTAR ASSET MANAGEMENT	EQUITY	85,277.00	$ 870,678.17
NORTHSTAR REALTY EUROPE CORP	EQUITY	27,099.00	$ 250,665.75
NORTHSTAR REALTY FINANCE	EQUITY	81,297.00	$ 929,224.71
NORTHWEST BANCSHARES INC	EQUITY	41,408.00	$ 614,080.64
NORTHWEST NATURAL GAS CO	EQUITY	11,786.00	$ 763,968.52
NORTHWESTERN CORP	EQUITY	20,641.00	$ 1,301,827.87
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	67,407.00	$ 2,685,494.88
NOVANTA INC	EQUITY	16,235.00	$ 245,960.25
NOVAVAX INC	EQUITY	116,719.00	$ 848,547.13
NOVOCURE LTD	EQUITY	16,811.00	$ 196,184.37
NOW INC	EQUITY	46,785.00	$ 848,679.90
NRG ENERGY INC	EQUITY	133,091.00	$ 1,995,034.09
NRG YIELD INC CLASS A	EQUITY	14,784.00	$ 225,012.48
NRG YIELD INC CLASS C	EQUITY	23,029.00	$ 359,022.11
NU SKIN ENTERPRISES INC A	EQUITY	23,473.00	$ 1,084,217.87
NUANCE COMMUNICATIONS INC	EQUITY	96,802.00	$ 1,513,015.26
NUCOR CORP	EQUITY	136,363.00	$ 6,737,695.83
NUTRACEUTICAL INTL CORP	EQUITY	5,358.00	$ 124,037.70
NUTRISYSTEM INC	EQUITY	13,703.00	$ 347,508.08
NUVASIVE INC	EQUITY	21,063.00	$ 1,257,882.36
NV5 GLOBAL INC	EQUITY	3,515.00	$ 99,966.60
NVE CORP	EQUITY	3,080.00	$ 180,642.00
NVIDIA CORP	EQUITY	220,412.00	$ 10,361,568.12
NVR INC	EQUITY	1,547.00	$ 2,754,185.98
NXSTAGE MEDICAL INC	EQUITY	28,586.00	$ 619,744.48
O REILLY AUTOMOTIVE INC	EQUITY	40,991.00	$ 11,112,660.10
OASIS PETROLEUM INC	EQUITY	74,255.00	$ 693,541.70
OCCIDENTAL PETROLEUM CORP	EQUITY	329,991.00	$ 24,934,119.96
OCEANEERING INTL INC	EQUITY	43,399.00	$ 1,295,894.14
OCEANFIRST FINANCIAL CORP	EQUITY	10,835.00	$ 196,871.95

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OCLARO INC	EQUITY	50,385.00	$ 245,878.80
OCULAR THERAPEUTIX INC	EQUITY	5,916.00	$ 29,284.20
OCWEN FINANCIAL CORP	EQUITY	45,893.00	$ 78,477.03
OFFICE DEPOT INC	EQUITY	236,384.00	$ 782,431.04
OFG BANCORP	EQUITY	20,258.00	$ 168,141.40
OGE ENERGY CORP	EQUITY	86,129.00	$ 2,820,724.75
OIL STATES INTERNATIONAL INC	EQUITY	21,830.00	$ 717,770.40
OLD DOMINION FREIGHT LINE	EQUITY	28,952.00	$ 1,746,095.12
OLD NATIONAL BANCORP	EQUITY	49,962.00	$ 626,023.86
OLD REPUBLIC INTL CORP	EQUITY	107,109.00	$ 2,066,132.61
OLIN CORP	EQUITY	71,265.00	$ 1,770,222.60
OLLIE S BARGAIN OUTLET HOLDI	EQUITY	7,081.00	$ 176,246.09
OLYMPIC STEEL INC	EQUITY	5,563.00	$ 151,925.53
OM ASSET MANAGEMENT PLC	EQUITY	13,204.00	$ 176,273.40
OMEGA HEALTHCARE INVESTORS	EQUITY	77,142.00	$ 2,618,970.90
OMEGA PROTEIN CORP	EQUITY	11,456.00	$ 229,005.44
OMEROS CORP	EQUITY	17,365.00	$ 182,679.80
OMNICELL INC	EQUITY	16,521.00	$ 565,513.83
OMNICOM GROUP	EQUITY	101,830.00	$ 8,298,126.70
OMNOVA SOLUTIONS INC	EQUITY	23,925.00	$ 173,456.25
ON ASSIGNMENT INC	EQUITY	23,040.00	$ 851,328.00
ON DECK CAPITAL INC	EQUITY	17,759.00	$ 91,458.85
ON SEMICONDUCTOR CORP	EQUITY	177,504.00	$ 1,565,585.28
ONCOMED PHARMACEUTICALS INC	EQUITY	7,811.00	$ 96,153.41
ONE GAS INC	EQUITY	22,341.00	$ 1,487,687.19
ONE LIBERTY PROPERTIES INC	EQUITY	11,154.00	$ 266,022.90
ONEBEACON INSURANCE GROUP A	EQUITY	14,409.00	$ 198,844.20
ONEMAIN HOLDINGS INC	EQUITY	22,350.00	$ 510,027.00
ONEOK INC	EQUITY	90,345.00	$ 4,286,870.25
OPHTHOTECH CORP	EQUITY	13,212.00	$ 674,208.36
OPKO HEALTH INC	EQUITY	133,022.00	$ 1,242,425.48
OPPENHEIMER HOLDINGS CL A	EQUITY	6,753.00	$ 104,401.38
OPUS BANK	EQUITY	6,229.00	$ 210,540.20
ORACLE CORP	EQUITY	1,279,583.00	$ 52,373,332.19
ORASURE TECHNOLOGIES INC	EQUITY	28,482.00	$ 168,328.62
ORBCOMM INC	EQUITY	29,144.00	$ 289,982.80
ORBITAL ATK INC	EQUITY	25,501.00	$ 2,171,155.14
ORCHID ISLAND CAPITAL INC	EQUITY	9,033.00	$ 92,949.57
ORCHIDS PAPER PRODUCTS CO	EQUITY	2,705.00	$ 96,216.85
ORGANOVO HOLDINGS INC	EQUITY	37,932.00	$ 141,107.04
ORION GROUP HOLDINGS INC	EQUITY	15,112.00	$ 80,244.72
ORITANI FINANCIAL CORP	EQUITY	22,192.00	$ 354,850.08
ORMAT TECHNOLOGIES INC	EQUITY	15,511.00	$ 678,761.36
ORTHOFIX INTERNATIONAL NV	EQUITY	9,256.00	$ 392,454.40
OSHKOSH CORP	EQUITY	30,953.00	$ 1,476,767.63
OSI SYSTEMS INC	EQUITY	7,121.00	$ 413,943.73

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OSIRIS THERAPEUTICS INC	EQUITY	9,605.00	$ 48,889.45
OTONOMY INC	EQUITY	6,819.00	$ 108,285.72
OTTER TAIL CORP	EQUITY	17,289.00	$ 579,008.61
OUTERWALL INC	EQUITY	8,214.00	$ 344,988.00
OUTFRONT MEDIA INC	EQUITY	59,056.00	$ 1,427,383.52
OVASCIENCE INC	EQUITY	10,707.00	$ 55,783.47
OVERSEAS SHIPHOLDING GROUP A	EQUITY	9,136.00	$ 100,404.64
OVERSTOCK.COM INC	EQUITY	6,064.00	$ 97,691.04
OWENS + MINOR INC	EQUITY	27,122.00	$ 1,013,820.36
OWENS CORNING	EQUITY	48,967.00	$ 2,522,779.84
OWENS ILLINOIS INC	EQUITY	69,746.00	$ 1,256,125.46
OXFORD IMMUNOTEC GLOBAL PLC	EQUITY	9,499.00	$ 85,491.00
OXFORD INDUSTRIES INC	EQUITY	6,476.00	$ 366,671.12
P G + E CORP	EQUITY	213,842.00	$ 13,668,780.64
PACCAR INC	EQUITY	147,236.00	$ 7,637,131.32
PACIFIC BIOSCIENCES OF CALIF	EQUITY	30,766.00	$ 216,438.81
PACIFIC CONTINENTAL CORP	EQUITY	13,874.00	$ 217,960.54
PACIFIC ETHANOL INC	EQUITY	12,341.00	$ 67,258.45
PACIFIC PREMIER BANCORP INC	EQUITY	8,632.00	$ 207,168.00
PACIRA PHARMACEUTICALS INC	EQUITY	15,873.00	$ 535,396.29
PACKAGING CORP OF AMERICA	EQUITY	40,386.00	$ 2,703,034.98
PACWEST BANCORP	EQUITY	51,430.00	$ 2,045,885.40
PALO ALTO NETWORKS INC	EQUITY	37,416.00	$ 4,588,698.24
PANDORA MEDIA INC	EQUITY	91,635.00	$ 1,140,855.75
PANERA BREAD COMPANY CLASS A	EQUITY	9,365.00	$ 1,984,818.10
PANHANDLE OIL AND GAS INC A	EQUITY	7,935.00	$ 132,276.45
PAPA JOHN S INTL INC	EQUITY	11,768.00	$ 800,224.00
PAR PACIFIC HOLDINGS INC	EQUITY	11,382.00	$ 174,599.88
PARAMOUNT GROUP INC	EQUITY	71,810.00	$ 1,144,651.40
PARATEK PHARMACEUTICALS INC	EQUITY	4,574.00	$ 63,624.34
PAREXEL INTERNATIONAL CORP	EQUITY	22,484.00	$ 1,413,793.92
PARK ELECTROCHEMICAL CORP	EQUITY	10,549.00	$ 153,276.97
PARK NATIONAL CORP	EQUITY	6,088.00	$ 558,756.64
PARK OHIO HOLDINGS CORP	EQUITY	4,239.00	$ 119,878.92
PARK STERLING CORP	EQUITY	30,580.00	$ 216,812.20
PARKER DRILLING CO	EQUITY	63,284.00	$ 144,920.36
PARKER HANNIFIN CORP	EQUITY	57,008.00	$ 6,159,714.40
PARKWAY PROPERTIES INC	EQUITY	36,358.00	$ 608,269.34
PARSLEY ENERGY INC CLASS A	EQUITY	66,929.00	$ 1,811,098.74
PARTY CITY HOLDCO INC	EQUITY	9,387.00	$ 130,573.17
PATRICK INDUSTRIES INC	EQUITY	6,543.00	$ 394,477.47
PATTERN ENERGY GROUP INC	EQUITY	22,293.00	$ 512,070.21
PATTERSON COS INC	EQUITY	37,025.00	$ 1,773,127.25
PATTERSON UTI ENERGY INC	EQUITY	63,172.00	$ 1,346,827.04
PAYCHEX INC	EQUITY	138,217.00	$ 8,223,911.50
PAYCOM SOFTWARE INC	EQUITY	18,727.00	$ 809,193.67

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PAYLOCITY HOLDING CORP	EQUITY	8,979.00	$ 387,892.80
PAYPAL HOLDINGS INC	EQUITY	490,040.00	$ 17,891,360.40
PBF ENERGY INC CLASS A	EQUITY	42,152.00	$ 1,002,374.56
PDC ENERGY INC	EQUITY	19,981.00	$ 1,151,105.41
PDF SOLUTIONS INC	EQUITY	13,988.00	$ 195,692.12
PDL BIOPHARMA INC	EQUITY	69,909.00	$ 219,514.26
PDVWIRELESS INC	EQUITY	4,674.00	$ 99,976.86
PEAPACK GLADSTONE FINL CORP	EQUITY	3,835.00	$ 70,985.85
PEBBLEBROOK HOTEL TRUST	EQUITY	31,653.00	$ 830,891.25
PEGASYSTEMS INC	EQUITY	16,157.00	$ 435,431.15
PENN NATIONAL GAMING INC	EQUITY	36,230.00	$ 505,408.50
PENN REAL ESTATE INVEST TST	EQUITY	30,801.00	$ 660,681.45
PENNS WOODS BANCORP INC	EQUITY	4,151.00	$ 174,300.49
PENNYMAC MORTGAGE INVESTMENT	EQUITY	28,555.00	$ 463,447.65
PENSKE AUTOMOTIVE GROUP INC	EQUITY	15,820.00	$ 497,697.20
PENTAIR PLC	EQUITY	71,758.00	$ 4,182,773.82
PENUMBRA INC	EQUITY	10,120.00	$ 602,140.00
PEOPLE S UNITED FINANCIAL	EQUITY	130,572.00	$ 1,914,185.52
PEOPLES BANCORP INC	EQUITY	10,022.00	$ 218,379.38
PEOPLES FINANCIAL SERVICES	EQUITY	4,545.00	$ 177,891.30
PEPSICO INC	EQUITY	624,387.00	$ 66,147,558.78
PERFICIENT INC	EQUITY	16,130.00	$ 327,600.30
PERFORMANCE FOOD GROUP CO	EQUITY	13,788.00	$ 371,035.08
PERFORMANCE SPORTS GROUP LTD	EQUITY	17,551.00	$ 52,653.00
PERKINELMER INC	EQUITY	46,899.00	$ 2,458,445.58
PERRIGO CO PLC	EQUITY	59,253.00	$ 5,372,469.51
PERRY ELLIS INTERNATIONAL	EQUITY	6,975.00	$ 140,337.00
PETMED EXPRESS INC	EQUITY	11,152.00	$ 209,211.52
PFENEX INC	EQUITY	6,771.00	$ 56,673.27
PFIZER INC	EQUITY	2,598,922.00	$ 91,508,043.62
PGT INC	EQUITY	23,777.00	$ 244,903.10
PHARMERICA CORP	EQUITY	13,791.00	$ 340,086.06
PHH CORP	EQUITY	22,647.00	$ 301,658.04
PHI INC NON VOTING	EQUITY	6,521.00	$ 116,595.48
PHIBRO ANIMAL HEALTH CORP A	EQUITY	8,331.00	$ 155,456.46
PHILIP MORRIS INTERNATIONAL	EQUITY	670,053.00	$ 68,157,791.16
PHILLIPS 66	EQUITY	195,521.00	$ 15,512,636.14
PHOTRONICS INC	EQUITY	30,176.00	$ 268,868.16
PHYSICIANS REALTY TRUST	EQUITY	58,821.00	$ 1,235,829.21
PICO HOLDINGS INC	EQUITY	12,352.00	$ 116,849.92
PIEDMONT NATURAL GAS CO	EQUITY	33,402.00	$ 2,008,128.24
PIEDMONT OFFICE REALTY TRU A	EQUITY	57,821.00	$ 1,245,464.34
PIER 1 IMPORTS INC	EQUITY	40,400.00	$ 207,656.00
PILGRIM S PRIDE CORP	EQUITY	27,900.00	$ 710,892.00
PINNACLE ENTERTAINMENT INC	EQUITY	25,500.00	$ 282,540.00
PINNACLE FINANCIAL PARTNERS	EQUITY	15,961.00	$ 779,694.85

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PINNACLE FOODS INC	EQUITY	48,181.00	$ 2,230,298.49
PINNACLE WEST CAPITAL	EQUITY	47,483.00	$ 3,848,971.98
PIONEER ENERGY SERVICES CORP	EQUITY	30,953.00	$ 142,383.80
PIONEER NATURAL RESOURCES CO	EQUITY	70,532.00	$ 10,665,143.72
PIPER JAFFRAY COS	EQUITY	7,968.00	$ 300,393.60
PITNEY BOWES INC	EQUITY	80,935.00	$ 1,440,643.00
PJT PARTNERS INC A	EQUITY	5,431.00	$ 124,913.00
PLANET FITNESS INC CL A	EQUITY	5,577.00	$ 105,293.76
PLANET PAYMENT INC	EQUITY	21,432.00	$ 96,229.68
PLANTRONICS INC	EQUITY	13,666.00	$ 601,304.00
PLATFORM SPECIALTY PRODUCTS	EQUITY	65,861.00	$ 584,845.68
PLEXUS CORP	EQUITY	14,742.00	$ 636,854.40
PLUG POWER INC	EQUITY	79,931.00	$ 148,671.66
PLY GEM HOLDINGS INC	EQUITY	10,693.00	$ 155,797.01
PNC FINANCIAL SERVICES GROUP	EQUITY	216,202.00	$ 17,596,680.78
PNM RESOURCES INC	EQUITY	34,056.00	$ 1,206,944.64
POLARIS INDUSTRIES INC	EQUITY	25,802.00	$ 2,109,571.52
POLYCOM INC	EQUITY	59,490.00	$ 669,262.50
POLYONE CORPORATION	EQUITY	36,104.00	$ 1,272,304.96
POOL CORP	EQUITY	17,572.00	$ 1,652,295.16
POPEYES LOUISIANA KITCHEN IN	EQUITY	9,107.00	$ 497,606.48
POPULAR INC	EQUITY	45,133.00	$ 1,322,396.90
PORTLAND GENERAL ELECTRIC CO	EQUITY	37,145.00	$ 1,638,837.40
PORTOLA PHARMACEUTICALS INC	EQUITY	20,431.00	$ 482,171.60
POST HOLDINGS INC	EQUITY	27,639.00	$ 2,285,468.91
POST PROPERTIES INC	EQUITY	23,538.00	$ 1,436,994.90
POTBELLY CORP	EQUITY	10,088.00	$ 126,503.52
POTLATCH CORP	EQUITY	17,900.00	$ 610,390.00
POWELL INDUSTRIES INC	EQUITY	4,130.00	$ 162,474.20
POWER INTEGRATIONS INC	EQUITY	11,476.00	$ 574,603.32
POWER SOLUTIONS INTERNATIONA	EQUITY	2,483.00	$ 44,321.55
PPG INDUSTRIES INC	EQUITY	114,220.00	$ 11,896,013.00
PPL CORP	EQUITY	293,453.00	$ 11,077,850.75
PRA GROUP INC	EQUITY	21,449.00	$ 517,778.86
PRA HEALTH SCIENCES INC	EQUITY	11,123.00	$ 464,496.48
PRAXAIR INC	EQUITY	123,034.00	$ 13,827,791.26
PREFERRED APARTMENT COMMUN A	EQUITY	6,784.00	$ 99,860.48
PREFERRED BANK/LOS ANGELES	EQUITY	2,959.00	$ 85,441.13
PREMIER INC CLASS A	EQUITY	20,022.00	$ 654,719.40
PRESS GANEY HOLDINGS INC	EQUITY	8,646.00	$ 340,220.10
PRESTIGE BRANDS HOLDINGS INC	EQUITY	22,726.00	$ 1,259,020.40
PRICELINE GROUP INC/THE	EQUITY	21,399.00	$ 26,714,725.59
PRICESMART INC	EQUITY	8,312.00	$ 777,753.84
PRIMERICA INC	EQUITY	21,343.00	$ 1,221,673.32
PRIMO WATER CORP	EQUITY	8,788.00	$ 103,786.28
PRIMORIS SERVICES CORP	EQUITY	16,609.00	$ 314,408.37

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PRINCIPAL FINANCIAL GROUP	EQUITY	116,237.00	$ 4,778,503.07
PRIVATEBANCORP INC	EQUITY	32,457.00	$ 1,429,081.71
PROASSURANCE CORP	EQUITY	21,705.00	$ 1,162,302.75
PROCTER + GAMBLE CO WHEN DIS	EQUITY	1,152,364.00	$ 97,570,659.88
PROGENICS PHARMACEUTICALS	EQUITY	34,504.00	$ 145,606.88
PROGRESS SOFTWARE CORP	EQUITY	22,781.00	$ 625,566.26
PROGRESSIVE CORP	EQUITY	249,034.00	$ 8,342,639.00
PROLOGIS INC	EQUITY	223,734.00	$ 10,971,915.36
PROOFPOINT INC	EQUITY	17,521.00	$ 1,105,399.89
PROS HOLDINGS INC	EQUITY	11,485.00	$ 200,183.55
PROSPERITY BANCSHARES INC	EQUITY	29,786.00	$ 1,518,788.14
PROTHENA CORP PLC	EQUITY	14,060.00	$ 491,537.60
PROTO LABS INC	EQUITY	9,891.00	$ 569,325.96
PROVIDENCE SERVICE CORP	EQUITY	6,140.00	$ 275,563.20
PROVIDENT FINANCIAL SERVICES	EQUITY	26,463.00	$ 519,733.32
PRUDENTIAL FINANCIAL INC	EQUITY	191,313.00	$ 13,648,269.42
PS BUSINESS PARKS INC/CA	EQUITY	8,588.00	$ 911,015.04
PTC INC	EQUITY	50,260.00	$ 1,888,770.80
PTC THERAPEUTICS INC	EQUITY	14,799.00	$ 103,888.98
PUBLIC SERVICE ENTERPRISE GP	EQUITY	218,488.00	$ 10,183,725.68
PUBLIC STORAGE	EQUITY	63,707.00	$ 16,282,872.13
PULTEGROUP INC	EQUITY	149,739.00	$ 2,918,413.11
PUMA BIOTECHNOLOGY INC	EQUITY	10,933.00	$ 325,694.07
PURE STORAGE INC CLASS A	EQUITY	21,421.00	$ 233,488.90
PVH CORP	EQUITY	34,667.00	$ 3,266,671.41
Q2 HOLDINGS INC	EQUITY	12,154.00	$ 340,555.08
QEP RESOURCES INC	EQUITY	92,382.00	$ 1,628,694.66
QIAGEN N.V.	EQUITY	99,964.00	$ 2,180,214.84
QLIK TECHNOLOGIES INC	EQUITY	39,851.00	$ 1,178,792.58
QLOGIC CORP	EQUITY	38,511.00	$ 567,652.14
QORVO INC	EQUITY	59,636.00	$ 3,295,485.36
QTS REALTY TRUST INC CL A	EQUITY	19,784.00	$ 1,107,508.32
QUAD GRAPHICS INC	EQUITY	12,248.00	$ 285,255.92
QUAKER CHEMICAL CORP	EQUITY	6,054.00	$ 540,016.80
QUALCOMM INC	EQUITY	635,045.00	$ 34,019,360.65
QUALITY SYSTEMS INC	EQUITY	21,758.00	$ 259,137.78
QUALYS INC	EQUITY	10,998.00	$ 327,850.38
QUANEX BUILDING PRODUCTS	EQUITY	16,979.00	$ 315,639.61
QUANTA SERVICES INC	EQUITY	61,422.00	$ 1,420,076.64
QUEST DIAGNOSTICS INC	EQUITY	60,027.00	$ 4,886,798.07
QUESTAR CORP	EQUITY	74,980.00	$ 1,902,242.60
QUIDEL CORP	EQUITY	12,937.00	$ 231,054.82
QUINSTREET INC	EQUITY	18,925.00	$ 67,183.75
QUINTILES TRANSNATIONAL HOLD	EQUITY	35,330.00	$ 2,307,755.60
QUORUM HEALTH CORP	EQUITY	12,705.00	$ 136,070.55
QUOTIENT TECHNOLOGY INC	EQUITY	24,062.00	$ 322,671.42

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Security Name	Asset Class	Shares/Par Value	Base Market Value
RACKSPACE HOSTING INC	EQUITY	45,922.00	$ 957,932.92
RADIAN GROUP INC	EQUITY	91,971.00	$ 958,337.82
RADISYS CORP	EQUITY	18,936.00	$ 84,833.28
RADIUS HEALTH INC	EQUITY	14,899.00	$ 547,538.25
RADNET INC	EQUITY	17,625.00	$ 94,117.50
RAIT FINANCIAL TRUST	EQUITY	36,307.00	$ 113,640.91
RALPH LAUREN CORP	EQUITY	24,172.00	$ 2,166,294.64
RAMBUS INC	EQUITY	49,518.00	$ 598,177.44
RAMCO GERSHENSON PROPERTIES	EQUITY	35,755.00	$ 701,155.55
RANGE RESOURCES CORP	EQUITY	72,997.00	$ 3,149,090.58
RAPID7 INC	EQUITY	7,106.00	$ 89,393.48
RAPTOR PHARMACEUTICAL CORP	EQUITY	36,523.00	$ 196,128.51
RAVEN INDUSTRIES INC	EQUITY	15,903.00	$ 301,202.82
RAYMOND JAMES FINANCIAL INC	EQUITY	55,326.00	$ 2,727,571.80
RAYONIER ADVANCED MATERIALS	EQUITY	19,279.00	$ 262,001.61
RAYONIER INC	EQUITY	54,407.00	$ 1,427,639.68
RAYTHEON COMPANY	EQUITY	128,272.00	$ 17,438,578.40
RBC BEARINGS INC	EQUITY	10,136.00	$ 734,860.00
RE/MAX HOLDINGS INC CL A	EQUITY	6,428.00	$ 258,791.28
REAL INDUSTRY INC	EQUITY	10,274.00	$ 79,828.98
REALNETWORKS INC	EQUITY	15,625.00	$ 67,343.75
REALOGY HOLDINGS CORP	EQUITY	63,171.00	$ 1,833,222.42
REALPAGE INC	EQUITY	22,719.00	$ 507,315.27
REALTY INCOME CORP	EQUITY	110,687.00	$ 7,677,250.32
REATA PHARMACEUTICALS INC A	EQUITY	4,717.00	$ 93,160.75
RED HAT INC	EQUITY	77,382.00	$ 5,617,933.20
RED ROBIN GOURMET BURGERS	EQUITY	6,444.00	$ 305,638.92
RED ROCK RESORTS INC CLASS A	EQUITY	11,209.00	$ 246,373.82
REDWOOD TRUST INC	EQUITY	35,899.00	$ 495,765.19
REGAL BELOIT CORP	EQUITY	19,049.00	$ 1,048,647.45
REGAL ENTERTAINMENT GROUP A	EQUITY	35,635.00	$ 785,395.40
REGENCY CENTERS CORP	EQUITY	39,970.00	$ 3,346,688.10
REGENERON PHARMACEUTICALS	EQUITY	33,578.00	$ 11,726,444.94
REGENXBIO INC	EQUITY	10,107.00	$ 80,856.00
REGIONS FINANCIAL CORP	EQUITY	557,683.00	$ 4,745,882.33
REGIS CORP	EQUITY	19,154.00	$ 238,467.30
REGULUS THERAPEUTICS INC	EQUITY	13,248.00	$ 38,286.72
REINSURANCE GROUP OF AMERICA	EQUITY	27,562.00	$ 2,673,238.38
RELIANCE STEEL + ALUMINUM	EQUITY	29,065.00	$ 2,235,098.50
RELYPSA INC	EQUITY	14,468.00	$ 267,658.00
RENAISSANCERE HOLDINGS LTD	EQUITY	17,675.00	$ 2,075,752.00
RENASANT CORP	EQUITY	15,722.00	$ 508,292.26
RENEWABLE ENERGY GROUP INC	EQUITY	20,209.00	$ 178,445.47
RENT A CENTER INC	EQUITY	23,003.00	$ 282,476.84
REPLIGEN CORP	EQUITY	14,619.00	$ 399,975.84
REPUBLIC BANCORP INC CLASS A	EQUITY	6,270.00	$ 173,240.10

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Security Name	Asset Class	Shares/Par Value	Base Market Value
REPUBLIC SERVICES INC	EQUITY	100,764.00	$ 5,170,200.84
RESMED INC	EQUITY	60,850.00	$ 3,847,545.50
RESOURCE CAPITAL CORP	EQUITY	17,267.00	$ 222,053.62
RESOURCES CONNECTION INC	EQUITY	17,724.00	$ 261,960.72
RESTORATION HARDWARE HOLDING	EQUITY	17,847.00	$ 511,851.96
RETAIL OPPORTUNITY INVESTMEN	EQUITY	41,609.00	$ 901,667.03
RETAIL PROPERTIES OF AME A	EQUITY	101,431.00	$ 1,714,183.90
RETAILMENOT INC	EQUITY	16,093.00	$ 124,077.03
RETROPHIN INC	EQUITY	15,712.00	$ 279,830.72
REVANCE THERAPEUTICS INC	EQUITY	7,206.00	$ 98,001.60
REVLON INC CLASS A	EQUITY	5,684.00	$ 182,911.12
REX AMERICAN RESOURCES CORP	EQUITY	3,134.00	$ 187,507.22
REXFORD INDUSTRIAL REALTY IN	EQUITY	29,754.00	$ 627,511.86
REXNORD CORP	EQUITY	34,736.00	$ 681,867.68
REYNOLDS AMERICAN INC	EQUITY	357,684.00	$ 19,289,898.12
RIGEL PHARMACEUTICALS INC	EQUITY	45,319.00	$ 101,061.37
RIGNET INC	EQUITY	6,254.00	$ 83,741.06
RING ENERGY INC	EQUITY	11,600.00	$ 102,312.00
RINGCENTRAL INC CLASS A	EQUITY	22,922.00	$ 452,021.84
RITE AID CORP	EQUITY	439,694.00	$ 3,293,308.06
RLI CORP	EQUITY	17,316.00	$ 1,190,994.48
RLJ LODGING TRUST	EQUITY	51,328.00	$ 1,100,985.60
RMR GROUP INC/THE A	EQUITY	2,840.00	$ 87,954.80
ROADRUNNER TRANSPORTATION SY	EQUITY	12,908.00	$ 96,293.68
ROBERT HALF INTL INC	EQUITY	54,624.00	$ 2,084,451.84
ROCKWELL AUTOMATION INC	EQUITY	56,178.00	$ 6,450,357.96
ROCKWELL COLLINS INC	EQUITY	55,379.00	$ 4,714,968.06
ROCKWELL MEDICAL INC	EQUITY	22,871.00	$ 173,133.47
ROFIN SINAR TECHNOLOGIES INC	EQUITY	12,645.00	$ 403,881.30
ROGERS CORP	EQUITY	8,317.00	$ 508,168.70
ROLLINS INC	EQUITY	41,209.00	$ 1,206,187.43
ROPER TECHNOLOGIES INC	EQUITY	42,789.00	$ 7,298,091.84
ROSS STORES INC	EQUITY	169,957.00	$ 9,634,862.33
ROUSE PROPERTIES INC	EQUITY	18,381.00	$ 335,453.25
ROVI CORP	EQUITY	32,775.00	$ 512,601.00
ROWAN COMPANIES PLC A	EQUITY	54,085.00	$ 955,141.10
ROYAL CARIBBEAN CRUISES LTD	EQUITY	72,514.00	$ 4,869,315.10
ROYAL GOLD INC	EQUITY	28,000.00	$ 2,016,560.00
RPC INC	EQUITY	26,201.00	$ 406,901.53
RPM INTERNATIONAL INC	EQUITY	55,697.00	$ 2,782,065.15
RPX CORP	EQUITY	24,310.00	$ 222,922.70
RR DONNELLEY + SONS CO	EQUITY	88,392.00	$ 1,495,592.64
RSP PERMIAN INC	EQUITY	34,269.00	$ 1,195,645.41
RTI SURGICAL INC	EQUITY	31,071.00	$ 111,544.89
RUBICON PROJECT INC/THE	EQUITY	17,775.00	$ 242,628.75
RUBY TUESDAY INC	EQUITY	30,368.00	$ 109,628.48

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Security Name	Asset Class	Shares/Par Value	Base Market Value
RUDOLPH TECHNOLOGIES INC	EQUITY	17,570.00	$ 272,862.10
RUSH ENTERPRISES INC CL A	EQUITY	15,503.00	$ 334,089.65
RUTH S HOSPITALITY GROUP INC	EQUITY	17,819.00	$ 284,213.05
RYDER SYSTEM INC	EQUITY	22,883.00	$ 1,399,066.62
RYERSON HOLDING CORP	EQUITY	5,810.00	$ 101,675.00
RYMAN HOSPITALITY PROPERTIES	EQUITY	19,007.00	$ 962,704.55
S + T BANCORP INC	EQUITY	15,581.00	$ 380,955.45
S+P GLOBAL INC	EQUITY	114,049.00	$ 12,232,895.74
SABRA HEALTH CARE REIT INC	EQUITY	26,783.00	$ 552,667.21
SABRE CORP	EQUITY	88,792.00	$ 2,378,737.68
SAFEGUARD SCIENTIFICS INC	EQUITY	14,029.00	$ 175,222.21
SAFETY INSURANCE GROUP INC	EQUITY	6,980.00	$ 429,828.40
SAGE THERAPEUTICS INC	EQUITY	11,075.00	$ 333,689.75
SAGENT PHARMACEUTICALS INC	EQUITY	10,326.00	$ 154,683.48
SAIA INC	EQUITY	10,892.00	$ 273,824.88
SALESFORCE.COM INC	EQUITY	277,119.00	$ 22,006,019.79
SALLY BEAUTY HOLDINGS INC	EQUITY	61,117.00	$ 1,797,450.97
SANCHEZ ENERGY CORP	EQUITY	23,898.00	$ 168,719.88
SANDERSON FARMS INC	EQUITY	8,728.00	$ 756,193.92
SANDY SPRING BANCORP INC	EQUITY	12,165.00	$ 353,514.90
SANGAMO BIOSCIENCES INC	EQUITY	30,847.00	$ 178,604.13
SANMINA CORP	EQUITY	31,603.00	$ 847,276.43
SANTANDER CONSUMER USA HOLDI	EQUITY	38,261.00	$ 395,236.13
SAPIENS INTERNATIONAL CORP	EQUITY	5,768.00	$ 67,543.28
SAREPTA THERAPEUTICS INC	EQUITY	18,764.00	$ 357,829.48
SAUL CENTERS INC	EQUITY	5,675.00	$ 350,204.25
SBA COMMUNICATIONS CORP CL A	EQUITY	53,762.00	$ 5,803,070.28
SCANA CORP	EQUITY	57,517.00	$ 4,351,736.22
SCANSOURCE INC	EQUITY	9,981.00	$ 370,394.91
SCHLUMBERGER LTD	EQUITY	602,022.00	$ 47,607,899.76
SCHNITZER STEEL INDS INC A	EQUITY	12,810.00	$ 225,456.00
SCHOLASTIC CORP	EQUITY	11,972.00	$ 474,210.92
SCHULMAN (A.) INC	EQUITY	13,088.00	$ 319,608.96
SCHWAB (CHARLES) CORP	EQUITY	503,005.00	$ 12,731,056.55
SCHWEITZER MAUDUIT INTL INC	EQUITY	13,470.00	$ 475,221.60
SCICLONE PHARMACEUTICALS INC	EQUITY	24,512.00	$ 320,126.72
SCIENCE APPLICATIONS INTE	EQUITY	19,102.00	$ 1,114,601.70
SCIENTIFIC GAMES CORP A	EQUITY	23,423.00	$ 215,257.37
SCIQUEST INC	EQUITY	14,405.00	$ 254,392.30
SCORPIO BULKERS INC	EQUITY	14,976.00	$ 41,783.04
SCORPIO TANKERS INC	EQUITY	86,740.00	$ 364,308.00
SCOTTS MIRACLE GRO CO CL A	EQUITY	19,386.00	$ 1,355,275.26
SCRIPPS NETWORKS INTER CL A	EQUITY	35,505.00	$ 2,210,896.35
SEABOARD CORP	EQUITY	124.00	$ 355,959.36
SEACOAST BANKING CORP/FL	EQUITY	14,139.00	$ 229,617.36
SEACOR HOLDINGS INC	EQUITY	7,860.00	$ 455,487.00

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SEADRILL LTD	EQUITY	160,064.00	$ 518,607.36
SEALED AIR CORP	EQUITY	83,595.00	$ 3,842,862.15
SEARS HOLDINGS CORP	EQUITY	7,324.00	$ 99,679.64
SEATTLE GENETICS INC	EQUITY	42,184.00	$ 1,704,655.44
SEAWORLD ENTERTAINMENT INC	EQUITY	29,103.00	$ 417,045.99
SEI INVESTMENTS COMPANY	EQUITY	56,097.00	$ 2,698,826.67
SELECT COMFORT CORPORATION	EQUITY	19,489.00	$ 416,674.82
SELECT INCOME REIT	EQUITY	26,830.00	$ 697,311.70
SELECT MEDICAL HOLDINGS CORP	EQUITY	42,916.00	$ 466,496.92
SELECTIVE INSURANCE GROUP	EQUITY	23,903.00	$ 913,333.63
SEMGROUP CORP CLASS A	EQUITY	18,957.00	$ 617,239.92
SEMPRA ENERGY	EQUITY	107,873.00	$ 12,299,679.46
SEMTECH CORP	EQUITY	28,754.00	$ 686,070.44
SENECA FOODS CORP CL A	EQUITY	5,108.00	$ 184,960.68
SENIOR HOUSING PROP TRUST	EQUITY	99,360.00	$ 2,069,668.80
SENSIENT TECHNOLOGIES CORP	EQUITY	18,852.00	$ 1,339,246.08
SEQUENTIAL BRANDS GROUP INC	EQUITY	11,960.00	$ 95,440.80
SERES THERAPEUTICS INC	EQUITY	7,177.00	$ 208,491.85
SERITAGE GROWTH PROP A REIT	EQUITY	9,078.00	$ 452,447.52
SERVICE CORP INTERNATIONAL	EQUITY	81,999.00	$ 2,217,252.96
SERVICEMASTER GLOBAL HOLDING	EQUITY	57,777.00	$ 2,299,524.60
SERVICENOW INC	EQUITY	68,018.00	$ 4,516,395.20
SERVICESOURCE INTERNATIONAL	EQUITY	35,498.00	$ 143,056.94
SERVISFIRST BANCSHARES INC	EQUITY	9,017.00	$ 445,349.63
SHAKE SHACK INC CLASS A	EQUITY	6,100.00	$ 222,223.00
SHENANDOAH TELECOMMUNICATION	EQUITY	20,005.00	$ 781,395.30
SHERWIN WILLIAMS CO/THE	EQUITY	34,688.00	$ 10,186,824.96
SHIP FINANCE INTL LTD	EQUITY	26,873.00	$ 396,108.02
SHOE CARNIVAL INC	EQUITY	7,173.00	$ 179,755.38
SHORETEL INC	EQUITY	32,528.00	$ 217,612.32
SHUTTERFLY INC	EQUITY	13,400.00	$ 624,574.00
SHUTTERSTOCK INC	EQUITY	8,505.00	$ 389,529.00
SIGMA DESIGNS INC	EQUITY	15,289.00	$ 98,308.27
SIGNATURE BANK	EQUITY	22,985.00	$ 2,871,286.20
SIGNET JEWELERS LTD	EQUITY	33,652.00	$ 2,773,261.32
SILGAN HOLDINGS INC	EQUITY	18,104.00	$ 931,631.84
SILICON GRAPHICS INTERNATION	EQUITY	17,433.00	$ 87,687.99
SILICON LABORATORIES INC	EQUITY	18,708.00	$ 911,827.92
SILVER BAY REALTY TRUST CORP	EQUITY	20,703.00	$ 352,572.09
SILVER SPRING NETWORKS INC	EQUITY	17,399.00	$ 211,397.85
SIMMONS FIRST NATL CORP CL A	EQUITY	11,885.00	$ 548,908.73
SIMON PROPERTY GROUP INC	EQUITY	132,828.00	$ 28,810,393.20
SIMPSON MANUFACTURING CO INC	EQUITY	17,519.00	$ 700,234.43
SINCLAIR BROADCAST GROUP A	EQUITY	30,153.00	$ 900,368.58
SIRIUS XM HOLDINGS INC	EQUITY	775,325.00	$ 3,062,533.75
SITEONE LANDSCAPE SUPPLY INC	EQUITY	3,058.00	$ 103,941.42

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SIX FLAGS ENTERTAINMENT CORP	EQUITY	31,370.00	$ 1,817,891.50
SJW CORP	EQUITY	8,440.00	$ 332,367.20
SKECHERS USA INC CL A	EQUITY	56,438.00	$ 1,677,337.36
SKYWEST INC	EQUITY	21,957.00	$ 580,982.22
SKYWORKS SOLUTIONS INC	EQUITY	82,105.00	$ 5,195,604.40
SL GREEN REALTY CORP	EQUITY	42,144.00	$ 4,487,071.68
SLM CORP	EQUITY	181,488.00	$ 1,121,595.84
SM ENERGY CO	EQUITY	29,376.00	$ 793,152.00
SMART + FINAL STORES INC	EQUITY	8,242.00	$ 122,723.38
SMITH (A.O.) CORP	EQUITY	31,238.00	$ 2,752,380.18
SMITH + WESSON HOLDING CORP	EQUITY	24,323.00	$ 661,099.14
SNAP ON INC	EQUITY	24,479.00	$ 3,863,275.78
SNYDERS LANCE INC	EQUITY	32,811.00	$ 1,111,964.79
SOLARCITY CORP	EQUITY	30,110.00	$ 720,532.30
SONIC AUTOMOTIVE INC CLASS A	EQUITY	10,268.00	$ 175,685.48
SONIC CORP	EQUITY	18,824.00	$ 509,189.20
SONOCO PRODUCTS CO	EQUITY	43,484.00	$ 2,159,415.44
SONUS NETWORKS INC	EQUITY	23,297.00	$ 202,450.93
SORRENTO THERAPEUTICS INC	EQUITY	12,657.00	$ 70,879.20
SOTHEBY S	EQUITY	21,039.00	$ 576,468.60
SOUTH JERSEY INDUSTRIES	EQUITY	32,467.00	$ 1,026,606.54
SOUTH STATE CORP	EQUITY	10,653.00	$ 724,936.65
SOUTHERN CO/THE	EQUITY	406,289.00	$ 21,789,279.07
SOUTHERN COPPER CORP	EQUITY	37,167.00	$ 1,002,765.66
SOUTHSIDE BANCSHARES INC	EQUITY	13,167.00	$ 407,123.64
SOUTHWEST AIRLINES CO	EQUITY	276,438.00	$ 10,839,133.98
SOUTHWEST BANCORP INC/OKLA	EQUITY	11,818.00	$ 200,078.74
SOUTHWEST GAS CORP	EQUITY	20,002.00	$ 1,574,357.42
SOUTHWESTERN ENERGY CO	EQUITY	166,986.00	$ 2,100,683.88
SOVRAN SELF STORAGE INC	EQUITY	19,177.00	$ 2,012,050.84
SP PLUS CORP	EQUITY	7,916.00	$ 178,743.28
SPARK ENERGY INC CLASS A	EQUITY	2,838.00	$ 93,795.90
SPARK THERAPEUTICS INC	EQUITY	7,261.00	$ 371,254.93
SPARTAN MOTORS INC	EQUITY	15,717.00	$ 98,388.42
SPARTANNASH CO	EQUITY	17,433.00	$ 533,101.14
SPARTON CORP	EQUITY	5,800.00	$ 126,266.00
SPECTRA ENERGY CORP	EQUITY	301,281.00	$ 11,035,923.03
SPECTRANETICS CORP	EQUITY	19,811.00	$ 370,663.81
SPECTRUM BRANDS HOLDINGS INC	EQUITY	10,967.00	$ 1,308,472.77
SPECTRUM PHARMACEUTICALS INC	EQUITY	32,959.00	$ 216,540.63
SPIRE INC	EQUITY	18,842.00	$ 1,334,767.28
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	56,624.00	$ 2,434,832.00
SPIRIT AIRLINES INC	EQUITY	31,579.00	$ 1,416,949.73
SPIRIT REALTY CAPITAL INC	EQUITY	198,837.00	$ 2,539,148.49
SPLUNK INC	EQUITY	56,350.00	$ 3,053,043.00
SPOK HOLDINGS INC	EQUITY	10,668.00	$ 204,452.22

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SPORTSMAN S WAREHOUSE HOLDIN	EQUITY	11,744.00	$ 94,656.64
SPRINT CORP	EQUITY	320,447.00	$ 1,451,624.91
SPROUTS FARMERS MARKET INC	EQUITY	59,560.00	$ 1,363,924.00
SPS COMMERCE INC	EQUITY	7,710.00	$ 467,226.00
SPX CORP	EQUITY	17,552.00	$ 260,647.20
SPX FLOW INC	EQUITY	17,552.00	$ 457,580.64
SQUARE INC A	EQUITY	18,977.00	$ 171,741.85
SS+C TECHNOLOGIES HOLDINGS	EQUITY	71,304.00	$ 2,002,216.32
ST JOE CO/THE	EQUITY	21,946.00	$ 388,883.12
ST JUDE MEDICAL INC	EQUITY	120,290.00	$ 9,382,620.00
STAAR SURGICAL CO	EQUITY	19,160.00	$ 105,571.60
STAG INDUSTRIAL INC	EQUITY	28,759.00	$ 684,751.79
STAGE STORES INC	EQUITY	14,744.00	$ 71,950.72
STAMPS.COM INC	EQUITY	6,633.00	$ 579,856.86
STANDARD MOTOR PRODS	EQUITY	9,067.00	$ 360,685.26
STANDEX INTERNATIONAL CORP	EQUITY	5,797.00	$ 479,006.11
STANLEY BLACK + DECKER INC	EQUITY	64,508.00	$ 7,174,579.76
STAPLES INC	EQUITY	277,905.00	$ 2,395,541.10
STARBUCKS CORP	EQUITY	618,210.00	$ 35,312,155.20
STARWOOD HOTELS + RESORTS	EQUITY	72,403.00	$ 5,354,201.85
STARWOOD PROPERTY TRUST INC	EQUITY	103,900.00	$ 2,152,808.00
STARZ A	EQUITY	37,674.00	$ 1,127,206.08
STATE AUTO FINANCIAL CORP	EQUITY	8,084.00	$ 177,120.44
STATE BANK FINANCIAL CORP	EQUITY	17,346.00	$ 352,991.10
STATE NATIONAL COS INC	EQUITY	9,041.00	$ 95,201.73
STATE STREET CORP	EQUITY	170,710.00	$ 9,204,683.20
STEEL DYNAMICS INC	EQUITY	100,138.00	$ 2,453,381.00
STEELCASE INC CL A	EQUITY	35,903.00	$ 487,203.71
STEIN MART INC	EQUITY	14,233.00	$ 109,878.76
STEMLINE THERAPEUTICS INC	EQUITY	8,647.00	$ 58,540.19
STEPAN CO	EQUITY	8,416.00	$ 501,004.48
STERICYCLE INC	EQUITY	35,418.00	$ 3,687,722.16
STERLING BANCORP/DE	EQUITY	58,280.00	$ 914,996.00
STEVEN MADDEN LTD	EQUITY	25,390.00	$ 867,830.20
STEWART INFORMATION SERVICES	EQUITY	10,564.00	$ 437,455.24
STIFEL FINANCIAL CORP	EQUITY	26,893.00	$ 845,784.85
STILLWATER MINING CO	EQUITY	51,676.00	$ 612,877.36
STOCK YARDS BANCORP INC	EQUITY	14,026.00	$ 395,953.98
STONE ENERGY CORP	EQUITY	0.90	$ 10.85
STONEGATE BANK	EQUITY	2,937.00	$ 94,776.99
STONERIDGE INC	EQUITY	14,382.00	$ 214,867.08
STORE CAPITAL CORP	EQUITY	62,735.00	$ 1,847,545.75
STRAIGHT PATH COMM B	EQUITY	4,599.00	$ 127,254.33
STRATASYS LTD	EQUITY	22,255.00	$ 509,416.95
STRAYER EDUCATION INC	EQUITY	4,987.00	$ 245,011.31
STRYKER CORP	EQUITY	145,228.00	$ 17,402,671.24

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Security Name	Asset Class	Shares/Par Value	Base Market Value
STURM RUGER + CO INC	EQUITY	8,585.00	$ 549,525.85
SUCAMPO PHARMACEUTICALS CL A	EQUITY	11,297.00	$ 123,928.09
SUFFOLK BANCORP	EQUITY	8,485.00	$ 265,665.35
SUMMIT HOTEL PROPERTIES INC	EQUITY	41,890.00	$ 554,623.60
SUMMIT MATERIALS INC CL A	EQUITY	23,512.00	$ 481,055.52
SUN BANCORP INC NJ	EQUITY	6,950.00	$ 143,587.00
SUN COMMUNITIES INC	EQUITY	25,786.00	$ 1,976,239.04
SUN HYDRAULICS CORP	EQUITY	10,352.00	$ 307,350.88
SUNCOKE ENERGY INC	EQUITY	28,764.00	$ 167,406.48
SUNPOWER CORP	EQUITY	22,996.00	$ 356,208.04
SUNRUN INC	EQUITY	18,799.00	$ 111,478.07
SUNSTONE HOTEL INVESTORS INC	EQUITY	92,430.00	$ 1,115,630.10
SUNTRUST BANKS INC	EQUITY	215,249.00	$ 8,842,428.92
SUPER MICRO COMPUTER INC	EQUITY	15,828.00	$ 393,325.80
SUPERIOR ENERGY SERVICES INC	EQUITY	66,700.00	$ 1,227,947.00
SUPERIOR INDUSTRIES INTL	EQUITY	12,450.00	$ 333,411.00
SUPERNUS PHARMACEUTICALS INC	EQUITY	21,149.00	$ 430,805.13
SUPERVALU INC	EQUITY	109,383.00	$ 516,287.76
SURGERY PARTNERS INC	EQUITY	6,006.00	$ 107,507.40
SURGICAL CARE AFFILIATES INC	EQUITY	11,338.00	$ 540,482.46
SURMODICS INC	EQUITY	7,565.00	$ 177,626.20
SVB FINANCIAL GROUP	EQUITY	21,834.00	$ 2,077,723.44
SWIFT TRANSPORTATION CO	EQUITY	31,032.00	$ 478,203.12
SYKES ENTERPRISES INC	EQUITY	17,407.00	$ 504,106.72
SYMANTEC CORP	EQUITY	264,576.00	$ 5,434,391.04
SYNAPTICS INC	EQUITY	15,849.00	$ 851,883.75
SYNCHRONOSS TECHNOLOGIES INC	EQUITY	16,702.00	$ 532,125.72
SYNCHRONY FINANCIAL	EQUITY	359,078.00	$ 9,077,491.84
SYNERGY PHARMACEUTICALS INC	EQUITY	73,968.00	$ 281,078.40
SYNERGY RESOURCES CORP	EQUITY	78,103.00	$ 520,165.98
SYNNEX CORP	EQUITY	12,264.00	$ 1,162,872.48
SYNOPSYS INC	EQUITY	65,170.00	$ 3,524,393.60
SYNOVUS FINANCIAL CORP	EQUITY	56,115.00	$ 1,626,773.85
SYNTEL INC	EQUITY	13,083.00	$ 592,136.58
SYNTHETIC BIOLOGICS INC	EQUITY	50,973.00	$ 91,751.40
SYSCO CORP	EQUITY	227,127.00	$ 11,524,423.98
T MOBILE US INC	EQUITY	123,332.00	$ 5,336,575.64
T ROWE PRICE GROUP INC	EQUITY	106,049.00	$ 7,738,395.53
TABLEAU SOFTWARE INC CL A	EQUITY	23,398.00	$ 1,144,630.16
TAHOE RESOURCES INC	EQUITY	125,083.00	$ 1,872,492.51
TAILORED BRANDS INC	EQUITY	20,812.00	$ 263,479.92
TAKE TWO INTERACTIVE SOFTWRE	EQUITY	36,520.00	$ 1,384,838.40
TAL INTERNATIONAL GROUP INC	EQUITY	14,810.00	$ 198,602.10
TALEN ENERGY CORP	EQUITY	39,068.00	$ 529,371.40
TALMER BANCORP INC CL A	EQUITY	21,088.00	$ 404,256.96
TANGER FACTORY OUTLET CENTER	EQUITY	39,473.00	$ 1,586,025.14

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TANGOE INC/CT	EQUITY	19,152.00	$ 147,853.44
TARGA RESOURCES CORP	EQUITY	67,072.00	$ 2,826,414.08
TARGET CORP	EQUITY	255,284.00	$ 17,823,928.88
TASER INTERNATIONAL INC	EQUITY	23,895.00	$ 594,507.60
TAUBMAN CENTERS INC	EQUITY	25,493.00	$ 1,891,580.60
TAYLOR MORRISON HOME CORP A	EQUITY	14,972.00	$ 222,184.48
TCF FINANCIAL CORP	EQUITY	72,478.00	$ 916,846.70
TD AMERITRADE HOLDING CORP	EQUITY	108,889.00	$ 3,100,614.28
TEAM HEALTH HOLDINGS INC	EQUITY	28,669.00	$ 1,165,968.23
TEAM INC	EQUITY	13,309.00	$ 330,462.47
TECH DATA CORP	EQUITY	14,695.00	$ 1,055,835.75
TECO ENERGY INC	EQUITY	100,367.00	$ 2,774,143.88
TEEKAY CORP	EQUITY	20,597.00	$ 146,856.61
TEEKAY TANKERS LTD CLASS A	EQUITY	39,166.00	$ 116,714.68
TEGNA INC	EQUITY	93,189.00	$ 2,159,189.13
TEJON RANCH CO	EQUITY	6,956.00	$ 164,439.84
TELADOC INC	EQUITY	7,321.00	$ 117,282.42
TELEDYNE TECHNOLOGIES INC	EQUITY	14,253.00	$ 1,411,759.65
TELEFLEX INC	EQUITY	18,566.00	$ 3,291,937.46
TELEPHONE AND DATA SYSTEMS	EQUITY	39,348.00	$ 1,167,061.68
TELETECH HOLDINGS INC	EQUITY	7,657.00	$ 207,734.41
TELIGENT INC	EQUITY	19,741.00	$ 140,950.74
TEMPUR SEALY INTERNATIONAL I	EQUITY	22,776.00	$ 1,259,968.32
TENET HEALTHCARE CORP	EQUITY	34,388.00	$ 950,484.32
TENNANT CO	EQUITY	7,920.00	$ 426,650.40
TENNECO INC	EQUITY	23,365.00	$ 1,089,042.65
TERADATA CORP	EQUITY	54,655.00	$ 1,370,200.85
TERADYNE INC	EQUITY	90,157.00	$ 1,775,191.33
TEREX CORP	EQUITY	46,022.00	$ 934,706.82
TERRAFORM GLOBAL INC CL A	EQUITY	33,322.00	$ 108,629.72
TERRAFORM POWER INC A	EQUITY	33,312.00	$ 363,100.80
TERRAVIA HOLDINGS INC	EQUITY	41,233.00	$ 108,030.46
TERRENO REALTY CORP	EQUITY	22,172.00	$ 573,589.64
TERRITORIAL BANCORP INC	EQUITY	8,435.00	$ 223,274.45
TESARO INC	EQUITY	10,390.00	$ 873,279.50
TESCO CORP	EQUITY	17,911.00	$ 119,824.59
TESLA MOTORS INC	EQUITY	50,572.00	$ 10,735,424.16
TESORO CORP	EQUITY	51,815.00	$ 3,881,979.80
TESSERA TECHNOLOGIES INC	EQUITY	20,185.00	$ 618,468.40
TETRA TECH INC	EQUITY	24,308.00	$ 747,349.46
TETRA TECHNOLOGIES INC	EQUITY	37,667.00	$ 239,938.79
TETRAPHASE PHARMACEUTICALS I	EQUITY	16,104.00	$ 69,247.20
TEXAS CAPITAL BANCSHARES INC	EQUITY	19,998.00	$ 935,106.48
TEXAS INSTRUMENTS INC	EQUITY	435,208.00	$ 27,265,781.20
TEXAS ROADHOUSE INC	EQUITY	28,457.00	$ 1,297,639.20
TEXTAINER GROUP HOLDINGS LTD	EQUITY	9,840.00	$ 109,617.60

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TEXTRON INC	EQUITY	116,056.00	$ 4,243,007.36
TFS FINANCIAL CORP	EQUITY	27,649.00	$ 476,115.78
TG THERAPEUTICS INC	EQUITY	16,724.00	$ 101,347.44
THERAPEUTICSMD INC	EQUITY	68,021.00	$ 578,178.50
THERAVANCE BIOPHARMA INC	EQUITY	16,277.00	$ 369,325.13
THERMO FISHER SCIENTIFIC INC	EQUITY	169,325.00	$ 25,019,462.00
THERMON GROUP HOLDINGS INC	EQUITY	14,994.00	$ 288,034.74
THIRD POINT REINSURANCE LTD	EQUITY	34,266.00	$ 401,597.52
THOMSON REUTERS CORP	EQUITY	127,673.00	$ 5,160,542.66
THOR INDUSTRIES INC	EQUITY	19,846.00	$ 1,284,830.04
TIDEWATER INC	EQUITY	20,842.00	$ 91,913.22
TIER REIT INC	EQUITY	14,163.00	$ 217,118.79
TIFFANY + CO	EQUITY	46,674.00	$ 2,830,311.36
TILE SHOP HLDGS INC	EQUITY	13,961.00	$ 277,544.68
TIME INC	EQUITY	42,337.00	$ 696,867.02
TIME WARNER INC	EQUITY	339,869.00	$ 24,993,966.26
TIMKEN CO	EQUITY	29,826.00	$ 914,465.16
TIMKENSTEEL CORP	EQUITY	17,966.00	$ 172,832.92
TITAN INTERNATIONAL INC	EQUITY	21,140.00	$ 131,068.00
TITAN MACHINERY INC	EQUITY	9,138.00	$ 101,888.70
TIVO INC	EQUITY	44,969.00	$ 445,193.10
TJX COMPANIES INC	EQUITY	285,833.00	$ 22,074,882.59
TOLL BROTHERS INC	EQUITY	65,615.00	$ 1,765,699.65
TOMPKINS FINANCIAL CORP	EQUITY	7,295.00	$ 474,175.00
TOOTSIE ROLL INDS	EQUITY	8,782.00	$ 338,370.46
TOPBUILD CORP	EQUITY	16,841.00	$ 609,644.20
TORCHMARK CORP	EQUITY	52,441.00	$ 3,241,902.62
TORO CO	EQUITY	23,203.00	$ 2,046,504.60
TOTAL SYSTEM SERVICES INC	EQUITY	72,019.00	$ 3,824,929.09
TOWER INTERNATIONAL INC	EQUITY	10,257.00	$ 211,089.06
TOWNE BANK	EQUITY	25,077.00	$ 542,917.05
TRACTOR SUPPLY COMPANY	EQUITY	57,224.00	$ 5,217,684.32
TRANSDIGM GROUP INC	EQUITY	21,589.00	$ 5,692,803.41
TRANSOCEAN LTD	EQUITY	140,512.00	$ 1,670,687.68
TRANSUNION	EQUITY	22,369.00	$ 748,019.36
TRAVELERS COS INC/THE	EQUITY	125,407.00	$ 14,928,449.28
TRAVELPORT WORLDWIDE LTD	EQUITY	43,242.00	$ 557,389.38
TRECORA RESOURCES	EQUITY	11,872.00	$ 123,824.96
TREDEGAR CORP	EQUITY	11,462.00	$ 184,767.44
TREEHOUSE FOODS INC	EQUITY	22,978.00	$ 2,358,691.70
TREVENA INC	EQUITY	17,129.00	$ 107,912.70
TREX COMPANY INC	EQUITY	12,528.00	$ 562,757.76
TRI POINTE GROUP INC	EQUITY	68,468.00	$ 809,291.76
TRIBUNE MEDIA CO A	EQUITY	33,165.00	$ 1,299,404.70
TRICO BANCSHARES	EQUITY	11,603.00	$ 320,242.80
TRIMAS CORP	EQUITY	19,363.00	$ 348,534.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TRIMBLE NAVIGATION LTD	EQUITY	108,940.00	$ 2,653,778.40
TRINET GROUP INC	EQUITY	17,345.00	$ 360,602.55
TRINITY INDUSTRIES INC	EQUITY	66,979.00	$ 1,243,800.03
TRINSEO SA	EQUITY	12,112.00	$ 519,968.16
TRIPADVISOR INC	EQUITY	48,479.00	$ 3,117,199.70
TRIPLE S MANAGEMENT CORP B	EQUITY	11,411.00	$ 278,770.73
TRIUMPH GROUP INC	EQUITY	21,483.00	$ 762,646.50
TRONC INC	EQUITY	13,389.00	$ 184,768.20
TRONOX LTD CL A	EQUITY	28,983.00	$ 127,815.03
TROVAGENE INC	EQUITY	11,742.00	$ 53,191.26
TRUEBLUE INC	EQUITY	18,603.00	$ 351,968.76
TRUECAR INC	EQUITY	20,623.00	$ 161,890.55
TRUPANION INC	EQUITY	7,304.00	$ 96,778.00
TRUSTCO BANK CORP NY	EQUITY	47,732.00	$ 305,962.12
TRUSTMARK CORP	EQUITY	28,772.00	$ 714,984.20
TTM TECHNOLOGIES	EQUITY	27,197.00	$ 204,793.41
TUBEMOGUL INC	EQUITY	7,944.00	$ 94,533.60
TUESDAY MORNING CORP	EQUITY	19,935.00	$ 139,943.70
TUMI HOLDINGS INC	EQUITY	23,893.00	$ 638,898.82
TUPPERWARE BRANDS CORP	EQUITY	21,529.00	$ 1,211,652.12
TUTOR PERINI CORP	EQUITY	16,213.00	$ 381,816.15
TWENTY FIRST CENTURY FOX B	EQUITY	209,046.00	$ 5,696,503.50
TWENTY FIRST CENTURY FOX A	EQUITY	472,825.00	$ 12,789,916.25
TWITTER INC	EQUITY	272,333.00	$ 4,605,151.03
TWO HARBORS INVESTMENT CORP	EQUITY	156,526.00	$ 1,339,862.56
TYCO INTERNATIONAL PLC	EQUITY	171,994.00	$ 7,326,944.40
TYLER TECHNOLOGIES INC	EQUITY	14,548.00	$ 2,425,297.08
TYSON FOODS INC CL A	EQUITY	126,418.00	$ 8,443,458.22
U.S. PHYSICAL THERAPY INC	EQUITY	6,340.00	$ 381,731.40
UBIQUITI NETWORKS INC	EQUITY	10,861.00	$ 419,886.26
UDR INC	EQUITY	112,973.00	$ 4,170,963.16
UGI CORP	EQUITY	74,516.00	$ 3,371,849.00
ULTA SALON COSMETICS + FRAGR	EQUITY	25,367.00	$ 6,180,415.88
ULTIMATE SOFTWARE GROUP INC	EQUITY	11,981.00	$ 2,519,484.49
ULTRA CLEAN HOLDINGS INC	EQUITY	16,223.00	$ 92,308.87
ULTRAGENYX PHARMACEUTICAL IN	EQUITY	15,371.00	$ 751,795.61
ULTRATECH INC	EQUITY	9,444.00	$ 216,928.68
UMB FINANCIAL CORP	EQUITY	18,170.00	$ 966,825.70
UMH PROPERTIES INC	EQUITY	18,903.00	$ 212,658.75
UMPQUA HOLDINGS CORP	EQUITY	89,126.00	$ 1,378,779.22
UNDER ARMOUR INC CLASS A	EQUITY	79,471.00	$ 3,189,171.23
UNDER ARMOUR INC CLASS C	EQUITY	78,893.67	$ 2,871,729.70
UNIFI INC	EQUITY	7,295.00	$ 198,642.85
UNIFIRST CORP/MA	EQUITY	6,275.00	$ 726,143.00
UNION BANKSHARES CORP	EQUITY	21,256.00	$ 525,235.76
UNION PACIFIC CORP	EQUITY	364,801.00	$ 31,828,887.25

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Security Name	Asset Class	Shares/Par Value	Base Market Value
UNISYS CORP	EQUITY	21,979.00	$ 160,007.12
UNIT CORP	EQUITY	21,961.00	$ 341,713.16
UNITED BANKSHARES INC	EQUITY	29,972.00	$ 1,124,249.72
UNITED COMMUNITY BANKS/GA	EQUITY	23,165.00	$ 423,687.85
UNITED CONTINENTAL HOLDINGS	EQUITY	144,417.00	$ 5,926,873.68
UNITED DEVELOPMENT FUNDING I	EQUITY	12,574.00	$ 40,236.80
UNITED FINANCIAL BANCORP INC	EQUITY	27,130.00	$ 352,147.40
UNITED FIRE GROUP INC	EQUITY	10,178.00	$ 431,852.54
UNITED INSURANCE HOLDINGS CO	EQUITY	8,898.00	$ 145,749.24
UNITED NATURAL FOODS INC	EQUITY	21,537.00	$ 1,007,931.60
UNITED PARCEL SERVICE CL B	EQUITY	298,414.00	$ 32,145,156.08
UNITED RENTALS INC	EQUITY	38,237.00	$ 2,565,702.70
UNITED STATES STEEL CORP	EQUITY	57,232.00	$ 964,931.52
UNITED TECHNOLOGIES CORP	EQUITY	335,242.00	$ 34,379,067.10
UNITED THERAPEUTICS CORP	EQUITY	19,049.00	$ 2,017,670.08
UNITEDHEALTH GROUP INC	EQUITY	405,610.00	$ 57,272,132.00
UNITIL CORP	EQUITY	7,232.00	$ 308,589.44
UNIVAR INC	EQUITY	14,148.00	$ 267,538.68
UNIVERSAL AMERICAN CORP	EQUITY	21,668.00	$ 164,243.44
UNIVERSAL CORP/VA	EQUITY	9,884.00	$ 570,702.16
UNIVERSAL DISPLAY CORP	EQUITY	17,679.00	$ 1,198,636.20
UNIVERSAL ELECTRONICS INC	EQUITY	7,027.00	$ 507,911.56
UNIVERSAL FOREST PRODUCTS	EQUITY	8,903.00	$ 825,219.07
UNIVERSAL HEALTH RLTY INCOME	EQUITY	5,894.00	$ 337,018.92
UNIVERSAL HEALTH SERVICES B	EQUITY	37,031.00	$ 4,965,857.10
UNIVERSAL INSURANCE HOLDINGS	EQUITY	15,082.00	$ 280,223.56
UNIVEST CORP OF PENNSYLVANIA	EQUITY	11,922.00	$ 250,600.44
UNUM GROUP	EQUITY	103,711.00	$ 3,296,972.69
URBAN EDGE PROPERTIES	EQUITY	42,723.00	$ 1,275,708.78
URBAN OUTFITTERS INC	EQUITY	38,186.00	$ 1,050,115.00
URSTADT BIDDLE CLASS A	EQUITY	11,824.00	$ 292,998.72
US BANCORP	EQUITY	704,216.00	$ 28,401,031.28
US CELLULAR CORP	EQUITY	5,459.00	$ 214,374.93
US CONCRETE INC	EQUITY	7,346.00	$ 447,444.86
US ECOLOGY INC	EQUITY	9,684.00	$ 444,979.80
US FOODS HOLDING CORP	EQUITY	16,798.00	$ 407,183.52
US SILICA HOLDINGS INC	EQUITY	26,737.00	$ 921,624.39
USANA HEALTH SCIENCES INC	EQUITY	2,589.00	$ 288,492.27
USG CORP	EQUITY	40,151.00	$ 1,082,470.96
UTAH MEDICAL PRODUCTS INC	EQUITY	769.00	$ 48,447.00
VAIL RESORTS INC	EQUITY	15,904.00	$ 2,198,409.92
VALERO ENERGY CORP	EQUITY	203,065.00	$ 10,356,315.00
VALIDUS HOLDINGS LTD	EQUITY	32,892.00	$ 1,598,222.28
VALLEY NATIONAL BANCORP	EQUITY	98,655.00	$ 899,733.60
VALMONT INDUSTRIES	EQUITY	9,369.00	$ 1,267,344.63
VALSPAR CORP/THE	EQUITY	33,612.00	$ 3,631,104.36

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Security Name	Asset Class	Shares/Par Value	Base Market Value
VANDA PHARMACEUTICALS INC	EQUITY	19,504.00	$ 218,249.76
VANTIV INC CL A	EQUITY	66,506.00	$ 3,764,239.60
VARIAN MEDICAL SYSTEMS INC	EQUITY	40,910.00	$ 3,364,029.30
VARONIS SYSTEMS INC	EQUITY	3,741.00	$ 89,858.82
VASCO DATA SECURITY INTL	EQUITY	13,334.00	$ 218,544.26
VASCULAR SOLUTIONS INC	EQUITY	8,962.00	$ 373,356.92
VCA INC	EQUITY	33,604.00	$ 2,271,966.44
VECTOR GROUP LTD	EQUITY	36,024.00	$ 807,658.08
VECTREN CORP	EQUITY	35,449.00	$ 1,867,098.83
VECTRUS INC	EQUITY	5,477.00	$ 156,039.73
VEECO INSTRUMENTS INC	EQUITY	17,285.00	$ 286,239.60
VEEVA SYSTEMS INC CLASS A	EQUITY	40,944.00	$ 1,397,009.28
VENTAS INC	EQUITY	144,503.00	$ 10,522,708.46
VERA BRADLEY INC	EQUITY	10,306.00	$ 146,036.02
VEREIT INC	EQUITY	395,943.00	$ 4,014,862.02
VERIFONE SYSTEMS INC	EQUITY	49,002.00	$ 908,497.08
VERINT SYSTEMS INC	EQUITY	26,265.00	$ 870,159.45
VERISIGN INC	EQUITY	40,914.00	$ 3,537,424.44
VERISK ANALYTICS INC	EQUITY	67,080.00	$ 5,438,846.40
VERITIV CORP	EQUITY	4,048.00	$ 152,123.84
VERIZON COMMUNICATIONS INC	EQUITY	1,764,422.00	$ 98,525,324.48
VERSARTIS INC	EQUITY	9,691.00	$ 107,182.46
VERTEX PHARMACEUTICALS INC	EQUITY	106,351.00	$ 9,148,313.02
VF CORP	EQUITY	146,223.00	$ 8,991,252.27
VIACOM INC CLASS A	EQUITY	3,130.00	$ 145,294.60
VIACOM INC CLASS B	EQUITY	149,901.00	$ 6,216,394.47
VIAD CORP	EQUITY	9,512.00	$ 294,872.00
VIASAT INC	EQUITY	18,441.00	$ 1,316,687.40
VIAVI SOLUTIONS INC	EQUITY	100,364.00	$ 665,413.32
VILLAGE SUPER MARKET CLASS A	EQUITY	4,669.00	$ 134,887.41
VIRGIN AMERICA INC	EQUITY	8,691.00	$ 488,521.11
VIRNETX HOLDING CORP	EQUITY	22,152.00	$ 88,608.00
VIRTU FINANCIAL INC CLASS A	EQUITY	9,179.00	$ 165,222.00
VIRTUS INVESTMENT PARTNERS	EQUITY	3,303.00	$ 235,107.54
VIRTUSA CORP	EQUITY	13,137.00	$ 379,396.56
VISA INC CLASS A SHARES	EQUITY	825,130.00	$ 61,199,892.10
VISHAY INTERTECHNOLOGY INC	EQUITY	57,100.00	$ 707,469.00
VISHAY PRECISION GROUP	EQUITY	7,544.00	$ 101,240.48
VISTA OUTDOOR INC	EQUITY	26,060.00	$ 1,243,843.80
VISTEON CORP	EQUITY	14,630.00	$ 962,800.30
VITAE PHARMACEUTICALS INC	EQUITY	8,294.00	$ 89,492.26
VITAL THERAPIES INC	EQUITY	7,296.00	$ 45,235.20
VITAMIN SHOPPE INC	EQUITY	9,624.00	$ 294,205.68
VIVINT SOLAR INC	EQUITY	9,448.00	$ 29,005.36
VMWARE INC CLASS A	EQUITY	35,427.00	$ 2,027,132.94
VOCERA COMMUNICATIONS INC	EQUITY	13,565.00	$ 174,310.25

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Security Name	Asset Class	Shares/Par Value	Base Market Value
VONAGE HOLDINGS CORP	EQUITY	80,880.00	$ 493,368.00
VORNADO REALTY TRUST	EQUITY	73,711.00	$ 7,379,945.32
VOYA FINANCIAL INC	EQUITY	88,969.00	$ 2,202,872.44
VSE CORP	EQUITY	2,198.00	$ 146,826.40
VULCAN MATERIALS CO	EQUITY	57,240.00	$ 6,889,406.40
VWR CORP	EQUITY	30,498.00	$ 881,392.20
W+T OFFSHORE INC	EQUITY	18,295.00	$ 42,444.40
WABASH NATIONAL CORP	EQUITY	30,829.00	$ 391,528.30
WABCO HOLDINGS INC	EQUITY	22,486.00	$ 2,059,043.02
WABTEC CORP	EQUITY	37,293.00	$ 2,619,087.39
WADDELL + REED FINANCIAL A	EQUITY	37,604.00	$ 647,540.88
WAGEWORKS INC	EQUITY	15,622.00	$ 934,351.82
WAL MART STORES INC	EQUITY	653,907.00	$ 47,748,289.14
WALGREENS BOOTS ALLIANCE INC	EQUITY	371,258.00	$ 30,914,653.66
WALKER + DUNLOP INC	EQUITY	12,071.00	$ 274,977.38
WALT DISNEY CO/THE	EQUITY	701,676.00	$ 68,637,946.32
WALTER INVESTMENT MANAGEMENT	EQUITY	17,418.00	$ 48,073.68
WASHINGTON FEDERAL INC	EQUITY	37,154.00	$ 901,356.04
WASHINGTON PRIME GROUP INC	EQUITY	78,688.00	$ 880,518.72
WASHINGTON REIT	EQUITY	29,799.00	$ 937,476.54
WASHINGTON TRUST BANCORP	EQUITY	8,172.00	$ 309,882.24
WASTE MANAGEMENT INC	EQUITY	192,438.00	$ 12,752,866.26
WATERS CORP	EQUITY	33,101.00	$ 4,655,655.65
WATERSTONE FINANCIAL INC	EQUITY	19,484.00	$ 298,689.72
WATSCO INC	EQUITY	11,106.00	$ 1,562,503.14
WATTS WATER TECHNOLOGIES A	EQUITY	11,934.00	$ 695,274.84
WAYFAIR INC CLASS A	EQUITY	13,525.00	$ 527,475.00
WCI COMMUNITIES INC	EQUITY	5,288.00	$ 89,367.20
WD 40 CO	EQUITY	6,635.00	$ 779,280.75
WEATHERFORD INTERNATIONAL PL	EQUITY	377,620.00	$ 2,095,791.00
WEB.COM GROUP INC	EQUITY	20,409.00	$ 371,035.62
WEBMD HEALTH CORP	EQUITY	15,605.00	$ 906,806.55
WEBSTER FINANCIAL CORP	EQUITY	38,988.00	$ 1,323,642.60
WEC ENERGY GROUP INC	EQUITY	137,655.00	$ 8,988,871.50
WEIGHT WATCHERS INTL INC	EQUITY	10,691.00	$ 124,336.33
WEINGARTEN REALTY INVESTORS	EQUITY	52,176.00	$ 2,129,824.32
WEIS MARKETS INC	EQUITY	4,906.00	$ 247,998.30
WELLCARE HEALTH PLANS INC	EQUITY	19,044.00	$ 2,043,040.32
WELLS FARGO + CO	EQUITY	1,978,091.00	$ 93,623,047.03
WELLTOWER INC	EQUITY	152,930.00	$ 11,648,678.10
WENDY S CO/THE	EQUITY	87,550.00	$ 842,231.00
WERNER ENTERPRISES INC	EQUITY	18,878.00	$ 433,627.66
WESBANCO INC	EQUITY	17,010.00	$ 528,160.50
WESCO AIRCRAFT HOLDINGS INC	EQUITY	23,811.00	$ 319,543.62
WESCO INTERNATIONAL INC	EQUITY	18,893.00	$ 972,800.57
WEST CORP	EQUITY	20,697.00	$ 406,903.02

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Security Name	Asset Class	Shares/Par Value	Base Market Value
WEST MARINE INC	EQUITY	10,170.00	$ 85,326.30
WEST PHARMACEUTICAL SERVICES	EQUITY	30,713.00	$ 2,330,502.44
WESTAMERICA BANCORPORATION	EQUITY	11,927.00	$ 587,524.02
WESTAR ENERGY INC	EQUITY	61,499.00	$ 3,449,478.91
WESTERN ALLIANCE BANCORP	EQUITY	40,788.00	$ 1,331,728.20
WESTERN ASSET MORTGAGE CAPIT	EQUITY	22,973.00	$ 215,716.47
WESTERN DIGITAL CORP	EQUITY	120,949.00	$ 5,716,049.74
WESTERN REFINING INC	EQUITY	30,521.00	$ 629,648.23
WESTERN UNION CO	EQUITY	211,749.00	$ 4,061,345.82
WESTLAKE CHEMICAL CORP	EQUITY	17,522.00	$ 752,044.24
WESTMORELAND COAL CO	EQUITY	9,144.00	$ 87,050.88
WESTROCK CO	EQUITY	106,771.00	$ 4,150,188.77
WESTWOOD HOLDINGS GROUP INC	EQUITY	4,508.00	$ 233,514.40
WEX INC	EQUITY	16,725.00	$ 1,483,005.75
WEYERHAEUSER CO	EQUITY	320,279.00	$ 9,534,705.83
WGL HOLDINGS INC	EQUITY	22,484.00	$ 1,591,642.36
WHIRLPOOL CORP	EQUITY	31,798.00	$ 5,298,818.72
WHITE MOUNTAINS INSURANCE GP	EQUITY	1,993.00	$ 1,678,106.00
WHITESTONE REIT	EQUITY	20,247.00	$ 305,324.76
WHITEWAVE FOODS CO	EQUITY	75,657.00	$ 3,551,339.58
WHITING PETROLEUM CORP	EQUITY	88,883.00	$ 823,056.58
WHOLE FOODS MARKET INC	EQUITY	137,723.00	$ 4,409,890.46
WILEY (JOHN) + SONS CLASS A	EQUITY	19,466.00	$ 1,015,735.88
WILLIAM LYON HOMES CL A	EQUITY	8,788.00	$ 141,662.56
WILLIAMS COS INC	EQUITY	297,879.00	$ 6,443,122.77
WILLIAMS SONOMA INC	EQUITY	37,698.00	$ 1,965,196.74
WILSHIRE BANCORP INC	EQUITY	33,149.00	$ 345,412.58
WINDSTREAM HOLDINGS INC	EQUITY	44,804.00	$ 415,333.08
WINGSTOP INC	EQUITY	3,694.00	$ 100,661.50
WINNEBAGO INDUSTRIES	EQUITY	12,753.00	$ 292,298.76
WINTRUST FINANCIAL CORP	EQUITY	19,864.00	$ 1,013,064.00
WISDOMTREE INVESTMENTS INC	EQUITY	49,927.00	$ 488,785.33
WMIH CORP	EQUITY	49,505.00	$ 109,901.10
WOLVERINE WORLD WIDE INC	EQUITY	44,684.00	$ 907,978.88
WOODWARD INC	EQUITY	22,154.00	$ 1,276,956.56
WORKDAY INC CLASS A	EQUITY	50,156.00	$ 3,745,148.52
WORKIVA INC	EQUITY	6,893.00	$ 94,158.38
WORLD ACCEPTANCE CORP	EQUITY	3,734.00	$ 170,270.40
WORLD FUEL SERVICES CORP	EQUITY	29,120.00	$ 1,382,908.80
WORLD WRESTLING ENTERTAIN A	EQUITY	14,460.00	$ 266,208.60
WORTHINGTON INDUSTRIES	EQUITY	19,055.00	$ 806,026.50
WP CAREY INC	EQUITY	43,781.00	$ 3,039,277.02
WPX ENERGY INC	EQUITY	117,362.00	$ 1,092,640.22
WR BERKLEY CORP	EQUITY	41,990.00	$ 2,516,040.80
WR GRACE + CO	EQUITY	30,163.00	$ 2,208,233.23
WRIGHT MEDICAL GROUP NV	EQUITY	45,662.00	$ 793,148.94

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WSFS FINANCIAL CORP	EQUITY	12,621.00	$ 406,269.99
WW GRAINGER INC	EQUITY	23,908.00	$ 5,433,093.00
WYNDHAM WORLDWIDE CORP	EQUITY	47,487.00	$ 3,382,499.01
WYNN RESORTS LTD	EQUITY	34,281.00	$ 3,107,229.84
XACTLY CORP	EQUITY	7,556.00	$ 96,792.36
XBIOTECH INC	EQUITY	6,544.00	$ 136,900.48
XCEL ENERGY INC	EQUITY	219,626.00	$ 9,834,852.28
XCERRA CORP	EQUITY	25,458.00	$ 146,383.50
XENCOR INC	EQUITY	12,346.00	$ 234,450.54
XENIA HOTELS + RESORTS INC	EQUITY	44,437.00	$ 745,652.86
XENOPORT INC	EQUITY	29,087.00	$ 204,772.48
XEROX CORP	EQUITY	426,801.00	$ 4,050,341.49
XILINX INC	EQUITY	108,093.00	$ 4,986,330.09
XL GROUP PLC	EQUITY	120,771.00	$ 4,022,882.01
XO GROUP INC	EQUITY	13,043.00	$ 227,339.49
XPO LOGISTICS INC	EQUITY	41,307.00	$ 1,084,721.82
XURA INC	EQUITY	11,449.00	$ 279,699.07
XYLEM INC	EQUITY	76,547.00	$ 3,417,823.55
YADKIN FINANCIAL CORP	EQUITY	19,929.00	$ 500,018.61
YAHOO INC	EQUITY	374,644.00	$ 14,071,628.64
YELP INC	EQUITY	28,226.00	$ 856,941.36
YORK WATER CO	EQUITY	7,397.00	$ 236,999.88
YOUR COMMUNITY BANKSHARES IN	EQUITY	2,515.00	$ 93,457.40
YRC WORLDWIDE INC	EQUITY	15,034.00	$ 132,299.20
YUM BRANDS INC	EQUITY	166,950.00	$ 13,843,494.00
ZAFGEN INC	EQUITY	7,312.00	$ 43,798.88
ZAGG INC	EQUITY	17,626.00	$ 92,536.50
ZAYO GROUP HOLDINGS INC	EQUITY	70,278.00	$ 1,962,864.54
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	22,306.00	$ 1,117,530.60
ZELTIQ AESTHETICS INC	EQUITY	14,794.00	$ 404,320.02
ZENDESK INC	EQUITY	34,613.00	$ 913,090.94
ZILLOW GROUP INC A	EQUITY	23,139.00	$ 848,044.35
ZILLOW GROUP INC C	EQUITY	42,090.00	$ 1,527,025.20
ZIMMER BIOMET HOLDINGS INC	EQUITY	79,304.00	$ 9,546,615.52
ZIONS BANCORPORATION	EQUITY	87,186.00	$ 2,190,984.18
ZIOPHARM ONCOLOGY INC	EQUITY	50,706.00	$ 278,375.94
ZIX CORP	EQUITY	37,406.00	$ 140,272.50
ZOE S KITCHEN INC	EQUITY	8,429.00	$ 305,719.83
ZOETIS INC	EQUITY	196,952.00	$ 9,347,341.92
ZOGENIX INC	EQUITY	9,135.00	$ 73,536.75
ZUMIEZ INC	EQUITY	9,827.00	$ 140,624.37
ZYNGA INC CL A	EQUITY	330,895.00	$ 823,928.55
RUSSELL 2000 MINI SEP16	FUTURE	21,000.00	$ -
S+P500 EMINI FUT SEP16	FUTURE	72,850.00	$ -
Total Domestic Passive Equity			**$ 9,480,131,861.59**

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Security Name	Asset Class	Shares/Par Value	Base Market Value
Domestic Active Equity			
1ST SOURCE CORP	EQUITY	20,530.00	$ 664,966.70
3D SYSTEMS CORP	EQUITY	242,319.00	$ 3,317,347.11
3M CO	EQUITY	145,600.00	$ 25,497,472.00
3M CO	EQUITY	86,000.00	$ 15,060,320.00
3M CO	EQUITY	10,900.00	$ 1,908,808.00
3M CO	EQUITY	135,860.00	$ 23,791,803.20
8X8 INC	EQUITY	272,377.00	$ 3,979,427.97
AARON S INC	EQUITY	70,903.00	$ 1,552,066.67
AARON S INC	EQUITY	79,953.00	$ 1,750,171.17
ABBOTT LABORATORIES	EQUITY	98,700.00	$ 3,879,897.00
ABBOTT LABORATORIES	EQUITY	430,200.00	$ 16,911,162.00
ABBOTT LABORATORIES	EQUITY	225,409.00	$ 8,860,827.79
ABBOTT LABORATORIES	EQUITY	620,100.00	$ 24,376,131.00
ABBVIE INC	EQUITY	52,200.00	$ 3,231,702.00
ABBVIE INC	EQUITY	89,700.00	$ 5,553,327.00
ABBVIE INC	EQUITY	40,200.00	$ 2,488,782.00
ABBVIE INC	EQUITY	237,135.00	$ 14,681,027.85
ABERCROMBIE + FITCH CO CL A	EQUITY	38,300.00	$ 682,123.00
ABIOMED INC	EQUITY	92,663.00	$ 10,127,139.27
ABIOMED INC	EQUITY	4,200.00	$ 459,018.00
ABM INDUSTRIES INC	EQUITY	57,156.00	$ 2,085,050.88
ACADIA HEALTHCARE CO INC	EQUITY	161,947.00	$ 8,971,863.80
ACADIA HEALTHCARE CO INC	EQUITY	3,000.00	$ 166,200.00
ACADIA PHARMACEUTICALS INC	EQUITY	15,300.00	$ 496,638.00
ACADIA REALTY TRUST	EQUITY	76,584.00	$ 2,720,263.68
ACCENTURE PLC CL A	EQUITY	48,900.00	$ 5,539,881.00
ACCENTURE PLC CL A	EQUITY	104,200.00	$ 11,804,818.00
ACCENTURE PLC CL A	EQUITY	213,000.00	$ 24,130,770.00
ACCENTURE PLC CL A	EQUITY	134,950.00	$ 15,288,485.50
ACCESS NATIONAL CORP	EQUITY	1,400.00	$ 27,314.00
ACCO BRANDS CORP	EQUITY	135,400.00	$ 1,398,682.00
ACORDA THERAPEUTICS INC	EQUITY	10,100.00	$ 257,600.50
ACTIVISION BLIZZARD INC	EQUITY	83,400.00	$ 3,305,142.00
ACTIVISION BLIZZARD INC	EQUITY	89,465.00	$ 3,545,497.95
ACTIVISION BLIZZARD INC	EQUITY	218,000.00	$ 8,639,340.00
ACTIVISION BLIZZARD INC	EQUITY	29,200.00	$ 1,157,196.00
ACTIVISION BLIZZARD INC	EQUITY	288,700.00	$ 11,441,181.00
ACUITY BRANDS INC	EQUITY	19,300.00	$ 4,785,628.00
ACUITY BRANDS INC	EQUITY	17,000.00	$ 4,215,320.00
ACUITY BRANDS INC	EQUITY	34,400.00	$ 8,529,824.00
ADEPTUS HEALTH INC CLASS A	EQUITY	141,341.00	$ 7,301,676.06
ADOBE SYSTEMS INC	EQUITY	47,000.00	$ 4,502,130.00
ADOBE SYSTEMS INC	EQUITY	84,100.00	$ 8,055,939.00
ADOBE SYSTEMS INC	EQUITY	50,700.00	$ 4,856,553.00
ADOBE SYSTEMS INC	EQUITY	288,000.00	$ 27,587,520.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ADOBE SYSTEMS INC	EQUITY	213,700.00	$ 20,470,323.00
ADOBE SYSTEMS INC	EQUITY	117,198.00	$ 11,226,396.42
ADVANCE AUTO PARTS INC	EQUITY	4,500.00	$ 727,335.00
ADVANCED ENERGY INDUSTRIES	EQUITY	32,700.00	$ 1,241,292.00
ADVANCED MICRO DEVICES	EQUITY	1,060,931.00	$ 5,453,185.34
ADVISORY BOARD CO/THE	EQUITY	48,248.00	$ 1,707,496.72
AECOM	EQUITY	2,400.00	$ 76,248.00
AECOM	EQUITY	23,900.00	$ 759,303.00
AEGION CORP	EQUITY	140,500.00	$ 2,741,155.00
AEGION CORP	EQUITY	60,300.00	$ 1,176,453.00
AES CORP	EQUITY	19,800.00	$ 247,104.00
AES CORP	EQUITY	99,900.00	$ 1,246,752.00
AETNA INC	EQUITY	164,600.00	$ 20,102,598.00
AETNA INC	EQUITY	74,900.00	$ 9,147,537.00
AETNA INC	EQUITY	21,107.00	$ 2,577,797.91
AETNA INC	EQUITY	20,300.00	$ 2,479,239.00
AETNA INC	EQUITY	129,300.00	$ 15,791,409.00
AETNA INC	EQUITY	54,200.00	$ 6,619,446.00
AFFILIATED MANAGERS GROUP	EQUITY	2,700.00	$ 380,079.00
AFFILIATED MANAGERS GROUP	EQUITY	2,610.00	$ 367,409.70
AFFILIATED MANAGERS GROUP	EQUITY	7,700.00	$ 1,083,929.00
AFFILIATED MANAGERS GROUP	EQUITY	114,500.00	$ 16,118,165.00
AFLAC INC	EQUITY	121,500.00	$ 8,767,440.00
AFLAC INC	EQUITY	57,700.00	$ 4,163,632.00
AFLAC INC	EQUITY	21,800.00	$ 1,573,088.00
AFLAC INC	EQUITY	71,791.00	$ 5,180,438.56
AGCO CORP	EQUITY	88,100.00	$ 4,152,153.00
AGCO CORP	EQUITY	3,900.00	$ 183,807.00
AGILENT TECHNOLOGIES INC	EQUITY	17,800.00	$ 789,608.00
AGILENT TECHNOLOGIES INC	EQUITY	68,351.00	$ 3,032,050.36
AGILENT TECHNOLOGIES INC	EQUITY	57,200.00	$ 2,537,392.00
AGILENT TECHNOLOGIES INC	EQUITY	41,826.00	$ 1,855,401.36
AGILENT TECHNOLOGIES INC	EQUITY	475,900.00	$ 21,110,924.00
AGIOS PHARMACEUTICALS INC	EQUITY	20,800.00	$ 871,416.00
AGIOS PHARMACEUTICALS INC	EQUITY	1,500.00	$ 62,842.50
AGL RESOURCES INC	EQUITY	5,800.00	$ 382,626.00
AIR LEASE CORP	EQUITY	130,200.00	$ 3,486,756.00
AIR LEASE CORP	EQUITY	3,600.00	$ 96,408.00
AIR METHODS CORP	EQUITY	25,042.00	$ 897,254.86
AIR PRODUCTS + CHEMICALS INC	EQUITY	184,000.00	$ 26,135,360.00
AIR PRODUCTS + CHEMICALS INC	EQUITY	10,300.00	$ 1,463,012.00
AIR PRODUCTS + CHEMICALS INC	EQUITY	50,136.00	$ 7,121,317.44
AIR PRODUCTS + CHEMICALS INC	EQUITY	158,000.00	$ 22,442,320.00
AIR TRANSPORT SERVICES GROUP	EQUITY	70,200.00	$ 909,792.00
AK STEEL HOLDING CORP	EQUITY	128,600.00	$ 599,276.00
AK STEEL HOLDING CORP	EQUITY	489,908.00	$ 2,282,971.28

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AKAMAI TECHNOLOGIES INC	EQUITY	8,700.00	$ 486,591.00
AKORN INC	EQUITY	4,200.00	$ 119,637.00
ALASKA AIR GROUP INC	EQUITY	67,300.00	$ 3,922,917.00
ALASKA AIR GROUP INC	EQUITY	40,220.00	$ 2,344,423.80
ALASKA AIR GROUP INC	EQUITY	43,800.00	$ 2,553,102.00
ALASKA AIR GROUP INC	EQUITY	18,200.00	$ 1,060,878.00
ALBEMARLE CORP	EQUITY	30,000.00	$ 2,379,300.00
ALBEMARLE CORP	EQUITY	133,805.00	$ 10,612,074.55
ALBEMARLE CORP	EQUITY	16,400.00	$ 1,300,684.00
ALCOA INC	EQUITY	305,445.00	$ 2,831,475.15
ALCOA INC	EQUITY	100,900.00	$ 935,343.00
ALERE INC	EQUITY	4,600.00	$ 191,728.00
ALERE INC	EQUITY	10,482.00	$ 436,889.76
ALEXANDER + BALDWIN INC	EQUITY	70,680.00	$ 2,554,375.20
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	47,270.00	$ 4,893,390.40
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	3,600.00	$ 372,672.00
ALEXION PHARMACEUTICALS INC	EQUITY	11,500.00	$ 1,342,740.00
ALEXION PHARMACEUTICALS INC	EQUITY	133,000.00	$ 15,529,080.00
ALEXION PHARMACEUTICALS INC	EQUITY	63,100.00	$ 7,367,556.00
ALEXION PHARMACEUTICALS INC	EQUITY	96,400.00	$ 11,255,664.00
ALIBABA GROUP HOLDING SP ADR	EQUITY	356,000.00	$ 28,312,680.00
ALIGN TECHNOLOGY INC	EQUITY	500.00	$ 40,275.00
ALIGN TECHNOLOGY INC	EQUITY	19,200.00	$ 1,546,560.00
ALIGN TECHNOLOGY INC	EQUITY	18,798.00	$ 1,514,178.90
ALKERMES PLC	EQUITY	52,600.00	$ 2,273,372.00
ALLEGHANY CORP	EQUITY	800.00	$ 439,664.00
ALLEGIANCE BANCSHARES INC	EQUITY	5,000.00	$ 124,400.00
ALLEGIANT TRAVEL CO	EQUITY	10,060.00	$ 1,524,090.00
ALLEGION PLC	EQUITY	45,800.00	$ 3,179,894.00
ALLEGION PLC	EQUITY	13,700.00	$ 951,191.00
ALLEGION PLC	EQUITY	87,500.00	$ 6,075,125.00
ALLERGAN PLC	EQUITY	18,490.00	$ 4,272,854.10
ALLERGAN PLC	EQUITY	72,092.00	$ 16,659,740.28
ALLERGAN PLC	EQUITY	77,300.00	$ 17,863,257.00
ALLERGAN PLC	EQUITY	19,500.00	$ 4,506,255.00
ALLERGAN PLC	EQUITY	48,906.00	$ 11,301,687.54
ALLETE INC	EQUITY	27,900.00	$ 1,803,177.00
ALLIANCE DATA SYSTEMS CORP	EQUITY	3,000.00	$ 587,760.00
ALLIANCE DATA SYSTEMS CORP	EQUITY	31,107.00	$ 6,094,483.44
ALLIANCE DATA SYSTEMS CORP	EQUITY	8,600.00	$ 1,684,912.00
ALLIANT ENERGY CORP	EQUITY	46,700.00	$ 1,853,990.00
ALLIANT ENERGY CORP	EQUITY	33,200.00	$ 1,318,040.00
ALLIED WORLD ASSURANCE CO	EQUITY	4,700.00	$ 165,158.00
ALLISON TRANSMISSION HOLDING	EQUITY	6,800.00	$ 191,964.00
ALLISON TRANSMISSION HOLDING	EQUITY	28,700.00	$ 810,201.00
ALLISON TRANSMISSION HOLDING	EQUITY	524,500.00	$ 14,806,635.00

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ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	41,700.00	$ 529,590.00
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	940,400.00	$ 11,943,080.00
ALLSTATE CORP	EQUITY	105,600.00	$ 7,386,720.00
ALLSTATE CORP	EQUITY	18,900.00	$ 1,322,055.00
ALLSTATE CORP	EQUITY	138,490.00	$ 9,687,375.50
ALLY FINANCIAL INC	EQUITY	24,400.00	$ 416,508.00
ALLY FINANCIAL INC	EQUITY	222,600.00	$ 3,799,782.00
ALNYLAM PHARMACEUTICALS INC	EQUITY	4,500.00	$ 249,705.00
ALNYLAM PHARMACEUTICALS INC	EQUITY	5,913.00	$ 328,112.37
ALPHA + OMEGA SEMICONDUCTOR	EQUITY	69,900.00	$ 973,707.00
ALPHABET INC CL A	EQUITY	10,270.00	$ 7,225,253.10
ALPHABET INC CL A	EQUITY	24,900.00	$ 17,517,897.00
ALPHABET INC CL A	EQUITY	42,400.00	$ 29,829,672.00
ALPHABET INC CL A	EQUITY	55,200.00	$ 38,834,856.00
ALPHABET INC CL A	EQUITY	32,670.00	$ 22,984,325.10
ALPHABET INC CL A	EQUITY	46,650.00	$ 32,819,674.50
ALPHABET INC CL A	EQUITY	43,571.00	$ 30,653,505.63
ALPHABET INC CL C	EQUITY	9,160.00	$ 6,339,636.00
ALPHABET INC CL C	EQUITY	6,726.00	$ 4,655,064.60
ALPHABET INC CL C	EQUITY	50,004.00	$ 34,607,768.40
ALPHABET INC CL C	EQUITY	19,500.00	$ 13,495,950.00
ALPHABET INC CL C	EQUITY	22,473.00	$ 15,553,563.30
ALPHABET INC CL C	EQUITY	48,500.00	$ 33,566,850.00
ALPHABET INC CL C	EQUITY	46,652.00	$ 32,287,849.20
ALPHABET INC CL C	EQUITY	37,773.00	$ 26,142,693.30
AMAZON.COM INC	EQUITY	20,170.00	$ 14,434,055.40
AMAZON.COM INC	EQUITY	40,600.00	$ 29,054,172.00
AMAZON.COM INC	EQUITY	1,600.00	$ 1,144,992.00
AMAZON.COM INC	EQUITY	24,160.00	$ 17,289,379.20
AMAZON.COM INC	EQUITY	47,900.00	$ 34,278,198.00
AMAZON.COM INC	EQUITY	48,545.00	$ 34,739,772.90
AMAZON.COM INC	EQUITY	65,100.00	$ 46,586,862.00
AMAZON.COM INC	EQUITY	19,880.00	$ 14,226,525.60
AMAZON.COM INC	EQUITY	65,000.00	$ 46,515,300.00
AMBAC FINANCIAL GROUP INC	EQUITY	7,000.00	$ 115,220.00
AMC ENTERTAINMENT HLDS CL A	EQUITY	42,600.00	$ 1,176,186.00
AMC NETWORKS INC A	EQUITY	11,300.00	$ 682,746.00
AMC NETWORKS INC A	EQUITY	15,100.00	$ 912,342.00
AMC NETWORKS INC A	EQUITY	44,911.00	$ 2,713,522.62
AMC NETWORKS INC A	EQUITY	44,731.00	$ 2,702,647.02
AMDOCS LTD	EQUITY	51,600.00	$ 2,978,352.00
AMDOCS LTD	EQUITY	19,400.00	$ 1,119,768.00
AMDOCS LTD	EQUITY	95,889.00	$ 5,534,713.08
AMERCO	EQUITY	3,100.00	$ 1,161,105.00
AMERCO	EQUITY	14,235.00	$ 5,331,719.25
AMERCO	EQUITY	700.00	$ 262,185.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AMEREN CORPORATION	EQUITY	81,000.00	$ 4,339,980.00
AMERICAN AIRLINES GROUP INC	EQUITY	236,575.00	$ 6,697,438.25
AMERICAN AIRLINES GROUP INC	EQUITY	93,200.00	$ 2,638,492.00
AMERICAN AXLE + MFG HOLDINGS	EQUITY	19,600.00	$ 283,808.00
AMERICAN CAMPUS COMMUNITIES	EQUITY	57,800.00	$ 3,055,886.00
AMERICAN CAPITAL AGENCY CORP	EQUITY	18,800.00	$ 372,616.00
AMERICAN EAGLE OUTFITTERS	EQUITY	66,726.00	$ 1,062,945.18
AMERICAN EAGLE OUTFITTERS	EQUITY	203,900.00	$ 3,248,127.00
AMERICAN EAGLE OUTFITTERS	EQUITY	532,617.00	$ 8,484,588.81
AMERICAN ELECTRIC POWER	EQUITY	176,400.00	$ 12,363,876.00
AMERICAN ELECTRIC POWER	EQUITY	72,800.00	$ 5,102,552.00
AMERICAN ELECTRIC POWER	EQUITY	167,273.00	$ 11,724,164.57
AMERICAN ELECTRIC POWER	EQUITY	30,700.00	$ 2,151,763.00
AMERICAN EQUITY INVT LIFE HL	EQUITY	12,487.00	$ 177,939.75
AMERICAN EQUITY INVT LIFE HL	EQUITY	161,200.00	$ 2,297,100.00
AMERICAN EXPRESS CO	EQUITY	328,700.00	$ 19,971,812.00
AMERICAN EXPRESS CO	EQUITY	42,200.00	$ 2,564,072.00
AMERICAN EXPRESS CO	EQUITY	62,385.00	$ 3,790,512.60
AMERICAN EXPRESS CO	EQUITY	22,381.00	$ 1,359,869.56
AMERICAN EXPRESS CO	EQUITY	428,900.00	$ 26,059,964.00
AMERICAN FINANCIAL GROUP INC	EQUITY	112,500.00	$ 8,317,125.00
AMERICAN FINANCIAL GROUP INC	EQUITY	30,600.00	$ 2,262,258.00
AMERICAN FINANCIAL GROUP INC	EQUITY	100.00	$ 7,393.00
AMERICAN HOMES 4 RENT A	EQUITY	8,700.00	$ 178,176.00
AMERICAN INTERNATIONAL GROUP	EQUITY	179,500.00	$ 9,493,755.00
AMERICAN INTERNATIONAL GROUP	EQUITY	241,000.00	$ 12,746,490.00
AMERICAN INTERNATIONAL GROUP	EQUITY	6,944.00	$ 367,268.16
AMERICAN INTERNATIONAL GROUP	EQUITY	172,300.00	$ 9,112,947.00
AMERICAN NATIONAL INSURANCE	EQUITY	400.00	$ 45,260.00
AMERICAN NATIONAL INSURANCE	EQUITY	8,564.00	$ 969,016.60
AMERICAN PUBLIC EDUCATION	EQUITY	10,400.00	$ 292,240.00
AMERICAN PUBLIC EDUCATION	EQUITY	110,446.00	$ 3,103,532.60
AMERICAN RENAL ASSOCIATES HO	EQUITY	15,838.00	$ 458,826.86
AMERICAN TOWER CORP	EQUITY	137,523.00	$ 15,623,988.03
AMERICAN TOWER CORP	EQUITY	49,300.00	$ 5,600,973.00
AMERICAN TOWER CORP	EQUITY	22,500.00	$ 2,556,225.00
AMERICAN TOWER CORP	EQUITY	60,100.00	$ 6,827,961.00
AMERICAN TOWER CORP	EQUITY	42,749.00	$ 4,856,713.89
AMERICAN VANGUARD CORP	EQUITY	208,900.00	$ 3,156,479.00
AMERICAN VANGUARD CORP	EQUITY	142,156.00	$ 2,147,977.16
AMERICAN WATER WORKS CO INC	EQUITY	71,700.00	$ 6,059,367.00
AMERICAN WATER WORKS CO INC	EQUITY	33,000.00	$ 2,788,830.00
AMERICAN WATER WORKS CO INC	EQUITY	156,371.00	$ 13,214,913.21
AMERICAN WOODMARK CORP	EQUITY	28,677.00	$ 1,903,579.26
AMERIPRISE FINANCIAL INC	EQUITY	54,700.00	$ 4,914,795.00
AMERIPRISE FINANCIAL INC	EQUITY	9,800.00	$ 880,530.00

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AMERIPRISE FINANCIAL INC	EQUITY	12,200.00	$ 1,096,170.00
AMERIPRISE FINANCIAL INC	EQUITY	135,254.00	$ 12,152,571.90
AMERIS BANCORP	EQUITY	23,905.00	$ 709,978.50
AMERISAFE INC	EQUITY	12,487.00	$ 764,454.14
AMERISOURCEBERGEN CORP	EQUITY	10,300.00	$ 816,996.00
AMERISOURCEBERGEN CORP	EQUITY	57,800.00	$ 4,584,696.00
AMERISOURCEBERGEN CORP	EQUITY	72,067.00	$ 5,716,354.44
AMERISOURCEBERGEN CORP	EQUITY	93,572.00	$ 7,422,131.04
AMERISOURCEBERGEN CORP	EQUITY	31,000.00	$ 2,458,920.00
AMETEK INC	EQUITY	12,000.00	$ 554,760.00
AMETEK INC	EQUITY	22,600.00	$ 1,044,798.00
AMGEN INC	EQUITY	17,900.00	$ 2,723,485.00
AMGEN INC	EQUITY	73,600.00	$ 11,198,240.00
AMGEN INC	EQUITY	59,865.00	$ 9,108,459.75
AMGEN INC	EQUITY	77,900.00	$ 11,852,485.00
AMGEN INC	EQUITY	88,092.00	$ 13,403,197.80
AMGEN INC	EQUITY	35,000.00	$ 5,325,250.00
AMGEN INC	EQUITY	150,813.00	$ 22,946,197.95
AMGEN INC	EQUITY	224,600.00	$ 34,172,890.00
AMKOR TECHNOLOGY INC	EQUITY	164,500.00	$ 945,875.00
AMN HEALTHCARE SERVICES INC	EQUITY	279,391.00	$ 11,167,258.27
AMN HEALTHCARE SERVICES INC	EQUITY	204,838.00	$ 8,187,374.86
AMPHASTAR PHARMACEUTICALS IN	EQUITY	56,400.00	$ 909,168.00
AMPHENOL CORP CL A	EQUITY	15,100.00	$ 865,683.00
AMPHENOL CORP CL A	EQUITY	78,400.00	$ 4,494,672.00
AMPHENOL CORP CL A	EQUITY	44,600.00	$ 2,556,918.00
AMSURG CORP	EQUITY	15,031.00	$ 1,165,503.74
AMSURG CORP	EQUITY	5,900.00	$ 457,486.00
AMTRUST FINANCIAL SERVICES	EQUITY	36,954.00	$ 905,373.00
AMTRUST FINANCIAL SERVICES	EQUITY	16,700.00	$ 409,150.00
AMTRUST FINANCIAL SERVICES	EQUITY	94,267.00	$ 2,309,541.50
AMTRUST FINANCIAL SERVICES	EQUITY	29,376.00	$ 719,712.00
ANADARKO PETROLEUM CORP	EQUITY	29,800.00	$ 1,586,850.00
ANADARKO PETROLEUM CORP	EQUITY	32,900.00	$ 1,751,925.00
ANADARKO PETROLEUM CORP	EQUITY	93,401.00	$ 4,973,603.25
ANALOG DEVICES INC	EQUITY	17,200.00	$ 974,208.00
ANALOG DEVICES INC	EQUITY	46,900.00	$ 2,656,416.00
ANALOG DEVICES INC	EQUITY	130,799.00	$ 7,408,455.36
ANGIODYNAMICS INC	EQUITY	46,600.00	$ 669,642.00
ANI PHARMACEUTICALS INC	EQUITY	51,283.00	$ 2,862,617.06
ANIXTER INTERNATIONAL INC	EQUITY	19,722.00	$ 1,050,788.16
ANIXTER INTERNATIONAL INC	EQUITY	44,990.00	$ 2,397,067.20
ANIXTER INTERNATIONAL INC	EQUITY	22,200.00	$ 1,182,816.00
ANNALY CAPITAL MANAGEMENT IN	EQUITY	491,800.00	$ 5,444,226.00
ANNALY CAPITAL MANAGEMENT IN	EQUITY	86,000.00	$ 952,020.00
ANSYS INC	EQUITY	5,100.00	$ 462,825.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ANSYS INC	EQUITY	7,500.00	$ 680,625.00
ANTERO RESOURCES CORP	EQUITY	1,300.00	$ 33,774.00
ANTERO RESOURCES CORP	EQUITY	94,398.00	$ 2,452,460.04
ANTHEM INC	EQUITY	102,100.00	$ 13,409,814.00
ANTHEM INC	EQUITY	111,100.00	$ 14,591,874.00
ANTHEM INC	EQUITY	82,500.00	$ 10,835,550.00
ANTHEM INC	EQUITY	12,300.00	$ 1,615,482.00
ANTHEM INC	EQUITY	42,350.00	$ 5,562,249.00
ANTHEM INC	EQUITY	62,900.00	$ 8,261,286.00
ANTHEM INC	EQUITY	37,200.00	$ 4,885,848.00
ANTHEM INC	EQUITY	88,000.00	$ 11,557,920.00
ANTHEM INC	EQUITY	66,417.00	$ 8,723,208.78
AON PLC	EQUITY	28,300.00	$ 3,091,209.00
AON PLC	EQUITY	16,200.00	$ 1,769,526.00
AON PLC	EQUITY	91,817.00	$ 10,029,170.91
APACHE CORP	EQUITY	167,379.00	$ 9,317,988.93
APACHE CORP	EQUITY	28,000.00	$ 1,558,760.00
APACHE CORP	EQUITY	232,780.00	$ 12,958,862.60
APACHE CORP	EQUITY	91,937.00	$ 5,118,132.79
APARTMENT INVT + MGMT CO A	EQUITY	13,900.00	$ 613,824.00
APARTMENT INVT + MGMT CO A	EQUITY	153,800.00	$ 6,791,808.00
APARTMENT INVT + MGMT CO A	EQUITY	32,148.00	$ 1,419,655.68
APOGEE ENTERPRISES INC	EQUITY	180,196.00	$ 8,352,084.60
APOLLO COMMERCIAL REAL ESTAT	EQUITY	41,201.00	$ 662,100.07
APPLE HOSPITALITY REIT INC	EQUITY	38,500.00	$ 724,185.00
APPLE INC	EQUITY	65,635.00	$ 6,274,706.00
APPLE INC	EQUITY	586,200.00	$ 56,040,720.00
APPLE INC	EQUITY	211,900.00	$ 20,257,640.00
APPLE INC	EQUITY	399,040.00	$ 38,148,224.00
APPLE INC	EQUITY	749,100.00	$ 71,613,960.00
APPLE INC	EQUITY	798,627.00	$ 76,348,741.20
APPLE INC	EQUITY	702,690.00	$ 67,177,164.00
APPLIED MATERIALS INC	EQUITY	92,400.00	$ 2,214,828.00
APPLIED MATERIALS INC	EQUITY	67,200.00	$ 1,610,784.00
APPLIED MATERIALS INC	EQUITY	309,630.00	$ 7,421,831.10
APPLIED MATERIALS INC	EQUITY	263,477.00	$ 6,315,543.69
APTARGROUP INC	EQUITY	4,300.00	$ 340,259.00
APTARGROUP INC	EQUITY	25,100.00	$ 1,986,163.00
AQUA AMERICA INC	EQUITY	88,300.00	$ 3,148,778.00
ARAMARK	EQUITY	10,100.00	$ 337,542.00
ARCH CAPITAL GROUP LTD	EQUITY	21,800.00	$ 1,569,600.00
ARCHER DANIELS MIDLAND CO	EQUITY	151,700.00	$ 6,506,413.00
ARCHER DANIELS MIDLAND CO	EQUITY	29,900.00	$ 1,282,411.00
ARCHER DANIELS MIDLAND CO	EQUITY	82,686.00	$ 3,546,402.54
ARCHER DANIELS MIDLAND CO	EQUITY	87,100.00	$ 3,735,719.00
ARES COMMERCIAL REAL ESTATE	EQUITY	64,800.00	$ 796,392.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ARGAN INC	EQUITY	98,410.00	$ 4,105,665.20
ARISTA NETWORKS INC	EQUITY	49,600.00	$ 3,193,248.00
ARISTA NETWORKS INC	EQUITY	2,100.00	$ 135,198.00
ARMADA HOFFLER PROPERTIES IN	EQUITY	66,600.00	$ 915,084.00
ARMSTRONG WORLD INDUSTRIES	EQUITY	17,584.00	$ 688,413.60
ARMSTRONG WORLD INDUSTRIES	EQUITY	2,100.00	$ 82,215.00
ARRIS INTERNATIONAL PLC	EQUITY	428,500.00	$ 8,981,360.00
ARRIS INTERNATIONAL PLC	EQUITY	147,460.00	$ 3,090,761.60
ARRIS INTERNATIONAL PLC	EQUITY	254,155.00	$ 5,327,088.80
ARRIS INTERNATIONAL PLC	EQUITY	6,900.00	$ 144,624.00
ARROW ELECTRONICS INC	EQUITY	3,300.00	$ 204,270.00
ARROW ELECTRONICS INC	EQUITY	13,800.00	$ 854,220.00
ARTESIAN RESOURCES CORP CL A	EQUITY	6,200.00	$ 210,304.00
ARTHUR J GALLAGHER + CO	EQUITY	8,900.00	$ 423,640.00
ARTHUR J GALLAGHER + CO	EQUITY	4,000.00	$ 190,400.00
ARTHUR J GALLAGHER + CO	EQUITY	212,000.00	$ 10,091,200.00
ARTISAN PARTNERS ASSET MA A	EQUITY	200.00	$ 5,536.00
ASBURY AUTOMOTIVE GROUP	EQUITY	51,180.00	$ 2,699,233.20
ASCENA RETAIL GROUP INC	EQUITY	9,633.00	$ 67,334.67
ASCENA RETAIL GROUP INC	EQUITY	313,380.00	$ 2,190,526.20
ASCENT CAPITAL GROUP INC A	EQUITY	16,200.00	$ 249,318.00
ASHFORD HOSPITALITY TRUST	EQUITY	166,800.00	$ 895,716.00
ASHLAND INC	EQUITY	5,500.00	$ 631,235.00
ASHLAND INC	EQUITY	27,100.00	$ 3,110,267.00
ASPEN INSURANCE HOLDINGS LTD	EQUITY	10,300.00	$ 477,714.00
ASPEN INSURANCE HOLDINGS LTD	EQUITY	10,400.00	$ 482,352.00
ASPEN INSURANCE HOLDINGS LTD	EQUITY	35,282.00	$ 1,636,379.16
ASPEN INSURANCE HOLDINGS LTD	EQUITY	68,200.00	$ 3,163,116.00
ASPEN TECHNOLOGY INC	EQUITY	34,247.00	$ 1,378,099.28
ASSOCIATED BANC CORP	EQUITY	153,000.00	$ 2,623,950.00
ASSOCIATED BANC CORP	EQUITY	30,600.00	$ 524,790.00
ASSURANT INC	EQUITY	50,300.00	$ 4,341,393.00
ASSURANT INC	EQUITY	29,700.00	$ 2,563,407.00
ASSURED GUARANTY LTD	EQUITY	23,600.00	$ 598,732.00
ASSURED GUARANTY LTD	EQUITY	21,300.00	$ 540,381.00
ASSURED GUARANTY LTD	EQUITY	65,741.00	$ 1,667,849.17
AT+T INC	EQUITY	392,000.00	$ 16,938,320.00
AT+T INC	EQUITY	75,490.00	$ 3,261,922.90
AT+T INC	EQUITY	474,831.00	$ 20,517,447.51
AT+T INC	EQUITY	471,968.00	$ 20,393,737.28
AT+T INC	EQUITY	803,100.00	$ 34,701,951.00
AT+T INC	EQUITY	475,510.00	$ 20,546,787.10
AT+T INC	EQUITY	387,017.00	$ 16,723,004.57
ATARA BIOTHERAPEUTICS INC	EQUITY	6,200.00	$ 139,562.00
ATHENAHEALTH INC	EQUITY	11,300.00	$ 1,559,513.00
ATHENAHEALTH INC	EQUITY	92,000.00	$ 12,696,920.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ATMOS ENERGY CORP	EQUITY	50,100.00	$ 4,074,132.00
ATWOOD OCEANICS INC	EQUITY	113,700.00	$ 1,423,524.00
AUTODESK INC	EQUITY	11,500.00	$ 622,610.00
AUTOLIV INC	EQUITY	31,600.00	$ 3,395,420.00
AUTOMATIC DATA PROCESSING	EQUITY	128,700.00	$ 11,823,669.00
AUTOMATIC DATA PROCESSING	EQUITY	30,900.00	$ 2,838,783.00
AUTOMATIC DATA PROCESSING	EQUITY	133,100.00	$ 12,227,897.00
AUTOMATIC DATA PROCESSING	EQUITY	82,800.00	$ 7,606,836.00
AUTOMATIC DATA PROCESSING	EQUITY	41,800.00	$ 3,840,166.00
AUTOMATIC DATA PROCESSING	EQUITY	48,884.00	$ 4,490,973.08
AUTONATION INC	EQUITY	8,400.00	$ 394,632.00
AUTONATION INC	EQUITY	100.00	$ 4,698.00
AUTOZONE INC	EQUITY	4,100.00	$ 3,254,744.00
AUTOZONE INC	EQUITY	7,300.00	$ 5,795,032.00
AUTOZONE INC	EQUITY	5,205.00	$ 4,131,937.20
AVALONBAY COMMUNITIES INC	EQUITY	31,500.00	$ 5,682,285.00
AVALONBAY COMMUNITIES INC	EQUITY	56,400.00	$ 10,173,996.00
AVALONBAY COMMUNITIES INC	EQUITY	34,829.00	$ 6,282,803.31
AVANGRID INC	EQUITY	6,742.00	$ 310,536.52
AVERY DENNISON CORP	EQUITY	41,000.00	$ 3,064,750.00
AVERY DENNISON CORP	EQUITY	41,000.00	$ 3,064,750.00
AVERY DENNISON CORP	EQUITY	37,694.00	$ 2,817,626.50
AVID TECHNOLOGY INC	EQUITY	349,390.00	$ 2,029,955.90
AVIS BUDGET GROUP INC	EQUITY	5,800.00	$ 186,934.00
AVIS BUDGET GROUP INC	EQUITY	14,200.00	$ 457,666.00
AVISTA CORP	EQUITY	126,542.00	$ 5,669,081.60
AVNET INC	EQUITY	3,900.00	$ 157,989.00
AVNET INC	EQUITY	17,700.00	$ 717,027.00
AXALTA COATING SYSTEMS LTD	EQUITY	5,300.00	$ 140,609.00
AXIS CAPITAL HOLDINGS LTD	EQUITY	54,700.00	$ 3,008,500.00
AXIS CAPITAL HOLDINGS LTD	EQUITY	4,900.00	$ 269,500.00
B/E AEROSPACE INC	EQUITY	5,600.00	$ 258,580.00
B/E AEROSPACE INC	EQUITY	86,200.00	$ 3,980,285.00
BABCOCK + WILCOX ENTERPR	EQUITY	94,520.00	$ 1,388,498.80
BAIDU INC SPON ADR	EQUITY	137,000.00	$ 22,625,550.00
BAIDU INC SPON ADR	EQUITY	60,500.00	$ 9,991,575.00
BAKER HUGHES INC	EQUITY	26,000.00	$ 1,173,380.00
BAKER HUGHES INC	EQUITY	52,000.00	$ 2,346,760.00
BAKER HUGHES INC	EQUITY	86,005.00	$ 3,881,405.65
BALL CORP	EQUITY	7,000.00	$ 506,030.00
BANCFIRST CORP	EQUITY	15,500.00	$ 934,960.00
BANCORPSOUTH INC	EQUITY	48,153.00	$ 1,092,591.57
BANCORPSOUTH INC	EQUITY	164,600.00	$ 3,734,774.00
BANCORPSOUTH INC	EQUITY	7,900.00	$ 179,251.00
BANK OF AMERICA CORP	EQUITY	419,477.00	$ 5,566,459.79
BANK OF AMERICA CORP	EQUITY	1,093,841.00	$ 14,515,270.07

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BANK OF AMERICA CORP	EQUITY	555,100.00	$ 7,366,177.00
BANK OF AMERICA CORP	EQUITY	1,689,635.00	$ 22,421,456.45
BANK OF AMERICA CORP	EQUITY	754,700.00	$ 10,014,869.00
BANK OF AMERICA CORP	EQUITY	2,098,400.00	$ 27,845,768.00
BANK OF AMERICA CORP	EQUITY	1,208,124.00	$ 16,031,805.48
BANK OF AMERICA CORP	EQUITY	2,677,500.00	$ 35,530,425.00
BANK OF HAWAII CORP	EQUITY	11,500.00	$ 791,200.00
BANK OF NEW YORK MELLON CORP	EQUITY	55,100.00	$ 2,140,635.00
BANK OF NEW YORK MELLON CORP	EQUITY	159,200.00	$ 6,184,920.00
BANK OF NEW YORK MELLON CORP	EQUITY	15,792.00	$ 613,519.20
BANK OF THE OZARKS	EQUITY	35,963.00	$ 1,349,331.76
BANKUNITED INC	EQUITY	52,600.00	$ 1,615,872.00
BANNER CORPORATION	EQUITY	29,081.00	$ 1,237,105.74
BARNES GROUP INC	EQUITY	33,990.00	$ 1,125,748.80
BAXTER INTERNATIONAL INC	EQUITY	27,600.00	$ 1,248,072.00
BAXTER INTERNATIONAL INC	EQUITY	4,300.00	$ 194,446.00
BAXTER INTERNATIONAL INC	EQUITY	189,414.00	$ 8,565,301.08
BAXTER INTERNATIONAL INC	EQUITY	234,700.00	$ 10,613,134.00
BB+T CORP	EQUITY	141,500.00	$ 5,038,815.00
BB+T CORP	EQUITY	40,800.00	$ 1,452,888.00
BB+T CORP	EQUITY	129,000.00	$ 4,593,690.00
BEACON ROOFING SUPPLY INC	EQUITY	39,926.00	$ 1,815,435.22
BEAZER HOMES USA INC	EQUITY	244,170.00	$ 1,892,317.50
BECTON DICKINSON AND CO	EQUITY	10,080.00	$ 1,709,467.20
BECTON DICKINSON AND CO	EQUITY	33,700.00	$ 5,715,183.00
BECTON DICKINSON AND CO	EQUITY	36,269.00	$ 6,150,859.71
BED BATH + BEYOND INC	EQUITY	8,200.00	$ 354,404.00
BEL FUSE INC CL B	EQUITY	10,800.00	$ 192,024.00
BELDEN INC	EQUITY	56,030.00	$ 3,382,531.10
BELDEN INC	EQUITY	22,746.00	$ 1,373,176.02
BEMIS COMPANY	EQUITY	4,700.00	$ 242,003.00
BEMIS COMPANY	EQUITY	2,800.00	$ 144,172.00
BENCHMARK ELECTRONICS INC	EQUITY	50,100.00	$ 1,059,615.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	216,600.00	$ 31,361,514.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	264,800.00	$ 38,340,392.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	109,477.00	$ 15,851,174.83
BERKSHIRE HATHAWAY INC CL B	EQUITY	93,400.00	$ 13,523,386.00
BERRY PLASTICS GROUP INC	EQUITY	54,797.00	$ 2,128,863.45
BERRY PLASTICS GROUP INC	EQUITY	13,000.00	$ 505,050.00
BEST BUY CO INC	EQUITY	49,700.00	$ 1,520,820.00
BEST BUY CO INC	EQUITY	14,800.00	$ 452,880.00
BEST BUY CO INC	EQUITY	179,300.00	$ 5,486,580.00
BEST BUY CO INC	EQUITY	70,998.00	$ 2,172,538.80
BIG LOTS INC	EQUITY	52,000.00	$ 2,605,720.00
BIG LOTS INC	EQUITY	16,902.00	$ 846,959.22
BIO RAD LABORATORIES A	EQUITY	1,100.00	$ 157,322.00

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BIO TECHNE CORP	EQUITY	6,600.00	$ 744,282.00
BIO TECHNE CORP	EQUITY	1,900.00	$ 214,263.00
BIOGEN INC	EQUITY	9,700.00	$ 2,345,654.00
BIOGEN INC	EQUITY	38,239.00	$ 9,246,954.98
BIOGEN INC	EQUITY	50,500.00	$ 12,211,910.00
BIOGEN INC	EQUITY	60,500.00	$ 14,630,110.00
BIOGEN INC	EQUITY	35,191.00	$ 8,509,887.62
BIOMARIN PHARMACEUTICAL INC	EQUITY	11,300.00	$ 879,140.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	205,000.00	$ 15,949,000.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	123,900.00	$ 9,639,420.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	22,700.00	$ 1,766,060.00
BIOTELEMETRY INC	EQUITY	460,095.00	$ 7,499,548.50
BLACK BOX CORP	EQUITY	64,300.00	$ 841,044.00
BLACK HILLS CORP	EQUITY	29,207.00	$ 1,841,209.28
BLACK KNIGHT FINANCIAL CL A	EQUITY	400.00	$ 15,040.00
BLACKROCK INC	EQUITY	5,500.00	$ 1,883,915.00
BLACKROCK INC	EQUITY	39,200.00	$ 13,427,176.00
BLACKSTONE MORTGAGE TRU CL A	EQUITY	72,917.00	$ 2,017,613.39
BLUCORA INC	EQUITY	312,060.00	$ 3,232,941.60
BLUE BUFFALO PET PRODUCTS IN	EQUITY	65,263.00	$ 1,523,238.42
BLUEBIRD BIO INC	EQUITY	12,900.00	$ 558,441.00
BNC BANCORP	EQUITY	29,341.00	$ 666,334.11
BOEING CO/THE	EQUITY	110,100.00	$ 14,298,687.00
BOEING CO/THE	EQUITY	48,100.00	$ 6,246,747.00
BOEING CO/THE	EQUITY	73,800.00	$ 9,584,406.00
BOEING CO/THE	EQUITY	86,548.00	$ 11,239,988.76
BOEING CO/THE	EQUITY	43,404.00	$ 5,636,877.48
BOEING CO/THE	EQUITY	221,600.00	$ 28,779,192.00
BOFI HOLDING INC	EQUITY	236,347.00	$ 4,185,705.37
BOK FINANCIAL CORPORATION	EQUITY	1,300.00	$ 81,510.00
BOOT BARN HOLDINGS INC	EQUITY	45,413.00	$ 391,460.06
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	44,600.00	$ 1,321,944.00
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	118,722.00	$ 3,518,920.08
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	4,800.00	$ 142,272.00
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	91,167.00	$ 2,702,189.88
BORGWARNER INC	EQUITY	104,000.00	$ 3,070,080.00
BORGWARNER INC	EQUITY	10,900.00	$ 321,768.00
BORGWARNER INC	EQUITY	94,256.00	$ 2,782,437.12
BOSTON BEER COMPANY INC A	EQUITY	14,300.00	$ 2,445,729.00
BOSTON PRIVATE FINL HOLDING	EQUITY	79,711.00	$ 938,995.58
BOSTON PROPERTIES INC	EQUITY	68,700.00	$ 9,061,530.00
BOSTON PROPERTIES INC	EQUITY	5,800.00	$ 765,020.00
BOSTON PROPERTIES INC	EQUITY	8,800.00	$ 1,160,720.00
BOSTON PROPERTIES INC	EQUITY	32,200.00	$ 4,247,180.00
BOSTON SCIENTIFIC CORP	EQUITY	140,500.00	$ 3,283,485.00
BOSTON SCIENTIFIC CORP	EQUITY	180,060.00	$ 4,208,002.20

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BOSTON SCIENTIFIC CORP	EQUITY	66,400.00	$ 1,551,768.00
BOSTON SCIENTIFIC CORP	EQUITY	2,300.00	$ 53,751.00
BOSTON SCIENTIFIC CORP	EQUITY	547,500.00	$ 12,795,075.00
BOSTON SCIENTIFIC CORP	EQUITY	108,225.00	$ 2,529,218.25
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	34,009.00	$ 732,213.77
BOYD GAMING CORP	EQUITY	203,030.00	$ 3,735,752.00
BP PLC SPONS ADR	EQUITY	481,600.00	$ 17,101,616.00
BRANDYWINE REALTY TRUST	EQUITY	260,600.00	$ 4,378,080.00
BRANDYWINE REALTY TRUST	EQUITY	8,900.00	$ 149,520.00
BRIGGS + STRATTON	EQUITY	51,400.00	$ 1,088,652.00
BRINK S CO/THE	EQUITY	43,700.00	$ 1,245,013.00
BRINKER INTERNATIONAL INC	EQUITY	59,800.00	$ 2,722,694.00
BRINKER INTERNATIONAL INC	EQUITY	3,800.00	$ 173,014.00
BRINKER INTERNATIONAL INC	EQUITY	71,356.00	$ 3,248,838.68
BRINKER INTERNATIONAL INC	EQUITY	9,100.00	$ 414,323.00
BRINKER INTERNATIONAL INC	EQUITY	6,275.00	$ 285,700.75
BRISTOL MYERS SQUIBB CO	EQUITY	89,100.00	$ 6,553,305.00
BRISTOL MYERS SQUIBB CO	EQUITY	109,600.00	$ 8,061,080.00
BRISTOL MYERS SQUIBB CO	EQUITY	429,800.00	$ 31,611,790.00
BRISTOL MYERS SQUIBB CO	EQUITY	216,257.00	$ 15,905,702.35
BRIXMOR PROPERTY GROUP INC	EQUITY	81,400.00	$ 2,153,844.00
BROADCOM LTD	EQUITY	35,600.00	$ 5,532,240.00
BROADCOM LTD	EQUITY	39,120.00	$ 6,079,248.00
BROADCOM LTD	EQUITY	40,143.00	$ 6,238,222.20
BROADCOM LTD	EQUITY	145,079.00	$ 22,545,276.60
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	55,600.00	$ 3,625,120.00
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	26,200.00	$ 1,708,240.00
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	42,400.00	$ 2,764,480.00
BROCADE COMMUNICATIONS SYS	EQUITY	386,100.00	$ 3,544,398.00
BROCADE COMMUNICATIONS SYS	EQUITY	21,700.00	$ 199,206.00
BROCADE COMMUNICATIONS SYS	EQUITY	363,701.00	$ 3,338,775.18
BROCADE COMMUNICATIONS SYS	EQUITY	58,600.00	$ 537,948.00
BROOKDALE SENIOR LIVING INC	EQUITY	4,800.00	$ 74,112.00
BROOKLINE BANCORP INC	EQUITY	60,612.00	$ 668,550.36
BROWN + BROWN INC	EQUITY	3,100.00	$ 116,157.00
BROWN FORMAN CORP CLASS A	EQUITY	1,700.00	$ 183,651.00
BROWN FORMAN CORP CLASS A	EQUITY	11,700.00	$ 1,263,951.00
BROWN FORMAN CORP CLASS B	EQUITY	11,200.00	$ 1,117,312.00
BROWN FORMAN CORP CLASS B	EQUITY	32,100.00	$ 3,202,296.00
BRUKER CORP	EQUITY	48,600.00	$ 1,105,164.00
BRUKER CORP	EQUITY	158,179.00	$ 3,596,990.46
BRUKER CORP	EQUITY	65,600.00	$ 1,491,744.00
BRUKER CORP	EQUITY	134,800.00	$ 3,065,352.00
BRUNSWICK CORP	EQUITY	5,100.00	$ 231,132.00
BRUNSWICK CORP	EQUITY	22,112.00	$ 1,002,115.84
BRUNSWICK CORP	EQUITY	248,500.00	$ 11,262,020.00

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BRUNSWICK CORP	EQUITY	16,400.00	$ 743,248.00
BUNGE LTD	EQUITY	53,200.00	$ 3,146,780.00
BUNGE LTD	EQUITY	8,800.00	$ 520,520.00
BUNGE LTD	EQUITY	42,729.00	$ 2,527,420.35
BURLINGTON STORES INC	EQUITY	39,682.00	$ 2,647,186.22
BURLINGTON STORES INC	EQUITY	117,085.00	$ 7,810,740.35
BURLINGTON STORES INC	EQUITY	7,600.00	$ 506,996.00
BWX TECHNOLOGIES INC	EQUITY	9,300.00	$ 332,661.00
BWX TECHNOLOGIES INC	EQUITY	43,600.00	$ 1,559,572.00
BWX TECHNOLOGIES INC	EQUITY	19,900.00	$ 711,823.00
BWX TECHNOLOGIES INC	EQUITY	539,000.00	$ 19,280,030.00
C.H. ROBINSON WORLDWIDE INC	EQUITY	26,900.00	$ 1,997,325.00
C.H. ROBINSON WORLDWIDE INC	EQUITY	62,900.00	$ 4,670,325.00
C.H. ROBINSON WORLDWIDE INC	EQUITY	47,507.00	$ 3,527,394.75
CA INC	EQUITY	55,800.00	$ 1,831,914.00
CA INC	EQUITY	15,200.00	$ 499,016.00
CA INC	EQUITY	42,300.00	$ 1,388,709.00
CA INC	EQUITY	64,422.00	$ 2,114,974.26
CABELA S INC	EQUITY	2,500.00	$ 125,150.00
CABLE ONE INC	EQUITY	981.00	$ 501,693.21
CABLE ONE INC	EQUITY	200.00	$ 102,282.00
CABOT CORP	EQUITY	67,500.00	$ 3,082,050.00
CABOT CORP	EQUITY	27,000.00	$ 1,232,820.00
CABOT CORP	EQUITY	12,000.00	$ 547,920.00
CABOT CORP	EQUITY	13,933.00	$ 636,180.78
CABOT MICROELECTRONICS CORP	EQUITY	18,502.00	$ 783,374.68
CABOT OIL + GAS CORP	EQUITY	19,900.00	$ 512,226.00
CABOT OIL + GAS CORP	EQUITY	322,600.00	$ 8,303,724.00
CACI INTERNATIONAL INC CL A	EQUITY	3,800.00	$ 343,558.00
CADENCE DESIGN SYS INC	EQUITY	72,200.00	$ 1,754,460.00
CADENCE DESIGN SYS INC	EQUITY	131,900.00	$ 3,205,170.00
CADENCE DESIGN SYS INC	EQUITY	257,100.00	$ 6,247,530.00
CADENCE DESIGN SYS INC	EQUITY	45,200.00	$ 1,098,360.00
CADENCE DESIGN SYS INC	EQUITY	26,542.00	$ 644,970.60
CAL MAINE FOODS INC	EQUITY	68,740.00	$ 3,046,556.80
CALAMP CORP	EQUITY	432,037.00	$ 6,398,467.97
CALATLANTIC GROUP INC	EQUITY	28,082.00	$ 1,030,890.22
CALERES INC	EQUITY	41,100.00	$ 995,031.00
CALIFORNIA RESOURCES CORP	EQUITY	0.10	$ 1.21
CALIFORNIA RESOURCES CORP	EQUITY	14,435.00	$ 176,107.00
CALIFORNIA WATER SERVICE GRP	EQUITY	40,955.00	$ 1,430,558.15
CALLON PETROLEUM CO	EQUITY	298,300.00	$ 3,349,909.00
CALPINE CORP	EQUITY	15,100.00	$ 222,725.00
CAMBREX CORP	EQUITY	155,004.00	$ 8,018,356.92
CAMDEN PROPERTY TRUST	EQUITY	4,200.00	$ 371,364.00
CAMPBELL SOUP CO	EQUITY	87,800.00	$ 5,841,334.00

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CAMPBELL SOUP CO	EQUITY	44,900.00	$ 2,987,197.00
CAMPBELL SOUP CO	EQUITY	33,400.00	$ 2,222,102.00
CANADIAN PACIFIC RAILWAY LTD	EQUITY	70,800.00	$ 9,118,332.00
CAPITAL ONE FINANCIAL CORP	EQUITY	279,900.00	$ 17,776,449.00
CAPITAL ONE FINANCIAL CORP	EQUITY	68,000.00	$ 4,318,680.00
CAPITAL ONE FINANCIAL CORP	EQUITY	25,400.00	$ 1,613,154.00
CAPITAL ONE FINANCIAL CORP	EQUITY	161,800.00	$ 10,275,918.00
CAPITAL ONE FINANCIAL CORP	EQUITY	83,856.00	$ 5,325,694.56
CARDINAL HEALTH INC	EQUITY	225,100.00	$ 17,560,051.00
CARDINAL HEALTH INC	EQUITY	58,600.00	$ 4,571,386.00
CARDINAL HEALTH INC	EQUITY	60,700.00	$ 4,735,207.00
CARDINAL HEALTH INC	EQUITY	77,200.00	$ 6,022,372.00
CARDINAL HEALTH INC	EQUITY	88,770.00	$ 6,924,947.70
CARDINAL HEALTH INC	EQUITY	104,416.00	$ 8,145,492.16
CARDTRONICS INC	EQUITY	89,470.00	$ 3,561,800.70
CARE CAPITAL PROPERTIES INC	EQUITY	71,586.00	$ 1,876,269.06
CARE CAPITAL PROPERTIES INC	EQUITY	4,175.00	$ 109,426.75
CARLISLE COS INC	EQUITY	3,300.00	$ 348,744.00
CARLISLE COS INC	EQUITY	5,700.00	$ 602,376.00
CARLISLE COS INC	EQUITY	8,900.00	$ 940,552.00
CARLISLE COS INC	EQUITY	97,354.00	$ 10,288,370.72
CARLISLE COS INC	EQUITY	82,200.00	$ 8,686,896.00
CARMAX INC	EQUITY	12,900.00	$ 632,487.00
CARNIVAL CORP	EQUITY	118,200.00	$ 5,224,440.00
CARNIVAL CORP	EQUITY	471,300.00	$ 20,831,460.00
CARNIVAL CORP	EQUITY	39,100.00	$ 1,728,220.00
CARNIVAL CORP	EQUITY	105,800.00	$ 4,676,360.00
CARNIVAL CORP	EQUITY	111,236.00	$ 4,916,631.20
CARNIVAL CORP	EQUITY	433,800.00	$ 19,173,960.00
CAROLINA FINANCIAL CORP	EQUITY	7,200.00	$ 134,496.00
CARRIZO OIL + GAS INC	EQUITY	32,494.00	$ 1,164,909.90
CARRIZO OIL + GAS INC	EQUITY	80,700.00	$ 2,893,095.00
CARROLS RESTAURANT GROUP INC	EQUITY	66,300.00	$ 788,970.00
CARTER S INC	EQUITY	5,600.00	$ 596,232.00
CARTER S INC	EQUITY	6,100.00	$ 649,467.00
CARTER S INC	EQUITY	17,000.00	$ 1,809,990.00
CASCADE BANCORP	EQUITY	45,300.00	$ 250,962.00
CASEY S GENERAL STORES INC	EQUITY	78,027.00	$ 10,261,330.77
CASEY S GENERAL STORES INC	EQUITY	4,100.00	$ 539,191.00
CASEY S GENERAL STORES INC	EQUITY	1,660.00	$ 218,306.60
CATALENT INC	EQUITY	26,592.00	$ 611,350.08
CATCHMARK TIMBER TRUST INC A	EQUITY	24,000.00	$ 293,280.00
CATERPILLAR INC	EQUITY	34,500.00	$ 2,615,445.00
CATERPILLAR INC	EQUITY	48,500.00	$ 3,676,785.00
CATHAY GENERAL BANCORP	EQUITY	116,800.00	$ 3,293,760.00
CAVIUM INC	EQUITY	72,570.00	$ 2,801,202.00

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CBL + ASSOCIATES PROPERTIES	EQUITY	63,597.00	$ 592,088.07
CBL + ASSOCIATES PROPERTIES	EQUITY	124,100.00	$ 1,155,371.00
CBOE HOLDINGS INC	EQUITY	38,400.00	$ 2,558,208.00
CBOE HOLDINGS INC	EQUITY	7,300.00	$ 486,326.00
CBRE GROUP INC A	EQUITY	333,200.00	$ 8,823,136.00
CBRE GROUP INC A	EQUITY	297,185.00	$ 7,869,458.80
CBRE GROUP INC A	EQUITY	13,900.00	$ 368,072.00
CBS CORP CLASS B NON VOTING	EQUITY	125,415.00	$ 6,827,592.60
CBS CORP CLASS B NON VOTING	EQUITY	26,600.00	$ 1,448,104.00
CBS CORP CLASS B NON VOTING	EQUITY	39,500.00	$ 2,150,380.00
CBS CORP CLASS B NON VOTING	EQUITY	25,822.00	$ 1,405,749.68
CBS CORP CLASS B NON VOTING	EQUITY	157,600.00	$ 8,579,744.00
CDK GLOBAL INC	EQUITY	42,900.00	$ 2,380,521.00
CDK GLOBAL INC	EQUITY	7,866.00	$ 436,484.34
CDW CORP/DE	EQUITY	56,600.00	$ 2,268,528.00
CDW CORP/DE	EQUITY	54,100.00	$ 2,168,328.00
CDW CORP/DE	EQUITY	51,300.00	$ 2,056,104.00
CELANESE CORP SERIES A	EQUITY	61,400.00	$ 4,018,630.00
CELANESE CORP SERIES A	EQUITY	53,900.00	$ 3,527,755.00
CELANESE CORP SERIES A	EQUITY	11,400.00	$ 746,130.00
CELANESE CORP SERIES A	EQUITY	82,995.00	$ 5,432,022.75
CELGENE CORP	EQUITY	67,970.00	$ 6,703,881.10
CELGENE CORP	EQUITY	81,300.00	$ 8,018,619.00
CELGENE CORP	EQUITY	202,900.00	$ 20,012,027.00
CELGENE CORP	EQUITY	281,200.00	$ 27,734,756.00
CELGENE CORP	EQUITY	110,711.00	$ 10,919,425.93
CELLDEX THERAPEUTICS INC	EQUITY	22,000.00	$ 96,580.00
CENTENE CORP	EQUITY	53,100.00	$ 3,789,747.00
CENTENE CORP	EQUITY	117,830.00	$ 8,409,527.10
CENTENE CORP	EQUITY	8,373.00	$ 597,581.01
CENTENE CORP	EQUITY	10,621.00	$ 758,020.77
CENTENE CORP	EQUITY	44,750.00	$ 3,193,807.50
CENTENE CORP	EQUITY	20,152.00	$ 1,438,248.24
CENTERPOINT ENERGY INC	EQUITY	16,800.00	$ 403,200.00
CENTERPOINT ENERGY INC	EQUITY	453,024.00	$ 10,872,576.00
CENTERSTATE BANKS INC	EQUITY	16,888.00	$ 265,986.00
CENTERSTATE BANKS INC	EQUITY	19,200.00	$ 302,400.00
CENTRAL GARDEN AND PET CO A	EQUITY	66,600.00	$ 1,445,886.00
CENTRAL PACIFIC FINANCIAL CO	EQUITY	46,400.00	$ 1,095,040.00
CENTRAL VALLEY COMM BANCORP	EQUITY	3,000.00	$ 42,000.00
CENTURYLINK INC	EQUITY	38,500.00	$ 1,116,885.00
CENTURYLINK INC	EQUITY	748,500.00	$ 21,713,985.00
CERNER CORP	EQUITY	14,800.00	$ 867,280.00
CERNER CORP	EQUITY	227,400.00	$ 13,325,640.00
CERNER CORP	EQUITY	154,900.00	$ 9,077,140.00
CF INDUSTRIES HOLDINGS INC	EQUITY	172,255.00	$ 4,151,345.50

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CF INDUSTRIES HOLDINGS INC	EQUITY	103,500.00	$ 2,494,350.00
CF INDUSTRIES HOLDINGS INC	EQUITY	20,500.00	$ 494,050.00
CF INDUSTRIES HOLDINGS INC	EQUITY	29,800.00	$ 718,180.00
CHARLES RIVER LABORATORIES	EQUITY	4,500.00	$ 370,980.00
CHARLES RIVER LABORATORIES	EQUITY	22,300.00	$ 1,838,412.00
CHARLES RIVER LABORATORIES	EQUITY	30,082.00	$ 2,479,960.08
CHARLES RIVER LABORATORIES	EQUITY	23,900.00	$ 1,970,316.00
CHART INDUSTRIES INC	EQUITY	131,460.00	$ 3,172,129.80
CHARTER COMMUNICATIONS INC A	EQUITY	28,426.78	$ 6,499,499.89
CHARTER COMMUNICATIONS INC A	EQUITY	4,432.31	$ 1,013,402.67
CHARTER COMMUNICATIONS INC A	EQUITY	19,832.00	$ 4,534,388.48
CHARTER COMMUNICATIONS INC A	EQUITY	74,976.39	$ 17,142,602.04
CHARTER COMMUNICATIONS INC A	EQUITY	3,392.36	$ 775,629.88
CHARTER FINANCIAL CORP	EQUITY	8,600.00	$ 114,208.00
CHECK POINT SOFTWARE TECH	EQUITY	36,512.00	$ 2,909,276.16
CHEMOURS CO/THE	EQUITY	44,600.00	$ 367,504.00
CHEMTURA CORP	EQUITY	141,900.00	$ 3,743,322.00
CHENIERE ENERGY INC	EQUITY	12,700.00	$ 476,885.00
CHENIERE ENERGY INC	EQUITY	34,500.00	$ 1,295,475.00
CHESAPEAKE ENERGY CORP	EQUITY	29,700.00	$ 127,116.00
CHESAPEAKE ENERGY CORP	EQUITY	199,300.00	$ 853,004.00
CHESAPEAKE ENERGY CORP	EQUITY	237,187.00	$ 1,015,160.36
CHESAPEAKE LODGING TRUST	EQUITY	118,950.00	$ 2,765,587.50
CHEVRON CORP	EQUITY	124,200.00	$ 13,019,886.00
CHEVRON CORP	EQUITY	97,785.00	$ 10,250,801.55
CHEVRON CORP	EQUITY	127,900.00	$ 13,407,757.00
CHEVRON CORP	EQUITY	100,500.00	$ 10,535,415.00
CHEVRON CORP	EQUITY	299,200.00	$ 31,365,136.00
CHEVRON CORP	EQUITY	192,499.00	$ 20,179,670.17
CHEVRON CORP	EQUITY	181,674.00	$ 19,044,885.42
CHICAGO BRIDGE + IRON CO NV	EQUITY	71,800.00	$ 2,486,434.00
CHICAGO BRIDGE + IRON CO NV	EQUITY	5,200.00	$ 180,076.00
CHIMERA INVESTMENT CORP	EQUITY	11,000.00	$ 172,700.00
CHIPOTLE MEXICAN GRILL INC	EQUITY	13,160.00	$ 5,300,321.60
CHIPOTLE MEXICAN GRILL INC	EQUITY	39,800.00	$ 16,029,848.00
CHIPOTLE MEXICAN GRILL INC	EQUITY	1,500.00	$ 604,140.00
CHIPOTLE MEXICAN GRILL INC	EQUITY	3,400.00	$ 1,369,384.00
CHIPOTLE MEXICAN GRILL INC	EQUITY	27,570.00	$ 11,104,093.20
CHOICE HOTELS INTL INC	EQUITY	1,200.00	$ 57,144.00
CHUBB LTD	EQUITY	75,357.00	$ 9,849,913.47
CHUBB LTD	EQUITY	27,981.00	$ 3,657,396.51
CHUBB LTD	EQUITY	173,500.00	$ 22,678,185.00
CHURCH + DWIGHT CO INC	EQUITY	8,200.00	$ 843,698.00
CHURCH + DWIGHT CO INC	EQUITY	46,600.00	$ 4,794,674.00
CHURCH + DWIGHT CO INC	EQUITY	27,404.00	$ 2,819,597.56
CIENA CORP	EQUITY	72,100.00	$ 1,351,875.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CIGNA CORP	EQUITY	75,900.00	$ 9,714,441.00
CIGNA CORP	EQUITY	21,300.00	$ 2,726,187.00
CIGNA CORP	EQUITY	13,700.00	$ 1,753,463.00
CIGNA CORP	EQUITY	38,400.00	$ 4,914,816.00
CIGNA CORP	EQUITY	20,316.00	$ 2,600,244.84
CIGNA CORP	EQUITY	61,000.00	$ 7,807,390.00
CIMAREX ENERGY CO	EQUITY	85,521.00	$ 10,204,365.72
CIMAREX ENERGY CO	EQUITY	20,200.00	$ 2,410,264.00
CINCINNATI FINANCIAL CORP	EQUITY	52,200.00	$ 3,909,258.00
CINEMARK HOLDINGS INC	EQUITY	11,200.00	$ 408,352.00
CINEMARK HOLDINGS INC	EQUITY	22,900.00	$ 834,934.00
CINEMARK HOLDINGS INC	EQUITY	30,208.00	$ 1,101,383.68
CINTAS CORP	EQUITY	26,600.00	$ 2,610,258.00
CINTAS CORP	EQUITY	38,000.00	$ 3,728,940.00
CIRRUS LOGIC INC	EQUITY	102,440.00	$ 3,973,647.60
CISCO SYSTEMS INC	EQUITY	673,700.00	$ 19,328,453.00
CISCO SYSTEMS INC	EQUITY	482,645.00	$ 13,847,085.05
CISCO SYSTEMS INC	EQUITY	375,800.00	$ 10,781,702.00
CISCO SYSTEMS INC	EQUITY	516,200.00	$ 14,809,778.00
CISCO SYSTEMS INC	EQUITY	1,198,390.00	$ 34,381,809.10
CIT GROUP INC	EQUITY	105,300.00	$ 3,360,123.00
CIT GROUP INC	EQUITY	7,100.00	$ 226,561.00
CITIGROUP INC	EQUITY	356,380.00	$ 15,106,948.20
CITIGROUP INC	EQUITY	312,000.00	$ 13,225,680.00
CITIGROUP INC	EQUITY	404,210.00	$ 17,134,461.90
CITIGROUP INC	EQUITY	150,460.00	$ 6,377,999.40
CITIGROUP INC	EQUITY	619,100.00	$ 26,243,649.00
CITIGROUP INC	EQUITY	312,367.00	$ 13,241,237.13
CITIZENS FINANCIAL GROUP	EQUITY	279,800.00	$ 5,590,404.00
CITIZENS FINANCIAL GROUP	EQUITY	27,600.00	$ 551,448.00
CITIZENS FINANCIAL GROUP	EQUITY	64,000.00	$ 1,278,720.00
CITIZENS FINANCIAL GROUP	EQUITY	417,127.00	$ 8,334,197.46
CITRIX SYSTEMS INC	EQUITY	8,600.00	$ 688,774.00
CITRIX SYSTEMS INC	EQUITY	43,385.00	$ 3,474,704.65
CITRIX SYSTEMS INC	EQUITY	281,400.00	$ 22,537,326.00
CLARCOR INC	EQUITY	18,391.00	$ 1,118,724.53
CLEAN HARBORS INC	EQUITY	3,000.00	$ 156,330.00
CLOROX COMPANY	EQUITY	35,500.00	$ 4,912,845.00
CLOROX COMPANY	EQUITY	41,800.00	$ 5,784,702.00
CLOROX COMPANY	EQUITY	181,518.00	$ 25,120,276.02
CLUBCORP HOLDINGS INC	EQUITY	192,400.00	$ 2,501,200.00
CME GROUP INC	EQUITY	31,800.00	$ 3,097,320.00
CME GROUP INC	EQUITY	196,717.00	$ 19,160,235.80
CMS ENERGY CORP	EQUITY	87,700.00	$ 4,021,922.00
CMS ENERGY CORP	EQUITY	296,605.00	$ 13,602,305.30
CMS ENERGY CORP	EQUITY	235,400.00	$ 10,795,444.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CNA FINANCIAL CORP	EQUITY	700.00	$ 21,994.00
CNA FINANCIAL CORP	EQUITY	162,247.00	$ 5,097,800.74
CNB FINANCIAL CORP/PA	EQUITY	14,500.00	$ 258,100.00
CNO FINANCIAL GROUP INC	EQUITY	135,649.00	$ 2,368,431.54
COACH INC	EQUITY	41,600.00	$ 1,694,784.00
COBALT INTERNATIONAL ENERGY	EQUITY	400,600.00	$ 536,804.00
COBIZ FINANCIAL INC	EQUITY	43,169.00	$ 505,077.30
COCA COLA CO/THE	EQUITY	386,500.00	$ 17,520,045.00
COCA COLA CO/THE	EQUITY	593,800.00	$ 26,916,954.00
COCA COLA CO/THE	EQUITY	182,730.00	$ 8,283,150.90
COCA COLA CO/THE	EQUITY	20,900.00	$ 947,397.00
COCA COLA EUROPEAN PARTNERS	EQUITY	21,345.00	$ 761,803.05
COGNEX CORP	EQUITY	41,972.00	$ 1,808,993.20
COGNEX CORP	EQUITY	4,400.00	$ 189,640.00
COGNEX CORP	EQUITY	12,900.00	$ 555,990.00
COGNIZANT TECH SOLUTIONS A	EQUITY	30,400.00	$ 1,740,096.00
COGNIZANT TECH SOLUTIONS A	EQUITY	184,400.00	$ 10,555,056.00
COGNIZANT TECH SOLUTIONS A	EQUITY	4,642.00	$ 265,708.08
COGNIZANT TECH SOLUTIONS A	EQUITY	214,400.00	$ 12,272,256.00
COHERENT INC	EQUITY	37,496.00	$ 3,441,382.88
COHU INC	EQUITY	65,100.00	$ 706,335.00
COLFAX CORP	EQUITY	5,400.00	$ 142,884.00
COLGATE PALMOLIVE CO	EQUITY	184,400.00	$ 13,498,080.00
COLGATE PALMOLIVE CO	EQUITY	6,400.00	$ 468,480.00
COLGATE PALMOLIVE CO	EQUITY	86,047.00	$ 6,298,640.40
COLUMBIA BANKING SYSTEM INC	EQUITY	51,580.00	$ 1,447,334.80
COLUMBIA PIPELINE GROUP	EQUITY	21,900.00	$ 558,231.00
COLUMBIA PIPELINE GROUP	EQUITY	58,800.00	$ 1,498,812.00
COLUMBIA PIPELINE GROUP	EQUITY	37,351.00	$ 952,076.99
COLUMBIA PROPERTY TRUST INC	EQUITY	6,600.00	$ 141,240.00
COLUMBIA SPORTSWEAR CO	EQUITY	14,669.00	$ 844,054.26
COMCAST CORP CLASS A	EQUITY	256,100.00	$ 16,695,159.00
COMCAST CORP CLASS A	EQUITY	62,700.00	$ 4,087,413.00
COMCAST CORP CLASS A	EQUITY	417,900.00	$ 27,242,901.00
COMCAST CORP CLASS A	EQUITY	25,300.00	$ 1,649,307.00
COMCAST CORP CLASS A	EQUITY	15,100.00	$ 984,369.00
COMCAST CORP CLASS A	EQUITY	464,600.00	$ 30,287,274.00
COMCAST CORP CLASS A	EQUITY	507,192.00	$ 33,063,846.48
COMCAST CORP CLASS A	EQUITY	370,300.00	$ 24,139,857.00
COMERICA INC	EQUITY	11,500.00	$ 472,995.00
COMERICA INC	EQUITY	48,600.00	$ 1,998,918.00
COMFORT SYSTEMS USA INC	EQUITY	31,000.00	$ 1,009,670.00
COMMERCE BANCSHARES INC	EQUITY	38,544.00	$ 1,846,257.60
COMMERCIAL METALS CO	EQUITY	65,854.00	$ 1,112,932.60
COMMERCIAL METALS CO	EQUITY	81,600.00	$ 1,379,040.00
COMMSCOPE HOLDING CO INC	EQUITY	5,600.00	$ 173,768.00

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COMMUNICATIONS SALES + LE	EQUITY	28,600.00	$ 826,540.00
COMMUNITY BANK SYSTEM INC	EQUITY	33,793.00	$ 1,388,554.37
COMMUNITY TRUST BANCORP INC	EQUITY	14,130.00	$ 489,745.80
COMMVAULT SYSTEMS INC	EQUITY	26,676.00	$ 1,152,136.44
COMPASS MINERALS INTERNATION	EQUITY	1,800.00	$ 133,542.00
COMPUTER SCIENCES CORP	EQUITY	6,500.00	$ 322,725.00
COMPUTER SCIENCES CORP	EQUITY	18,300.00	$ 908,595.00
COMSCORE INC	EQUITY	84,708.00	$ 2,022,827.04
COMTECH TELECOMMUNICATIONS	EQUITY	227,730.00	$ 2,924,053.20
CONAGRA FOODS INC	EQUITY	196,605.00	$ 9,399,685.05
CONAGRA FOODS INC	EQUITY	24,500.00	$ 1,171,345.00
CONAGRA FOODS INC	EQUITY	24,500.00	$ 1,171,345.00
CONAGRA FOODS INC	EQUITY	133,900.00	$ 6,401,759.00
CONAGRA FOODS INC	EQUITY	478,300.00	$ 22,867,523.00
CONCHO RESOURCES INC	EQUITY	6,600.00	$ 787,182.00
CONCHO RESOURCES INC	EQUITY	19,300.00	$ 2,301,911.00
CONMED CORP	EQUITY	30,169.00	$ 1,439,966.37
CONNECTONE BANCORP INC	EQUITY	27,743.00	$ 435,287.67
CONNECTONE BANCORP INC	EQUITY	130,005.00	$ 2,039,778.45
CONOCOPHILLIPS	EQUITY	266,900.00	$ 11,636,840.00
CONOCOPHILLIPS	EQUITY	68,400.00	$ 2,982,240.00
CONOCOPHILLIPS	EQUITY	227,800.00	$ 9,932,080.00
CONOCOPHILLIPS	EQUITY	101,896.00	$ 4,442,665.60
CONSOL ENERGY INC	EQUITY	66,600.00	$ 1,071,594.00
CONSOLIDATED EDISON INC	EQUITY	73,800.00	$ 5,936,472.00
CONSTELLATION BRANDS INC A	EQUITY	83,200.00	$ 13,761,280.00
CONSTELLATION BRANDS INC A	EQUITY	69,100.00	$ 11,429,140.00
CONSTELLATION BRANDS INC A	EQUITY	75,100.00	$ 12,421,540.00
CONSTELLATION BRANDS INC A	EQUITY	6,084.00	$ 1,006,293.60
CONTANGO OIL + GAS	EQUITY	62,400.00	$ 763,776.00
CONTINENTAL BUILDING PRODUCT	EQUITY	39,159.00	$ 870,504.57
CONTINENTAL RESOURCES INC/OK	EQUITY	293,130.00	$ 13,269,995.10
CONTINENTAL RESOURCES INC/OK	EQUITY	4,500.00	$ 203,715.00
CONTINENTAL RESOURCES INC/OK	EQUITY	43,019.00	$ 1,947,470.13
CONTROLADORA VUELA CIA ADR	EQUITY	217,393.00	$ 4,063,075.17
CONVERGYS CORP	EQUITY	54,176.00	$ 1,354,400.00
CONVERGYS CORP	EQUITY	23,700.00	$ 592,500.00
COOPER COS INC/THE	EQUITY	2,600.00	$ 446,082.00
COOPER STANDARD HOLDING	EQUITY	15,100.00	$ 1,192,749.00
COOPER TIRE + RUBBER	EQUITY	39,700.00	$ 1,183,854.00
COOPER TIRE + RUBBER	EQUITY	88,509.00	$ 2,639,338.38
COOPER TIRE + RUBBER	EQUITY	21,900.00	$ 653,058.00
COPA HOLDINGS SA CLASS A	EQUITY	1,700.00	$ 88,842.00
COPART INC	EQUITY	5,400.00	$ 264,654.00
COPART INC	EQUITY	49,100.00	$ 2,406,391.00
CORELOGIC INC	EQUITY	12,400.00	$ 477,152.00

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CORELOGIC INC	EQUITY	15,000.00	$ 577,200.00
CORENERGY INFRASTRUCTURE TRU	EQUITY	23,100.00	$ 666,435.00
CORNERSTONE ONDEMAND INC	EQUITY	8,827.00	$ 335,955.62
CORNING INC	EQUITY	404,100.00	$ 8,275,968.00
CORNING INC	EQUITY	384,000.00	$ 7,864,320.00
CORNING INC	EQUITY	63,500.00	$ 1,300,480.00
CORPORATE OFFICE PROPERTIES	EQUITY	5,000.00	$ 147,850.00
CORPORATE OFFICE PROPERTIES	EQUITY	159,900.00	$ 4,728,243.00
CORRECTIONS CORP OF AMERICA	EQUITY	6,200.00	$ 217,124.00
COSTAR GROUP INC	EQUITY	41,489.00	$ 9,071,984.74
COSTAR GROUP INC	EQUITY	16,560.00	$ 3,621,009.60
COSTAR GROUP INC	EQUITY	3,700.00	$ 809,042.00
COSTCO WHOLESALE CORP	EQUITY	27,150.00	$ 4,263,636.00
COSTCO WHOLESALE CORP	EQUITY	110,800.00	$ 17,400,032.00
COSTCO WHOLESALE CORP	EQUITY	14,600.00	$ 2,292,784.00
COSTCO WHOLESALE CORP	EQUITY	22,860.00	$ 3,589,934.40
COSTCO WHOLESALE CORP	EQUITY	119,700.00	$ 18,797,688.00
COSTCO WHOLESALE CORP	EQUITY	23,564.00	$ 3,700,490.56
COTY INC CL A W/I	EQUITY	18,200.00	$ 473,018.00
COUSINS PROPERTIES INC	EQUITY	252,300.00	$ 2,623,920.00
COUSINS PROPERTIES INC	EQUITY	146,600.00	$ 1,524,640.00
COVANTA HOLDING CORP	EQUITY	6,600.00	$ 108,570.00
CR BARD INC	EQUITY	39,400.00	$ 9,265,304.00
CR BARD INC	EQUITY	4,200.00	$ 987,672.00
CR BARD INC	EQUITY	13,300.00	$ 3,127,628.00
CR BARD INC	EQUITY	30,850.00	$ 7,254,686.00
CR BARD INC	EQUITY	52,511.00	$ 12,348,486.76
CRANE CO	EQUITY	2,500.00	$ 141,800.00
CRANE CO	EQUITY	18,600.00	$ 1,054,992.00
CRAWFORD + CO CL B	EQUITY	24,200.00	$ 205,458.00
CRAY INC	EQUITY	35,942.00	$ 1,075,384.64
CREDIT ACCEPTANCE CORP	EQUITY	300.00	$ 55,524.00
CREDIT ACCEPTANCE CORP	EQUITY	12,300.00	$ 2,276,484.00
CREE INC	EQUITY	44,200.00	$ 1,080,248.00
CRH PLC SPONSORED ADR	EQUITY	746,800.00	$ 22,090,344.00
CROWN CASTLE INTL CORP	EQUITY	39,700.00	$ 4,026,771.00
CROWN CASTLE INTL CORP	EQUITY	20,800.00	$ 2,109,744.00
CROWN CASTLE INTL CORP	EQUITY	31,300.00	$ 3,174,759.00
CROWN CASTLE INTL CORP	EQUITY	16,100.00	$ 1,633,023.00
CROWN HOLDINGS INC	EQUITY	10,200.00	$ 516,834.00
CROWN HOLDINGS INC	EQUITY	182,900.00	$ 9,267,543.00
CSRA INC	EQUITY	6,500.00	$ 152,295.00
CSRA INC	EQUITY	18,300.00	$ 428,769.00
CST BRANDS INC	EQUITY	16,119.00	$ 694,406.52
CST BRANDS INC	EQUITY	12,700.00	$ 547,116.00
CSX CORP	EQUITY	61,400.00	$ 1,601,312.00

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CSX CORP	EQUITY	104,480.00	$ 2,724,838.40
CSX CORP	EQUITY	125,100.00	$ 3,262,608.00
CTS CORP	EQUITY	49,330.00	$ 883,993.60
CU BANCORP	EQUITY	13,559.00	$ 308,196.07
CUBESMART	EQUITY	87,642.00	$ 2,706,384.96
CUBESMART	EQUITY	18,900.00	$ 583,632.00
CULLEN/FROST BANKERS INC	EQUITY	7,500.00	$ 477,975.00
CULLEN/FROST BANKERS INC	EQUITY	2,400.00	$ 152,952.00
CUMMINS INC	EQUITY	102,337.00	$ 11,506,772.28
CUMMINS INC	EQUITY	9,500.00	$ 1,068,180.00
CUMMINS INC	EQUITY	83,900.00	$ 9,433,716.00
CURTISS WRIGHT CORP	EQUITY	19,954.00	$ 1,681,124.50
CURTISS WRIGHT CORP	EQUITY	16,800.00	$ 1,415,400.00
CUSTOMERS BANCORP INC	EQUITY	93,400.00	$ 2,347,142.00
CVB FINANCIAL CORP	EQUITY	97,213.00	$ 1,593,321.07
CVR ENERGY INC	EQUITY	57,598.00	$ 892,769.00
CVS HEALTH CORP	EQUITY	33,300.00	$ 3,188,142.00
CVS HEALTH CORP	EQUITY	238,600.00	$ 22,843,564.00
CVS HEALTH CORP	EQUITY	47,600.00	$ 4,557,224.00
CVS HEALTH CORP	EQUITY	128,563.00	$ 12,308,621.62
CVS HEALTH CORP	EQUITY	33,400.00	$ 3,197,716.00
CVS HEALTH CORP	EQUITY	231,307.00	$ 22,145,332.18
CVS HEALTH CORP	EQUITY	317,700.00	$ 30,416,598.00
CYPRESS SEMICONDUCTOR CORP	EQUITY	89,809.00	$ 947,484.95
CYPRESS SEMICONDUCTOR CORP	EQUITY	6,600.00	$ 69,630.00
CYRUSONE INC	EQUITY	58,212.00	$ 3,240,079.92
DANA INC	EQUITY	84,100.00	$ 888,096.00
DANAHER CORP	EQUITY	78,000.00	$ 7,878,000.00
DANAHER CORP	EQUITY	26,000.00	$ 2,626,000.00
DANAHER CORP	EQUITY	50,600.00	$ 5,110,600.00
DANAHER CORP	EQUITY	70,400.00	$ 7,110,400.00
DANAHER CORP	EQUITY	53,480.00	$ 5,401,480.00
DARDEN RESTAURANTS INC	EQUITY	187,700.00	$ 11,888,918.00
DARDEN RESTAURANTS INC	EQUITY	10,100.00	$ 639,734.00
DARDEN RESTAURANTS INC	EQUITY	8,000.00	$ 506,720.00
DARDEN RESTAURANTS INC	EQUITY	320,500.00	$ 20,300,470.00
DARLING INGREDIENTS INC	EQUITY	280,390.00	$ 4,177,811.00
DARLING INGREDIENTS INC	EQUITY	116,500.00	$ 1,735,850.00
DARLING INGREDIENTS INC	EQUITY	143,996.00	$ 2,145,540.40
DATALINK CORP	EQUITY	213,803.00	$ 1,603,522.50
DAVITA INC	EQUITY	6,800.00	$ 525,776.00
DAVITA INC	EQUITY	6,800.00	$ 525,776.00
DAWSON GEOPHYSICAL CO	EQUITY	21,200.00	$ 172,780.00
DCT INDUSTRIAL TRUST INC	EQUITY	9,700.00	$ 465,988.00
DDR CORP	EQUITY	21,300.00	$ 386,382.00
DEAN FOODS CO	EQUITY	149,300.00	$ 2,700,837.00

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DEAN FOODS CO	EQUITY	55,400.00	$ 1,002,186.00
DEAN FOODS CO	EQUITY	93,995.00	$ 1,700,369.55
DEERE + CO	EQUITY	190,720.00	$ 15,455,948.80
DEERE + CO	EQUITY	36,700.00	$ 2,974,168.00
DEERE + CO	EQUITY	16,100.00	$ 1,304,744.00
DEERE + CO	EQUITY	17,400.00	$ 1,410,096.00
DELEK US HOLDINGS INC	EQUITY	195,100.00	$ 2,577,271.00
DELPHI AUTOMOTIVE PLC	EQUITY	3,000.00	$ 187,800.00
DELPHI AUTOMOTIVE PLC	EQUITY	20,300.00	$ 1,270,780.00
DELPHI AUTOMOTIVE PLC	EQUITY	100,500.00	$ 6,291,300.00
DELPHI AUTOMOTIVE PLC	EQUITY	12,592.00	$ 788,259.20
DELTA AIR LINES INC	EQUITY	82,700.00	$ 3,012,761.00
DELTA AIR LINES INC	EQUITY	10,200.00	$ 371,586.00
DELTA AIR LINES INC	EQUITY	185,100.00	$ 6,743,193.00
DELTA AIR LINES INC	EQUITY	155,200.00	$ 5,653,936.00
DELTA AIR LINES INC	EQUITY	270,600.00	$ 9,857,958.00
DELTA AIR LINES INC	EQUITY	216,900.00	$ 7,901,667.00
DELUXE CORP	EQUITY	123,040.00	$ 8,166,164.80
DENBURY RESOURCES INC	EQUITY	111,800.00	$ 401,362.00
DENBURY RESOURCES INC	EQUITY	74,352.00	$ 266,923.68
DENNY S CORP	EQUITY	92,700.00	$ 994,671.00
DENNY S CORP	EQUITY	682,412.00	$ 7,322,280.76
DENTSPLY SIRONA INC	EQUITY	98,015.00	$ 6,080,850.60
DENTSPLY SIRONA INC	EQUITY	50,207.00	$ 3,114,842.28
DENTSPLY SIRONA INC	EQUITY	28,722.00	$ 1,781,912.88
DEPOMED INC	EQUITY	170,420.00	$ 3,343,640.40
DEVON ENERGY CORP	EQUITY	272,035.00	$ 9,861,268.75
DEVON ENERGY CORP	EQUITY	361,325.00	$ 13,098,031.25
DEVON ENERGY CORP	EQUITY	42,500.00	$ 1,540,625.00
DEVON ENERGY CORP	EQUITY	19,800.00	$ 717,750.00
DEVON ENERGY CORP	EQUITY	107,748.00	$ 3,905,865.00
DEVRY EDUCATION GROUP INC	EQUITY	9,800.00	$ 174,832.00
DEXCOM INC	EQUITY	4,300.00	$ 341,119.00
DEXCOM INC	EQUITY	139,110.00	$ 11,035,596.30
DHT HOLDINGS INC	EQUITY	403,200.00	$ 2,028,096.00
DIAMOND OFFSHORE DRILLING	EQUITY	3,300.00	$ 80,289.00
DIAMOND OFFSHORE DRILLING	EQUITY	24,607.00	$ 598,688.31
DIAMONDBACK ENERGY INC	EQUITY	35,800.00	$ 3,265,318.00
DIAMONDBACK ENERGY INC	EQUITY	30,700.00	$ 2,800,147.00
DIAMONDBACK ENERGY INC	EQUITY	96,200.00	$ 8,774,402.00
DIAMONDROCK HOSPITALITY CO	EQUITY	105,700.00	$ 954,471.00
DIAMONDROCK HOSPITALITY CO	EQUITY	247,800.00	$ 2,237,634.00
DICK S SPORTING GOODS INC	EQUITY	4,900.00	$ 220,794.00
DICK S SPORTING GOODS INC	EQUITY	13,300.00	$ 599,298.00
DIGITAL REALTY TRUST INC	EQUITY	61,800.00	$ 6,735,582.00
DIGITAL REALTY TRUST INC	EQUITY	37,600.00	$ 4,098,024.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
DIGITAL REALTY TRUST INC	EQUITY	5,930.00	$ 646,310.70
DILLARDS INC CL A	EQUITY	20,400.00	$ 1,236,240.00
DILLARDS INC CL A	EQUITY	1,200.00	$ 72,720.00
DIME COMMUNITY BANCSHARES	EQUITY	23,152.00	$ 393,815.52
DIODES INC	EQUITY	181,900.00	$ 3,417,901.00
DISCOVER FINANCIAL SERVICES	EQUITY	154,100.00	$ 8,258,219.00
DISCOVER FINANCIAL SERVICES	EQUITY	25,300.00	$ 1,355,827.00
DISCOVER FINANCIAL SERVICES	EQUITY	110,000.00	$ 5,894,900.00
DISCOVER FINANCIAL SERVICES	EQUITY	135,600.00	$ 7,266,804.00
DISCOVERY COMMUNICATIONS A	EQUITY	6,500.00	$ 163,995.00
DISCOVERY COMMUNICATIONS C	EQUITY	11,500.00	$ 274,275.00
DISCOVERY COMMUNICATIONS C	EQUITY	24,634.00	$ 587,520.90
DISH NETWORK CORP A	EQUITY	11,700.00	$ 613,080.00
DISH NETWORK CORP A	EQUITY	71,400.00	$ 3,741,360.00
DISH NETWORK CORP A	EQUITY	155,800.00	$ 8,163,920.00
DOLBY LABORATORIES INC CL A	EQUITY	2,200.00	$ 105,270.00
DOLLAR GENERAL CORP	EQUITY	14,800.00	$ 1,391,200.00
DOLLAR GENERAL CORP	EQUITY	98,000.00	$ 9,212,000.00
DOLLAR GENERAL CORP	EQUITY	29,357.00	$ 2,759,558.00
DOLLAR TREE INC	EQUITY	51,400.00	$ 4,843,936.00
DOLLAR TREE INC	EQUITY	11,800.00	$ 1,112,032.00
DOMINION RESOURCES INC/VA	EQUITY	34,000.00	$ 2,649,620.00
DOMINO S PIZZA INC	EQUITY	2,700.00	$ 354,726.00
DOMINO S PIZZA INC	EQUITY	16,900.00	$ 2,220,322.00
DOMINO S PIZZA INC	EQUITY	7,842.00	$ 1,030,281.96
DOMTAR CORP	EQUITY	65,000.00	$ 2,275,650.00
DOMTAR CORP	EQUITY	3,000.00	$ 105,030.00
DONALDSON CO INC	EQUITY	7,100.00	$ 243,956.00
DONEGAL GROUP INC CL A	EQUITY	16,900.00	$ 278,681.00
DOUGLAS EMMETT INC	EQUITY	29,600.00	$ 1,051,392.00
DOVER CORP	EQUITY	8,500.00	$ 589,220.00
DOVER CORP	EQUITY	13,400.00	$ 928,888.00
DOW CHEMICAL CO/THE	EQUITY	196,700.00	$ 9,777,957.00
DOW CHEMICAL CO/THE	EQUITY	60,900.00	$ 3,027,339.00
DOW CHEMICAL CO/THE	EQUITY	315,400.00	$ 15,678,534.00
DOW CHEMICAL CO/THE	EQUITY	110,130.00	$ 5,474,562.30
DR HORTON INC	EQUITY	152,900.00	$ 4,813,292.00
DR HORTON INC	EQUITY	54,500.00	$ 1,715,660.00
DR HORTON INC	EQUITY	25,133.00	$ 791,186.84
DR HORTON INC	EQUITY	136,600.00	$ 4,300,168.00
DR HORTON INC	EQUITY	204,000.00	$ 6,421,920.00
DR PEPPER SNAPPLE GROUP INC	EQUITY	89,600.00	$ 8,658,048.00
DR PEPPER SNAPPLE GROUP INC	EQUITY	44,562.00	$ 4,306,026.06
DR PEPPER SNAPPLE GROUP INC	EQUITY	86,800.00	$ 8,387,484.00
DR PEPPER SNAPPLE GROUP INC	EQUITY	55,900.00	$ 5,401,617.00
DR PEPPER SNAPPLE GROUP INC	EQUITY	223,234.00	$ 21,571,101.42

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DRIL QUIP INC	EQUITY	1,800.00	$ 105,174.00
DRIL QUIP INC	EQUITY	22,647.00	$ 1,323,264.21
DST SYSTEMS INC	EQUITY	8,145.00	$ 948,322.35
DST SYSTEMS INC	EQUITY	12,900.00	$ 1,501,947.00
DST SYSTEMS INC	EQUITY	11,500.00	$ 1,338,945.00
DTE ENERGY COMPANY	EQUITY	29,400.00	$ 2,914,128.00
DTE ENERGY COMPANY	EQUITY	132,868.00	$ 13,169,876.16
DU PONT (E.I.) DE NEMOURS	EQUITY	46,300.00	$ 3,000,240.00
DU PONT (E.I.) DE NEMOURS	EQUITY	239,400.00	$ 15,513,120.00
DU PONT (E.I.) DE NEMOURS	EQUITY	45,427.00	$ 2,943,669.60
DUCOMMUN INC	EQUITY	33,300.00	$ 658,674.00
DUKE ENERGY CORP	EQUITY	66,966.00	$ 5,745,013.14
DUKE ENERGY CORP	EQUITY	38,439.00	$ 3,297,681.81
DUKE REALTY CORP	EQUITY	61,200.00	$ 1,631,592.00
DUKE REALTY CORP	EQUITY	29,362.00	$ 782,790.92
DUN + BRADSTREET CORP	EQUITY	1,800.00	$ 219,312.00
DUN + BRADSTREET CORP	EQUITY	30,437.00	$ 3,708,444.08
DUNKIN BRANDS GROUP INC	EQUITY	1,600.00	$ 69,792.00
DUPONT FABROS TECHNOLOGY	EQUITY	26,400.00	$ 1,255,056.00
DYCOM INDUSTRIES INC	EQUITY	115,148.00	$ 10,335,684.48
DYNEGY INC	EQUITY	42,989.00	$ 741,130.36
E TRADE FINANCIAL CORP	EQUITY	459,045.00	$ 10,782,967.05
E TRADE FINANCIAL CORP	EQUITY	15,100.00	$ 354,699.00
E TRADE FINANCIAL CORP	EQUITY	46,500.00	$ 1,092,285.00
EAGLE MATERIALS INC	EQUITY	19,877.00	$ 1,533,510.55
EAGLE MATERIALS INC	EQUITY	2,700.00	$ 208,305.00
EARTHLINK HOLDINGS CORP	EQUITY	864,660.00	$ 5,533,824.00
EAST WEST BANCORP INC	EQUITY	9,800.00	$ 334,964.00
EAST WEST BANCORP INC	EQUITY	101,900.00	$ 3,482,942.00
EASTMAN CHEMICAL CO	EQUITY	49,300.00	$ 3,347,470.00
EASTMAN CHEMICAL CO	EQUITY	7,900.00	$ 536,410.00
EASTMAN CHEMICAL CO	EQUITY	69,519.00	$ 4,720,340.10
EASTMAN CHEMICAL CO	EQUITY	135,100.00	$ 9,173,290.00
EATON CORP PLC	EQUITY	76,680.00	$ 4,580,096.40
EATON CORP PLC	EQUITY	20,300.00	$ 1,212,519.00
EATON CORP PLC	EQUITY	243,600.00	$ 14,550,228.00
EATON CORP PLC	EQUITY	92,793.00	$ 5,542,525.89
EATON VANCE CORP	EQUITY	6,300.00	$ 222,642.00
EATON VANCE CORP	EQUITY	200.00	$ 7,068.00
EBAY INC	EQUITY	71,500.00	$ 1,673,815.00
EBAY INC	EQUITY	9,600.00	$ 224,736.00
EBAY INC	EQUITY	90,907.00	$ 2,128,132.87
EBAY INC	EQUITY	850,000.00	$ 19,898,500.00
EBAY INC	EQUITY	242,900.00	$ 5,686,289.00
EBIX INC	EQUITY	99,992.00	$ 4,789,616.80
ECHOSTAR CORP A	EQUITY	2,300.00	$ 91,310.00

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ECLIPSE RESOURCES CORP	EQUITY	95,000.00	$ 317,300.00
ECOLAB INC	EQUITY	28,700.00	$ 3,403,820.00
ECOLAB INC	EQUITY	24,700.00	$ 2,929,420.00
ECOLAB INC	EQUITY	14,300.00	$ 1,695,980.00
ECOLAB INC	EQUITY	9,167.00	$ 1,087,206.20
EDGEWELL PERSONAL CARE CO	EQUITY	3,300.00	$ 278,553.00
EDISON INTERNATIONAL	EQUITY	46,300.00	$ 3,596,121.00
EDISON INTERNATIONAL	EQUITY	185,300.00	$ 14,392,251.00
EDWARDS LIFESCIENCES CORP	EQUITY	73,000.00	$ 7,280,290.00
EDWARDS LIFESCIENCES CORP	EQUITY	42,700.00	$ 4,258,471.00
EDWARDS LIFESCIENCES CORP	EQUITY	64,974.00	$ 6,479,857.02
EDWARDS LIFESCIENCES CORP	EQUITY	166,000.00	$ 16,555,180.00
EDWARDS LIFESCIENCES CORP	EQUITY	7,099.00	$ 707,983.27
EHEALTH INC	EQUITY	110,702.00	$ 1,552,042.04
EL PASO ELECTRIC CO	EQUITY	69,580.00	$ 3,289,046.60
ELECTRONIC ARTS INC	EQUITY	49,900.00	$ 3,780,424.00
ELECTRONIC ARTS INC	EQUITY	88,300.00	$ 6,689,608.00
ELECTRONIC ARTS INC	EQUITY	38,000.00	$ 2,878,880.00
ELECTRONIC ARTS INC	EQUITY	113,000.00	$ 8,560,880.00
ELECTRONIC ARTS INC	EQUITY	42,900.00	$ 3,250,104.00
ELECTRONIC ARTS INC	EQUITY	68,771.00	$ 5,210,090.96
ELECTRONIC ARTS INC	EQUITY	337,100.00	$ 25,538,696.00
ELECTRONICS FOR IMAGING	EQUITY	31,415.00	$ 1,352,101.60
ELECTRONICS FOR IMAGING	EQUITY	173,658.00	$ 7,474,240.32
ELI LILLY + CO	EQUITY	178,600.00	$ 14,064,750.00
ELI LILLY + CO	EQUITY	52,547.00	$ 4,138,076.25
ELI LILLY + CO	EQUITY	291,000.00	$ 22,916,250.00
ELI LILLY + CO	EQUITY	163,744.00	$ 12,894,840.00
ELLIE MAE INC	EQUITY	116,098.00	$ 10,640,381.70
ELLIE MAE INC	EQUITY	140,550.00	$ 12,881,407.50
EMC CORP/MA	EQUITY	348,000.00	$ 9,455,160.00
EMC CORP/MA	EQUITY	90,500.00	$ 2,458,885.00
EMC CORP/MA	EQUITY	44,800.00	$ 1,217,216.00
EMC INS GROUP INC	EQUITY	20,499.00	$ 568,232.28
EMCOR GROUP INC	EQUITY	42,189.00	$ 2,078,230.14
EMCOR GROUP INC	EQUITY	38,200.00	$ 1,881,732.00
EMERSON ELECTRIC CO	EQUITY	33,900.00	$ 1,768,224.00
EMPIRE STATE REALTY TRUST A	EQUITY	5,900.00	$ 112,041.00
EMPLOYERS HOLDINGS INC	EQUITY	20,200.00	$ 586,204.00
EMPLOYERS HOLDINGS INC	EQUITY	114,150.00	$ 3,312,633.00
ENDO INTERNATIONAL PLC	EQUITY	12,200.00	$ 190,198.00
ENDO INTERNATIONAL PLC	EQUITY	24,400.00	$ 380,396.00
ENDO INTERNATIONAL PLC	EQUITY	27,650.00	$ 431,063.50
ENDOLOGIX INC	EQUITY	83,355.00	$ 1,038,603.30
ENDURANCE SPECIALTY HOLDINGS	EQUITY	22,146.00	$ 1,487,325.36
ENDURANCE SPECIALTY HOLDINGS	EQUITY	3,900.00	$ 261,924.00

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ENDURANCE SPECIALTY HOLDINGS	EQUITY	3,400.00	$ 228,344.00
ENDURANCE SPECIALTY HOLDINGS	EQUITY	8,900.00	$ 597,724.00
ENERGEN CORP	EQUITY	3,900.00	$ 188,019.00
ENERGEN CORP	EQUITY	20,812.00	$ 1,003,346.52
ENERGIZER HOLDINGS INC	EQUITY	6,700.00	$ 344,983.00
ENERGIZER HOLDINGS INC	EQUITY	42,800.00	$ 2,203,772.00
ENERSYS	EQUITY	11,704.00	$ 696,036.88
ENERSYS	EQUITY	25,000.00	$ 1,486,750.00
ENGILITY HOLDINGS INC	EQUITY	2,900.00	$ 61,248.00
ENLINK MIDSTREAM LLC	EQUITY	92,911.00	$ 1,478,214.01
ENNIS INC	EQUITY	58,600.00	$ 1,123,948.00
ENNIS INC	EQUITY	263,567.00	$ 5,055,215.06
ENOVA INTERNATIONAL INC	EQUITY	135,000.00	$ 993,600.00
ENPRO INDUSTRIES INC	EQUITY	147,400.00	$ 6,543,086.00
ENSCO PLC CL A	EQUITY	88,200.00	$ 856,422.00
ENSCO PLC CL A	EQUITY	18,300.00	$ 177,693.00
ENSCO PLC CL A	EQUITY	34,300.00	$ 333,053.00
ENSCO PLC CL A	EQUITY	50,408.00	$ 489,461.68
ENSTAR GROUP LTD	EQUITY	5,222.00	$ 845,911.78
ENSTAR GROUP LTD	EQUITY	32,600.00	$ 5,280,874.00
ENTEGRIS INC	EQUITY	138,562.00	$ 2,004,992.14
ENTERCOM COMMUNICATIONS CL A	EQUITY	77,300.00	$ 1,048,961.00
ENTERGY CORP	EQUITY	67,400.00	$ 5,482,990.00
ENTERGY CORP	EQUITY	7,900.00	$ 642,665.00
ENTERPRISE BANCORP INC	EQUITY	3,000.00	$ 71,970.00
ENTERPRISE FINANCIAL SERVICE	EQUITY	25,700.00	$ 716,773.00
ENVISION HEALTHCARE HOLDINGS	EQUITY	184,661.00	$ 4,684,849.57
ENVISION HEALTHCARE HOLDINGS	EQUITY	7,900.00	$ 200,423.00
ENZO BIOCHEM INC	EQUITY	488,410.00	$ 2,915,807.70
EOG RESOURCES INC	EQUITY	107,993.00	$ 9,008,776.06
EOG RESOURCES INC	EQUITY	31,300.00	$ 2,611,046.00
EOG RESOURCES INC	EQUITY	91,876.00	$ 7,664,295.92
EOG RESOURCES INC	EQUITY	167,700.00	$ 13,989,534.00
EP ENERGY CORP CL A	EQUITY	160,100.00	$ 829,318.00
EP ENERGY CORP CL A	EQUITY	119,200.00	$ 617,456.00
EPAM SYSTEMS INC	EQUITY	98,766.00	$ 6,351,641.46
EPIQ SYSTEMS INC	EQUITY	128,859.00	$ 1,881,341.40
EPIQ SYSTEMS INC	EQUITY	22,700.00	$ 331,420.00
EPR PROPERTIES	EQUITY	6,800.00	$ 548,624.00
EQT CORP	EQUITY	8,500.00	$ 658,155.00
EQT CORP	EQUITY	103,700.00	$ 8,029,491.00
EQUIFAX INC	EQUITY	54,000.00	$ 6,933,600.00
EQUIFAX INC	EQUITY	40,000.00	$ 5,136,000.00
EQUIFAX INC	EQUITY	22,600.00	$ 2,901,840.00
EQUIFAX INC	EQUITY	39,878.00	$ 5,120,335.20
EQUINIX INC	EQUITY	16,238.00	$ 6,295,959.74

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EQUINIX INC	EQUITY	26,981.00	$ 10,461,343.13
EQUINIX INC	EQUITY	22,251.00	$ 8,627,380.23
EQUITY BANCSHARES INC CL A	EQUITY	1,600.00	$ 35,424.00
EQUITY COMMONWEALTH	EQUITY	170,000.00	$ 4,952,100.00
EQUITY COMMONWEALTH	EQUITY	6,800.00	$ 198,084.00
EQUITY LIFESTYLE PROPERTIES	EQUITY	41,200.00	$ 3,298,060.00
EQUITY LIFESTYLE PROPERTIES	EQUITY	37,300.00	$ 2,985,865.00
EQUITY RESIDENTIAL	EQUITY	90,800.00	$ 6,254,304.00
EQUITY RESIDENTIAL	EQUITY	322,500.00	$ 22,213,800.00
ERIE INDEMNITY COMPANY CL A	EQUITY	10,700.00	$ 1,062,938.00
ERIE INDEMNITY COMPANY CL A	EQUITY	11,400.00	$ 1,132,476.00
ESPERION THERAPEUTICS INC	EQUITY	19,700.00	$ 194,636.00
ESSENDANT INC	EQUITY	78,082.00	$ 2,386,185.92
ESSEX PROPERTY TRUST INC	EQUITY	17,200.00	$ 3,923,148.00
ESSEX PROPERTY TRUST INC	EQUITY	14,300.00	$ 3,261,687.00
ESSEX PROPERTY TRUST INC	EQUITY	39,810.00	$ 9,080,262.90
ESTEE LAUDER COMPANIES CL A	EQUITY	15,000.00	$ 1,365,300.00
ESTEE LAUDER COMPANIES CL A	EQUITY	11,900.00	$ 1,083,138.00
ESTEE LAUDER COMPANIES CL A	EQUITY	74,000.00	$ 6,735,480.00
ESTEE LAUDER COMPANIES CL A	EQUITY	258,400.00	$ 23,519,568.00
ESTERLINE TECHNOLOGIES CORP	EQUITY	19,612.00	$ 1,216,728.48
EVERBANK FINANCIAL CORP	EQUITY	75,838.00	$ 1,126,952.68
EVEREST RE GROUP LTD	EQUITY	33,900.00	$ 6,192,513.00
EVEREST RE GROUP LTD	EQUITY	4,900.00	$ 895,083.00
EVEREST RE GROUP LTD	EQUITY	10,400.00	$ 1,899,768.00
EVERSOURCE ENERGY	EQUITY	62,800.00	$ 3,761,720.00
EVERTEC INC	EQUITY	20,900.00	$ 324,786.00
EVERYDAY HEALTH INC	EQUITY	17,800.00	$ 140,264.00
EXACT SCIENCES CORP	EQUITY	773,250.00	$ 9,472,312.50
EXACTECH INC	EQUITY	25,700.00	$ 687,218.00
EXACTECH INC	EQUITY	82,054.00	$ 2,194,123.96
EXELON CORP	EQUITY	127,700.00	$ 4,643,172.00
EXELON CORP	EQUITY	306,125.00	$ 11,130,705.00
EXELON CORP	EQUITY	185,200.00	$ 6,733,872.00
EXELON CORP	EQUITY	44,600.00	$ 1,621,656.00
EXELON CORP	EQUITY	49,300.00	$ 1,792,548.00
EXLSERVICE HOLDINGS INC	EQUITY	69,369.00	$ 3,635,629.29
EXPEDIA INC	EQUITY	9,453.00	$ 1,004,853.90
EXPEDIA INC	EQUITY	7,001.00	$ 744,206.30
EXPEDITORS INTL WASH INC	EQUITY	9,200.00	$ 451,168.00
EXPEDITORS INTL WASH INC	EQUITY	124,324.00	$ 6,096,848.96
EXPRESS INC	EQUITY	56,200.00	$ 815,462.00
EXPRESS INC	EQUITY	502,114.00	$ 7,285,674.14
EXPRESS SCRIPTS HOLDING CO	EQUITY	285,900.00	$ 21,671,220.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	48,800.00	$ 3,699,040.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	33,385.00	$ 2,530,583.00

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EXPRESS SCRIPTS HOLDING CO	EQUITY	89,428.00	$ 6,778,642.40
EXPRESS SCRIPTS HOLDING CO	EQUITY	333,000.00	$ 25,241,400.00
EXTENDED STAY AMERICA INC	EQUITY	32,487.00	$ 485,680.65
EXTENDED STAY AMERICA INC	EQUITY	2,500.00	$ 37,375.00
EXTENDED STAY AMERICA INC	EQUITY	340,081.00	$ 5,084,210.95
EXTRA SPACE STORAGE INC	EQUITY	61,500.00	$ 5,691,210.00
EXTRA SPACE STORAGE INC	EQUITY	50,300.00	$ 4,654,762.00
EXTRA SPACE STORAGE INC	EQUITY	77,000.00	$ 7,125,580.00
EXTREME NETWORKS INC	EQUITY	817,400.00	$ 2,770,986.00
EXXON MOBIL CORP	EQUITY	236,300.00	$ 22,150,762.00
EXXON MOBIL CORP	EQUITY	288,569.00	$ 27,050,458.06
EXXON MOBIL CORP	EQUITY	507,900.00	$ 47,610,546.00
EXXON MOBIL CORP	EQUITY	510,773.00	$ 47,879,861.02
EXXON MOBIL CORP	EQUITY	764,494.00	$ 71,663,667.56
F5 NETWORKS INC	EQUITY	3,600.00	$ 409,824.00
F5 NETWORKS INC	EQUITY	9,600.00	$ 1,092,864.00
FACEBOOK INC A	EQUITY	89,800.00	$ 10,262,344.00
FACEBOOK INC A	EQUITY	5,800.00	$ 662,824.00
FACEBOOK INC A	EQUITY	303,900.00	$ 34,729,692.00
FACEBOOK INC A	EQUITY	65,550.00	$ 7,491,054.00
FACEBOOK INC A	EQUITY	485,000.00	$ 55,425,800.00
FACEBOOK INC A	EQUITY	403,100.00	$ 46,066,268.00
FACEBOOK INC A	EQUITY	295,000.00	$ 33,712,600.00
FACEBOOK INC A	EQUITY	293,621.00	$ 33,555,007.88
FACEBOOK INC A	EQUITY	215,100.00	$ 24,581,628.00
FACTSET RESEARCH SYSTEMS INC	EQUITY	2,600.00	$ 419,692.00
FACTSET RESEARCH SYSTEMS INC	EQUITY	17,400.00	$ 2,808,708.00
FAIRCHILD SEMICONDUCTOR INTE	EQUITY	58,503.00	$ 1,161,284.55
FASTENAL CO	EQUITY	9,500.00	$ 421,705.00
FCB FINANCIAL HOLDINGS CL A	EQUITY	100,700.00	$ 3,423,800.00
FEDERAL REALTY INVS TRUST	EQUITY	22,600.00	$ 3,741,430.00
FEDERAL REALTY INVS TRUST	EQUITY	26,300.00	$ 4,353,965.00
FEDERAL SIGNAL CORP	EQUITY	446,828.00	$ 5,755,144.64
FEDERATED INVESTORS INC CL B	EQUITY	4,800.00	$ 138,144.00
FEDERATED NATIONAL HOLDING C	EQUITY	12,200.00	$ 232,288.00
FEDEX CORP	EQUITY	40,900.00	$ 6,207,802.00
FEDEX CORP	EQUITY	12,600.00	$ 1,912,428.00
FEDEX CORP	EQUITY	38,820.00	$ 5,892,099.60
FEDEX CORP	EQUITY	21,100.00	$ 3,202,558.00
FEDEX CORP	EQUITY	35,465.00	$ 5,382,877.70
FEI COMPANY	EQUITY	4,400.00	$ 470,272.00
FERRARI NV	EQUITY	21,448.00	$ 877,866.64
FERROGLOBE PLC	EQUITY	387,370.00	$ 3,335,255.70
FIDELITY NATIONAL INFO SERV	EQUITY	65,100.00	$ 4,796,568.00
FIDELITY NATIONAL INFO SERV	EQUITY	50,900.00	$ 3,750,312.00
FIDELITY NATIONAL INFO SERV	EQUITY	13,900.00	$ 1,024,152.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FIDELITY NATIONAL INFO SERV	EQUITY	200,500.00	$ 14,772,840.00
FIDELITY SOUTHERN CORP	EQUITY	43,100.00	$ 675,377.00
FIFTH THIRD BANCORP	EQUITY	187,900.00	$ 3,305,161.00
FIFTH THIRD BANCORP	EQUITY	49,200.00	$ 865,428.00
FIREEYE INC	EQUITY	317,516.00	$ 5,229,488.52
FIREEYE INC	EQUITY	7,200.00	$ 118,584.00
FIRST AMERICAN FINANCIAL	EQUITY	11,600.00	$ 466,552.00
FIRST BANCORP PUERTO RICO	EQUITY	666,600.00	$ 2,646,402.00
FIRST BANCORP/NC	EQUITY	7,700.00	$ 135,366.00
FIRST BUSEY CORP	EQUITY	47,766.00	$ 1,021,714.74
FIRST BUSINESS FINANCIAL SER	EQUITY	15,700.00	$ 368,479.00
FIRST CITIZENS BCSHS CL A	EQUITY	5,300.00	$ 1,372,223.00
FIRST COMMUNITY BANCSHARES	EQUITY	28,600.00	$ 641,784.00
FIRST DATA CORP CLASS A	EQUITY	484,867.00	$ 5,367,477.69
FIRST DATA CORP CLASS A	EQUITY	274,300.00	$ 3,036,501.00
FIRST DATA CORP CLASS A	EQUITY	104,821.00	$ 1,160,368.47
FIRST DEFIANCE FINL CORP	EQUITY	25,600.00	$ 994,560.00
FIRST FINANCIAL CORP/INDIANA	EQUITY	20,800.00	$ 761,696.00
FIRST FINL BANKSHARES INC	EQUITY	44,995.00	$ 1,475,386.05
FIRST HORIZON NATIONAL CORP	EQUITY	343,539.00	$ 4,733,967.42
FIRST HORIZON NATIONAL CORP	EQUITY	12,600.00	$ 173,628.00
FIRST HORIZON NATIONAL CORP	EQUITY	169,825.00	$ 2,340,188.50
FIRST INDUSTRIAL REALTY TR	EQUITY	75,316.00	$ 2,095,291.12
FIRST INTERSTATE BANCSYS A	EQUITY	37,800.00	$ 1,062,180.00
FIRST MERCHANTS CORP	EQUITY	47,313.00	$ 1,179,513.09
FIRST MIDWEST BANCORP INC/IL	EQUITY	56,714.00	$ 995,897.84
FIRST MIDWEST BANCORP INC/IL	EQUITY	55,100.00	$ 967,556.00
FIRST NIAGARA FINANCIAL GRP	EQUITY	824,300.00	$ 8,028,682.00
FIRST NIAGARA FINANCIAL GRP	EQUITY	136,200.00	$ 1,326,588.00
FIRST OF LONG ISLAND CORP	EQUITY	13,956.00	$ 400,118.52
FIRST POTOMAC REALTY TRUST	EQUITY	117,200.00	$ 1,078,240.00
FIRST REPUBLIC BANK/CA	EQUITY	73,000.00	$ 5,109,270.00
FIRST REPUBLIC BANK/CA	EQUITY	202,200.00	$ 14,151,978.00
FIRST REPUBLIC BANK/CA	EQUITY	28,821.00	$ 2,017,181.79
FIRST SOLAR INC	EQUITY	68,220.00	$ 3,307,305.60
FIRST SOLAR INC	EQUITY	39,400.00	$ 1,910,112.00
FIRSTENERGY CORP	EQUITY	147,200.00	$ 5,138,752.00
FIRSTENERGY CORP	EQUITY	22,200.00	$ 775,002.00
FIRSTENERGY CORP	EQUITY	660,500.00	$ 23,058,055.00
FISERV INC	EQUITY	92,200.00	$ 10,024,906.00
FISERV INC	EQUITY	103,800.00	$ 11,286,174.00
FITBIT INC A	EQUITY	25,900.00	$ 316,498.00
FITBIT INC A	EQUITY	71,311.00	$ 871,420.42
FIVE BELOW	EQUITY	83,489.00	$ 3,874,724.49
FIVE9 INC	EQUITY	10,577.00	$ 125,866.30
FLAGSTAR BANCORP INC	EQUITY	44,400.00	$ 1,083,804.00

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FLEETCOR TECHNOLOGIES INC	EQUITY	33,150.00	$ 4,744,759.50
FLEETCOR TECHNOLOGIES INC	EQUITY	5,000.00	$ 715,650.00
FLEXSTEEL INDS	EQUITY	2,300.00	$ 91,126.00
FLEXTRONICS INTL LTD	EQUITY	1,043,909.00	$ 12,318,126.20
FLEXTRONICS INTL LTD	EQUITY	506,724.00	$ 5,979,343.20
FLIR SYSTEMS INC	EQUITY	7,200.00	$ 222,840.00
FLIR SYSTEMS INC	EQUITY	18,900.00	$ 584,955.00
FLIR SYSTEMS INC	EQUITY	119,251.00	$ 3,690,818.45
FLOWERS FOODS INC	EQUITY	316,691.00	$ 5,937,956.25
FLOWERS FOODS INC	EQUITY	67,100.00	$ 1,258,125.00
FLOWERS FOODS INC	EQUITY	24,400.00	$ 457,500.00
FLOWSERVE CORP	EQUITY	7,000.00	$ 316,190.00
FLUOR CORP	EQUITY	102,900.00	$ 5,070,912.00
FLUOR CORP	EQUITY	7,700.00	$ 379,456.00
FLUOR CORP	EQUITY	122,900.00	$ 6,056,512.00
FLUSHING FINANCIAL CORP	EQUITY	37,386.00	$ 743,233.68
FMC CORP	EQUITY	2,900.00	$ 134,299.00
FMC TECHNOLOGIES INC	EQUITY	9,600.00	$ 256,032.00
FMC TECHNOLOGIES INC	EQUITY	28,984.00	$ 773,003.28
FNF GROUP	EQUITY	13,800.00	$ 517,500.00
FNF GROUP	EQUITY	41,600.00	$ 1,560,000.00
FNF GROUP	EQUITY	61,877.00	$ 2,320,387.50
FOOT LOCKER INC	EQUITY	66,700.00	$ 3,659,162.00
FOOT LOCKER INC	EQUITY	15,900.00	$ 872,274.00
FOOT LOCKER INC	EQUITY	40,100.00	$ 2,199,886.00
FOOT LOCKER INC	EQUITY	315,700.00	$ 17,319,302.00
FORD MOTOR CO	EQUITY	549,900.00	$ 6,912,243.00
FORD MOTOR CO	EQUITY	209,600.00	$ 2,634,672.00
FORD MOTOR CO	EQUITY	353,500.00	$ 4,443,495.00
FORD MOTOR CO	EQUITY	1,022,911.00	$ 12,857,991.27
FOREST CITY REALTY TRUST A	EQUITY	10,600.00	$ 236,486.00
FORTINET INC	EQUITY	9,600.00	$ 303,264.00
FORTINET INC	EQUITY	42,191.00	$ 1,332,813.69
FORTUNE BRANDS HOME + SECURI	EQUITY	72,100.00	$ 4,179,637.00
FORTUNE BRANDS HOME + SECURI	EQUITY	20,900.00	$ 1,211,573.00
FORWARD AIR CORP	EQUITY	34,065.00	$ 1,516,914.45
FOUR CORNERS PROPERTY TRUST	EQUITY	194,500.00	$ 4,004,755.00
FRANKLIN FINANCIAL NETWORK	EQUITY	29,700.00	$ 931,392.00
FRANKLIN RESOURCES INC	EQUITY	16,700.00	$ 557,279.00
FRANKLIN RESOURCES INC	EQUITY	95,241.00	$ 3,178,192.17
FRANKLIN STREET PROPERTIES C	EQUITY	108,300.00	$ 1,328,841.00
FREEPORT MCMORAN INC	EQUITY	35,100.00	$ 391,014.00
FREEPORT MCMORAN INC	EQUITY	495,595.00	$ 5,520,928.30
FRESH DEL MONTE PRODUCE INC	EQUITY	13,300.00	$ 723,919.00
FRONTIER COMMUNICATIONS CORP	EQUITY	293,200.00	$ 1,448,408.00
FRONTIER COMMUNICATIONS CORP	EQUITY	556,600.00	$ 2,749,604.00

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FRONTLINE LTD	EQUITY	144,464.00	$ 1,136,931.68
G + K SERVICES INC CL A	EQUITY	11,825.00	$ 905,440.25
G III APPAREL GROUP LTD	EQUITY	13,303.00	$ 608,213.16
G III APPAREL GROUP LTD	EQUITY	86,393.00	$ 3,949,887.96
G III APPAREL GROUP LTD	EQUITY	86,300.00	$ 3,945,636.00
GAIN CAPITAL HOLDINGS INC	EQUITY	127,900.00	$ 808,328.00
GAMCO INVESTORS INC A	EQUITY	4,200.00	$ 137,634.00
GAMESTOP CORP CLASS A	EQUITY	76,600.00	$ 2,036,028.00
GAMESTOP CORP CLASS A	EQUITY	18,500.00	$ 491,730.00
GAMESTOP CORP CLASS A	EQUITY	14,900.00	$ 396,042.00
GAMING AND LEISURE PROPERTIE	EQUITY	800.00	$ 27,584.00
GANNETT CO INC	EQUITY	72,300.00	$ 998,463.00
GAP INC/THE	EQUITY	7,100.00	$ 150,662.00
GAP INC/THE	EQUITY	251,304.00	$ 5,332,670.88
GAP INC/THE	EQUITY	48,700.00	$ 1,033,414.00
GARMIN LTD	EQUITY	6,300.00	$ 267,246.00
GARTNER INC	EQUITY	6,100.00	$ 594,201.00
GARTNER INC	EQUITY	40,100.00	$ 3,906,141.00
GARTNER INC	EQUITY	32,379.00	$ 3,154,038.39
GCP APPLIED TECHNOLOGIES	EQUITY	9,500.00	$ 247,380.00
GCP APPLIED TECHNOLOGIES	EQUITY	70,388.00	$ 1,832,903.52
GENERAC HOLDINGS INC	EQUITY	117,760.00	$ 4,116,889.60
GENERAL CABLE CORP	EQUITY	68,900.00	$ 875,719.00
GENERAL DYNAMICS CORP	EQUITY	100,414.00	$ 13,981,645.36
GENERAL DYNAMICS CORP	EQUITY	115,914.00	$ 16,139,865.36
GENERAL DYNAMICS CORP	EQUITY	28,200.00	$ 3,926,568.00
GENERAL DYNAMICS CORP	EQUITY	17,700.00	$ 2,464,548.00
GENERAL DYNAMICS CORP	EQUITY	29,500.00	$ 4,107,580.00
GENERAL DYNAMICS CORP	EQUITY	195,912.00	$ 27,278,786.88
GENERAL ELECTRIC CO	EQUITY	568,395.00	$ 17,893,074.60
GENERAL ELECTRIC CO	EQUITY	749,200.00	$ 23,584,816.00
GENERAL ELECTRIC CO	EQUITY	1,008,475.00	$ 31,746,793.00
GENERAL ELECTRIC CO	EQUITY	780,328.00	$ 24,564,725.44
GENERAL ELECTRIC CO	EQUITY	1,593,600.00	$ 50,166,528.00
GENERAL GROWTH PROPERTIES	EQUITY	28,300.00	$ 843,906.00
GENERAL GROWTH PROPERTIES	EQUITY	799,500.00	$ 23,841,090.00
GENERAL MILLS INC	EQUITY	41,200.00	$ 2,938,384.00
GENERAL MILLS INC	EQUITY	39,500.00	$ 2,817,140.00
GENERAL MILLS INC	EQUITY	361,923.00	$ 25,812,348.36
GENERAL MILLS INC	EQUITY	71,500.00	$ 5,099,380.00
GENERAL MOTORS CO	EQUITY	281,500.00	$ 7,966,450.00
GENERAL MOTORS CO	EQUITY	74,200.00	$ 2,099,860.00
GENERAL MOTORS CO	EQUITY	369,400.00	$ 10,454,020.00
GENERAL MOTORS CO	EQUITY	330,757.00	$ 9,360,423.10
GENESEE + WYOMING INC CL A	EQUITY	2,800.00	$ 165,060.00
GENIE ENERGY LTD B	EQUITY	5,000.00	$ 33,850.00

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GENPACT LTD	EQUITY	76,000.00	$ 2,039,840.00
GENPACT LTD	EQUITY	47,300.00	$ 1,269,532.00
GENPACT LTD	EQUITY	59,700.00	$ 1,602,348.00
GENTEX CORP	EQUITY	10,900.00	$ 168,405.00
GENTEX CORP	EQUITY	15,800.00	$ 244,110.00
GENTHERM INC	EQUITY	184,900.00	$ 6,332,825.00
GENUINE PARTS CO	EQUITY	7,300.00	$ 739,125.00
GENUINE PARTS CO	EQUITY	13,400.00	$ 1,356,750.00
GEO GROUP INC/THE	EQUITY	227,584.00	$ 7,778,821.12
GETTY REALTY CORP	EQUITY	56,612.00	$ 1,214,327.40
GIBRALTAR INDUSTRIES INC	EQUITY	29,545.00	$ 932,735.65
GILEAD SCIENCES INC	EQUITY	25,400.00	$ 2,118,868.00
GILEAD SCIENCES INC	EQUITY	57,340.00	$ 4,783,302.80
GILEAD SCIENCES INC	EQUITY	162,100.00	$ 13,522,382.00
GILEAD SCIENCES INC	EQUITY	151,500.00	$ 12,638,130.00
GILEAD SCIENCES INC	EQUITY	294,500.00	$ 24,567,190.00
GILEAD SCIENCES INC	EQUITY	216,917.00	$ 18,095,216.14
GILEAD SCIENCES INC	EQUITY	99,500.00	$ 8,300,290.00
GILEAD SCIENCES INC	EQUITY	366,500.00	$ 30,573,430.00
GLACIER BANCORP INC	EQUITY	58,919.00	$ 1,566,067.02
GLADSTONE COMMERCIAL CORP	EQUITY	14,200.00	$ 239,838.00
GLAUKOS CORP	EQUITY	69,089.00	$ 2,014,635.24
GLOBAL BRASS + COPPER HOLDIN	EQUITY	43,300.00	$ 1,181,657.00
GLOBAL BRASS + COPPER HOLDIN	EQUITY	256,926.00	$ 7,011,510.54
GLOBAL INDEMNITY PLC	EQUITY	153,728.00	$ 4,232,131.84
GLOBAL PAYMENTS INC	EQUITY	66,845.00	$ 4,771,396.10
GLOBAL PAYMENTS INC	EQUITY	46,600.00	$ 3,326,308.00
GLOBAL PAYMENTS INC	EQUITY	70,000.00	$ 4,996,600.00
GLOBAL PAYMENTS INC	EQUITY	93,490.00	$ 6,673,316.20
GLOBAL PAYMENTS INC	EQUITY	44,400.00	$ 3,169,272.00
GLOBUS MEDICAL INC A	EQUITY	305,921.00	$ 7,290,097.43
GMS INC	EQUITY	16,649.00	$ 370,440.25
GNC HOLDINGS INC CL A	EQUITY	99,320.00	$ 2,412,482.80
GNC HOLDINGS INC CL A	EQUITY	58,053.00	$ 1,410,107.37
GODADDY INC CLASS A	EQUITY	43,112.00	$ 1,344,663.28
GODADDY INC CLASS A	EQUITY	1,000.00	$ 31,190.00
GOLAR LNG LTD	EQUITY	70,197.00	$ 1,088,053.50
GOLDEN ENTERTAINMENT INC	EQUITY	32,250.00	$ 377,002.50
GOLDMAN SACHS GROUP INC	EQUITY	73,600.00	$ 10,935,488.00
GOLDMAN SACHS GROUP INC	EQUITY	28,000.00	$ 4,160,240.00
GOLDMAN SACHS GROUP INC	EQUITY	46,700.00	$ 6,938,686.00
GOLDMAN SACHS GROUP INC	EQUITY	40,500.00	$ 6,017,490.00
GOLUB CAPITAL BDC INC	EQUITY	20,857.00	$ 376,885.99
GOODYEAR TIRE + RUBBER CO	EQUITY	147,700.00	$ 3,789,982.00
GOODYEAR TIRE + RUBBER CO	EQUITY	130,000.00	$ 3,335,800.00
GOVERNMENT PROPERTIES INCOME	EQUITY	71,200.00	$ 1,641,872.00

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GRACO INC	EQUITY	2,500.00	$ 197,475.00
GRAHAM HOLDINGS CO CLASS B	EQUITY	400.00	$ 195,816.00
GRAND CANYON EDUCATION INC	EQUITY	82,550.00	$ 3,295,396.00
GRANITE REAL ESTATE INVESTME	EQUITY	83,200.00	$ 2,512,640.00
GRAPHIC PACKAGING HOLDING CO	EQUITY	89,967.00	$ 1,128,186.18
GRAPHIC PACKAGING HOLDING CO	EQUITY	35,700.00	$ 447,678.00
GRAPHIC PACKAGING HOLDING CO	EQUITY	20,500.00	$ 257,070.00
GRAPHIC PACKAGING HOLDING CO	EQUITY	42,300.00	$ 530,442.00
GREAT AJAX CORP	EQUITY	26,200.00	$ 363,394.00
GREAT PLAINS ENERGY INC	EQUITY	196,700.00	$ 5,979,680.00
GREAT PLAINS ENERGY INC	EQUITY	75,700.00	$ 2,301,280.00
GREAT PLAINS ENERGY INC	EQUITY	69,800.00	$ 2,121,920.00
GREAT PLAINS ENERGY INC	EQUITY	657,200.00	$ 19,978,880.00
GREAT SOUTHERN BANCORP INC	EQUITY	21,600.00	$ 798,552.00
GREAT WESTERN BANCORP INC	EQUITY	57,319.00	$ 1,807,841.26
GREAT WESTERN BANCORP INC	EQUITY	128,840.00	$ 4,063,613.60
GREAT WESTERN BANCORP INC	EQUITY	46,600.00	$ 1,469,764.00
GREENBRIER COMPANIES INC	EQUITY	1,700.00	$ 49,521.00
GREIF INC CL A	EQUITY	3,700.00	$ 137,899.00
GROUPON INC	EQUITY	26,900.00	$ 87,425.00
GROUPON INC	EQUITY	206,115.00	$ 669,873.75
GUIDEWIRE SOFTWARE INC	EQUITY	110,589.00	$ 6,829,976.64
GUIDEWIRE SOFTWARE INC	EQUITY	7,900.00	$ 487,904.00
GULFPORT ENERGY CORP	EQUITY	3,500.00	$ 109,410.00
GULFPORT ENERGY CORP	EQUITY	38,511.00	$ 1,203,853.86
H+R BLOCK INC	EQUITY	13,200.00	$ 303,600.00
HABIT RESTAURANTS INC/THE A	EQUITY	196,942.00	$ 3,225,909.96
HACKETT GROUP INC/THE	EQUITY	167,294.00	$ 2,320,367.78
HAEMONETICS CORP/MASS	EQUITY	32,100.00	$ 930,579.00
HAIN CELESTIAL GROUP INC	EQUITY	5,100.00	$ 253,725.00
HAIN CELESTIAL GROUP INC	EQUITY	37,171.00	$ 1,849,257.25
HALLADOR ENERGY CO	EQUITY	78,500.00	$ 362,670.00
HALLIBURTON CO	EQUITY	166,435.00	$ 7,537,841.15
HALLIBURTON CO	EQUITY	41,700.00	$ 1,888,593.00
HALLIBURTON CO	EQUITY	188,300.00	$ 8,528,107.00
HALLIBURTON CO	EQUITY	44,914.00	$ 2,034,155.06
HALLMARK FINL SERVICES INC	EQUITY	29,100.00	$ 337,269.00
HALYARD HEALTH INC	EQUITY	25,600.00	$ 832,512.00
HANDY + HARMAN LTD	EQUITY	22,000.00	$ 576,180.00
HANESBRANDS INC	EQUITY	93,200.00	$ 2,342,116.00
HANESBRANDS INC	EQUITY	23,900.00	$ 600,607.00
HANGER INC	EQUITY	531,400.00	$ 3,948,302.00
HANOVER INSURANCE GROUP INC/	EQUITY	20,100.00	$ 1,700,862.00
HARLEY DAVIDSON INC	EQUITY	84,500.00	$ 3,827,850.00
HARLEY DAVIDSON INC	EQUITY	10,500.00	$ 475,650.00
HARLEY DAVIDSON INC	EQUITY	44,553.00	$ 2,018,250.90

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HARMAN INTERNATIONAL	EQUITY	3,800.00	$ 272,916.00
HARMAN INTERNATIONAL	EQUITY	51,577.00	$ 3,704,260.14
HARMAN INTERNATIONAL	EQUITY	81,000.00	$ 5,817,420.00
HARMAN INTERNATIONAL	EQUITY	24,435.00	$ 1,754,921.70
HARRIS CORP	EQUITY	41,098.00	$ 3,429,217.12
HARRIS CORP	EQUITY	12,300.00	$ 1,026,312.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	82,100.00	$ 3,643,598.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	69,400.00	$ 3,079,972.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	67,633.00	$ 3,001,552.54
HASBRO INC	EQUITY	33,200.00	$ 2,788,468.00
HASBRO INC	EQUITY	31,800.00	$ 2,670,882.00
HASBRO INC	EQUITY	131,553.00	$ 11,049,136.47
HAWAIIAN ELECTRIC INDS	EQUITY	9,000.00	$ 295,110.00
HAWAIIAN HOLDINGS INC	EQUITY	50,615.00	$ 1,921,345.40
HCA HOLDINGS INC	EQUITY	39,600.00	$ 3,049,596.00
HCA HOLDINGS INC	EQUITY	15,000.00	$ 1,155,150.00
HCA HOLDINGS INC	EQUITY	35,600.00	$ 2,741,556.00
HCP INC	EQUITY	24,300.00	$ 859,734.00
HCP INC	EQUITY	155,100.00	$ 5,487,438.00
HD SUPPLY HOLDINGS INC	EQUITY	19,500.00	$ 678,990.00
HD SUPPLY HOLDINGS INC	EQUITY	20,900.00	$ 727,738.00
HD SUPPLY HOLDINGS INC	EQUITY	600,500.00	$ 20,909,410.00
HEALTHCARE SERVICES GROUP	EQUITY	174,828.00	$ 7,234,382.64
HEALTHCARE TRUST OF AME CL A	EQUITY	5,300.00	$ 171,402.00
HEALTHCARE TRUST OF AME CL A	EQUITY	59,750.00	$ 1,932,315.00
HEALTHEQUITY INC	EQUITY	335,935.00	$ 10,207,384.98
HEALTHSOUTH CORP	EQUITY	17,431.00	$ 676,671.42
HEARTLAND FINANCIAL USA INC	EQUITY	32,700.00	$ 1,153,983.00
HECLA MINING CO	EQUITY	101,003.00	$ 515,115.30
HEIDRICK + STRUGGLES INTL	EQUITY	51,000.00	$ 860,880.00
HELMERICH + PAYNE	EQUITY	30,200.00	$ 2,027,326.00
HELMERICH + PAYNE	EQUITY	26,600.00	$ 1,785,658.00
HENRY SCHEIN INC	EQUITY	16,600.00	$ 2,934,880.00
HENRY SCHEIN INC	EQUITY	36,600.00	$ 6,470,880.00
HERBALIFE LTD	EQUITY	3,800.00	$ 222,414.00
HERBALIFE LTD	EQUITY	9,358.00	$ 547,723.74
HERITAGE COMMERCE CORP	EQUITY	15,600.00	$ 164,268.00
HERITAGE FINANCIAL CORP	EQUITY	30,481.00	$ 535,855.98
HERITAGE FINANCIAL CORP	EQUITY	54,800.00	$ 963,384.00
HERITAGE INSURANCE HOLDINGS	EQUITY	70,100.00	$ 839,097.00
HERITAGE INSURANCE HOLDINGS	EQUITY	198,159.00	$ 2,371,963.23
HERSHEY CO/THE	EQUITY	3,500.00	$ 397,215.00
HERSHEY CO/THE	EQUITY	132,100.00	$ 14,992,029.00
HERTZ GLOBAL HOLDINGS INC	EQUITY	21,100.00	$ 233,577.00
HESS CORP	EQUITY	311,980.00	$ 18,749,998.00
HESS CORP	EQUITY	46,800.00	$ 2,812,680.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
HESS CORP	EQUITY	8,400.00	$ 504,840.00
HEWLETT PACKARD ENTERPRIS	EQUITY	213,100.00	$ 3,893,337.00
HEWLETT PACKARD ENTERPRIS	EQUITY	89,600.00	$ 1,636,992.00
HEWLETT PACKARD ENTERPRIS	EQUITY	266,729.00	$ 4,873,138.83
HEXCEL CORP	EQUITY	5,300.00	$ 220,692.00
HEXCEL CORP	EQUITY	19,200.00	$ 799,488.00
HFF INC CLASS A	EQUITY	185,702.00	$ 5,363,073.76
HFF INC CLASS A	EQUITY	105,700.00	$ 3,052,616.00
HIGHWOODS PROPERTIES INC	EQUITY	27,283.00	$ 1,440,542.40
HIGHWOODS PROPERTIES INC	EQUITY	21,300.00	$ 1,124,640.00
HIGHWOODS PROPERTIES INC	EQUITY	10,200.00	$ 538,560.00
HILL ROM HOLDINGS INC	EQUITY	20,400.00	$ 1,029,180.00
HILL ROM HOLDINGS INC	EQUITY	3,200.00	$ 161,440.00
HILL ROM HOLDINGS INC	EQUITY	36,900.00	$ 1,861,605.00
HILTON WORLDWIDE HOLDINGS IN	EQUITY	25,200.00	$ 567,756.00
HILTON WORLDWIDE HOLDINGS IN	EQUITY	113,400.00	$ 2,554,902.00
HMS HOLDINGS CORP	EQUITY	30,708.00	$ 540,767.88
HOLLYFRONTIER CORP	EQUITY	102,000.00	$ 2,424,540.00
HOLLYFRONTIER CORP	EQUITY	66,900.00	$ 1,590,213.00
HOLOGIC INC	EQUITY	30,300.00	$ 1,048,380.00
HOLOGIC INC	EQUITY	70,700.00	$ 2,446,220.00
HOLOGIC INC	EQUITY	78,400.00	$ 2,712,640.00
HOLOGIC INC	EQUITY	94,047.00	$ 3,254,026.20
HOLOGIC INC	EQUITY	556,700.00	$ 19,261,820.00
HOME BANCORP INC	EQUITY	3,300.00	$ 90,651.00
HOME BANCSHARES INC	EQUITY	69,928.00	$ 1,383,875.12
HOME DEPOT INC	EQUITY	46,750.00	$ 5,969,507.50
HOME DEPOT INC	EQUITY	249,200.00	$ 31,820,348.00
HOME DEPOT INC	EQUITY	56,000.00	$ 7,150,640.00
HOME DEPOT INC	EQUITY	228,900.00	$ 29,228,241.00
HOME DEPOT INC	EQUITY	194,287.00	$ 24,808,507.03
HOME DEPOT INC	EQUITY	72,900.00	$ 9,308,601.00
HONEYWELL INTERNATIONAL INC	EQUITY	38,800.00	$ 4,513,216.00
HONEYWELL INTERNATIONAL INC	EQUITY	144,100.00	$ 16,761,712.00
HONEYWELL INTERNATIONAL INC	EQUITY	96,000.00	$ 11,166,720.00
HONEYWELL INTERNATIONAL INC	EQUITY	38,800.00	$ 4,513,216.00
HONEYWELL INTERNATIONAL INC	EQUITY	230,700.00	$ 26,835,024.00
HONEYWELL INTERNATIONAL INC	EQUITY	56,595.00	$ 6,583,130.40
HOPE BANCORP INC	EQUITY	54,700.00	$ 816,124.00
HORACE MANN EDUCATORS	EQUITY	335,700.00	$ 11,343,303.00
HORACE MANN EDUCATORS	EQUITY	114,993.00	$ 3,885,613.47
HORIZON GLOBAL CORP	EQUITY	97,754.00	$ 1,109,507.90
HORMEL FOODS CORP	EQUITY	133,300.00	$ 4,878,780.00
HORMEL FOODS CORP	EQUITY	141,600.00	$ 5,182,560.00
HORMEL FOODS CORP	EQUITY	174,200.00	$ 6,375,720.00
HORMEL FOODS CORP	EQUITY	37,900.00	$ 1,387,140.00

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HORMEL FOODS CORP	EQUITY	32,878.00	$ 1,203,334.80
HOSPITALITY PROPERTIES TRUST	EQUITY	153,900.00	$ 4,432,320.00
HOSPITALITY PROPERTIES TRUST	EQUITY	7,400.00	$ 213,120.00
HOST HOTELS + RESORTS INC	EQUITY	36,500.00	$ 591,665.00
HOST HOTELS + RESORTS INC	EQUITY	225,490.00	$ 3,655,192.90
HOST HOTELS + RESORTS INC	EQUITY	468,000.00	$ 7,586,280.00
HOWARD HUGHES CORP/THE	EQUITY	100.00	$ 11,432.00
HP INC	EQUITY	213,100.00	$ 2,674,405.00
HP INC	EQUITY	81,000.00	$ 1,016,550.00
HP INC	EQUITY	873,800.00	$ 10,966,190.00
HP INC	EQUITY	1,648,000.00	$ 20,682,400.00
HP INC	EQUITY	284,098.00	$ 3,565,429.90
HUBBELL INC	EQUITY	3,100.00	$ 326,957.00
HUBSPOT INC	EQUITY	77,165.00	$ 3,350,504.30
HUDSON GLOBAL INC	EQUITY	828,200.00	$ 1,631,554.00
HUDSON PACIFIC PROPERTIES IN	EQUITY	43,462.00	$ 1,268,221.16
HUDSON PACIFIC PROPERTIES IN	EQUITY	41,000.00	$ 1,196,380.00
HUMANA INC	EQUITY	84,300.00	$ 15,163,884.00
HUMANA INC	EQUITY	8,400.00	$ 1,510,992.00
HUMANA INC	EQUITY	47,300.00	$ 8,508,324.00
HUNT (JB) TRANSPRT SVCS INC	EQUITY	4,400.00	$ 356,092.00
HUNT (JB) TRANSPRT SVCS INC	EQUITY	33,724.00	$ 2,729,283.32
HUNTINGTON BANCSHARES INC	EQUITY	300,000.00	$ 2,682,000.00
HUNTINGTON BANCSHARES INC	EQUITY	64,000.00	$ 572,160.00
HUNTINGTON BANCSHARES INC	EQUITY	155,151.00	$ 1,387,049.94
HUNTINGTON INGALLS INDUSTRIE	EQUITY	4,500.00	$ 756,135.00
HUNTINGTON INGALLS INDUSTRIE	EQUITY	2,400.00	$ 403,272.00
HUNTINGTON INGALLS INDUSTRIE	EQUITY	46,898.00	$ 7,880,270.94
HUNTINGTON INGALLS INDUSTRIE	EQUITY	7,000.00	$ 1,176,210.00
HUNTSMAN CORP	EQUITY	175,700.00	$ 2,363,165.00
HUNTSMAN CORP	EQUITY	11,000.00	$ 147,950.00
HYATT HOTELS CORP CL A	EQUITY	1,800.00	$ 88,452.00
IAC/INTERACTIVECORP	EQUITY	56,705.00	$ 3,192,491.50
IAC/INTERACTIVECORP	EQUITY	47,250.00	$ 2,660,175.00
IAC/INTERACTIVECORP	EQUITY	4,100.00	$ 230,830.00
IAC/INTERACTIVECORP	EQUITY	22,000.00	$ 1,238,600.00
IAC/INTERACTIVECORP	EQUITY	5,732.00	$ 322,711.60
IBERIABANK CORP	EQUITY	26,700.00	$ 1,594,791.00
IDACORP INC	EQUITY	31,812.00	$ 2,587,906.20
IDEX CORP	EQUITY	3,700.00	$ 303,770.00
IDEX CORP	EQUITY	9,500.00	$ 779,950.00
IDEXX LABORATORIES INC	EQUITY	4,900.00	$ 455,014.00
IDEXX LABORATORIES INC	EQUITY	11,500.00	$ 1,067,890.00
IDEXX LABORATORIES INC	EQUITY	61,786.00	$ 5,737,447.96
IES HOLDINGS INC	EQUITY	8,000.00	$ 99,360.00
IHS INC CLASS A	EQUITY	3,600.00	$ 416,196.00

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II VI INC	EQUITY	36,800.00	$ 690,368.00
ILLINOIS TOOL WORKS	EQUITY	17,100.00	$ 1,781,136.00
ILLINOIS TOOL WORKS	EQUITY	40,700.00	$ 4,239,312.00
ILLINOIS TOOL WORKS	EQUITY	128,374.00	$ 13,371,435.84
ILLINOIS TOOL WORKS	EQUITY	249,000.00	$ 25,935,840.00
ILLUMINA INC	EQUITY	8,300.00	$ 1,165,154.00
ILLUMINA INC	EQUITY	124,000.00	$ 17,407,120.00
ILLUMINA INC	EQUITY	58,800.00	$ 8,254,344.00
ILLUMINA INC	EQUITY	85,450.00	$ 11,995,471.00
IMS HEALTH HOLDINGS INC	EQUITY	22,700.00	$ 575,672.00
IMS HEALTH HOLDINGS INC	EQUITY	19,800.00	$ 502,128.00
IMS HEALTH HOLDINGS INC	EQUITY	20,700.00	$ 524,952.00
INC RESEARCH HOLDINGS INC A	EQUITY	169,257.00	$ 6,453,769.41
INCYTE CORP	EQUITY	35,900.00	$ 2,871,282.00
INCYTE CORP	EQUITY	123,000.00	$ 9,837,540.00
INCYTE CORP	EQUITY	28,100.00	$ 2,247,438.00
INCYTE CORP	EQUITY	28,675.00	$ 2,293,426.50
INDEPENDENT BANK CORP/MA	EQUITY	27,494.00	$ 1,256,475.80
INDEPENDENT BANK GROUP INC	EQUITY	10,933.00	$ 469,135.03
INFINERA CORP	EQUITY	332,131.00	$ 3,746,437.68
INGERSOLL RAND PLC	EQUITY	11,500.00	$ 732,320.00
INGERSOLL RAND PLC	EQUITY	72,300.00	$ 4,604,064.00
INGERSOLL RAND PLC	EQUITY	127,509.00	$ 8,119,773.12
INGEVITY CORP	EQUITY	2,407.00	$ 81,934.28
INGEVITY CORP	EQUITY	17,210.00	$ 585,828.40
INGRAM MICRO INC CL A	EQUITY	66,300.00	$ 2,305,914.00
INGRAM MICRO INC CL A	EQUITY	62,300.00	$ 2,166,794.00
INGREDION INC	EQUITY	49,800.00	$ 6,444,618.00
INGREDION INC	EQUITY	2,400.00	$ 310,584.00
INGREDION INC	EQUITY	31,400.00	$ 4,063,474.00
INGREDION INC	EQUITY	22,800.00	$ 2,950,548.00
INGREDION INC	EQUITY	38,290.00	$ 4,955,108.90
INNOPHOS HOLDINGS INC	EQUITY	28,800.00	$ 1,215,648.00
INNOSPEC INC	EQUITY	25,200.00	$ 1,158,948.00
INOGEN INC	EQUITY	70,966.00	$ 3,556,106.26
INSIGHT ENTERPRISES INC	EQUITY	48,500.00	$ 1,261,000.00
INSTEEL INDUSTRIES INC	EQUITY	33,100.00	$ 946,329.00
INSYS THERAPEUTICS INC	EQUITY	157,729.00	$ 2,041,013.26
INTEGRA LIFESCIENCES HOLDING	EQUITY	18,718.00	$ 1,493,322.04
INTEGRATED DEVICE TECH INC	EQUITY	147,640.00	$ 2,971,993.20
INTEGRATED DEVICE TECH INC	EQUITY	401,816.00	$ 8,088,556.08
INTEL CORP	EQUITY	377,245.00	$ 12,373,636.00
INTEL CORP	EQUITY	413,500.00	$ 13,562,800.00
INTEL CORP	EQUITY	527,100.00	$ 17,288,880.00
INTEL CORP	EQUITY	610,200.00	$ 20,014,560.00
INTEL CORP	EQUITY	259,600.00	$ 8,514,880.00

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INTEL CORP	EQUITY	511,899.00	$ 16,790,287.20
INTERACTIVE BROKERS GRO CL A	EQUITY	11,400.00	$ 403,560.00
INTERCEPT PHARMACEUTICALS IN	EQUITY	3,200.00	$ 456,576.00
INTERCEPT PHARMACEUTICALS IN	EQUITY	4,050.00	$ 577,854.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	42,100.00	$ 10,775,916.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	18,448.00	$ 4,721,950.08
INTERCONTINENTAL EXCHANGE IN	EQUITY	7,200.00	$ 1,842,912.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	39,000.00	$ 9,982,440.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	27,650.00	$ 7,077,294.00
INTERNATIONAL BANCSHARES CRP	EQUITY	48,400.00	$ 1,262,756.00
INTERNATIONAL GAME TECHNOLOG	EQUITY	3,300.00	$ 61,842.00
INTERNATIONAL GAME TECHNOLOG	EQUITY	82,094.00	$ 1,538,441.56
INTERNATIONAL PAPER CO	EQUITY	18,300.00	$ 775,554.00
INTERNATIONAL PAPER CO	EQUITY	100.00	$ 4,238.00
INTERPUBLIC GROUP OF COS INC	EQUITY	163,200.00	$ 3,769,920.00
INTERPUBLIC GROUP OF COS INC	EQUITY	72,400.00	$ 1,672,440.00
INTERPUBLIC GROUP OF COS INC	EQUITY	423,467.00	$ 9,782,087.70
INTERSIL CORP A	EQUITY	162,060.00	$ 2,194,292.40
INTL BUSINESS MACHINES CORP	EQUITY	58,241.00	$ 8,839,818.98
INTL BUSINESS MACHINES CORP	EQUITY	39,200.00	$ 5,949,776.00
INTL BUSINESS MACHINES CORP	EQUITY	46,800.00	$ 7,103,304.00
INTL BUSINESS MACHINES CORP	EQUITY	58,800.00	$ 8,924,664.00
INTL BUSINESS MACHINES CORP	EQUITY	73,567.00	$ 11,165,999.26
INTL BUSINESS MACHINES CORP	EQUITY	195,500.00	$ 29,672,990.00
INTL FCSTONE INC	EQUITY	146,712.00	$ 4,003,770.48
INTL FLAVORS + FRAGRANCES	EQUITY	3,900.00	$ 491,673.00
INTL FLAVORS + FRAGRANCES	EQUITY	34,000.00	$ 4,286,380.00
INTREXON CORP	EQUITY	36,700.00	$ 903,187.00
INTREXON CORP	EQUITY	2,300.00	$ 56,603.00
INTUIT INC	EQUITY	38,100.00	$ 4,252,341.00
INTUIT INC	EQUITY	12,700.00	$ 1,417,447.00
INTUIT INC	EQUITY	67,700.00	$ 7,555,997.00
INTUIT INC	EQUITY	91,891.00	$ 10,255,954.51
INTUIT INC	EQUITY	28,200.00	$ 3,147,402.00
INTUITIVE SURGICAL INC	EQUITY	6,090.00	$ 4,027,986.90
INTUITIVE SURGICAL INC	EQUITY	1,800.00	$ 1,190,538.00
INTUITIVE SURGICAL INC	EQUITY	1,400.00	$ 925,974.00
INVACARE CORP	EQUITY	160,800.00	$ 1,950,504.00
INVESCO LTD	EQUITY	193,275.00	$ 4,936,243.50
INVESCO LTD	EQUITY	23,500.00	$ 600,190.00
INVESCO LTD	EQUITY	89,800.00	$ 2,293,492.00
INVESCO LTD	EQUITY	172,500.00	$ 4,405,650.00
INVESCO LTD	EQUITY	104,876.00	$ 2,678,533.04
INVESCO MORTGAGE CAPITAL	EQUITY	106,800.00	$ 1,462,092.00
INVESTORS BANCORP INC	EQUITY	122,000.00	$ 1,351,760.00
IONIS PHARMACEUTICALS INC	EQUITY	85,800.00	$ 1,998,282.00

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IONIS PHARMACEUTICALS INC	EQUITY	48,800.00	$ 1,136,552.00
IPG PHOTONICS CORP	EQUITY	1,800.00	$ 144,000.00
IPG PHOTONICS CORP	EQUITY	1,700.00	$ 136,000.00
IPG PHOTONICS CORP	EQUITY	14,500.00	$ 1,160,000.00
IRADIMED CORP	EQUITY	87,991.00	$ 1,914,684.16
IRON MOUNTAIN INC	EQUITY	10,100.00	$ 402,283.00
ISLE OF CAPRI CASINOS	EQUITY	66,800.00	$ 1,223,776.00
ITC HOLDINGS CORP	EQUITY	42,200.00	$ 1,975,804.00
ITC HOLDINGS CORP	EQUITY	19,115.00	$ 894,964.30
ITT INC	EQUITY	23,248.00	$ 743,471.04
ITT INC	EQUITY	4,800.00	$ 153,504.00
ITT INC	EQUITY	11,200.00	$ 358,176.00
IXIA	EQUITY	76,103.00	$ 747,331.46
IXYS CORPORATION	EQUITY	86,300.00	$ 884,575.00
J ALEXANDER S HOLDINGS	EQUITY	33,400.00	$ 331,662.00
J ALEXANDER S HOLDINGS	EQUITY	63,851.00	$ 634,040.43
J.C. PENNEY CO INC	EQUITY	141,700.00	$ 1,258,296.00
JABIL CIRCUIT INC	EQUITY	180,040.00	$ 3,325,338.80
JABIL CIRCUIT INC	EQUITY	9,600.00	$ 177,312.00
JACK HENRY + ASSOCIATES INC	EQUITY	34,600.00	$ 3,019,542.00
JACK HENRY + ASSOCIATES INC	EQUITY	34,500.00	$ 3,010,815.00
JACK HENRY + ASSOCIATES INC	EQUITY	107,300.00	$ 9,364,071.00
JACK IN THE BOX INC	EQUITY	19,458.00	$ 1,671,831.36
JACOBS ENGINEERING GROUP INC	EQUITY	6,400.00	$ 318,784.00
JAZZ PHARMACEUTICALS PLC	EQUITY	8,229.00	$ 1,162,839.99
JAZZ PHARMACEUTICALS PLC	EQUITY	8,100.00	$ 1,144,611.00
JAZZ PHARMACEUTICALS PLC	EQUITY	2,896.00	$ 409,233.76
JETBLUE AIRWAYS CORP	EQUITY	171,200.00	$ 2,835,072.00
JETBLUE AIRWAYS CORP	EQUITY	15,300.00	$ 253,368.00
JETBLUE AIRWAYS CORP	EQUITY	748,400.00	$ 12,393,504.00
JM SMUCKER CO/THE	EQUITY	6,400.00	$ 975,424.00
JM SMUCKER CO/THE	EQUITY	24,200.00	$ 3,688,322.00
JM SMUCKER CO/THE	EQUITY	144,500.00	$ 22,023,245.00
JOHNSON + JOHNSON	EQUITY	185,700.00	$ 22,525,410.00
JOHNSON + JOHNSON	EQUITY	268,000.00	$ 32,508,400.00
JOHNSON + JOHNSON	EQUITY	106,525.00	$ 12,921,482.50
JOHNSON + JOHNSON	EQUITY	275,200.00	$ 33,381,760.00
JOHNSON + JOHNSON	EQUITY	17,500.00	$ 2,122,750.00
JOHNSON + JOHNSON	EQUITY	38,200.00	$ 4,633,660.00
JOHNSON + JOHNSON	EQUITY	266,700.00	$ 32,350,710.00
JOHNSON + JOHNSON	EQUITY	386,980.00	$ 46,940,674.00
JOHNSON + JOHNSON	EQUITY	478,169.00	$ 58,001,899.70
JOHNSON CONTROLS INC	EQUITY	240,200.00	$ 10,631,252.00
JOHNSON CONTROLS INC	EQUITY	542,600.00	$ 24,015,476.00
JOHNSON CONTROLS INC	EQUITY	25,000.00	$ 1,106,500.00
JOHNSON CONTROLS INC	EQUITY	28,500.00	$ 1,261,410.00

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JOHNSON CONTROLS INC	EQUITY	66,700.00	$ 2,952,142.00
JOHNSON CONTROLS INC	EQUITY	82,309.00	$ 3,642,996.34
JONES LANG LASALLE INC	EQUITY	2,200.00	$ 214,390.00
JONES LANG LASALLE INC	EQUITY	9,200.00	$ 896,540.00
JONES LANG LASALLE INC	EQUITY	39,704.00	$ 3,869,154.80
JPMORGAN CHASE + CO	EQUITY	182,441.00	$ 11,336,883.74
JPMORGAN CHASE + CO	EQUITY	45,600.00	$ 2,833,584.00
JPMORGAN CHASE + CO	EQUITY	386,500.00	$ 24,017,110.00
JPMORGAN CHASE + CO	EQUITY	400,815.00	$ 24,906,644.10
JPMORGAN CHASE + CO	EQUITY	327,500.00	$ 20,350,850.00
JPMORGAN CHASE + CO	EQUITY	286,400.00	$ 17,796,896.00
JPMORGAN CHASE + CO	EQUITY	298,300.00	$ 18,536,362.00
JPMORGAN CHASE + CO	EQUITY	620,244.00	$ 38,541,962.16
JPMORGAN CHASE + CO	EQUITY	753,100.00	$ 46,797,634.00
JUNIPER NETWORKS INC	EQUITY	95,400.00	$ 2,145,546.00
JUNIPER NETWORKS INC	EQUITY	112,200.00	$ 2,523,378.00
JUST ENERGY GROUP INC	EQUITY	187,629.00	$ 1,140,784.32
K12 INC	EQUITY	81,100.00	$ 1,012,939.00
K12 INC	EQUITY	165,766.00	$ 2,070,417.34
KAISER ALUMINUM CORP	EQUITY	19,582.00	$ 1,770,408.62
KAMAN CORP	EQUITY	29,028.00	$ 1,234,270.56
KANSAS CITY SOUTHERN	EQUITY	37,100.00	$ 3,342,339.00
KANSAS CITY SOUTHERN	EQUITY	5,300.00	$ 477,477.00
KAR AUCTION SERVICES INC	EQUITY	18,300.00	$ 763,842.00
KAR AUCTION SERVICES INC	EQUITY	7,600.00	$ 317,224.00
KAR AUCTION SERVICES INC	EQUITY	20,730.00	$ 865,270.20
KATE SPADE + CO	EQUITY	29,500.00	$ 607,995.00
KB HOME	EQUITY	159,253.00	$ 2,422,238.13
KBR INC	EQUITY	520,100.00	$ 6,886,124.00
KBR INC	EQUITY	185,320.00	$ 2,453,636.80
KBR INC	EQUITY	31,900.00	$ 422,356.00
KELLOGG CO	EQUITY	55,100.00	$ 4,498,915.00
KELLOGG CO	EQUITY	2,900.00	$ 236,785.00
KELLOGG CO	EQUITY	34,234.00	$ 2,795,206.10
KEMPER CORP	EQUITY	80,160.00	$ 2,483,356.80
KENNAMETAL INC	EQUITY	44,900.00	$ 992,739.00
KENNEDY WILSON HOLDINGS INC	EQUITY	98,041.00	$ 1,858,857.36
KEYCORP	EQUITY	301,000.00	$ 3,326,050.00
KEYCORP	EQUITY	63,700.00	$ 703,885.00
KEYCORP	EQUITY	734,580.00	$ 8,117,109.00
KEYCORP	EQUITY	538,198.00	$ 5,947,087.90
KEYCORP	EQUITY	425,500.00	$ 4,701,775.00
KEYSIGHT TECHNOLOGIES IN	EQUITY	8,600.00	$ 250,174.00
KILROY REALTY CORP	EQUITY	35,000.00	$ 2,320,150.00
KILROY REALTY CORP	EQUITY	8,900.00	$ 589,981.00
KILROY REALTY CORP	EQUITY	14,156.00	$ 938,401.24

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KIMBERLY CLARK CORP	EQUITY	84,500.00	$ 11,617,060.00
KIMBERLY CLARK CORP	EQUITY	43,400.00	$ 5,966,632.00
KIMBERLY CLARK CORP	EQUITY	54,400.00	$ 7,478,912.00
KIMBERLY CLARK CORP	EQUITY	57,750.00	$ 7,939,470.00
KIMBERLY CLARK CORP	EQUITY	167,600.00	$ 23,041,648.00
KIMBERLY CLARK CORP	EQUITY	122,612.00	$ 16,856,697.76
KIMCO REALTY CORP	EQUITY	130,100.00	$ 4,082,538.00
KIMCO REALTY CORP	EQUITY	261,600.00	$ 8,209,008.00
KINDER MORGAN INC	EQUITY	87,000.00	$ 1,628,640.00
KINDER MORGAN INC	EQUITY	248,500.00	$ 4,651,920.00
KINDER MORGAN INC	EQUITY	123,794.00	$ 2,317,423.68
KINDER MORGAN INC	EQUITY	333,100.00	$ 6,235,632.00
KINDRED HEALTHCARE INC	EQUITY	247,900.00	$ 2,798,791.00
KINDRED HEALTHCARE INC	EQUITY	14,600.00	$ 164,834.00
KIRBY CORP	EQUITY	2,300.00	$ 143,497.00
KITE REALTY GROUP TRUST	EQUITY	126,500.00	$ 3,545,795.00
KITE REALTY GROUP TRUST	EQUITY	39,100.00	$ 1,095,973.00
KLA TENCOR CORP	EQUITY	9,700.00	$ 710,525.00
KLA TENCOR CORP	EQUITY	43,100.00	$ 3,157,075.00
KLA TENCOR CORP	EQUITY	4,961.00	$ 363,393.25
KLX INC	EQUITY	19,063.00	$ 590,953.00
KNIGHT TRANSPORTATION INC	EQUITY	373,246.00	$ 9,920,878.68
KOHLS CORP	EQUITY	90,100.00	$ 3,416,592.00
KOHLS CORP	EQUITY	16,100.00	$ 610,512.00
KOPPERS HOLDINGS INC	EQUITY	31,300.00	$ 961,849.00
KOSMOS ENERGY LTD	EQUITY	494,100.00	$ 2,692,845.00
KOSMOS ENERGY LTD	EQUITY	7,900.00	$ 43,055.00
KRAFT HEINZ CO/THE	EQUITY	6,000.00	$ 530,880.00
KRAFT HEINZ CO/THE	EQUITY	30,700.00	$ 2,716,336.00
KROGER CO	EQUITY	104,000.00	$ 3,826,160.00
KROGER CO	EQUITY	215,400.00	$ 7,924,566.00
KROGER CO	EQUITY	86,000.00	$ 3,163,940.00
KROGER CO	EQUITY	227,800.00	$ 8,380,762.00
KROGER CO	EQUITY	387,700.00	$ 14,263,483.00
KROGER CO	EQUITY	213,266.00	$ 7,846,056.14
L 3 COMMUNICATIONS HOLDINGS	EQUITY	2,900.00	$ 425,401.00
L 3 COMMUNICATIONS HOLDINGS	EQUITY	9,563.00	$ 1,402,796.47
L 3 COMMUNICATIONS HOLDINGS	EQUITY	92,600.00	$ 13,583,494.00
L BRANDS INC	EQUITY	39,300.00	$ 2,638,209.00
L BRANDS INC	EQUITY	78,600.00	$ 5,276,418.00
LABORATORY CRP OF AMER HLDGS	EQUITY	3,500.00	$ 455,945.00
LABORATORY CRP OF AMER HLDGS	EQUITY	1,400.00	$ 182,378.00
LABORATORY CRP OF AMER HLDGS	EQUITY	13,700.00	$ 1,784,699.00
LAKELAND FINANCIAL CORP	EQUITY	14,223.00	$ 668,623.23
LAM RESEARCH CORP	EQUITY	7,800.00	$ 655,668.00
LAM RESEARCH CORP	EQUITY	126,435.00	$ 10,628,126.10

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LAM RESEARCH CORP	EQUITY	15,500.00	$ 1,302,930.00
LAM RESEARCH CORP	EQUITY	182,600.00	$ 15,349,356.00
LAMAR ADVERTISING CO A	EQUITY	32,600.00	$ 2,161,380.00
LAMAR ADVERTISING CO A	EQUITY	25,300.00	$ 1,677,390.00
LAMAR ADVERTISING CO A	EQUITY	10,000.00	$ 663,000.00
LAMAR ADVERTISING CO A	EQUITY	137,800.00	$ 9,136,140.00
LAMAR ADVERTISING CO A	EQUITY	42,297.00	$ 2,804,291.10
LANCASTER COLONY CORP	EQUITY	2,582.00	$ 329,489.02
LANDSTAR SYSTEM INC	EQUITY	2,500.00	$ 171,650.00
LANDSTAR SYSTEM INC	EQUITY	55,312.00	$ 3,797,721.92
LANNETT CO INC	EQUITY	88,682.00	$ 2,109,744.78
LAREDO PETROLEUM INC	EQUITY	6,500.00	$ 68,120.00
LAREDO PETROLEUM INC	EQUITY	257,938.00	$ 2,703,190.24
LAS VEGAS SANDS CORP	EQUITY	19,600.00	$ 852,404.00
LASALLE HOTEL PROPERTIES	EQUITY	65,600.00	$ 1,546,848.00
LASALLE HOTEL PROPERTIES	EQUITY	37,500.00	$ 884,250.00
LAZARD LTD CL A	EQUITY	79,425.00	$ 2,365,276.50
LAZARD LTD CL A	EQUITY	15,400.00	$ 458,612.00
LEAR CORP	EQUITY	47,900.00	$ 4,874,304.00
LEAR CORP	EQUITY	14,600.00	$ 1,485,696.00
LEAR CORP	EQUITY	26,600.00	$ 2,706,816.00
LEAR CORP	EQUITY	40,884.00	$ 4,160,355.84
LEAR CORP	EQUITY	175,000.00	$ 17,808,000.00
LEGACYTEXAS FINANCIAL GROUP	EQUITY	67,276.00	$ 1,810,397.16
LEGG MASON INC	EQUITY	4,700.00	$ 138,603.00
LEGG MASON INC	EQUITY	28,300.00	$ 834,567.00
LEGGETT + PLATT INC	EQUITY	7,500.00	$ 383,325.00
LEGGETT + PLATT INC	EQUITY	59,300.00	$ 3,030,823.00
LEGGETT + PLATT INC	EQUITY	13,000.00	$ 664,430.00
LEIDOS HOLDINGS INC	EQUITY	16,756.00	$ 802,109.72
LEIDOS HOLDINGS INC	EQUITY	30,800.00	$ 1,474,396.00
LEMAITRE VASCULAR INC	EQUITY	155,146.00	$ 2,213,933.42
LENDINGCLUB CORP	EQUITY	966,000.00	$ 4,153,800.00
LENDINGCLUB CORP	EQUITY	157,100.00	$ 675,530.00
LENDINGTREE INC	EQUITY	14,965.00	$ 1,321,858.45
LENNAR CORP A	EQUITY	15,000.00	$ 691,500.00
LENNOX INTERNATIONAL INC	EQUITY	19,400.00	$ 2,766,440.00
LENNOX INTERNATIONAL INC	EQUITY	16,600.00	$ 2,367,160.00
LENNOX INTERNATIONAL INC	EQUITY	12,100.00	$ 1,725,460.00
LENNOX INTERNATIONAL INC	EQUITY	122,800.00	$ 17,511,280.00
LEUCADIA NATIONAL CORP	EQUITY	17,400.00	$ 301,542.00
LEVEL 3 COMMUNICATIONS INC	EQUITY	185,030.00	$ 9,527,194.70
LEVEL 3 COMMUNICATIONS INC	EQUITY	14,200.00	$ 731,158.00
LEVEL 3 COMMUNICATIONS INC	EQUITY	25,351.00	$ 1,305,322.99
LEVEL 3 COMMUNICATIONS INC	EQUITY	123,077.00	$ 6,337,234.73
LEXINGTON REALTY TRUST	EQUITY	324,000.00	$ 3,275,640.00

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LEXINGTON REALTY TRUST	EQUITY	161,600.00	$ 1,633,776.00
LEXMARK INTERNATIONAL INC A	EQUITY	3,200.00	$ 120,800.00
LIBERTY BROADBAND A	EQUITY	1,100.00	$ 65,340.00
LIBERTY BROADBAND C	EQUITY	2,700.00	$ 162,000.00
LIBERTY INTERACTIVE CORP Q A	EQUITY	25,200.00	$ 639,324.00
LIBERTY PROPERTY TRUST	EQUITY	6,600.00	$ 262,152.00
LIBERTY PROPERTY TRUST	EQUITY	140,100.00	$ 5,564,772.00
LIBERTY SIRIUS GROUP C	EQUITY	10,100.00	$ 311,787.00
LIBERTY SIRIUSXM GROUP A	EQUITY	4,500.00	$ 141,120.00
LIBERTY TRIPADVISOR HDG A	EQUITY	54,800.00	$ 1,199,024.00
LIBERTY TRIPADVISOR HDG A	EQUITY	26,932.00	$ 589,272.16
LIBERTY VENTURES SER A	EQUITY	10,300.00	$ 381,821.00
LIBERTY VENTURES SER A	EQUITY	9,600.00	$ 355,872.00
LIFEPOINT HEALTH INC	EQUITY	109,100.00	$ 7,131,867.00
LIFEPOINT HEALTH INC	EQUITY	3,600.00	$ 235,332.00
LIFETIME BRANDS INC	EQUITY	33,800.00	$ 493,142.00
LIGAND PHARMACEUTICALS	EQUITY	56,669.00	$ 6,758,911.63
LIGAND PHARMACEUTICALS	EQUITY	59,234.00	$ 7,064,839.18
LINCOLN ELECTRIC HOLDINGS	EQUITY	3,200.00	$ 189,056.00
LINCOLN NATIONAL CORP	EQUITY	111,400.00	$ 4,318,978.00
LINCOLN NATIONAL CORP	EQUITY	12,300.00	$ 476,871.00
LINCOLN NATIONAL CORP	EQUITY	96,875.00	$ 3,755,843.75
LINCOLN NATIONAL CORP	EQUITY	32,407.00	$ 1,256,419.39
LINCOLN NATIONAL CORP	EQUITY	188,700.00	$ 7,315,899.00
LINCOLN NATIONAL CORP	EQUITY	32,900.00	$ 1,275,533.00
LINEAR TECHNOLOGY CORP	EQUITY	12,800.00	$ 595,584.00
LINEAR TECHNOLOGY CORP	EQUITY	65,514.00	$ 3,048,366.42
LINKEDIN CORP A	EQUITY	5,500.00	$ 1,040,875.00
LINKEDIN CORP A	EQUITY	96,000.00	$ 18,168,000.00
LIONS GATE ENTERTAINMENT COR	EQUITY	19,700.00	$ 398,531.00
LIONS GATE ENTERTAINMENT COR	EQUITY	248,160.00	$ 5,020,276.80
LITHIA MOTORS INC CL A	EQUITY	19,058.00	$ 1,354,452.06
LITTELFUSE INC	EQUITY	5,735.00	$ 677,819.65
LIVE NATION ENTERTAINMENT IN	EQUITY	93,646.00	$ 2,200,681.00
LIVE NATION ENTERTAINMENT IN	EQUITY	7,000.00	$ 164,500.00
LKQ CORP	EQUITY	15,300.00	$ 485,010.00
LKQ CORP	EQUITY	18,900.00	$ 599,130.00
LKQ CORP	EQUITY	29,900.00	$ 947,830.00
LOCKHEED MARTIN CORP	EQUITY	14,230.00	$ 3,531,459.10
LOCKHEED MARTIN CORP	EQUITY	93,500.00	$ 23,203,895.00
LOCKHEED MARTIN CORP	EQUITY	40,100.00	$ 9,951,617.00
LOCKHEED MARTIN CORP	EQUITY	33,230.00	$ 8,246,689.10
LOCKHEED MARTIN CORP	EQUITY	22,653.00	$ 5,621,795.01
LOEWS CORP	EQUITY	15,800.00	$ 649,222.00
LOEWS CORP	EQUITY	77,500.00	$ 3,184,475.00
LOWE S COS INC	EQUITY	246,200.00	$ 19,491,654.00

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LOWE S COS INC	EQUITY	91,000.00	$ 7,204,470.00
LOWE S COS INC	EQUITY	288,700.00	$ 22,856,379.00
LOWE S COS INC	EQUITY	275,389.00	$ 21,802,547.13
LOWE S COS INC	EQUITY	213,500.00	$ 16,902,795.00
LPL FINANCIAL HOLDINGS INC	EQUITY	2,700.00	$ 60,831.00
LULULEMON ATHLETICA INC	EQUITY	51,500.00	$ 3,803,790.00
LULULEMON ATHLETICA INC	EQUITY	3,100.00	$ 228,966.00
LULULEMON ATHLETICA INC	EQUITY	35,900.00	$ 2,651,574.00
LULULEMON ATHLETICA INC	EQUITY	15,600.00	$ 1,152,216.00
LULULEMON ATHLETICA INC	EQUITY	185,700.00	$ 13,715,802.00
LUMINEX CORP	EQUITY	90,279.00	$ 1,826,344.17
LYONDELLBASELL INDU CL A	EQUITY	93,900.00	$ 6,988,038.00
LYONDELLBASELL INDU CL A	EQUITY	54,500.00	$ 4,055,890.00
LYONDELLBASELL INDU CL A	EQUITY	126,989.00	$ 9,450,521.38
LYONDELLBASELL INDU CL A	EQUITY	276,900.00	$ 20,606,898.00
M + T BANK CORP	EQUITY	7,729.00	$ 913,799.67
M/I HOMES INC	EQUITY	127,100.00	$ 2,393,293.00
MACERICH CO/THE	EQUITY	17,200.00	$ 1,468,708.00
MACERICH CO/THE	EQUITY	23,900.00	$ 2,040,821.00
MACERICH CO/THE	EQUITY	65,700.00	$ 5,610,123.00
MACK CALI REALTY CORP	EQUITY	67,600.00	$ 1,825,200.00
MACOM TECHNOLOGY SOLUTIONS H	EQUITY	81,011.00	$ 2,671,742.78
MACQUARIE INFRASTRUCTURE COR	EQUITY	3,600.00	$ 266,580.00
MACY S INC	EQUITY	173,244.00	$ 5,822,730.84
MACY S INC	EQUITY	51,700.00	$ 1,737,637.00
MACY S INC	EQUITY	11,300.00	$ 379,793.00
MADISON SQUARE GARDEN CO A	EQUITY	1,132.00	$ 195,281.32
MAGELLAN HEALTH INC	EQUITY	20,400.00	$ 1,341,708.00
MAGNA INTERNATIONAL INC	EQUITY	42,800.00	$ 1,500,996.00
MAIDEN HOLDINGS LTD	EQUITY	113,262.00	$ 1,386,326.88
MAIDEN HOLDINGS LTD	EQUITY	44,400.00	$ 543,456.00
MAINSOURCE FINANCIAL GROUP I	EQUITY	27,100.00	$ 597,555.00
MALLINCKRODT PLC	EQUITY	5,693.00	$ 346,020.54
MALLINCKRODT PLC	EQUITY	18,521.00	$ 1,125,706.38
MANHATTAN ASSOCIATES INC	EQUITY	98,463.00	$ 6,314,432.19
MANHATTAN ASSOCIATES INC	EQUITY	52,138.00	$ 3,343,609.94
MANHATTAN ASSOCIATES INC	EQUITY	7,800.00	$ 500,214.00
MANHATTAN ASSOCIATES INC	EQUITY	12,715.00	$ 815,412.95
MANITOWOC FOODSERVICE INC	EQUITY	7,300.00	$ 128,626.00
MANNING + NAPIER INC	EQUITY	12,000.00	$ 114,000.00
MANPOWERGROUP INC	EQUITY	4,200.00	$ 270,228.00
MANPOWERGROUP INC	EQUITY	22,300.00	$ 1,434,782.00
MANPOWERGROUP INC	EQUITY	74,702.00	$ 4,806,326.68
MANTECH INTERNATIONAL CORP A	EQUITY	31,200.00	$ 1,179,984.00
MARATHON OIL CORP	EQUITY	32,500.00	$ 487,825.00
MARATHON OIL CORP	EQUITY	154,851.00	$ 2,324,313.51

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MARATHON PETROLEUM CORP	EQUITY	229,600.00	$ 8,715,616.00
MARATHON PETROLEUM CORP	EQUITY	212,000.00	$ 8,047,520.00
MARATHON PETROLEUM CORP	EQUITY	30,700.00	$ 1,165,372.00
MARATHON PETROLEUM CORP	EQUITY	114,200.00	$ 4,335,032.00
MARATHON PETROLEUM CORP	EQUITY	68,482.00	$ 2,599,576.72
MARKEL CORP	EQUITY	5,800.00	$ 5,526,124.00
MARKETAXESS HOLDINGS INC	EQUITY	9,081.00	$ 1,320,377.40
MARKETAXESS HOLDINGS INC	EQUITY	82,175.00	$ 11,948,245.00
MARKETAXESS HOLDINGS INC	EQUITY	4,000.00	$ 581,600.00
MARKETO INC	EQUITY	15,526.00	$ 540,615.32
MARRIOTT INTERNATIONAL CL A	EQUITY	13,700.00	$ 910,502.00
MARRIOTT INTERNATIONAL CL A	EQUITY	96,028.00	$ 6,382,020.88
MARRIOTT INTERNATIONAL CL A	EQUITY	308,400.00	$ 20,496,264.00
MARRIOTT VACATIONS WORLD	EQUITY	18,850.00	$ 1,291,036.50
MARSH + MCLENNAN COS	EQUITY	32,000.00	$ 2,190,720.00
MARSH + MCLENNAN COS	EQUITY	139,600.00	$ 9,557,016.00
MARTEN TRANSPORT LTD	EQUITY	132,085.00	$ 2,615,283.00
MARTIN MARIETTA MATERIALS	EQUITY	3,800.00	$ 729,600.00
MARTIN MARIETTA MATERIALS	EQUITY	28,300.00	$ 5,433,600.00
MARVELL TECHNOLOGY GROUP LTD	EQUITY	24,300.00	$ 231,579.00
MARVELL TECHNOLOGY GROUP LTD	EQUITY	210,500.00	$ 2,006,065.00
MASCO CORP	EQUITY	127,500.00	$ 3,944,850.00
MASCO CORP	EQUITY	91,800.00	$ 2,840,292.00
MASCO CORP	EQUITY	263,200.00	$ 8,143,408.00
MASCO CORP	EQUITY	564,964.00	$ 17,479,986.16
MASONITE INTERNATIONAL CORP	EQUITY	25,092.00	$ 1,659,584.88
MASONITE INTERNATIONAL CORP	EQUITY	112,900.00	$ 7,467,206.00
MASTEC INC	EQUITY	52,800.00	$ 1,178,496.00
MASTERCARD INC CLASS A	EQUITY	74,350.00	$ 6,547,261.00
MASTERCARD INC CLASS A	EQUITY	59,100.00	$ 5,204,346.00
MASTERCARD INC CLASS A	EQUITY	135,000.00	$ 11,888,100.00
MASTERCARD INC CLASS A	EQUITY	123,496.00	$ 10,875,057.76
MASTERCARD INC CLASS A	EQUITY	34,000.00	$ 2,994,040.00
MASTERCARD INC CLASS A	EQUITY	204,337.00	$ 17,993,916.22
MATSON INC	EQUITY	277,100.00	$ 8,947,559.00
MATTEL INC	EQUITY	150,600.00	$ 4,712,274.00
MAXIM INTEGRATED PRODUCTS	EQUITY	15,200.00	$ 542,488.00
MAXIM INTEGRATED PRODUCTS	EQUITY	128,059.00	$ 4,570,425.71
MAXIMUS INC	EQUITY	18,733.00	$ 1,037,246.21
MB FINANCIAL INC	EQUITY	61,397.00	$ 2,227,483.16
MCBC HOLDINGS INC	EQUITY	29,700.00	$ 328,185.00
MCCORMICK + CO NON VTG SHRS	EQUITY	34,800.00	$ 3,712,116.00
MCCORMICK + CO NON VTG SHRS	EQUITY	57,300.00	$ 6,112,191.00
MCCORMICK + CO NON VTG SHRS	EQUITY	116,831.00	$ 12,462,362.77
MCDERMOTT INTL INC	EQUITY	335,500.00	$ 1,657,370.00
MCDONALD S CORP	EQUITY	131,100.00	$ 15,776,574.00

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MCDONALD S CORP	EQUITY	19,200.00	$ 2,310,528.00
MCDONALD S CORP	EQUITY	54,830.00	$ 6,598,242.20
MCDONALD S CORP	EQUITY	42,400.00	$ 5,102,416.00
MCDONALD S CORP	EQUITY	97,083.00	$ 11,682,968.22
MCKESSON CORP	EQUITY	11,800.00	$ 2,202,470.00
MCKESSON CORP	EQUITY	44,701.00	$ 8,343,441.65
MCKESSON CORP	EQUITY	70,299.00	$ 13,121,308.35
MCKESSON CORP	EQUITY	106,500.00	$ 19,878,225.00
MDU RESOURCES GROUP INC	EQUITY	6,300.00	$ 151,200.00
MEAD JOHNSON NUTRITION CO	EQUITY	11,600.00	$ 1,052,700.00
MEAD JOHNSON NUTRITION CO	EQUITY	12,700.00	$ 1,152,525.00
MEAD JOHNSON NUTRITION CO	EQUITY	49,352.00	$ 4,478,694.00
MEDIA GENERAL INC	EQUITY	5,783.00	$ 99,409.77
MEDICAL PROPERTIES TRUST INC	EQUITY	80,700.00	$ 1,227,447.00
MEDIDATA SOLUTIONS INC	EQUITY	279,100.00	$ 13,081,417.00
MEDIVATION INC	EQUITY	9,400.00	$ 566,820.00
MEDNAX INC	EQUITY	23,300.00	$ 1,687,619.00
MEDNAX INC	EQUITY	14,800.00	$ 1,071,964.00
MEDNAX INC	EQUITY	30,200.00	$ 2,187,386.00
MEDTRONIC PLC	EQUITY	318,600.00	$ 27,644,922.00
MEDTRONIC PLC	EQUITY	180,578.00	$ 15,668,753.06
MEDTRONIC PLC	EQUITY	23,800.00	$ 2,065,126.00
MEDTRONIC PLC	EQUITY	82,335.00	$ 7,144,207.95
MEETME INC	EQUITY	18,000.00	$ 95,940.00
MEMORIAL RESOURCE DEVELOPMEN	EQUITY	104,445.00	$ 1,658,586.60
MEMORIAL RESOURCE DEVELOPMEN	EQUITY	1,400.00	$ 22,232.00
MEMORIAL RESOURCE DEVELOPMEN	EQUITY	27,756.00	$ 440,765.28
MENTOR GRAPHICS CORP	EQUITY	120,170.00	$ 2,554,814.20
MENTOR GRAPHICS CORP	EQUITY	73,700.00	$ 1,566,862.00
MERCADOLIBRE INC	EQUITY	143,800.00	$ 20,228,346.00
MERCANTILE BANK CORP	EQUITY	20,200.00	$ 481,972.00
MERCER INTERNATIONAL INC	EQUITY	19,598.00	$ 156,392.04
MERCER INTERNATIONAL INC	EQUITY	414,062.00	$ 3,304,214.76
MERCK + CO. INC.	EQUITY	357,400.00	$ 20,589,814.00
MERCK + CO. INC.	EQUITY	157,900.00	$ 9,096,619.00
MERCK + CO. INC.	EQUITY	268,500.00	$ 15,468,285.00
MERCK + CO. INC.	EQUITY	207,800.00	$ 11,971,358.00
MERCK + CO. INC.	EQUITY	242,800.00	$ 13,987,708.00
MERCK + CO. INC.	EQUITY	337,225.00	$ 19,427,532.25
MERCK + CO. INC.	EQUITY	687,500.00	$ 39,606,875.00
MERCURY GENERAL CORP	EQUITY	1,400.00	$ 74,424.00
MERIDIAN BIOSCIENCE INC	EQUITY	49,900.00	$ 973,050.00
MERIT MEDICAL SYSTEMS INC	EQUITY	131,500.00	$ 2,607,645.00
MERIT MEDICAL SYSTEMS INC	EQUITY	55,700.00	$ 1,104,531.00
MERITAGE HOMES CORP	EQUITY	18,577.00	$ 697,380.58
MERITAGE HOMES CORP	EQUITY	92,757.00	$ 3,482,097.78

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MERITOR INC	EQUITY	265,600.00	$ 1,912,320.00
MERITOR INC	EQUITY	524,676.00	$ 3,777,667.20
META FINANCIAL GROUP INC	EQUITY	19,100.00	$ 973,336.00
METALDYNE PERFORMANCE GROUP	EQUITY	161,760.00	$ 2,224,200.00
METALDYNE PERFORMANCE GROUP	EQUITY	17,200.00	$ 236,500.00
METHANEX CORP	EQUITY	1,905.00	$ 55,435.50
METHODE ELECTRONICS INC	EQUITY	109,250.00	$ 3,739,627.50
METLIFE INC	EQUITY	100,000.00	$ 3,983,000.00
METLIFE INC	EQUITY	317,500.00	$ 12,646,025.00
METLIFE INC	EQUITY	50,900.00	$ 2,027,347.00
METLIFE INC	EQUITY	395,000.00	$ 15,732,850.00
METLIFE INC	EQUITY	212,521.00	$ 8,464,711.43
METLIFE INC	EQUITY	75,600.00	$ 3,011,148.00
METTLER TOLEDO INTERNATIONAL	EQUITY	2,100.00	$ 766,332.00
METTLER TOLEDO INTERNATIONAL	EQUITY	12,700.00	$ 4,634,484.00
METTLER TOLEDO INTERNATIONAL	EQUITY	3,500.00	$ 1,277,220.00
MFA FINANCIAL INC	EQUITY	206,325.00	$ 1,499,982.75
MFA FINANCIAL INC	EQUITY	18,700.00	$ 135,949.00
MGM RESORTS INTERNATIONAL	EQUITY	455,460.00	$ 10,307,059.80
MGM RESORTS INTERNATIONAL	EQUITY	89,300.00	$ 2,020,859.00
MICHAEL KORS HOLDINGS LTD	EQUITY	9,900.00	$ 489,852.00
MICHAEL KORS HOLDINGS LTD	EQUITY	22,600.00	$ 1,118,248.00
MICHAEL KORS HOLDINGS LTD	EQUITY	34,968.00	$ 1,730,216.64
MICHAEL KORS HOLDINGS LTD	EQUITY	218,900.00	$ 10,831,172.00
MICHAELS COS INC/THE	EQUITY	800.00	$ 22,752.00
MICHAELS COS INC/THE	EQUITY	32,700.00	$ 929,988.00
MICHAELS COS INC/THE	EQUITY	8,206.00	$ 233,378.64
MICROCHIP TECHNOLOGY INC	EQUITY	10,459.00	$ 530,898.84
MICRON TECHNOLOGY INC	EQUITY	52,000.00	$ 715,520.00
MICROSOFT CORP	EQUITY	138,600.00	$ 7,092,162.00
MICROSOFT CORP	EQUITY	486,000.00	$ 24,868,620.00
MICROSOFT CORP	EQUITY	299,185.00	$ 15,309,296.45
MICROSOFT CORP	EQUITY	849,400.00	$ 43,463,798.00
MICROSOFT CORP	EQUITY	174,400.00	$ 8,924,048.00
MICROSOFT CORP	EQUITY	256,222.00	$ 13,110,879.74
MICROSOFT CORP	EQUITY	1,343,700.00	$ 68,757,129.00
MICROSOFT CORP	EQUITY	1,122,868.00	$ 57,457,155.56
MICROSOFT CORP	EQUITY	568,200.00	$ 29,074,794.00
MICROSTRATEGY INC CL A	EQUITY	17,856.00	$ 3,125,157.12
MID AMERICA APARTMENT COMM	EQUITY	32,900.00	$ 3,500,560.00
MID AMERICA APARTMENT COMM	EQUITY	109,399.00	$ 11,640,053.60
MIDDLEBY CORP	EQUITY	3,100.00	$ 357,275.00
MIDLAND STATES BANCORP INC	EQUITY	8,700.00	$ 188,703.00
MIDWESTONE FINANCIAL GROUP I	EQUITY	2,200.00	$ 62,832.00
MILLER INDUSTRIES INC/TENN	EQUITY	194,700.00	$ 4,008,873.00
MIMEDX GROUP INC	EQUITY	210,949.00	$ 1,683,373.02

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Security Name	Asset Class	Shares/Par Value	Base Market Value
MINERALS TECHNOLOGIES INC	EQUITY	19,378.00	$ 1,100,670.40
MINERALS TECHNOLOGIES INC	EQUITY	20,000.00	$ 1,136,000.00
MISTRAS GROUP INC	EQUITY	45,600.00	$ 1,088,472.00
MITEK SYSTEMS INC	EQUITY	748,635.00	$ 5,322,794.85
MKS INSTRUMENTS INC	EQUITY	37,307.00	$ 1,606,439.42
MOBILE MINI INC	EQUITY	32,102.00	$ 1,112,013.28
MOBILEYE NV	EQUITY	99,200.00	$ 4,577,088.00
MOBILEYE NV	EQUITY	279,000.00	$ 12,873,060.00
MODINE MANUFACTURING CO	EQUITY	372,768.00	$ 3,280,358.40
MOELIS + CO CLASS A	EQUITY	31,300.00	$ 704,250.00
MOHAWK INDUSTRIES INC	EQUITY	3,500.00	$ 664,160.00
MOHAWK INDUSTRIES INC	EQUITY	17,200.00	$ 3,263,872.00
MOLINA HEALTHCARE INC	EQUITY	91,650.00	$ 4,573,335.00
MOLINA HEALTHCARE INC	EQUITY	35,100.00	$ 1,751,490.00
MOLSON COORS BREWING CO B	EQUITY	7,200.00	$ 728,136.00
MOLSON COORS BREWING CO B	EQUITY	170,200.00	$ 17,212,326.00
MONDELEZ INTERNATIONAL INC A	EQUITY	218,100.00	$ 9,925,731.00
MONDELEZ INTERNATIONAL INC A	EQUITY	545,700.00	$ 24,834,807.00
MONDELEZ INTERNATIONAL INC A	EQUITY	246,687.00	$ 11,226,725.37
MONDELEZ INTERNATIONAL INC A	EQUITY	34,600.00	$ 1,574,646.00
MONOLITHIC POWER SYSTEMS INC	EQUITY	66,590.00	$ 4,549,428.80
MONOLITHIC POWER SYSTEMS INC	EQUITY	146,100.00	$ 9,981,552.00
MONOTYPE IMAGING HOLDINGS IN	EQUITY	15,748.00	$ 387,873.24
MONRO MUFFLER BRAKE INC	EQUITY	13,288.00	$ 844,585.28
MONSANTO CO	EQUITY	23,500.00	$ 2,430,135.00
MONSANTO CO	EQUITY	164,000.00	$ 16,959,240.00
MONSANTO CO	EQUITY	37,800.00	$ 3,908,898.00
MONSANTO CO	EQUITY	19,165.00	$ 1,981,852.65
MONSTER BEVERAGE CORP	EQUITY	7,400.00	$ 1,189,254.00
MONSTER WORLDWIDE INC	EQUITY	75,800.00	$ 181,162.00
MOODY S CORP	EQUITY	32,180.00	$ 3,015,587.80
MOODY S CORP	EQUITY	25,200.00	$ 2,361,492.00
MOODY S CORP	EQUITY	9,000.00	$ 843,390.00
MOODY S CORP	EQUITY	113,527.00	$ 10,638,615.17
MOODY S CORP	EQUITY	170,800.00	$ 16,005,668.00
MOOG INC CLASS A	EQUITY	26,365.00	$ 1,421,600.80
MOOG INC CLASS A	EQUITY	54,900.00	$ 2,960,208.00
MOOG INC CLASS A	EQUITY	27,900.00	$ 1,504,368.00
MOOG INC CLASS A	EQUITY	34,131.00	$ 1,840,343.52
MORGAN STANLEY	EQUITY	419,700.00	$ 10,903,806.00
MORGAN STANLEY	EQUITY	73,400.00	$ 1,906,932.00
MORGAN STANLEY	EQUITY	83,300.00	$ 2,164,134.00
MORGAN STANLEY	EQUITY	583,500.00	$ 15,159,330.00
MORGAN STANLEY	EQUITY	108,090.00	$ 2,808,178.20
MORNINGSTAR INC	EQUITY	300.00	$ 24,534.00
MOSAIC CO/THE	EQUITY	18,600.00	$ 486,948.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
MOSAIC CO/THE	EQUITY	279,500.00	$ 7,317,310.00
MOTOROLA SOLUTIONS INC	EQUITY	12,500.00	$ 824,625.00
MOTOROLA SOLUTIONS INC	EQUITY	54,800.00	$ 3,615,156.00
MOTOROLA SOLUTIONS INC	EQUITY	27,200.00	$ 1,794,384.00
MOTOROLA SOLUTIONS INC	EQUITY	153,100.00	$ 10,100,007.00
MRC GLOBAL INC	EQUITY	72,900.00	$ 1,035,909.00
MSA SAFETY INC	EQUITY	14,952.00	$ 785,428.56
MSC INDUSTRIAL DIRECT CO A	EQUITY	1,500.00	$ 105,840.00
MSCI INC	EQUITY	46,100.00	$ 3,555,232.00
MSCI INC	EQUITY	41,200.00	$ 3,177,344.00
MSG NETWORKS INC A	EQUITY	300.00	$ 4,602.00
MURPHY OIL CORP	EQUITY	4,200.00	$ 133,350.00
MURPHY USA INC	EQUITY	14,556.00	$ 1,079,472.96
MURPHY USA INC	EQUITY	40,300.00	$ 2,988,648.00
MURPHY USA INC	EQUITY	14,300.00	$ 1,060,488.00
MYLAN NV	EQUITY	180,360.00	$ 7,798,766.40
MYLAN NV	EQUITY	22,500.00	$ 972,900.00
MYLAN NV	EQUITY	54,400.00	$ 2,352,256.00
MYLAN NV	EQUITY	270,000.00	$ 11,674,800.00
NABORS INDUSTRIES LTD	EQUITY	117,600.00	$ 1,181,880.00
NABORS INDUSTRIES LTD	EQUITY	91,358.00	$ 918,147.90
NACCO INDUSTRIES CL A	EQUITY	11,600.00	$ 649,600.00
NASDAQ INC	EQUITY	55,700.00	$ 3,602,119.00
NATIONAL COMMERCE CORP	EQUITY	8,400.00	$ 195,888.00
NATIONAL FUEL GAS CO	EQUITY	4,300.00	$ 244,584.00
NATIONAL FUEL GAS CO	EQUITY	9,200.00	$ 523,296.00
NATIONAL GENERAL HLDGS	EQUITY	65,184.00	$ 1,396,241.28
NATIONAL GENERAL HLDGS	EQUITY	52,100.00	$ 1,115,982.00
NATIONAL GENERAL HLDGS	EQUITY	275,526.00	$ 5,901,766.92
NATIONAL INSTRUMENTS CORP	EQUITY	5,700.00	$ 156,180.00
NATIONAL OILWELL VARCO INC	EQUITY	92,100.00	$ 3,099,165.00
NATIONAL OILWELL VARCO INC	EQUITY	80,600.00	$ 2,712,190.00
NATIONAL OILWELL VARCO INC	EQUITY	19,700.00	$ 662,905.00
NATIONAL OILWELL VARCO INC	EQUITY	56,000.00	$ 1,884,400.00
NATIONAL RETAIL PROPERTIES	EQUITY	65,700.00	$ 3,398,004.00
NATIONAL WESTERN LIFE GROU A	EQUITY	2,100.00	$ 410,067.00
NATIONAL WESTERN LIFE GROU A	EQUITY	3,900.00	$ 761,553.00
NATL HEALTH INVESTORS INC	EQUITY	51,800.00	$ 3,889,662.00
NAUTILUS INC	EQUITY	203,022.00	$ 3,621,912.48
NAVIENT CORP	EQUITY	26,700.00	$ 319,065.00
NAVIGANT CONSULTING INC	EQUITY	67,400.00	$ 1,088,510.00
NAVISTAR INTERNATIONAL CORP	EQUITY	39,800.00	$ 465,262.00
NCR CORPORATION	EQUITY	102,000.00	$ 2,832,540.00
NCR CORPORATION	EQUITY	9,100.00	$ 252,707.00
NEOGENOMICS INC	EQUITY	438,347.00	$ 3,524,309.88
NEOPHOTONICS CORP	EQUITY	283,301.00	$ 2,699,858.53

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Security Name	Asset Class	Shares/Par Value	Base Market Value
NETAPP INC	EQUITY	16,700.00	$ 410,653.00
NETAPP INC	EQUITY	127,405.00	$ 3,132,888.95
NETFLIX INC	EQUITY	29,300.00	$ 2,680,364.00
NETFLIX INC	EQUITY	99,400.00	$ 9,093,112.00
NETFLIX INC	EQUITY	218,000.00	$ 19,942,640.00
NETFLIX INC	EQUITY	338,615.00	$ 30,976,500.20
NETFLIX INC	EQUITY	22,259.00	$ 2,036,253.32
NETGEAR INC	EQUITY	18,400.00	$ 874,736.00
NETGEAR INC	EQUITY	6,400.00	$ 304,256.00
NETSCOUT SYSTEMS INC	EQUITY	46,928.00	$ 1,044,148.00
NETSCOUT SYSTEMS INC	EQUITY	145,830.00	$ 3,244,717.50
NETSUITE INC	EQUITY	2,200.00	$ 160,160.00
NEUSTAR INC CLASS A	EQUITY	45,400.00	$ 1,067,354.00
NEUSTAR INC CLASS A	EQUITY	234,313.00	$ 5,508,698.63
NEVRO CORP	EQUITY	72,468.00	$ 5,345,239.68
NEW JERSEY RESOURCES CORP	EQUITY	56,219.00	$ 2,167,242.45
NEW MOUNTAIN FINANCE CORP	EQUITY	26,019.00	$ 335,645.10
NEW YORK COMMUNITY BANCORP	EQUITY	110,400.00	$ 1,654,896.00
NEWELL BRANDS INC	EQUITY	75,537.00	$ 3,668,832.09
NEWELL BRANDS INC	EQUITY	85,975.00	$ 4,175,805.75
NEWELL BRANDS INC	EQUITY	81,164.00	$ 3,942,135.48
NEWELL BRANDS INC	EQUITY	75,100.00	$ 3,647,607.00
NEWFIELD EXPLORATION CO	EQUITY	157,885.00	$ 6,975,359.30
NEWFIELD EXPLORATION CO	EQUITY	72,100.00	$ 3,185,378.00
NEWFIELD EXPLORATION CO	EQUITY	130,965.00	$ 5,786,033.70
NEWMARKET CORP	EQUITY	500.00	$ 207,190.00
NEWMONT MINING CORP	EQUITY	96,200.00	$ 3,763,344.00
NEWMONT MINING CORP	EQUITY	177,865.00	$ 6,958,078.80
NEWMONT MINING CORP	EQUITY	79,300.00	$ 3,102,216.00
NEWS CORP CLASS A	EQUITY	18,500.00	$ 209,975.00
NEWS CORP CLASS B	EQUITY	5,200.00	$ 60,684.00
NEXSTAR BROADCASTING GROUP A	EQUITY	21,262.00	$ 1,011,645.96
NEXTERA ENERGY INC	EQUITY	31,200.00	$ 4,068,480.00
NEXTERA ENERGY INC	EQUITY	149,100.00	$ 19,442,640.00
NEXTERA ENERGY INC	EQUITY	164,715.00	$ 21,478,836.00
NICOLET BANKSHARES INC	EQUITY	2,900.00	$ 110,432.00
NIELSEN HOLDINGS PLC	EQUITY	19,300.00	$ 1,003,021.00
NIELSEN HOLDINGS PLC	EQUITY	60,500.00	$ 3,144,185.00
NIELSEN HOLDINGS PLC	EQUITY	14,008.00	$ 727,995.76
NIKE INC CL B	EQUITY	150,200.00	$ 8,291,040.00
NIKE INC CL B	EQUITY	285,200.00	$ 15,743,040.00
NIKE INC CL B	EQUITY	102,300.00	$ 5,646,960.00
NIKE INC CL B	EQUITY	183,820.00	$ 10,146,864.00
NIKE INC CL B	EQUITY	328,873.00	$ 18,153,789.60
NISOURCE INC	EQUITY	147,100.00	$ 3,901,092.00
NISOURCE INC	EQUITY	774,600.00	$ 20,542,392.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
NOBILIS HEALTH CORP	EQUITY	577,372.00	$ 1,287,539.56
NOBLE CORP PLC	EQUITY	79,100.00	$ 651,784.00
NOBLE CORP PLC	EQUITY	139,600.00	$ 1,150,304.00
NOBLE ENERGY INC	EQUITY	22,900.00	$ 821,423.00
NOBLE ENERGY INC	EQUITY	104,489.00	$ 3,748,020.43
NORDSON CORP	EQUITY	2,700.00	$ 225,747.00
NORDSTROM INC	EQUITY	6,800.00	$ 258,740.00
NORDSTROM INC	EQUITY	121,500.00	$ 4,623,075.00
NORDSTROM INC	EQUITY	11,100.00	$ 422,355.00
NORFOLK SOUTHERN CORP	EQUITY	118,000.00	$ 10,045,340.00
NORFOLK SOUTHERN CORP	EQUITY	17,000.00	$ 1,447,210.00
NORFOLK SOUTHERN CORP	EQUITY	38,284.00	$ 3,259,116.92
NORTHERN TRUST CORP	EQUITY	171,000.00	$ 11,330,460.00
NORTHERN TRUST CORP	EQUITY	11,700.00	$ 775,242.00
NORTHRIM BANCORP INC	EQUITY	5,500.00	$ 144,595.00
NORTHROP GRUMMAN CORP	EQUITY	32,200.00	$ 7,157,416.00
NORTHROP GRUMMAN CORP	EQUITY	52,600.00	$ 11,691,928.00
NORTHROP GRUMMAN CORP	EQUITY	24,100.00	$ 5,356,948.00
NORTHROP GRUMMAN CORP	EQUITY	51,500.00	$ 11,447,420.00
NORTHSTAR ASSET MANAGEMENT	EQUITY	136,726.00	$ 1,395,972.46
NORTHSTAR ASSET MANAGEMENT	EQUITY	9,700.00	$ 99,037.00
NORTHSTAR REALTY FINANCE	EQUITY	10,450.00	$ 119,443.50
NORTHWEST NATURAL GAS CO	EQUITY	22,700.00	$ 1,471,414.00
NORTHWESTERN CORP	EQUITY	33,336.00	$ 2,102,501.52
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	21,100.00	$ 840,624.00
NOVAVAX INC	EQUITY	963,521.00	$ 7,004,797.67
NRG ENERGY INC	EQUITY	222,642.00	$ 3,337,403.58
NRG ENERGY INC	EQUITY	176,175.00	$ 2,640,863.25
NRG ENERGY INC	EQUITY	17,800.00	$ 266,822.00
NRG YIELD INC CLASS A	EQUITY	72,400.00	$ 1,101,928.00
NU SKIN ENTERPRISES INC A	EQUITY	9,400.00	$ 434,186.00
NUANCE COMMUNICATIONS INC	EQUITY	11,900.00	$ 185,997.00
NUANCE COMMUNICATIONS INC	EQUITY	147,846.00	$ 2,310,832.98
NUANCE COMMUNICATIONS INC	EQUITY	34,600.00	$ 540,798.00
NUANCE COMMUNICATIONS INC	EQUITY	445,500.00	$ 6,963,165.00
NUCOR CORP	EQUITY	186,185.00	$ 9,199,400.85
NUCOR CORP	EQUITY	10,500.00	$ 518,805.00
NUCOR CORP	EQUITY	25,740.00	$ 1,271,813.40
NUCOR CORP	EQUITY	147,800.00	$ 7,302,798.00
NUTRACEUTICAL INTL CORP	EQUITY	20,200.00	$ 467,630.00
NVIDIA CORP	EQUITY	190,500.00	$ 8,955,405.00
NVIDIA CORP	EQUITY	92,481.00	$ 4,347,531.81
NVR INC	EQUITY	2,000.00	$ 3,560,680.00
NVR INC	EQUITY	1,800.00	$ 3,204,612.00
NVR INC	EQUITY	3,331.00	$ 5,930,312.54
NVR INC	EQUITY	600.00	$ 1,068,204.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
NXP SEMICONDUCTORS NV	EQUITY	10,200.00	$ 799,068.00
NXP SEMICONDUCTORS NV	EQUITY	92,821.00	$ 7,271,597.14
O REILLY AUTOMOTIVE INC	EQUITY	12,950.00	$ 3,510,745.00
O REILLY AUTOMOTIVE INC	EQUITY	37,000.00	$ 10,030,700.00
O REILLY AUTOMOTIVE INC	EQUITY	26,500.00	$ 7,184,150.00
O REILLY AUTOMOTIVE INC	EQUITY	21,436.00	$ 5,811,299.60
O REILLY AUTOMOTIVE INC	EQUITY	41,500.00	$ 11,250,650.00
O REILLY AUTOMOTIVE INC	EQUITY	34,140.00	$ 9,255,354.00
OASIS PETROLEUM INC	EQUITY	600,066.00	$ 5,604,616.44
OCCIDENTAL PETROLEUM CORP	EQUITY	130,844.00	$ 9,886,572.64
OCCIDENTAL PETROLEUM CORP	EQUITY	223,600.00	$ 16,895,216.00
OCCIDENTAL PETROLEUM CORP	EQUITY	42,100.00	$ 3,181,076.00
OCCIDENTAL PETROLEUM CORP	EQUITY	24,223.00	$ 1,830,289.88
OCCIDENTAL PETROLEUM CORP	EQUITY	241,100.00	$ 18,217,516.00
OCEAN RIG UDW INC	EQUITY	721,070.00	$ 1,788,253.60
OCEANEERING INTL INC	EQUITY	4,500.00	$ 134,370.00
OCEANEERING INTL INC	EQUITY	90,386.00	$ 2,698,925.96
OCEANFIRST FINANCIAL CORP	EQUITY	7,260.00	$ 131,914.20
OFFICE DEPOT INC	EQUITY	14,017.00	$ 46,396.27
OFFICE DEPOT INC	EQUITY	1,986,300.00	$ 6,574,653.00
OFFICE DEPOT INC	EQUITY	309,759.00	$ 1,025,302.29
OFFICE DEPOT INC	EQUITY	452,236.00	$ 1,496,901.16
OFG BANCORP	EQUITY	79,300.00	$ 658,190.00
OGE ENERGY CORP	EQUITY	7,600.00	$ 248,900.00
OIL DRI CORP OF AMERICA	EQUITY	16,500.00	$ 569,745.00
OLD DOMINION FREIGHT LINE	EQUITY	140,346.00	$ 8,464,267.26
OLD DOMINION FREIGHT LINE	EQUITY	3,400.00	$ 205,054.00
OLD REPUBLIC INTL CORP	EQUITY	126,500.00	$ 2,440,185.00
OLD REPUBLIC INTL CORP	EQUITY	560,000.00	$ 10,802,400.00
OLD SECOND BANCORP INC	EQUITY	33,400.00	$ 228,122.00
OLIN CORP	EQUITY	11,349.00	$ 281,909.16
OLYMPIC STEEL INC	EQUITY	13,200.00	$ 360,492.00
OM ASSET MANAGEMENT PLC	EQUITY	68,410.00	$ 913,273.50
OMEGA HEALTHCARE INVESTORS	EQUITY	9,900.00	$ 336,105.00
OMNICOM GROUP	EQUITY	13,100.00	$ 1,067,519.00
OMNICOM GROUP	EQUITY	41,900.00	$ 3,414,431.00
OMNOVA SOLUTIONS INC	EQUITY	72,400.00	$ 524,900.00
ON ASSIGNMENT INC	EQUITY	26,678.00	$ 985,752.10
ON SEMICONDUCTOR CORP	EQUITY	512,700.00	$ 4,522,014.00
ON SEMICONDUCTOR CORP	EQUITY	295,200.00	$ 2,603,664.00
ON SEMICONDUCTOR CORP	EQUITY	21,000.00	$ 185,220.00
ON SEMICONDUCTOR CORP	EQUITY	60,700.00	$ 535,374.00
ONEBEACON INSURANCE GROUP A	EQUITY	168,800.00	$ 2,329,440.00
ONEMAIN HOLDINGS INC	EQUITY	2,600.00	$ 59,332.00
ONEOK INC	EQUITY	8,900.00	$ 422,305.00
ONEOK INC	EQUITY	136,000.00	$ 6,453,200.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
OPKO HEALTH INC	EQUITY	15,100.00	$ 141,034.00
OPPENHEIMER HOLDINGS CL A	EQUITY	144,500.00	$ 2,233,970.00
ORACLE CORP	EQUITY	661,900.00	$ 27,091,567.00
ORACLE CORP	EQUITY	182,600.00	$ 7,473,818.00
ORACLE CORP	EQUITY	156,400.00	$ 6,401,452.00
ORACLE CORP	EQUITY	9,300.00	$ 380,649.00
ORACLE CORP	EQUITY	163,400.00	$ 6,687,962.00
ORACLE CORP	EQUITY	183,339.00	$ 7,504,065.27
ORASURE TECHNOLOGIES INC	EQUITY	32,100.00	$ 189,711.00
ORASURE TECHNOLOGIES INC	EQUITY	677,753.00	$ 4,005,520.23
ORBITAL ATK INC	EQUITY	33,800.00	$ 2,877,732.00
ORBITAL ATK INC	EQUITY	17,200.00	$ 1,464,408.00
ORBOTECH LTD	EQUITY	91,704.00	$ 2,343,037.20
ORITANI FINANCIAL CORP	EQUITY	29,465.00	$ 471,145.35
ORTHOFIX INTERNATIONAL NV	EQUITY	19,700.00	$ 835,280.00
OSHKOSH CORP	EQUITY	71,600.00	$ 3,416,036.00
OSHKOSH CORP	EQUITY	3,800.00	$ 181,298.00
OSHKOSH CORP	EQUITY	24,355.00	$ 1,161,977.05
OUTERWALL INC	EQUITY	85,330.00	$ 3,583,860.00
OUTFRONT MEDIA INC	EQUITY	6,000.00	$ 145,020.00
OWENS + MINOR INC	EQUITY	25,100.00	$ 938,238.00
OWENS CORNING	EQUITY	50,500.00	$ 2,601,760.00
OWENS CORNING	EQUITY	41,600.00	$ 2,143,232.00
OWENS CORNING	EQUITY	45,781.00	$ 2,358,637.12
OWENS CORNING	EQUITY	397,300.00	$ 20,468,896.00
OWENS ILLINOIS INC	EQUITY	8,400.00	$ 151,284.00
OWENS ILLINOIS INC	EQUITY	27,000.00	$ 486,270.00
OXFORD INDUSTRIES INC	EQUITY	55,300.00	$ 3,131,086.00
P G + E CORP	EQUITY	44,300.00	$ 2,831,656.00
P G + E CORP	EQUITY	116,900.00	$ 7,472,248.00
PACCAR INC	EQUITY	17,100.00	$ 886,977.00
PACCAR INC	EQUITY	175,400.00	$ 9,097,998.00
PACCAR INC	EQUITY	397,111.00	$ 20,598,147.57
PACIFIC CONTINENTAL CORP	EQUITY	26,700.00	$ 419,457.00
PACIRA PHARMACEUTICALS INC	EQUITY	153,082.00	$ 5,163,455.86
PACKAGING CORP OF AMERICA	EQUITY	56,100.00	$ 3,754,773.00
PACKAGING CORP OF AMERICA	EQUITY	5,200.00	$ 348,036.00
PACKAGING CORP OF AMERICA	EQUITY	20,767.00	$ 1,389,935.31
PACWEST BANCORP	EQUITY	40,143.00	$ 1,596,888.54
PACWEST BANCORP	EQUITY	5,400.00	$ 214,812.00
PALO ALTO NETWORKS INC	EQUITY	24,300.00	$ 2,980,152.00
PALO ALTO NETWORKS INC	EQUITY	35,900.00	$ 4,402,776.00
PALO ALTO NETWORKS INC	EQUITY	128,000.00	$ 15,697,920.00
PALO ALTO NETWORKS INC	EQUITY	155,250.00	$ 19,039,860.00
PANDORA MEDIA INC	EQUITY	11,100.00	$ 138,195.00
PANDORA MEDIA INC	EQUITY	873,400.00	$ 10,873,830.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
PANERA BREAD COMPANY CLASS A	EQUITY	900.00	$ 190,746.00
PANERA BREAD COMPANY CLASS A	EQUITY	4,000.00	$ 847,760.00
PANHANDLE OIL AND GAS INC A	EQUITY	3,600.00	$ 60,012.00
PARAMOUNT GROUP INC	EQUITY	9,500.00	$ 151,430.00
PARKER HANNIFIN CORP	EQUITY	7,100.00	$ 767,155.00
PARKER HANNIFIN CORP	EQUITY	44,600.00	$ 4,819,030.00
PARKWAY PROPERTIES INC	EQUITY	206,600.00	$ 3,456,418.00
PARSLEY ENERGY INC CLASS A	EQUITY	60,788.00	$ 1,644,923.28
PARSLEY ENERGY INC CLASS A	EQUITY	120,700.00	$ 3,266,142.00
PARSLEY ENERGY INC CLASS A	EQUITY	16,600.00	$ 449,196.00
PATRICK INDUSTRIES INC	EQUITY	143,553.00	$ 8,654,810.37
PATTERSON COS INC	EQUITY	7,800.00	$ 373,542.00
PATTERSON COS INC	EQUITY	21,500.00	$ 1,029,635.00
PATTERSON UTI ENERGY INC	EQUITY	40,900.00	$ 871,988.00
PAYCHEX INC	EQUITY	38,400.00	$ 2,284,800.00
PAYCHEX INC	EQUITY	130,800.00	$ 7,782,600.00
PAYCHEX INC	EQUITY	121,708.00	$ 7,241,626.00
PAYLOCITY HOLDING CORP	EQUITY	252,933.00	$ 10,926,705.60
PAYPAL HOLDINGS INC	EQUITY	83,800.00	$ 3,059,538.00
PAYPAL HOLDINGS INC	EQUITY	64,000.00	$ 2,336,640.00
PAYPAL HOLDINGS INC	EQUITY	171,800.00	$ 6,272,418.00
PAYPAL HOLDINGS INC	EQUITY	63,587.00	$ 2,321,561.37
PBF ENERGY INC CLASS A	EQUITY	36,364.00	$ 864,735.92
PBF ENERGY INC CLASS A	EQUITY	38,400.00	$ 913,152.00
PBF ENERGY INC CLASS A	EQUITY	46,400.00	$ 1,103,392.00
PDC ENERGY INC	EQUITY	22,246.00	$ 1,281,592.06
PDC ENERGY INC	EQUITY	6,300.00	$ 362,943.00
PDF SOLUTIONS INC	EQUITY	166,277.00	$ 2,326,215.23
PEAPACK GLADSTONE FINL CORP	EQUITY	8,900.00	$ 164,739.00
PEBBLEBROOK HOTEL TRUST	EQUITY	122,279.00	$ 3,209,823.75
PEBBLEBROOK HOTEL TRUST	EQUITY	138,600.00	$ 3,638,250.00
PENN REAL ESTATE INVEST TST	EQUITY	163,700.00	$ 3,511,365.00
PENNANTPARK INVESTMENT CORP	EQUITY	302,461.00	$ 2,065,808.63
PENNYMAC FINANCIAL SERVICE A	EQUITY	32,900.00	$ 410,921.00
PENNYMAC MORTGAGE INVESTMENT	EQUITY	22,233.00	$ 360,841.59
PENSKE AUTOMOTIVE GROUP INC	EQUITY	1,700.00	$ 53,482.00
PENSKE AUTOMOTIVE GROUP INC	EQUITY	8,900.00	$ 279,994.00
PENSKE AUTOMOTIVE GROUP INC	EQUITY	139,442.00	$ 4,386,845.32
PENTAIR PLC	EQUITY	9,100.00	$ 530,439.00
PENTAIR PLC	EQUITY	33,600.00	$ 1,958,544.00
PENTAIR PLC	EQUITY	13,403.00	$ 781,260.87
PEOPLE S UNITED FINANCIAL	EQUITY	134,000.00	$ 1,964,440.00
PEOPLE S UTAH BANCORP	EQUITY	14,800.00	$ 245,680.00
PEOPLES BANCORP INC	EQUITY	39,800.00	$ 867,242.00
PEPSICO INC	EQUITY	43,000.00	$ 4,555,420.00
PEPSICO INC	EQUITY	244,300.00	$ 25,881,142.00

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PEPSICO INC	EQUITY	11,600.00	$ 1,228,904.00
PEPSICO INC	EQUITY	153,621.00	$ 16,274,608.74
PEPSICO INC	EQUITY	359,000.00	$ 38,032,460.00
PEPSICO INC	EQUITY	195,497.00	$ 20,710,952.18
PEPSICO INC	EQUITY	288,100.00	$ 30,521,314.00
PERFICIENT INC	EQUITY	45,900.00	$ 932,229.00
PERKINELMER INC	EQUITY	12,600.00	$ 660,492.00
PERKINELMER INC	EQUITY	8,700.00	$ 456,054.00
PERKINELMER INC	EQUITY	46,800.00	$ 2,453,256.00
PERRIGO CO PLC	EQUITY	62,300.00	$ 5,648,741.00
PERRIGO CO PLC	EQUITY	7,000.00	$ 634,690.00
PERRY ELLIS INTERNATIONAL	EQUITY	49,700.00	$ 999,964.00
PFIZER INC	EQUITY	692,252.00	$ 24,374,192.92
PFIZER INC	EQUITY	758,900.00	$ 26,720,869.00
PFIZER INC	EQUITY	496,215.00	$ 17,471,730.15
PFIZER INC	EQUITY	583,600.00	$ 20,548,556.00
PFIZER INC	EQUITY	1,190,400.00	$ 41,913,984.00
PFIZER INC	EQUITY	626,456.00	$ 22,057,515.76
PFIZER INC	EQUITY	1,317,932.00	$ 46,404,385.72
PHH CORP	EQUITY	174,200.00	$ 2,320,344.00
PHILLIPS 66	EQUITY	122,600.00	$ 9,727,084.00
PHILLIPS 66	EQUITY	117,900.00	$ 9,354,186.00
PHILLIPS 66	EQUITY	111,400.00	$ 8,838,476.00
PHILLIPS 66	EQUITY	42,206.00	$ 3,348,624.04
PIEDMONT NATURAL GAS CO	EQUITY	8,700.00	$ 523,044.00
PIEDMONT OFFICE REALTY TRU A	EQUITY	63,100.00	$ 1,359,174.00
PIER 1 IMPORTS INC	EQUITY	645,209.00	$ 3,316,374.26
PILGRIM S PRIDE CORP	EQUITY	184,600.00	$ 4,703,608.00
PILGRIM S PRIDE CORP	EQUITY	1,100.00	$ 28,028.00
PILGRIM S PRIDE CORP	EQUITY	45,672.00	$ 1,163,722.56
PINNACLE FINANCIAL PARTNERS	EQUITY	36,753.00	$ 1,795,384.05
PINNACLE FINANCIAL PARTNERS	EQUITY	71,340.00	$ 3,484,959.00
PINNACLE FOODS INC	EQUITY	33,049.00	$ 1,529,838.21
PINNACLE FOODS INC	EQUITY	8,600.00	$ 398,094.00
PINNACLE FOODS INC	EQUITY	23,800.00	$ 1,101,702.00
PINNACLE WEST CAPITAL	EQUITY	47,700.00	$ 3,866,562.00
PIONEER NATURAL RESOURCES CO	EQUITY	23,500.00	$ 3,553,435.00
PIONEER NATURAL RESOURCES CO	EQUITY	11,000.00	$ 1,663,310.00
PIONEER NATURAL RESOURCES CO	EQUITY	24,396.00	$ 3,688,919.16
PIONEER NATURAL RESOURCES CO	EQUITY	91,100.00	$ 13,775,231.00
PIPER JAFFRAY COS	EQUITY	24,500.00	$ 923,650.00
PITNEY BOWES INC	EQUITY	10,600.00	$ 188,680.00
PITNEY BOWES INC	EQUITY	51,100.00	$ 909,580.00
PLAINS GP HOLDINGS LP CL A	EQUITY	110,664.00	$ 1,154,225.52
PLANET PAYMENT INC	EQUITY	671,515.00	$ 3,015,102.35
PLANTRONICS INC	EQUITY	4,903.00	$ 215,732.00

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PLATFORM SPECIALTY PRODUCTS	EQUITY	6,500.00	$ 57,720.00
PLEXUS CORP	EQUITY	26,828.00	$ 1,158,969.60
PLEXUS CORP	EQUITY	28,300.00	$ 1,222,560.00
PLY GEM HOLDINGS INC	EQUITY	340,961.00	$ 4,967,801.77
PNC FINANCIAL SERVICES GROUP	EQUITY	208,700.00	$ 16,986,093.00
PNC FINANCIAL SERVICES GROUP	EQUITY	56,400.00	$ 4,590,396.00
PNC FINANCIAL SERVICES GROUP	EQUITY	172,465.00	$ 14,036,926.35
PNC FINANCIAL SERVICES GROUP	EQUITY	25,900.00	$ 2,108,001.00
PNC FINANCIAL SERVICES GROUP	EQUITY	3,490.00	$ 284,051.10
PNM RESOURCES INC	EQUITY	66,297.00	$ 2,349,565.68
PNM RESOURCES INC	EQUITY	95,750.00	$ 3,393,380.00
POLARIS INDUSTRIES INC	EQUITY	1,800.00	$ 147,168.00
POLARIS INDUSTRIES INC	EQUITY	53,837.00	$ 4,401,713.12
POLYCOM INC	EQUITY	132,926.00	$ 1,495,417.50
POLYONE CORPORATION	EQUITY	28,648.00	$ 1,009,555.52
POLYONE CORPORATION	EQUITY	17,507.00	$ 616,946.68
POPULAR INC	EQUITY	199,500.00	$ 5,845,350.00
POPULAR INC	EQUITY	5,200.00	$ 152,360.00
PORTLAND GENERAL ELECTRIC CO	EQUITY	53,625.00	$ 2,365,935.00
PORTLAND GENERAL ELECTRIC CO	EQUITY	91,700.00	$ 4,045,804.00
PORTLAND GENERAL ELECTRIC CO	EQUITY	88,320.00	$ 3,896,678.40
PORTLAND GENERAL ELECTRIC CO	EQUITY	5,000.00	$ 220,600.00
POST HOLDINGS INC	EQUITY	7,823.00	$ 646,883.87
POST HOLDINGS INC	EQUITY	6,800.00	$ 562,292.00
POST PROPERTIES INC	EQUITY	32,198.00	$ 1,965,687.90
POST PROPERTIES INC	EQUITY	17,100.00	$ 1,043,955.00
POST PROPERTIES INC	EQUITY	180,300.00	$ 11,007,315.00
POWELL INDUSTRIES INC	EQUITY	28,200.00	$ 1,109,388.00
PPG INDUSTRIES INC	EQUITY	29,700.00	$ 3,093,255.00
PPG INDUSTRIES INC	EQUITY	16,600.00	$ 1,728,890.00
PPG INDUSTRIES INC	EQUITY	8,500.00	$ 885,275.00
PPG INDUSTRIES INC	EQUITY	20,239.00	$ 2,107,891.85
PPG INDUSTRIES INC	EQUITY	11,100.00	$ 1,156,065.00
PPL CORP	EQUITY	159,800.00	$ 6,032,450.00
PPL CORP	EQUITY	56,494.00	$ 2,132,648.50
PRA GROUP INC	EQUITY	107,900.00	$ 2,604,706.00
PRA HEALTH SCIENCES INC	EQUITY	15,276.00	$ 637,925.76
PRAXAIR INC	EQUITY	15,700.00	$ 1,764,523.00
PRAXAIR INC	EQUITY	55,535.00	$ 6,241,578.65
PREFERRED BANK/LOS ANGELES	EQUITY	27,000.00	$ 779,625.00
PREMIER FINANCIAL BANCORP	EQUITY	2,800.00	$ 47,180.00
PREMIER INC CLASS A	EQUITY	1,800.00	$ 58,860.00
PRESS GANEY HOLDINGS INC	EQUITY	16,212.00	$ 637,942.20
PRESS GANEY HOLDINGS INC	EQUITY	101,830.00	$ 4,007,010.50
PRESTIGE BRANDS HOLDINGS INC	EQUITY	15,988.00	$ 885,735.20
PRESTIGE BRANDS HOLDINGS INC	EQUITY	22,618.00	$ 1,253,037.20

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Security Name	Asset Class	Shares/Par Value	Base Market Value
PRICELINE GROUP INC/THE	EQUITY	2,505.00	$ 3,127,267.05
PRICELINE GROUP INC/THE	EQUITY	5,300.00	$ 6,616,573.00
PRICELINE GROUP INC/THE	EQUITY	23,300.00	$ 29,087,953.00
PRICELINE GROUP INC/THE	EQUITY	16,440.00	$ 20,523,860.40
PRICELINE GROUP INC/THE	EQUITY	5,912.00	$ 7,380,599.92
PRICELINE GROUP INC/THE	EQUITY	4,350.00	$ 5,430,583.50
PRIMERICA INC	EQUITY	74,640.00	$ 4,272,393.60
PRINCIPAL FINANCIAL GROUP	EQUITY	16,000.00	$ 657,760.00
PRINCIPAL FINANCIAL GROUP	EQUITY	9,001.00	$ 370,031.11
PRIVATEBANCORP INC	EQUITY	79,714.00	$ 3,509,807.42
PRIVATEBANCORP INC	EQUITY	90,700.00	$ 3,993,521.00
PROASSURANCE CORP	EQUITY	18,302.00	$ 980,072.10
PROASSURANCE CORP	EQUITY	24,500.00	$ 1,311,975.00
PROCTER + GAMBLE CO WHEN DIS	EQUITY	149,100.00	$ 12,624,297.00
PROCTER + GAMBLE CO WHEN DIS	EQUITY	388,800.00	$ 32,919,696.00
PROCTER + GAMBLE CO WHEN DIS	EQUITY	61,878.00	$ 5,239,210.26
PROCTER + GAMBLE CO WHEN DIS	EQUITY	456,500.00	$ 38,651,855.00
PROGRESS SOFTWARE CORP	EQUITY	48,800.00	$ 1,340,048.00
PROGRESSIVE CORP	EQUITY	205,500.00	$ 6,884,250.00
PROGRESSIVE CORP	EQUITY	39,678.00	$ 1,329,213.00
PROLOGIS INC	EQUITY	38,200.00	$ 1,873,328.00
PROLOGIS INC	EQUITY	194,500.00	$ 9,538,280.00
PROLOGIS INC	EQUITY	188,954.00	$ 9,266,304.16
PROOFPOINT INC	EQUITY	162,510.00	$ 10,252,755.90
PROSPERITY BANCSHARES INC	EQUITY	39,241.00	$ 2,000,898.59
PROSPERITY BANCSHARES INC	EQUITY	9,700.00	$ 494,603.00
PROVIDENT FINANCIAL SERVICES	EQUITY	53,908.00	$ 1,058,753.12
PRUDENTIAL FINANCIAL INC	EQUITY	115,930.00	$ 8,270,446.20
PRUDENTIAL FINANCIAL INC	EQUITY	24,100.00	$ 1,719,294.00
PRUDENTIAL FINANCIAL INC	EQUITY	62,200.00	$ 4,437,348.00
PRUDENTIAL FINANCIAL INC	EQUITY	156,032.00	$ 11,131,322.88
PRUDENTIAL FINANCIAL INC	EQUITY	304,800.00	$ 21,744,432.00
PS BUSINESS PARKS INC/CA	EQUITY	18,651.00	$ 1,978,498.08
PS BUSINESS PARKS INC/CA	EQUITY	7,900.00	$ 838,032.00
PTC INC	EQUITY	5,700.00	$ 214,206.00
PUBLIC SERVICE ENTERPRISE GP	EQUITY	245,300.00	$ 11,433,433.00
PUBLIC SERVICE ENTERPRISE GP	EQUITY	33,100.00	$ 1,542,791.00
PUBLIC SERVICE ENTERPRISE GP	EQUITY	78,480.00	$ 3,657,952.80
PUBLIC SERVICE ENTERPRISE GP	EQUITY	229,500.00	$ 10,696,995.00
PUBLIC STORAGE	EQUITY	44,300.00	$ 11,322,637.00
PUBLIC STORAGE	EQUITY	19,500.00	$ 4,984,005.00
PUBLIC STORAGE	EQUITY	32,630.00	$ 8,339,901.70
PUBLIC STORAGE	EQUITY	23,657.00	$ 6,046,492.63
PUBLIC STORAGE	EQUITY	92,100.00	$ 23,539,839.00
PULTEGROUP INC	EQUITY	20,500.00	$ 399,545.00
PULTEGROUP INC	EQUITY	322,500.00	$ 6,285,525.00

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PVH CORP	EQUITY	133,300.00	$ 12,560,859.00
PVH CORP	EQUITY	2,400.00	$ 226,152.00
PVH CORP	EQUITY	13,500.00	$ 1,272,105.00
QEP RESOURCES INC	EQUITY	9,000.00	$ 158,670.00
QEP RESOURCES INC	EQUITY	67,836.00	$ 1,195,948.68
QIAGEN N.V.	EQUITY	11,400.00	$ 248,634.00
QLOGIC CORP	EQUITY	370,800.00	$ 5,465,592.00
QORVO INC	EQUITY	11,800.00	$ 652,068.00
QORVO INC	EQUITY	39,300.00	$ 2,171,718.00
QUAD GRAPHICS INC	EQUITY	187,129.00	$ 4,358,234.41
QUAD GRAPHICS INC	EQUITY	48,400.00	$ 1,127,236.00
QUAKER CHEMICAL CORP	EQUITY	8,081.00	$ 720,825.20
QUALCOMM INC	EQUITY	364,400.00	$ 19,520,908.00
QUALCOMM INC	EQUITY	161,700.00	$ 8,662,269.00
QUALCOMM INC	EQUITY	130,100.00	$ 6,969,457.00
QUALCOMM INC	EQUITY	120,700.00	$ 6,465,899.00
QUALCOMM INC	EQUITY	83,200.00	$ 4,457,024.00
QUALCOMM INC	EQUITY	167,009.00	$ 8,946,672.13
QUALCOMM INC	EQUITY	107,800.00	$ 5,774,846.00
QUANTA SERVICES INC	EQUITY	61,200.00	$ 1,414,944.00
QUANTA SERVICES INC	EQUITY	12,900.00	$ 298,248.00
QUANTA SERVICES INC	EQUITY	101,641.00	$ 2,349,939.92
QUANTA SERVICES INC	EQUITY	20,200.00	$ 467,024.00
QUEST DIAGNOSTICS INC	EQUITY	46,800.00	$ 3,809,988.00
QUEST DIAGNOSTICS INC	EQUITY	7,100.00	$ 578,011.00
QUEST DIAGNOSTICS INC	EQUITY	19,700.00	$ 1,603,777.00
QUEST DIAGNOSTICS INC	EQUITY	20,517.00	$ 1,670,288.97
QUESTAR CORP	EQUITY	9,400.00	$ 238,478.00
QUESTAR CORP	EQUITY	21,636.00	$ 548,905.32
QUINTILES TRANSNATIONAL HOLD	EQUITY	43,550.00	$ 2,844,686.00
QUINTILES TRANSNATIONAL HOLD	EQUITY	33,100.00	$ 2,162,092.00
QUINTILES TRANSNATIONAL HOLD	EQUITY	4,600.00	$ 300,472.00
QUINTILES TRANSNATIONAL HOLD	EQUITY	19,800.00	$ 1,293,336.00
QUINTILES TRANSNATIONAL HOLD	EQUITY	10,115.00	$ 660,711.80
QUINTILES TRANSNATIONAL HOLD	EQUITY	171,700.00	$ 11,215,444.00
RACKSPACE HOSTING INC	EQUITY	6,200.00	$ 129,332.00
RADIAN GROUP INC	EQUITY	104,672.00	$ 1,090,682.24
RADIAN GROUP INC	EQUITY	198,900.00	$ 2,072,538.00
RADWARE LTD	EQUITY	51,603.00	$ 581,049.78
RALPH LAUREN CORP	EQUITY	142,200.00	$ 12,743,964.00
RALPH LAUREN CORP	EQUITY	2,000.00	$ 179,240.00
RALPH LAUREN CORP	EQUITY	9,400.00	$ 842,428.00
RAMCO GERSHENSON PROPERTIES	EQUITY	241,300.00	$ 4,731,893.00
RANGE RESOURCES CORP	EQUITY	7,200.00	$ 310,608.00
RANGE RESOURCES CORP	EQUITY	27,257.00	$ 1,175,866.98
RAYMOND JAMES FINANCIAL INC	EQUITY	5,300.00	$ 261,290.00

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RAYMOND JAMES FINANCIAL INC	EQUITY	40,300.00	$ 1,986,790.00
RAYONIER ADVANCED MATERIALS	EQUITY	90,700.00	$ 1,232,613.00
RAYONIER ADVANCED MATERIALS	EQUITY	368,862.00	$ 5,012,834.58
RAYONIER ADVANCED MATERIALS	EQUITY	44,647.00	$ 606,752.73
RAYONIER INC	EQUITY	5,500.00	$ 144,320.00
RAYTHEON COMPANY	EQUITY	23,100.00	$ 3,140,445.00
RAYTHEON COMPANY	EQUITY	28,400.00	$ 3,860,980.00
RAYTHEON COMPANY	EQUITY	46,100.00	$ 6,267,295.00
RAYTHEON COMPANY	EQUITY	71,164.00	$ 9,674,745.80
RBC BEARINGS INC	EQUITY	14,578.00	$ 1,056,905.00
REAL INDUSTRY INC	EQUITY	593,000.00	$ 4,607,610.00
REALOGY HOLDINGS CORP	EQUITY	7,200.00	$ 208,944.00
REALOGY HOLDINGS CORP	EQUITY	20,800.00	$ 603,616.00
REALOGY HOLDINGS CORP	EQUITY	54,689.00	$ 1,587,074.78
REALTY INCOME CORP	EQUITY	88,700.00	$ 6,152,232.00
RED HAT INC	EQUITY	14,700.00	$ 1,067,220.00
RED HAT INC	EQUITY	5,700.00	$ 413,820.00
RED HAT INC	EQUITY	30,785.00	$ 2,234,991.00
RED HAT INC	EQUITY	194,900.00	$ 14,149,740.00
REGAL BELOIT CORP	EQUITY	6,700.00	$ 368,835.00
REGAL BELOIT CORP	EQUITY	25,200.00	$ 1,387,260.00
REGAL BELOIT CORP	EQUITY	7,623.00	$ 419,646.15
REGAL ENTERTAINMENT GROUP A	EQUITY	4,400.00	$ 96,976.00
REGENCY CENTERS CORP	EQUITY	22,900.00	$ 1,917,417.00
REGENCY CENTERS CORP	EQUITY	97,900.00	$ 8,197,167.00
REGENERON PHARMACEUTICALS	EQUITY	10,510.00	$ 3,670,407.30
REGENERON PHARMACEUTICALS	EQUITY	7,000.00	$ 2,444,610.00
REGENERON PHARMACEUTICALS	EQUITY	18,571.00	$ 6,485,550.33
REGENERON PHARMACEUTICALS	EQUITY	47,000.00	$ 16,413,810.00
REGENERON PHARMACEUTICALS	EQUITY	44,850.00	$ 15,662,965.50
REGIONAL MANAGEMENT CORP	EQUITY	27,900.00	$ 409,014.00
REGIONS FINANCIAL CORP	EQUITY	413,195.00	$ 3,516,289.45
REGIONS FINANCIAL CORP	EQUITY	1,017,300.00	$ 8,657,223.00
REGIONS FINANCIAL CORP	EQUITY	70,600.00	$ 600,806.00
REGIONS FINANCIAL CORP	EQUITY	184,200.00	$ 1,567,542.00
REGIONS FINANCIAL CORP	EQUITY	614,142.00	$ 5,226,348.42
REINSURANCE GROUP OF AMERICA	EQUITY	5,300.00	$ 514,047.00
REINSURANCE GROUP OF AMERICA	EQUITY	34,432.00	$ 3,339,559.68
RELIANCE STEEL + ALUMINUM	EQUITY	1,100.00	$ 84,590.00
RELIANCE STEEL + ALUMINUM	EQUITY	11,900.00	$ 915,110.00
RELIANCE STEEL + ALUMINUM	EQUITY	104,924.00	$ 8,068,655.60
RELIANCE STEEL + ALUMINUM	EQUITY	273,400.00	$ 21,024,460.00
RENAISSANCERE HOLDINGS LTD	EQUITY	32,100.00	$ 3,769,824.00
RENAISSANCERE HOLDINGS LTD	EQUITY	19,400.00	$ 2,278,336.00
RENASANT CORP	EQUITY	42,884.00	$ 1,386,439.72
RENASANT CORP	EQUITY	119,600.00	$ 3,866,668.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
RENT A CENTER INC	EQUITY	186,100.00	$ 2,285,308.00
RENT A CENTER INC	EQUITY	89,500.00	$ 1,099,060.00
REPUBLIC SERVICES INC	EQUITY	107,400.00	$ 5,510,694.00
RESMED INC	EQUITY	12,500.00	$ 790,375.00
RESMED INC	EQUITY	19,200.00	$ 1,214,016.00
RESMED INC	EQUITY	45,600.00	$ 2,883,288.00
RESMED INC	EQUITY	14,733.00	$ 931,567.59
RESOURCE CAPITAL CORP	EQUITY	85,700.00	$ 1,102,102.00
RETAIL PROPERTIES OF AME A	EQUITY	41,100.00	$ 694,590.00
RETAILMENOT INC	EQUITY	131,800.00	$ 1,016,178.00
REXNORD CORP	EQUITY	38,450.00	$ 754,773.50
RICE ENERGY INC	EQUITY	139,753.00	$ 3,080,156.12
RICE ENERGY INC	EQUITY	3,800.00	$ 83,752.00
RICE ENERGY INC	EQUITY	6,421.00	$ 141,518.84
RITE AID CORP	EQUITY	48,800.00	$ 365,512.00
RITE AID CORP	EQUITY	130,550.00	$ 977,819.50
RLI CORP	EQUITY	18,878.00	$ 1,298,428.84
RLJ LODGING TRUST	EQUITY	45,624.00	$ 978,634.80
RLJ LODGING TRUST	EQUITY	65,300.00	$ 1,400,685.00
RLJ LODGING TRUST	EQUITY	112,720.00	$ 2,417,844.00
RMR GROUP INC/THE A	EQUITY	528.00	$ 16,352.16
ROADRUNNER TRANSPORTATION SY	EQUITY	28,300.00	$ 211,118.00
ROBERT HALF INTL INC	EQUITY	6,600.00	$ 251,856.00
ROBERT HALF INTL INC	EQUITY	7,500.00	$ 286,200.00
ROBERT HALF INTL INC	EQUITY	91,994.00	$ 3,510,491.04
ROBERT HALF INTL INC	EQUITY	29,300.00	$ 1,118,088.00
ROCKWELL AUTOMATION INC	EQUITY	8,800.00	$ 1,010,416.00
ROCKWELL COLLINS INC	EQUITY	10,100.00	$ 859,914.00
ROCKWELL COLLINS INC	EQUITY	49,400.00	$ 4,205,916.00
ROLLINS INC	EQUITY	4,800.00	$ 140,496.00
ROLLINS INC	EQUITY	46,200.00	$ 1,352,274.00
ROLLINS INC	EQUITY	81,860.00	$ 2,396,042.20
ROPER TECHNOLOGIES INC	EQUITY	18,800.00	$ 3,206,528.00
ROPER TECHNOLOGIES INC	EQUITY	7,500.00	$ 1,279,200.00
ROSS STORES INC	EQUITY	23,300.00	$ 1,320,877.00
ROSS STORES INC	EQUITY	34,800.00	$ 1,972,812.00
ROSS STORES INC	EQUITY	123,382.00	$ 6,994,525.58
ROSS STORES INC	EQUITY	59,500.00	$ 3,373,055.00
ROSS STORES INC	EQUITY	40,235.00	$ 2,280,922.15
ROWAN COMPANIES PLC A	EQUITY	2,100.00	$ 37,086.00
ROYAL CARIBBEAN CRUISES LTD	EQUITY	108,503.00	$ 7,285,976.45
ROYAL CARIBBEAN CRUISES LTD	EQUITY	70,200.00	$ 4,713,930.00
ROYAL CARIBBEAN CRUISES LTD	EQUITY	127,100.00	$ 8,534,765.00
ROYAL GOLD INC	EQUITY	13,546.00	$ 975,582.92
ROYAL GOLD INC	EQUITY	4,700.00	$ 338,494.00
RPC INC	EQUITY	256,300.00	$ 3,980,339.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
RPC INC	EQUITY	200.00	$ 3,106.00
RPM INTERNATIONAL INC	EQUITY	10,300.00	$ 514,485.00
RPM INTERNATIONAL INC	EQUITY	51,900.00	$ 2,592,405.00
RR DONNELLEY + SONS CO	EQUITY	10,200.00	$ 172,584.00
RR DONNELLEY + SONS CO	EQUITY	17,200.00	$ 291,024.00
RSP PERMIAN INC	EQUITY	61,797.00	$ 2,156,097.33
RSP PERMIAN INC	EQUITY	102,939.00	$ 3,591,541.71
RSP PERMIAN INC	EQUITY	93,210.00	$ 3,252,096.90
RUBICON PROJECT INC/THE	EQUITY	71,200.00	$ 971,880.00
RUBY TUESDAY INC	EQUITY	319,800.00	$ 1,154,478.00
RUSH ENTERPRISES INC CL A	EQUITY	468,200.00	$ 10,089,710.00
RUTH S HOSPITALITY GROUP INC	EQUITY	65,600.00	$ 1,046,320.00
RYDER SYSTEM INC	EQUITY	2,900.00	$ 177,306.00
RYDER SYSTEM INC	EQUITY	25,668.00	$ 1,569,341.52
RYERSON HOLDING CORP	EQUITY	78,200.00	$ 1,368,500.00
S+P GLOBAL INC	EQUITY	27,700.00	$ 2,971,102.00
S+P GLOBAL INC	EQUITY	13,700.00	$ 1,469,462.00
S+P GLOBAL INC	EQUITY	57,628.00	$ 6,181,179.28
SABRA HEALTH CARE REIT INC	EQUITY	131,900.00	$ 2,721,756.50
SABRE CORP	EQUITY	50,800.00	$ 1,360,932.00
SABRE CORP	EQUITY	46,900.00	$ 1,256,451.00
SABRE CORP	EQUITY	11,400.00	$ 305,406.00
SABRE CORP	EQUITY	61,233.00	$ 1,640,432.07
SAFEWAY CASA LEY CVR	EQUITY	67,500.00	$ 68,505.75
SAFEWAY CASA LEY CVR	EQUITY	104,591.00	$ 106,149.41
SAFEWAY PDC LLC CVR	EQUITY	67,500.00	$ 3,294.00
SAFEWAY PDC LLC CVR	EQUITY	104,591.00	$ 5,104.04
SAGA COMMUNICATIONS INC CL A	EQUITY	2,800.00	$ 110,712.00
SALESFORCE.COM INC	EQUITY	70,300.00	$ 5,582,523.00
SALESFORCE.COM INC	EQUITY	33,200.00	$ 2,636,412.00
SALESFORCE.COM INC	EQUITY	623,000.00	$ 49,472,430.00
SALESFORCE.COM INC	EQUITY	203,550.00	$ 16,163,905.50
SALESFORCE.COM INC	EQUITY	53,661.00	$ 4,261,220.01
SALLY BEAUTY HOLDINGS INC	EQUITY	7,600.00	$ 223,516.00
SANDERSON FARMS INC	EQUITY	9,600.00	$ 831,744.00
SANDY SPRING BANCORP INC	EQUITY	18,096.00	$ 525,869.76
SANMINA CORP	EQUITY	63,100.00	$ 1,691,711.00
SANMINA CORP	EQUITY	273,217.00	$ 7,324,947.77
SANOFI ADR	EQUITY	446,500.00	$ 18,686,025.00
SANTANDER CONSUMER USA HOLDI	EQUITY	578,811.00	$ 5,979,117.63
SANTANDER CONSUMER USA HOLDI	EQUITY	4,700.00	$ 48,551.00
SAPIENS INTERNATIONAL CORP	EQUITY	56,300.00	$ 659,273.00
SAPIENS INTERNATIONAL CORP	EQUITY	95,515.00	$ 1,118,480.65
SBA COMMUNICATIONS CORP CL A	EQUITY	8,700.00	$ 939,078.00
SBA COMMUNICATIONS CORP CL A	EQUITY	28,310.00	$ 3,055,781.40
SCANA CORP	EQUITY	64,700.00	$ 4,895,202.00

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SCHLUMBERGER LTD	EQUITY	124,970.00	$ 9,882,627.60
SCHLUMBERGER LTD	EQUITY	77,581.00	$ 6,135,105.48
SCHLUMBERGER LTD	EQUITY	179,000.00	$ 14,155,320.00
SCHLUMBERGER LTD	EQUITY	145,500.00	$ 11,506,140.00
SCHLUMBERGER LTD	EQUITY	134,969.00	$ 10,673,348.52
SCHLUMBERGER LTD	EQUITY	119,200.00	$ 9,426,336.00
SCHOLASTIC CORP	EQUITY	80,580.00	$ 3,191,773.80
SCHULMAN (A.) INC	EQUITY	134,700.00	$ 3,289,374.00
SCHWAB (CHARLES) CORP	EQUITY	56,600.00	$ 1,432,546.00
SCHWAB (CHARLES) CORP	EQUITY	560,000.00	$ 14,173,600.00
SCHWAB (CHARLES) CORP	EQUITY	413,700.00	$ 10,470,747.00
SCHWAB (CHARLES) CORP	EQUITY	741,800.00	$ 18,774,958.00
SCHWAB (CHARLES) CORP	EQUITY	350,036.00	$ 8,859,411.16
SCORPIO TANKERS INC	EQUITY	520,800.00	$ 2,187,360.00
SCOTTS MIRACLE GRO CO CL A	EQUITY	4,900.00	$ 342,559.00
SCOTTS MIRACLE GRO CO CL A	EQUITY	8,600.00	$ 601,226.00
SCOTTS MIRACLE GRO CO CL A	EQUITY	11,200.00	$ 782,992.00
SCRIPPS NETWORKS INTER CL A	EQUITY	1,500.00	$ 93,405.00
SCRIPPS NETWORKS INTER CL A	EQUITY	68,691.00	$ 4,277,388.57
SEADRILL LTD	EQUITY	87,315.00	$ 282,900.60
SEAGATE TECHNOLOGY	EQUITY	186,300.00	$ 4,538,268.00
SEALED AIR CORP	EQUITY	9,800.00	$ 450,506.00
SEALED AIR CORP	EQUITY	30,100.00	$ 1,383,697.00
SEALED AIR CORP	EQUITY	132,100.00	$ 6,072,637.00
SEATTLE GENETICS INC	EQUITY	31,200.00	$ 1,260,792.00
SEI INVESTMENTS COMPANY	EQUITY	7,700.00	$ 370,447.00
SEI INVESTMENTS COMPANY	EQUITY	71,300.00	$ 3,430,243.00
SEI INVESTMENTS COMPANY	EQUITY	19,551.00	$ 940,598.61
SEI INVESTMENTS COMPANY	EQUITY	294,100.00	$ 14,149,151.00
SELECT INCOME REIT	EQUITY	54,700.00	$ 1,421,653.00
SELECT MEDICAL HOLDINGS CORP	EQUITY	268,130.00	$ 2,914,573.10
SELECTIVE INSURANCE GROUP	EQUITY	45,200.00	$ 1,727,092.00
SELECTIVE INSURANCE GROUP	EQUITY	108,511.00	$ 4,146,205.31
SEMPRA ENERGY	EQUITY	13,400.00	$ 1,527,868.00
SEMPRA ENERGY	EQUITY	77,000.00	$ 8,779,540.00
SEMTECH CORP	EQUITY	52,416.00	$ 1,250,645.76
SEMTECH CORP	EQUITY	49,200.00	$ 1,173,912.00
SENIOR HOUSING PROP TRUST	EQUITY	10,800.00	$ 224,964.00
SENIOR HOUSING PROP TRUST	EQUITY	173,800.00	$ 3,620,254.00
SENSATA TECHNOLOGIES HOLDING	EQUITY	14,140.00	$ 493,344.60
SEQUENTIAL BRANDS GROUP INC	EQUITY	324,530.00	$ 2,589,749.40
SERITAGE GROWTH PROP A REIT	EQUITY	25,600.00	$ 1,275,904.00
SERVICE CORP INTERNATIONAL	EQUITY	9,500.00	$ 256,880.00
SERVICE CORP INTERNATIONAL	EQUITY	86,100.00	$ 2,328,144.00
SERVICEMASTER GLOBAL HOLDING	EQUITY	52,100.00	$ 2,073,580.00
SERVICEMASTER GLOBAL HOLDING	EQUITY	41,200.00	$ 1,639,760.00

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SERVICEMASTER GLOBAL HOLDING	EQUITY	15,800.00	$ 628,840.00
SERVICENOW INC	EQUITY	41,800.00	$ 2,775,520.00
SERVICENOW INC	EQUITY	12,500.00	$ 830,000.00
SERVICENOW INC	EQUITY	100,500.00	$ 6,673,200.00
SHERWIN WILLIAMS CO/THE	EQUITY	11,120.00	$ 3,265,610.40
SHERWIN WILLIAMS CO/THE	EQUITY	4,200.00	$ 1,233,414.00
SHERWIN WILLIAMS CO/THE	EQUITY	9,100.00	$ 2,672,397.00
SHERWIN WILLIAMS CO/THE	EQUITY	14,470.00	$ 4,249,404.90
SHERWIN WILLIAMS CO/THE	EQUITY	24,938.00	$ 7,323,542.46
SIERRA BANCORP	EQUITY	30,100.00	$ 502,369.00
SIGNATURE BANK	EQUITY	17,600.00	$ 2,198,592.00
SIGNATURE BANK	EQUITY	4,400.00	$ 549,648.00
SIGNATURE BANK	EQUITY	33,083.00	$ 4,132,728.36
SIGNATURE BANK	EQUITY	80,700.00	$ 10,081,044.00
SIGNET JEWELERS LTD	EQUITY	38,200.00	$ 3,148,062.00
SIGNET JEWELERS LTD	EQUITY	3,900.00	$ 321,399.00
SIGNET JEWELERS LTD	EQUITY	11,700.00	$ 964,197.00
SILGAN HOLDINGS INC	EQUITY	2,100.00	$ 108,066.00
SILGAN HOLDINGS INC	EQUITY	9,800.00	$ 504,308.00
SILICON LABORATORIES INC	EQUITY	14,717.00	$ 717,306.58
SILICON MOTION TECHNOL ADR	EQUITY	84,484.00	$ 4,038,335.20
SIMON PROPERTY GROUP INC	EQUITY	49,300.00	$ 10,693,170.00
SIMON PROPERTY GROUP INC	EQUITY	12,890.00	$ 2,795,841.00
SIMON PROPERTY GROUP INC	EQUITY	63,000.00	$ 13,664,700.00
SIMON PROPERTY GROUP INC	EQUITY	145,007.00	$ 31,452,018.30
SIMON PROPERTY GROUP INC	EQUITY	143,600.00	$ 31,146,840.00
SINCLAIR BROADCAST GROUP A	EQUITY	97,082.00	$ 2,898,868.52
SIRIUS XM HOLDINGS INC	EQUITY	1,073,600.00	$ 4,240,720.00
SIRIUS XM HOLDINGS INC	EQUITY	106,600.00	$ 421,070.00
SIRIUS XM HOLDINGS INC	EQUITY	1,026,000.00	$ 4,052,700.00
SIX FLAGS ENTERTAINMENT CORP	EQUITY	31,900.00	$ 1,848,605.00
SIX FLAGS ENTERTAINMENT CORP	EQUITY	33,700.00	$ 1,952,915.00
SJW CORP	EQUITY	15,500.00	$ 610,390.00
SKECHERS USA INC CL A	EQUITY	55,400.00	$ 1,646,488.00
SKECHERS USA INC CL A	EQUITY	55,100.00	$ 1,637,572.00
SKECHERS USA INC CL A	EQUITY	84,561.00	$ 2,513,152.92
SKYWEST INC	EQUITY	62,000.00	$ 1,640,520.00
SKYWORKS SOLUTIONS INC	EQUITY	16,000.00	$ 1,012,480.00
SKYWORKS SOLUTIONS INC	EQUITY	20,800.00	$ 1,316,224.00
SL GREEN REALTY CORP	EQUITY	4,800.00	$ 511,056.00
SL GREEN REALTY CORP	EQUITY	84,210.00	$ 8,965,838.70
SL GREEN REALTY CORP	EQUITY	65,700.00	$ 6,995,079.00
SLM CORP	EQUITY	237,700.00	$ 1,468,986.00
SLM CORP	EQUITY	18,900.00	$ 116,802.00
SM ENERGY CO	EQUITY	3,600.00	$ 97,200.00
SM ENERGY CO	EQUITY	29,484.00	$ 796,068.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SMITH (A.O.) CORP	EQUITY	10,400.00	$ 916,344.00
SMITH (A.O.) CORP	EQUITY	33,100.00	$ 2,916,441.00
SMITH (A.O.) CORP	EQUITY	38,450.00	$ 3,387,829.50
SMITH (A.O.) CORP	EQUITY	11,500.00	$ 1,013,265.00
SMITH + WESSON HOLDING CORP	EQUITY	290,516.00	$ 7,896,224.88
SNAP ON INC	EQUITY	18,900.00	$ 2,982,798.00
SNAP ON INC	EQUITY	25,700.00	$ 4,055,974.00
SNAP ON INC	EQUITY	27,300.00	$ 4,308,486.00
SNAP ON INC	EQUITY	30,505.00	$ 4,814,299.10
SOLARCITY CORP	EQUITY	3,200.00	$ 76,576.00
SONIC AUTOMOTIVE INC CLASS A	EQUITY	306,300.00	$ 5,240,793.00
SONIC CORP	EQUITY	191,216.00	$ 5,172,392.80
SONOCO PRODUCTS CO	EQUITY	7,400.00	$ 367,484.00
SONOCO PRODUCTS CO	EQUITY	170,934.00	$ 8,488,582.44
SOUTH JERSEY INDUSTRIES	EQUITY	32,835.00	$ 1,038,242.70
SOUTH STATE CORP	EQUITY	24,078.00	$ 1,638,507.90
SOUTH STATE CORP	EQUITY	19,600.00	$ 1,333,780.00
SOUTHERN CO/THE	EQUITY	168,600.00	$ 9,042,018.00
SOUTHERN CO/THE	EQUITY	97,100.00	$ 5,207,473.00
SOUTHERN COPPER CORP	EQUITY	10,900.00	$ 294,082.00
SOUTHWEST AIRLINES CO	EQUITY	227,485.00	$ 8,919,686.85
SOUTHWEST AIRLINES CO	EQUITY	211,400.00	$ 8,288,994.00
SOUTHWEST AIRLINES CO	EQUITY	57,800.00	$ 2,266,338.00
SOUTHWEST AIRLINES CO	EQUITY	258,982.00	$ 10,154,684.22
SOUTHWEST AIRLINES CO	EQUITY	489,500.00	$ 19,193,295.00
SOUTHWEST BANCORP INC/OKLA	EQUITY	15,605.00	$ 264,192.65
SOUTHWEST GAS CORP	EQUITY	31,250.00	$ 2,459,687.50
SOUTHWEST GAS CORP	EQUITY	25,750.00	$ 2,026,782.50
SOUTHWEST GAS CORP	EQUITY	27,700.00	$ 2,180,267.00
SOUTHWESTERN ENERGY CO	EQUITY	17,000.00	$ 213,860.00
SOUTHWESTERN ENERGY CO	EQUITY	26,805.00	$ 337,206.90
SOVRAN SELF STORAGE INC	EQUITY	23,020.00	$ 2,415,258.40
SOVRAN SELF STORAGE INC	EQUITY	4,900.00	$ 514,108.00
SPARK ENERGY INC CLASS A	EQUITY	29,000.00	$ 958,450.00
SPARTANNASH CO	EQUITY	48,700.00	$ 1,489,246.00
SPECTRA ENERGY CORP	EQUITY	35,300.00	$ 1,293,039.00
SPECTRA ENERGY CORP	EQUITY	111,038.00	$ 4,067,321.94
SPECTRUM BRANDS HOLDINGS INC	EQUITY	26,517.00	$ 3,163,743.27
SPECTRUM BRANDS HOLDINGS INC	EQUITY	10,600.00	$ 1,264,686.00
SPECTRUM BRANDS HOLDINGS INC	EQUITY	1,200.00	$ 143,172.00
SPECTRUM BRANDS HOLDINGS INC	EQUITY	9,300.00	$ 1,109,583.00
SPIRE INC	EQUITY	9,400.00	$ 665,896.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	3,000.00	$ 129,000.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	10,300.00	$ 442,900.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	426,300.00	$ 18,330,900.00
SPIRIT AIRLINES INC	EQUITY	10,800.00	$ 484,596.00

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SPIRIT REALTY CAPITAL INC	EQUITY	15,800.00	$ 201,766.00
SPIRIT REALTY CAPITAL INC	EQUITY	325,600.00	$ 4,157,912.00
SPLUNK INC	EQUITY	51,900.00	$ 2,811,942.00
SPLUNK INC	EQUITY	6,600.00	$ 357,588.00
SPLUNK INC	EQUITY	58,300.00	$ 3,158,694.00
SPLUNK INC	EQUITY	280,000.00	$ 15,170,400.00
SPLUNK INC	EQUITY	87,100.00	$ 4,719,078.00
SPRINT CORP	EQUITY	174,500.00	$ 790,485.00
SPRINT CORP	EQUITY	201,572.00	$ 913,121.16
SPROUTS FARMERS MARKET INC	EQUITY	8,300.00	$ 190,070.00
SPX CORP	EQUITY	61,762.00	$ 917,165.70
SPX FLOW INC	EQUITY	40,800.00	$ 1,063,656.00
SQUARE INC A	EQUITY	28,700.00	$ 259,735.00
SS+C TECHNOLOGIES HOLDINGS	EQUITY	19,200.00	$ 539,136.00
SS+C TECHNOLOGIES HOLDINGS	EQUITY	13,600.00	$ 381,888.00
SS+C TECHNOLOGIES HOLDINGS	EQUITY	24,600.00	$ 690,768.00
ST JUDE MEDICAL INC	EQUITY	15,000.00	$ 1,170,000.00
ST JUDE MEDICAL INC	EQUITY	35,447.00	$ 2,764,866.00
STAMPS.COM INC	EQUITY	74,684.00	$ 6,528,875.28
STANDEX INTERNATIONAL CORP	EQUITY	6,658.00	$ 550,150.54
STANLEY BLACK + DECKER INC	EQUITY	55,135.00	$ 6,132,114.70
STANLEY BLACK + DECKER INC	EQUITY	5,800.00	$ 645,076.00
STANLEY BLACK + DECKER INC	EQUITY	13,400.00	$ 1,490,348.00
STANLEY BLACK + DECKER INC	EQUITY	117,400.00	$ 13,057,228.00
STAPLES INC	EQUITY	42,000.00	$ 362,040.00
STAPLES INC	EQUITY	92,500.00	$ 797,350.00
STARBUCKS CORP	EQUITY	129,130.00	$ 7,375,905.60
STARBUCKS CORP	EQUITY	365,700.00	$ 20,888,784.00
STARBUCKS CORP	EQUITY	147,000.00	$ 8,396,640.00
STARBUCKS CORP	EQUITY	211,600.00	$ 12,086,592.00
STARBUCKS CORP	EQUITY	249,500.00	$ 14,251,440.00
STARBUCKS CORP	EQUITY	178,800.00	$ 10,213,056.00
STARBUCKS CORP	EQUITY	357,453.00	$ 20,417,715.36
STARWOOD HOTELS + RESORTS	EQUITY	4,000.00	$ 295,800.00
STARWOOD HOTELS + RESORTS	EQUITY	21,150.00	$ 1,564,042.50
STARWOOD PROPERTY TRUST INC	EQUITY	11,100.00	$ 229,992.00
STARZ A	EQUITY	4,700.00	$ 140,624.00
STARZ A	EQUITY	17,100.00	$ 511,632.00
STATE BANK FINANCIAL CORP	EQUITY	40,580.00	$ 825,803.00
STATE NATIONAL COS INC	EQUITY	227,320.00	$ 2,393,679.60
STATE STREET CORP	EQUITY	345,800.00	$ 18,645,536.00
STATE STREET CORP	EQUITY	51,400.00	$ 2,771,488.00
STATE STREET CORP	EQUITY	20,900.00	$ 1,126,928.00
STATE STREET CORP	EQUITY	162,000.00	$ 8,735,040.00
STEEL DYNAMICS INC	EQUITY	41,200.00	$ 1,009,400.00
STEEL DYNAMICS INC	EQUITY	171,698.00	$ 4,206,601.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
STEPAN CO	EQUITY	18,500.00	$ 1,101,305.00
STERICYCLE INC	EQUITY	4,500.00	$ 468,540.00
STERICYCLE INC	EQUITY	34,300.00	$ 3,571,316.00
STERICYCLE INC	EQUITY	11,600.00	$ 1,207,792.00
STERLING BANCORP/DE	EQUITY	212,200.00	$ 3,331,540.00
STEVEN MADDEN LTD	EQUITY	14,621.00	$ 499,745.78
STIFEL FINANCIAL CORP	EQUITY	37,791.00	$ 1,188,526.95
STIFEL FINANCIAL CORP	EQUITY	107,400.00	$ 3,377,730.00
STONEGATE BANK	EQUITY	9,200.00	$ 296,884.00
STONERIDGE INC	EQUITY	442,165.00	$ 6,605,945.10
STORE CAPITAL CORP	EQUITY	16,200.00	$ 477,090.00
STORE CAPITAL CORP	EQUITY	49,500.00	$ 1,457,775.00
STRYKER CORP	EQUITY	18,600.00	$ 2,228,838.00
STRYKER CORP	EQUITY	18,300.00	$ 2,192,889.00
STRYKER CORP	EQUITY	73,300.00	$ 8,783,539.00
STRYKER CORP	EQUITY	45,550.00	$ 5,458,256.50
STRYKER CORP	EQUITY	9,623.00	$ 1,153,124.09
STRYKER CORP	EQUITY	96,200.00	$ 11,527,646.00
SUCAMPO PHARMACEUTICALS CL A	EQUITY	228,618.00	$ 2,507,939.46
SUMMIT HOTEL PROPERTIES INC	EQUITY	97,400.00	$ 1,289,576.00
SUMMIT HOTEL PROPERTIES INC	EQUITY	89,755.00	$ 1,188,356.20
SUMMIT MATERIALS INC CL A	EQUITY	58,409.00	$ 1,195,048.14
SUN COMMUNITIES INC	EQUITY	6,700.00	$ 513,488.00
SUNCOKE ENERGY INC	EQUITY	18,700.00	$ 108,834.00
SUNCOR ENERGY INC	EQUITY	423,045.00	$ 11,731,037.85
SUNPOWER CORP	EQUITY	2,300.00	$ 35,627.00
SUNSTONE HOTEL INVESTORS INC	EQUITY	228,010.00	$ 2,752,080.70
SUNTRUST BANKS INC	EQUITY	257,100.00	$ 10,561,668.00
SUNTRUST BANKS INC	EQUITY	29,300.00	$ 1,203,644.00
SUNTRUST BANKS INC	EQUITY	150,111.00	$ 6,166,559.88
SUPER MICRO COMPUTER INC	EQUITY	141,710.00	$ 3,521,493.50
SUPERIOR ENERGY SERVICES INC	EQUITY	28,300.00	$ 521,003.00
SUPERNUS PHARMACEUTICALS INC	EQUITY	410,470.00	$ 8,361,273.90
SUPERVALU INC	EQUITY	30,226.00	$ 142,666.72
SUPERVALU INC	EQUITY	392,000.00	$ 1,850,240.00
SUPERVALU INC	EQUITY	193,800.00	$ 914,736.00
SUPERVALU INC	EQUITY	241,200.00	$ 1,138,464.00
SVB FINANCIAL GROUP	EQUITY	4,400.00	$ 418,704.00
SVB FINANCIAL GROUP	EQUITY	54,420.00	$ 5,178,607.20
SVB FINANCIAL GROUP	EQUITY	19,400.00	$ 1,846,104.00
SYKES ENTERPRISES INC	EQUITY	44,800.00	$ 1,297,408.00
SYKES ENTERPRISES INC	EQUITY	64,500.00	$ 1,867,920.00
SYMANTEC CORP	EQUITY	189,900.00	$ 3,900,546.00
SYMANTEC CORP	EQUITY	30,000.00	$ 616,200.00
SYMANTEC CORP	EQUITY	298,400.00	$ 6,129,136.00
SYMANTEC CORP	EQUITY	36,993.00	$ 759,836.22

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SYNCHRONY FINANCIAL	EQUITY	284,214.00	$ 7,184,929.92
SYNCHRONY FINANCIAL	EQUITY	40,900.00	$ 1,033,952.00
SYNCHRONY FINANCIAL	EQUITY	170,023.00	$ 4,298,181.44
SYNCHRONY FINANCIAL	EQUITY	162,538.00	$ 4,108,960.64
SYNERGY RESOURCES CORP	EQUITY	13,747.00	$ 91,555.02
SYNNEX CORP	EQUITY	18,700.00	$ 1,773,134.00
SYNOPSYS INC	EQUITY	8,900.00	$ 481,312.00
SYNOPSYS INC	EQUITY	3,600.00	$ 194,688.00
SYNOPSYS INC	EQUITY	21,512.00	$ 1,163,368.96
SYNOPSYS INC	EQUITY	19,800.00	$ 1,070,784.00
SYNOPSYS INC	EQUITY	55,959.00	$ 3,026,262.72
SYNOVUS FINANCIAL CORP	EQUITY	45,600.00	$ 1,321,944.00
SYNOVUS FINANCIAL CORP	EQUITY	28,569.00	$ 828,215.31
SYSCO CORP	EQUITY	57,400.00	$ 2,912,476.00
SYSCO CORP	EQUITY	3,600.00	$ 182,664.00
SYSCO CORP	EQUITY	26,380.00	$ 1,338,521.20
SYSTEMAX INC	EQUITY	3,100.00	$ 26,443.00
T MOBILE US INC	EQUITY	111,300.00	$ 4,815,951.00
T MOBILE US INC	EQUITY	63,384.00	$ 2,742,625.68
T MOBILE US INC	EQUITY	113,900.00	$ 4,928,453.00
T MOBILE US INC	EQUITY	25,094.00	$ 1,085,817.38
T ROWE PRICE GROUP INC	EQUITY	12,300.00	$ 897,531.00
T ROWE PRICE GROUP INC	EQUITY	19,700.00	$ 1,437,509.00
T ROWE PRICE GROUP INC	EQUITY	24,058.00	$ 1,755,512.26
T ROWE PRICE GROUP INC	EQUITY	275,100.00	$ 20,074,047.00
TABLEAU SOFTWARE INC CL A	EQUITY	7,100.00	$ 347,332.00
TABLEAU SOFTWARE INC CL A	EQUITY	65,300.00	$ 3,194,476.00
TAHOE RESOURCES INC	EQUITY	117,500.00	$ 1,758,975.00
TALEN ENERGY CORP	EQUITY	110,500.00	$ 1,497,275.00
TALMER BANCORP INC CL A	EQUITY	217,400.00	$ 4,167,558.00
TALMER BANCORP INC CL A	EQUITY	57,600.00	$ 1,104,192.00
TANGER FACTORY OUTLET CENTER	EQUITY	4,700.00	$ 188,846.00
TANGER FACTORY OUTLET CENTER	EQUITY	6,200.00	$ 249,116.00
TARGA RESOURCES CORP	EQUITY	138,285.00	$ 5,827,329.90
TARGA RESOURCES CORP	EQUITY	6,100.00	$ 257,054.00
TARGA RESOURCES CORP	EQUITY	27,647.00	$ 1,165,044.58
TARGET CORP	EQUITY	86,500.00	$ 6,039,430.00
TARGET CORP	EQUITY	76,700.00	$ 5,355,194.00
TARGET CORP	EQUITY	102,945.00	$ 7,187,619.90
TARGET CORP	EQUITY	29,800.00	$ 2,080,636.00
TARGET CORP	EQUITY	24,300.00	$ 1,696,626.00
TARGET CORP	EQUITY	55,600.00	$ 3,881,992.00
TARGET CORP	EQUITY	171,196.00	$ 11,952,904.72
TARGET CORP	EQUITY	333,300.00	$ 23,271,006.00
TARO PHARMACEUTICAL INDUS	EQUITY	22,100.00	$ 3,217,760.00
TAUBMAN CENTERS INC	EQUITY	3,700.00	$ 274,540.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TCF FINANCIAL CORP	EQUITY	22,700.00	$ 287,155.00
TCF FINANCIAL CORP	EQUITY	277,837.00	$ 3,514,638.05
TD AMERITRADE HOLDING CORP	EQUITY	17,700.00	$ 504,007.50
TD AMERITRADE HOLDING CORP	EQUITY	107,800.00	$ 3,069,605.00
TE CONNECTIVITY LTD	EQUITY	187,400.00	$ 10,702,414.00
TEAM HEALTH HOLDINGS INC	EQUITY	17,365.00	$ 706,234.55
TECH DATA CORP	EQUITY	18,000.00	$ 1,293,300.00
TECO ENERGY INC	EQUITY	106,700.00	$ 2,949,188.00
TECO ENERGY INC	EQUITY	28,771.00	$ 795,230.44
TEEKAY CORP	EQUITY	191,273.00	$ 1,363,776.49
TEGNA INC	EQUITY	144,600.00	$ 3,350,382.00
TEGNA INC	EQUITY	176,465.00	$ 4,088,694.05
TEGNA INC	EQUITY	6,700.00	$ 155,239.00
TELEFLEX INC	EQUITY	18,900.00	$ 3,351,159.00
TELEFLEX INC	EQUITY	15,300.00	$ 2,712,843.00
TELEPHONE AND DATA SYSTEMS	EQUITY	13,300.00	$ 394,478.00
TELEPHONE AND DATA SYSTEMS	EQUITY	400.00	$ 11,864.00
TELEPHONE AND DATA SYSTEMS	EQUITY	170,770.00	$ 5,065,038.20
TEMPUR SEALY INTERNATIONAL I	EQUITY	3,500.00	$ 193,620.00
TEMPUR SEALY INTERNATIONAL I	EQUITY	10,100.00	$ 558,732.00
TEMPUR SEALY INTERNATIONAL I	EQUITY	7,500.00	$ 414,900.00
TENET HEALTHCARE CORP	EQUITY	3,600.00	$ 99,504.00
TENET HEALTHCARE CORP	EQUITY	52,871.00	$ 1,461,354.44
TENNECO INC	EQUITY	15,085.00	$ 703,111.85
TERADATA CORP	EQUITY	6,000.00	$ 150,420.00
TERADYNE INC	EQUITY	11,500.00	$ 226,435.00
TEREX CORP	EQUITY	5,400.00	$ 109,674.00
TERRENO REALTY CORP	EQUITY	91,521.00	$ 2,367,648.27
TESLA MOTORS INC	EQUITY	10,200.00	$ 2,165,256.00
TESLA MOTORS INC	EQUITY	153,350.00	$ 32,553,138.00
TESORO CORP	EQUITY	58,500.00	$ 4,382,820.00
TESORO CORP	EQUITY	41,945.00	$ 3,142,519.40
TESORO CORP	EQUITY	16,535.00	$ 1,238,802.20
TESORO CORP	EQUITY	185,200.00	$ 13,875,184.00
TESSERA TECHNOLOGIES INC	EQUITY	34,300.00	$ 1,050,952.00
TESSERA TECHNOLOGIES INC	EQUITY	245,637.00	$ 7,526,317.68
TETRA TECH INC	EQUITY	15,800.00	$ 485,771.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	453,500.00	$ 22,779,305.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	129,320.00	$ 6,495,743.60
TEXAS CAPITAL BANCSHARES INC	EQUITY	13,156.00	$ 615,174.56
TEXAS INSTRUMENTS INC	EQUITY	339,000.00	$ 21,238,350.00
TEXAS INSTRUMENTS INC	EQUITY	51,100.00	$ 3,201,415.00
TEXAS INSTRUMENTS INC	EQUITY	382,100.00	$ 23,938,565.00
TEXAS INSTRUMENTS INC	EQUITY	134,607.00	$ 8,433,128.55
TEXAS INSTRUMENTS INC	EQUITY	490,700.00	$ 30,742,355.00
TEXAS ROADHOUSE INC	EQUITY	74,010.00	$ 3,374,856.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TEXTRON INC	EQUITY	13,400.00	$ 489,904.00
TEXTRON INC	EQUITY	160,600.00	$ 5,871,536.00
TEXTRON INC	EQUITY	42,900.00	$ 1,568,424.00
TFS FINANCIAL CORP	EQUITY	3,500.00	$ 60,270.00
THERMO FISHER SCIENTIFIC INC	EQUITY	30,100.00	$ 4,447,576.00
THERMO FISHER SCIENTIFIC INC	EQUITY	33,500.00	$ 4,949,960.00
THERMO FISHER SCIENTIFIC INC	EQUITY	87,000.00	$ 12,855,120.00
THERMO FISHER SCIENTIFIC INC	EQUITY	13,072.00	$ 1,931,518.72
THERMON GROUP HOLDINGS INC	EQUITY	40,882.00	$ 785,343.22
THOMSON REUTERS CORP	EQUITY	15,600.00	$ 630,552.00
THOR INDUSTRIES INC	EQUITY	61,350.00	$ 3,971,799.00
THOR INDUSTRIES INC	EQUITY	2,500.00	$ 161,850.00
THOR INDUSTRIES INC	EQUITY	19,600.00	$ 1,268,904.00
TIFFANY + CO	EQUITY	6,000.00	$ 363,840.00
TIFFANY + CO	EQUITY	30,800.00	$ 1,867,712.00
TIME INC	EQUITY	83,900.00	$ 1,380,994.00
TIME WARNER INC	EQUITY	56,250.00	$ 4,136,625.00
TIME WARNER INC	EQUITY	104,600.00	$ 7,692,284.00
TIME WARNER INC	EQUITY	89,800.00	$ 6,603,892.00
TIME WARNER INC	EQUITY	295,000.00	$ 21,694,300.00
TIME WARNER INC	EQUITY	172,248.00	$ 12,667,117.92
TIME WARNER INC	EQUITY	360,000.00	$ 26,474,400.00
TIMKEN CO	EQUITY	56,300.00	$ 1,726,158.00
TIMKEN CO	EQUITY	3,700.00	$ 113,442.00
TJX COMPANIES INC	EQUITY	213,278.00	$ 16,471,459.94
TJX COMPANIES INC	EQUITY	32,700.00	$ 2,525,421.00
TJX COMPANIES INC	EQUITY	1,800.00	$ 139,014.00
TJX COMPANIES INC	EQUITY	117,606.00	$ 9,082,711.38
TJX COMPANIES INC	EQUITY	174,800.00	$ 13,499,804.00
TJX COMPANIES INC	EQUITY	202,828.00	$ 15,664,406.44
TOLL BROTHERS INC	EQUITY	23,000.00	$ 618,930.00
TOLL BROTHERS INC	EQUITY	76,400.00	$ 2,055,924.00
TORCHMARK CORP	EQUITY	11,548.00	$ 713,897.36
TORO CO	EQUITY	27,500.00	$ 2,425,500.00
TORO CO	EQUITY	27,100.00	$ 2,390,220.00
TORO CO	EQUITY	6,200.00	$ 546,840.00
TOTAL SYSTEM SERVICES INC	EQUITY	74,600.00	$ 3,962,006.00
TOTAL SYSTEM SERVICES INC	EQUITY	68,100.00	$ 3,616,791.00
TOWER INTERNATIONAL INC	EQUITY	32,655.00	$ 672,039.90
TOWER SEMICONDUCTOR LTD	EQUITY	491,107.00	$ 6,099,548.94
TOWNSQUARE MEDIA INC CL A	EQUITY	13,653.00	$ 107,722.17
TOWNSQUARE MEDIA INC CL A	EQUITY	29,400.00	$ 231,966.00
TRACTOR SUPPLY COMPANY	EQUITY	7,400.00	$ 674,732.00
TRANSDIGM GROUP INC	EQUITY	14,800.00	$ 3,902,612.00
TRANSDIGM GROUP INC	EQUITY	4,100.00	$ 1,081,129.00
TRANSOCEAN LTD	EQUITY	37,300.00	$ 443,497.00

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TRANSOCEAN LTD	EQUITY	54,983.00	$ 653,747.87
TRAVELERS COS INC/THE	EQUITY	134,617.00	$ 16,024,807.68
TRAVELERS COS INC/THE	EQUITY	231,100.00	$ 27,510,144.00
TRAVELERS COS INC/THE	EQUITY	101,200.00	$ 12,046,848.00
TRAVELERS COS INC/THE	EQUITY	29,100.00	$ 3,464,064.00
TRAVELERS COS INC/THE	EQUITY	56,570.00	$ 6,734,092.80
TRAVELERS COS INC/THE	EQUITY	233,400.00	$ 27,783,936.00
TRAVELPORT WORLDWIDE LTD	EQUITY	88,700.00	$ 1,143,343.00
TREDEGAR CORP	EQUITY	16,400.00	$ 264,368.00
TREEHOUSE FOODS INC	EQUITY	30,822.00	$ 3,163,878.30
TREEHOUSE FOODS INC	EQUITY	5,900.00	$ 605,635.00
TREX COMPANY INC	EQUITY	58,825.00	$ 2,642,419.00
TRI POINTE GROUP INC	EQUITY	391,500.00	$ 4,627,530.00
TRIBUNE MEDIA CO A	EQUITY	4,400.00	$ 172,392.00
TRIBUNE MEDIA CO A	EQUITY	20,940.00	$ 820,429.20
TRICO BANCSHARES	EQUITY	19,878.00	$ 548,632.80
TRICO BANCSHARES	EQUITY	39,500.00	$ 1,090,200.00
TRIMAS CORP	EQUITY	18,492.00	$ 332,856.00
TRIMBLE NAVIGATION LTD	EQUITY	13,400.00	$ 326,424.00
TRINET GROUP INC	EQUITY	4,400.00	$ 91,476.00
TRINITY INDUSTRIES INC	EQUITY	106,000.00	$ 1,968,420.00
TRINITY INDUSTRIES INC	EQUITY	8,300.00	$ 154,131.00
TRINSEO SA	EQUITY	14,306.00	$ 614,156.58
TRIPADVISOR INC	EQUITY	4,600.00	$ 295,780.00
TRIPLE S MANAGEMENT CORP B	EQUITY	42,200.00	$ 1,030,946.00
TRIUMPH BANCORP INC	EQUITY	16,100.00	$ 257,600.00
TRIUMPH GROUP INC	EQUITY	56,700.00	$ 2,012,850.00
TRUSTCO BANK CORP NY	EQUITY	59,500.00	$ 381,395.00
TUPPERWARE BRANDS CORP	EQUITY	700.00	$ 39,396.00
TUPPERWARE BRANDS CORP	EQUITY	7,000.00	$ 393,960.00
TUTOR PERINI CORP	EQUITY	313,400.00	$ 7,380,570.00
TUTOR PERINI CORP	EQUITY	160,380.00	$ 3,776,949.00
TWENTY FIRST CENTURY FOX B	EQUITY	26,300.00	$ 716,675.00
TWENTY FIRST CENTURY FOX B	EQUITY	11,119.00	$ 302,992.75
TWENTY FIRST CENTURY FOX A	EQUITY	57,000.00	$ 1,541,850.00
TWENTY FIRST CENTURY FOX A	EQUITY	712,100.00	$ 19,262,305.00
TWENTY FIRST CENTURY FOX A	EQUITY	45,730.00	$ 1,236,996.50
TWITTER INC	EQUITY	30,300.00	$ 512,373.00
TWO HARBORS INVESTMENT CORP	EQUITY	212,050.00	$ 1,815,148.00
TWO HARBORS INVESTMENT CORP	EQUITY	18,500.00	$ 158,360.00
TYCO INTERNATIONAL PLC	EQUITY	20,300.00	$ 864,780.00
TYCO INTERNATIONAL PLC	EQUITY	33,900.00	$ 1,444,140.00
TYLER TECHNOLOGIES INC	EQUITY	35,180.00	$ 5,864,857.80
TYLER TECHNOLOGIES INC	EQUITY	3,500.00	$ 583,485.00
TYSON FOODS INC CL A	EQUITY	135,200.00	$ 9,030,008.00
TYSON FOODS INC CL A	EQUITY	161,200.00	$ 10,766,548.00

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TYSON FOODS INC CL A	EQUITY	2,800.00	$ 187,012.00
TYSON FOODS INC CL A	EQUITY	44,800.00	$ 2,992,192.00
TYSON FOODS INC CL A	EQUITY	107,156.00	$ 7,156,949.24
TYSON FOODS INC CL A	EQUITY	369,700.00	$ 24,692,263.00
UDR INC	EQUITY	116,000.00	$ 4,282,720.00
UGI CORP	EQUITY	38,249.00	$ 1,730,767.25
UGI CORP	EQUITY	96,100.00	$ 4,348,525.00
ULTA SALON COSMETICS + FRAGR	EQUITY	18,400.00	$ 4,482,976.00
ULTA SALON COSMETICS + FRAGR	EQUITY	20,000.00	$ 4,872,800.00
ULTA SALON COSMETICS + FRAGR	EQUITY	7,070.00	$ 1,722,534.80
ULTIMATE SOFTWARE GROUP INC	EQUITY	46,628.00	$ 9,805,402.12
ULTIMATE SOFTWARE GROUP INC	EQUITY	12,700.00	$ 2,670,683.00
ULTIMATE SOFTWARE GROUP INC	EQUITY	13,400.00	$ 2,817,886.00
UMB FINANCIAL CORP	EQUITY	4,824.00	$ 256,685.04
UMPQUA HOLDINGS CORP	EQUITY	208,900.00	$ 3,231,683.00
UMPQUA HOLDINGS CORP	EQUITY	41,100.00	$ 635,817.00
UMPQUA HOLDINGS CORP	EQUITY	145,208.00	$ 2,246,367.76
UNDER ARMOUR INC CLASS A	EQUITY	51,600.00	$ 2,070,708.00
UNDER ARMOUR INC CLASS A	EQUITY	10,500.00	$ 421,365.00
UNDER ARMOUR INC CLASS A	EQUITY	178,000.00	$ 7,143,140.00
UNDER ARMOUR INC CLASS A	EQUITY	226,900.00	$ 9,105,497.00
UNDER ARMOUR INC CLASS C	EQUITY	44,715.15	$ 1,627,631.50
UNDER ARMOUR INC CLASS C	EQUITY	10,574.53	$ 384,912.86
UNDER ARMOUR INC CLASS C	EQUITY	179,263.44	$ 6,525,189.36
UNDER ARMOUR INC CLASS C	EQUITY	120,046.08	$ 4,369,677.38
UNION PACIFIC CORP	EQUITY	139,893.00	$ 12,205,664.25
UNION PACIFIC CORP	EQUITY	80,500.00	$ 7,023,625.00
UNION PACIFIC CORP	EQUITY	234,600.00	$ 20,468,850.00
UNION PACIFIC CORP	EQUITY	66,527.00	$ 5,804,480.75
UNITED COMMUNITY BANKS/GA	EQUITY	173,700.00	$ 3,176,973.00
UNITED COMMUNITY BANKS/GA	EQUITY	55,500.00	$ 1,015,095.00
UNITED CONTINENTAL HOLDINGS	EQUITY	111,000.00	$ 4,555,440.00
UNITED CONTINENTAL HOLDINGS	EQUITY	100,930.00	$ 4,142,167.20
UNITED CONTINENTAL HOLDINGS	EQUITY	58,800.00	$ 2,413,152.00
UNITED CONTINENTAL HOLDINGS	EQUITY	202,000.00	$ 8,290,080.00
UNITED FIRE GROUP INC	EQUITY	26,600.00	$ 1,128,638.00
UNITED FIRE GROUP INC	EQUITY	69,748.00	$ 2,959,407.64
UNITED INSURANCE HOLDINGS CO	EQUITY	58,500.00	$ 958,230.00
UNITED INSURANCE HOLDINGS CO	EQUITY	78,786.00	$ 1,290,514.68
UNITED NATURAL FOODS INC	EQUITY	60,190.00	$ 2,816,892.00
UNITED NATURAL FOODS INC	EQUITY	25,600.00	$ 1,198,080.00
UNITED PARCEL SERVICE CL B	EQUITY	160,900.00	$ 17,332,148.00
UNITED PARCEL SERVICE CL B	EQUITY	32,000.00	$ 3,447,040.00
UNITED PARCEL SERVICE CL B	EQUITY	14,100.00	$ 1,518,852.00
UNITED PARCEL SERVICE CL B	EQUITY	14,141.00	$ 1,523,268.52
UNITED RENTALS INC	EQUITY	5,300.00	$ 355,630.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
UNITED STATES STEEL CORP	EQUITY	38,009.00	$ 640,831.74
UNITED STATES STEEL CORP	EQUITY	7,900.00	$ 133,194.00
UNITED STATES STEEL CORP	EQUITY	37,500.00	$ 632,250.00
UNITED TECHNOLOGIES CORP	EQUITY	209,900.00	$ 21,525,245.00
UNITED TECHNOLOGIES CORP	EQUITY	43,600.00	$ 4,471,180.00
UNITED TECHNOLOGIES CORP	EQUITY	242,700.00	$ 24,888,885.00
UNITED THERAPEUTICS CORP	EQUITY	22,000.00	$ 2,330,240.00
UNITED THERAPEUTICS CORP	EQUITY	4,200.00	$ 444,864.00
UNITED THERAPEUTICS CORP	EQUITY	10,200.00	$ 1,080,384.00
UNITED THERAPEUTICS CORP	EQUITY	17,725.00	$ 1,877,432.00
UNITEDHEALTH GROUP INC	EQUITY	64,348.00	$ 9,085,937.60
UNITEDHEALTH GROUP INC	EQUITY	70,900.00	$ 10,011,080.00
UNITEDHEALTH GROUP INC	EQUITY	129,200.00	$ 18,243,040.00
UNITEDHEALTH GROUP INC	EQUITY	216,500.00	$ 30,569,800.00
UNITEDHEALTH GROUP INC	EQUITY	12,700.00	$ 1,793,240.00
UNITEDHEALTH GROUP INC	EQUITY	17,480.00	$ 2,468,176.00
UNITEDHEALTH GROUP INC	EQUITY	209,600.00	$ 29,595,520.00
UNITEDHEALTH GROUP INC	EQUITY	164,296.00	$ 23,198,595.20
UNITIL CORP	EQUITY	14,000.00	$ 597,380.00
UNIVAR INC	EQUITY	43,884.00	$ 829,846.44
UNIVAR INC	EQUITY	22,400.00	$ 423,584.00
UNIVERSAL DISPLAY CORP	EQUITY	25,000.00	$ 1,695,000.00
UNIVERSAL HEALTH SERVICES B	EQUITY	4,600.00	$ 616,860.00
UNIVERSAL INSURANCE HOLDINGS	EQUITY	31,400.00	$ 583,412.00
UNIVERSAL INSURANCE HOLDINGS	EQUITY	203,826.00	$ 3,787,087.08
UNIVERSAL LOGISTICS HOLDINGS	EQUITY	5,800.00	$ 74,820.00
UNUM GROUP	EQUITY	114,400.00	$ 3,636,776.00
UNUM GROUP	EQUITY	21,200.00	$ 673,948.00
UNUM GROUP	EQUITY	37,200.00	$ 1,182,588.00
URBAN OUTFITTERS INC	EQUITY	118,440.00	$ 3,257,100.00
URBAN OUTFITTERS INC	EQUITY	5,200.00	$ 143,000.00
URBAN OUTFITTERS INC	EQUITY	24,100.00	$ 662,750.00
US BANCORP	EQUITY	386,400.00	$ 15,583,512.00
US CONCRETE INC	EQUITY	140,461.00	$ 8,555,479.51
US FOODS HOLDING CORP	EQUITY	24,771.00	$ 600,449.04
USA TRUCK INC	EQUITY	58,524.00	$ 1,024,755.24
USG CORP	EQUITY	4,600.00	$ 124,016.00
USG CORP	EQUITY	258,668.00	$ 6,973,689.28
USG CORP	EQUITY	23,800.00	$ 641,648.00
VAIL RESORTS INC	EQUITY	15,366.00	$ 2,124,042.18
VAIL RESORTS INC	EQUITY	3,900.00	$ 539,097.00
VAIL RESORTS INC	EQUITY	19,974.00	$ 2,761,006.02
VALERO ENERGY CORP	EQUITY	165,100.00	$ 8,420,100.00
VALERO ENERGY CORP	EQUITY	156,700.00	$ 7,991,700.00
VALERO ENERGY CORP	EQUITY	314,450.00	$ 16,036,950.00
VALERO ENERGY CORP	EQUITY	162,200.00	$ 8,272,200.00

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VALERO ENERGY CORP	EQUITY	61,422.00	$ 3,132,522.00
VALERO ENERGY CORP	EQUITY	366,800.00	$ 18,706,800.00
VALIDUS HOLDINGS LTD	EQUITY	95,200.00	$ 4,625,768.00
VALIDUS HOLDINGS LTD	EQUITY	31,200.00	$ 1,516,008.00
VALMONT INDUSTRIES	EQUITY	1,000.00	$ 135,270.00
VALSPAR CORP/THE	EQUITY	27,300.00	$ 2,949,219.00
VALSPAR CORP/THE	EQUITY	2,200.00	$ 237,666.00
VALSPAR CORP/THE	EQUITY	10,063.00	$ 1,087,105.89
VANTIV INC CL A	EQUITY	62,500.00	$ 3,537,500.00
VANTIV INC CL A	EQUITY	68,200.00	$ 3,860,120.00
VANTIV INC CL A	EQUITY	107,000.00	$ 6,056,200.00
VANTIV INC CL A	EQUITY	19,880.00	$ 1,125,208.00
VARIAN MEDICAL SYSTEMS INC	EQUITY	1,100.00	$ 90,453.00
VARIAN MEDICAL SYSTEMS INC	EQUITY	5,000.00	$ 411,150.00
VCA INC	EQUITY	18,553.00	$ 1,254,368.33
VCA INC	EQUITY	7,800.00	$ 527,358.00
VCA INC	EQUITY	29,900.00	$ 2,021,539.00
VCA INC	EQUITY	168,657.00	$ 11,402,899.77
VECTREN CORP	EQUITY	36,200.00	$ 1,906,654.00
VECTRUS INC	EQUITY	3,522.00	$ 100,341.78
VECTRUS INC	EQUITY	30,600.00	$ 871,794.00
VECTRUS INC	EQUITY	19,357.00	$ 551,480.93
VEECO INSTRUMENTS INC	EQUITY	116,845.00	$ 1,934,953.20
VEEVA SYSTEMS INC CLASS A	EQUITY	50,811.00	$ 1,733,671.32
VEEVA SYSTEMS INC CLASS A	EQUITY	3,600.00	$ 122,832.00
VENTAS INC	EQUITY	17,700.00	$ 1,288,914.00
VENTAS INC	EQUITY	38,282.00	$ 2,787,695.24
VEREIT INC	EQUITY	347,600.00	$ 3,524,664.00
VEREIT INC	EQUITY	43,800.00	$ 444,132.00
VERIFONE SYSTEMS INC	EQUITY	150,400.00	$ 2,788,416.00
VERIFONE SYSTEMS INC	EQUITY	3,900.00	$ 72,306.00
VERIFONE SYSTEMS INC	EQUITY	287,085.00	$ 5,322,555.90
VERIFONE SYSTEMS INC	EQUITY	35,334.00	$ 655,092.36
VERINT SYSTEMS INC	EQUITY	69,791.00	$ 2,312,175.83
VERINT SYSTEMS INC	EQUITY	17,300.00	$ 573,149.00
VERISIGN INC	EQUITY	44,500.00	$ 3,847,470.00
VERISIGN INC	EQUITY	43,500.00	$ 3,761,010.00
VERISIGN INC	EQUITY	13,600.00	$ 1,175,856.00
VERISIGN INC	EQUITY	116,843.00	$ 10,102,245.78
VERISIGN INC	EQUITY	145,700.00	$ 12,597,222.00
VERISK ANALYTICS INC	EQUITY	16,900.00	$ 1,370,252.00
VERISK ANALYTICS INC	EQUITY	8,300.00	$ 672,964.00
VERIZON COMMUNICATIONS INC	EQUITY	451,141.00	$ 25,191,713.44
VERIZON COMMUNICATIONS INC	EQUITY	217,500.00	$ 12,145,200.00
VERIZON COMMUNICATIONS INC	EQUITY	95,815.00	$ 5,350,309.60
VERIZON COMMUNICATIONS INC	EQUITY	335,200.00	$ 18,717,568.00

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VERIZON COMMUNICATIONS INC	EQUITY	334,100.00	$ 18,656,144.00
VERIZON COMMUNICATIONS INC	EQUITY	404,038.00	$ 22,561,481.92
VERIZON COMMUNICATIONS INC	EQUITY	899,900.00	$ 50,250,416.00
VERSARTIS INC	EQUITY	6,500.00	$ 71,890.00
VERTEX PHARMACEUTICALS INC	EQUITY	13,800.00	$ 1,187,076.00
VERTEX PHARMACEUTICALS INC	EQUITY	88,100.00	$ 7,578,362.00
VERTEX PHARMACEUTICALS INC	EQUITY	5,432.00	$ 467,260.64
VF CORP	EQUITY	16,900.00	$ 1,039,181.00
VF CORP	EQUITY	13,800.00	$ 848,562.00
VF CORP	EQUITY	183,800.00	$ 11,301,862.00
VIACOM INC CLASS B	EQUITY	145,700.00	$ 6,042,179.00
VIACOM INC CLASS B	EQUITY	18,600.00	$ 771,342.00
VIACOM INC CLASS B	EQUITY	35,700.00	$ 1,480,479.00
VIAVI SOLUTIONS INC	EQUITY	166,611.00	$ 1,104,630.93
VIRTU FINANCIAL INC CLASS A	EQUITY	26,670.00	$ 480,060.00
VISA INC CLASS A SHARES	EQUITY	165,400.00	$ 12,267,718.00
VISA INC CLASS A SHARES	EQUITY	18,700.00	$ 1,386,979.00
VISA INC CLASS A SHARES	EQUITY	74,600.00	$ 5,533,082.00
VISA INC CLASS A SHARES	EQUITY	249,100.00	$ 18,475,747.00
VISA INC CLASS A SHARES	EQUITY	779,000.00	$ 57,778,430.00
VISA INC CLASS A SHARES	EQUITY	345,600.00	$ 25,633,152.00
VISA INC CLASS A SHARES	EQUITY	311,611.00	$ 23,112,187.87
VISA INC CLASS A SHARES	EQUITY	517,000.00	$ 38,345,890.00
VISHAY INTERTECHNOLOGY INC	EQUITY	133,700.00	$ 1,656,543.00
VISHAY INTERTECHNOLOGY INC	EQUITY	58,600.00	$ 726,054.00
VISTA OUTDOOR INC	EQUITY	3,000.00	$ 143,190.00
VISTA OUTDOOR INC	EQUITY	29,900.00	$ 1,427,127.00
VISTA OUTDOOR INC	EQUITY	11,600.00	$ 553,668.00
VISTEON CORP	EQUITY	39,310.00	$ 2,586,991.10
VISTEON CORP	EQUITY	15,600.00	$ 1,026,636.00
VISTEON CORP	EQUITY	17,700.00	$ 1,164,837.00
VISTEON CORP	EQUITY	59,757.00	$ 3,932,608.17
VISTEON CORP	EQUITY	198,000.00	$ 13,030,380.00
VITAMIN SHOPPE INC	EQUITY	3,600.00	$ 110,052.00
VMWARE INC CLASS A	EQUITY	4,300.00	$ 246,046.00
VMWARE INC CLASS A	EQUITY	92,891.00	$ 5,315,223.02
VMWARE INC CLASS A	EQUITY	229,900.00	$ 13,154,878.00
VORNADO REALTY TRUST	EQUITY	10,800.00	$ 1,081,296.00
VOYA FINANCIAL INC	EQUITY	162,400.00	$ 4,021,024.00
VOYA FINANCIAL INC	EQUITY	158,650.00	$ 3,928,174.00
VOYA FINANCIAL INC	EQUITY	21,200.00	$ 524,912.00
VOYA FINANCIAL INC	EQUITY	150,300.00	$ 3,721,428.00
VULCAN MATERIALS CO	EQUITY	36,600.00	$ 4,405,176.00
VULCAN MATERIALS CO	EQUITY	4,100.00	$ 493,476.00
VWR CORP	EQUITY	27,713.00	$ 800,905.70
VWR CORP	EQUITY	1,500.00	$ 43,350.00

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VWR CORP	EQUITY	51,200.00	$ 1,479,680.00
VWR CORP	EQUITY	107,166.00	$ 3,097,097.40
WABASH NATIONAL CORP	EQUITY	81,900.00	$ 1,040,130.00
WABCO HOLDINGS INC	EQUITY	3,400.00	$ 311,338.00
WABCO HOLDINGS INC	EQUITY	3,200.00	$ 293,024.00
WABTEC CORP	EQUITY	4,700.00	$ 330,081.00
WABTEC CORP	EQUITY	11,200.00	$ 786,576.00
WAGEWORKS INC	EQUITY	29,112.00	$ 1,741,188.72
WAL MART STORES INC	EQUITY	247,000.00	$ 18,035,940.00
WAL MART STORES INC	EQUITY	83,400.00	$ 6,089,868.00
WAL MART STORES INC	EQUITY	43,900.00	$ 3,205,578.00
WAL MART STORES INC	EQUITY	162,002.00	$ 11,829,386.04
WAL MART STORES INC	EQUITY	414,200.00	$ 30,244,884.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	97,030.00	$ 8,079,688.10
WALGREENS BOOTS ALLIANCE INC	EQUITY	26,500.00	$ 2,206,655.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	193,500.00	$ 16,112,745.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	123,200.00	$ 10,258,864.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	312,500.00	$ 26,021,875.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	28,392.00	$ 2,364,201.84
WALT DISNEY CO/THE	EQUITY	163,597.00	$ 16,003,058.54
WALT DISNEY CO/THE	EQUITY	356,500.00	$ 34,872,830.00
WALT DISNEY CO/THE	EQUITY	76,500.00	$ 7,483,230.00
WALT DISNEY CO/THE	EQUITY	67,900.00	$ 6,641,978.00
WALT DISNEY CO/THE	EQUITY	94,600.00	$ 9,253,772.00
WALT DISNEY CO/THE	EQUITY	59,265.00	$ 5,797,302.30
WALT DISNEY CO/THE	EQUITY	251,600.00	$ 24,611,512.00
WASHINGTON FEDERAL INC	EQUITY	55,500.00	$ 1,346,430.00
WASHINGTON FEDERAL INC	EQUITY	10,800.00	$ 262,008.00
WASTE CONNECTIONS INC	EQUITY	4,669.00	$ 336,401.45
WASTE CONNECTIONS INC	EQUITY	34,600.00	$ 2,492,930.00
WASTE CONNECTIONS INC	EQUITY	67,500.00	$ 4,863,375.00
WASTE MANAGEMENT INC	EQUITY	50,800.00	$ 3,366,516.00
WASTE MANAGEMENT INC	EQUITY	4,900.00	$ 324,723.00
WASTE MANAGEMENT INC	EQUITY	110,734.00	$ 7,338,342.18
WATERS CORP	EQUITY	3,100.00	$ 436,015.00
WATERS CORP	EQUITY	25,600.00	$ 3,600,640.00
WATERS CORP	EQUITY	45,443.00	$ 6,391,557.95
WATERSTONE FINANCIAL INC	EQUITY	28,700.00	$ 439,971.00
WATSCO INC	EQUITY	11,100.00	$ 1,561,659.00
WATSCO INC	EQUITY	5,200.00	$ 731,588.00
WATSCO INC	EQUITY	28,085.00	$ 3,951,278.65
WATTS WATER TECHNOLOGIES A	EQUITY	29,712.00	$ 1,731,021.12
WCI COMMUNITIES INC	EQUITY	139,400.00	$ 2,355,860.00
WEATHERFORD INTERNATIONAL PL	EQUITY	78,500.00	$ 435,675.00
WEBSTER FINANCIAL CORP	EQUITY	84,925.00	$ 2,883,203.75
WEBSTER FINANCIAL CORP	EQUITY	116,300.00	$ 3,948,385.00

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WEC ENERGY GROUP INC	EQUITY	67,204.00	$ 4,388,421.20
WEC ENERGY GROUP INC	EQUITY	14,600.00	$ 953,380.00
WEINGARTEN REALTY INVESTORS	EQUITY	17,700.00	$ 722,514.00
WEINGARTEN REALTY INVESTORS	EQUITY	262,710.00	$ 10,723,822.20
WELLCARE HEALTH PLANS INC	EQUITY	4,800.00	$ 514,944.00
WELLCARE HEALTH PLANS INC	EQUITY	19,700.00	$ 2,113,416.00
WELLS FARGO + CO	EQUITY	270,406.00	$ 12,798,315.98
WELLS FARGO + CO	EQUITY	501,800.00	$ 23,750,194.00
WELLS FARGO + CO	EQUITY	120,100.00	$ 5,684,333.00
WELLS FARGO + CO	EQUITY	250,915.00	$ 11,875,806.95
WELLS FARGO + CO	EQUITY	710,700.00	$ 33,637,431.00
WELLS FARGO + CO	EQUITY	892,200.00	$ 42,227,826.00
WELLS FARGO + CO	EQUITY	693,583.00	$ 32,827,283.39
WELLS FARGO + CO	EQUITY	563,628.00	$ 26,676,513.24
WELLTOWER INC	EQUITY	17,100.00	$ 1,302,507.00
WELLTOWER INC	EQUITY	29,032.00	$ 2,211,367.44
WENDY S CO/THE	EQUITY	25,500.00	$ 245,310.00
WESCO INTERNATIONAL INC	EQUITY	14,303.00	$ 736,461.47
WESCO INTERNATIONAL INC	EQUITY	2,300.00	$ 118,427.00
WEST CORP	EQUITY	54,100.00	$ 1,063,606.00
WEST PHARMACEUTICAL SERVICES	EQUITY	7,700.00	$ 584,276.00
WESTAR ENERGY INC	EQUITY	54,700.00	$ 3,068,123.00
WESTERN ALLIANCE BANCORP	EQUITY	115,100.00	$ 3,758,015.00
WESTERN DIGITAL CORP	EQUITY	83,600.00	$ 3,950,936.00
WESTERN DIGITAL CORP	EQUITY	182,010.00	$ 8,601,792.60
WESTERN DIGITAL CORP	EQUITY	15,486.00	$ 731,868.36
WESTERN DIGITAL CORP	EQUITY	93,000.00	$ 4,395,180.00
WESTERN UNION CO	EQUITY	167,600.00	$ 3,214,568.00
WESTERN UNION CO	EQUITY	34,000.00	$ 652,120.00
WESTERN UNION CO	EQUITY	33,000.00	$ 632,940.00
WESTLAKE CHEMICAL CORP	EQUITY	2,000.00	$ 85,840.00
WESTLAKE CHEMICAL CORP	EQUITY	35,934.00	$ 1,542,287.28
WESTROCK CO	EQUITY	14,443.00	$ 561,399.41
WESTROCK CO	EQUITY	82,090.00	$ 3,190,838.30
WESTROCK CO	EQUITY	13,000.00	$ 505,310.00
WESTROCK CO	EQUITY	168,400.00	$ 6,545,708.00
WESTROCK CO	EQUITY	50,504.00	$ 1,963,090.48
WEX INC	EQUITY	3,900.00	$ 345,813.00
WEX INC	EQUITY	39,800.00	$ 3,529,066.00
WEYERHAEUSER CO	EQUITY	41,840.00	$ 1,245,576.80
WEYERHAEUSER CO	EQUITY	28,626.00	$ 852,196.02
WGL HOLDINGS INC	EQUITY	31,815.00	$ 2,252,183.85
WHIRLPOOL CORP	EQUITY	49,235.00	$ 8,204,520.40
WHIRLPOOL CORP	EQUITY	3,800.00	$ 633,232.00
WHIRLPOOL CORP	EQUITY	23,025.00	$ 3,836,886.00
WHIRLPOOL CORP	EQUITY	2,500.00	$ 416,600.00

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WHIRLPOOL CORP	EQUITY	6,100.00	$ 1,016,504.00
WHIRLPOOL CORP	EQUITY	31,808.00	$ 5,300,485.12
WHITE MOUNTAINS INSURANCE GP	EQUITY	2,500.00	$ 2,105,000.00
WHITEWAVE FOODS CO	EQUITY	8,600.00	$ 403,684.00
WHITING PETROLEUM CORP	EQUITY	26,882.00	$ 248,927.32
WHITING PETROLEUM CORP	EQUITY	6,300.00	$ 58,338.00
WHITING PETROLEUM CORP	EQUITY	142,973.00	$ 1,323,929.98
WHOLE FOODS MARKET INC	EQUITY	17,200.00	$ 550,744.00
WILEY (JOHN) + SONS CLASS A	EQUITY	1,900.00	$ 99,142.00
WILEY (JOHN) + SONS CLASS A	EQUITY	4,600.00	$ 240,028.00
WILLIAM LYON HOMES CL A	EQUITY	22,233.00	$ 358,395.96
WILLIAM LYON HOMES CL A	EQUITY	214,942.00	$ 3,464,865.04
WILLIAMS COS INC	EQUITY	42,900.00	$ 927,927.00
WILLIAMS COS INC	EQUITY	94,074.00	$ 2,034,820.62
WILLIAMS SONOMA INC	EQUITY	11,300.00	$ 589,069.00
WILLIAMS SONOMA INC	EQUITY	26,091.00	$ 1,360,123.83
WILLIAMS SONOMA INC	EQUITY	15,500.00	$ 808,015.00
WINTRUST FINANCIAL CORP	EQUITY	75,480.00	$ 3,849,480.00
WOLVERINE WORLD WIDE INC	EQUITY	9,700.00	$ 197,104.00
WOODWARD INC	EQUITY	19,188.00	$ 1,105,996.32
WORKDAY INC CLASS A	EQUITY	5,700.00	$ 425,619.00
WORLD ACCEPTANCE CORP	EQUITY	11,000.00	$ 501,600.00
WORLD FUEL SERVICES CORP	EQUITY	3,500.00	$ 166,215.00
WORLD FUEL SERVICES CORP	EQUITY	13,300.00	$ 631,617.00
WORLD FUEL SERVICES CORP	EQUITY	12,220.00	$ 580,327.80
WORLD FUEL SERVICES CORP	EQUITY	42,300.00	$ 2,008,827.00
WORTHINGTON INDUSTRIES	EQUITY	13,800.00	$ 583,740.00
WP CAREY INC	EQUITY	5,500.00	$ 381,810.00
WPX ENERGY INC	EQUITY	66,914.00	$ 622,969.34
WPX ENERGY INC	EQUITY	11,900.00	$ 110,789.00
WPX ENERGY INC	EQUITY	146,750.00	$ 1,366,242.50
WR BERKLEY CORP	EQUITY	5,300.00	$ 317,576.00
WR GRACE + CO	EQUITY	22,032.00	$ 1,612,962.72
WR GRACE + CO	EQUITY	3,500.00	$ 256,235.00
WRIGHT MEDICAL GROUP NV	EQUITY	13,942.00	$ 242,172.54
WSFS FINANCIAL CORP	EQUITY	22,473.00	$ 723,405.87
WW GRAINGER INC	EQUITY	2,000.00	$ 454,500.00
WYNDHAM WORLDWIDE CORP	EQUITY	48,600.00	$ 3,461,778.00
WYNDHAM WORLDWIDE CORP	EQUITY	16,500.00	$ 1,175,295.00
WYNDHAM WORLDWIDE CORP	EQUITY	6,400.00	$ 455,872.00
WYNDHAM WORLDWIDE CORP	EQUITY	17,300.00	$ 1,232,279.00
WYNDHAM WORLDWIDE CORP	EQUITY	241,000.00	$ 17,166,430.00
WYNN RESORTS LTD	EQUITY	4,100.00	$ 371,624.00
XCEL ENERGY INC	EQUITY	130,400.00	$ 5,839,312.00
XCEL ENERGY INC	EQUITY	347,800.00	$ 15,574,484.00
XCEL ENERGY INC	EQUITY	11,961.00	$ 535,613.58

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Security Name	Asset Class	Shares/Par Value	Base Market Value
XCEL ENERGY INC	EQUITY	220,300.00	$ 9,865,034.00
XCERRA CORP	EQUITY	521,200.00	$ 2,996,900.00
XENIA HOTELS + RESORTS INC	EQUITY	87,000.00	$ 1,459,860.00
XEROX CORP	EQUITY	661,100.00	$ 6,273,839.00
XEROX CORP	EQUITY	388,500.00	$ 3,686,865.00
XEROX CORP	EQUITY	58,200.00	$ 552,318.00
XEROX CORP	EQUITY	151,400.00	$ 1,436,786.00
XILINX INC	EQUITY	73,380.00	$ 3,385,019.40
XILINX INC	EQUITY	40,600.00	$ 1,872,878.00
XILINX INC	EQUITY	158,495.00	$ 7,311,374.35
XL GROUP PLC	EQUITY	68,700.00	$ 2,288,397.00
XL GROUP PLC	EQUITY	14,000.00	$ 466,340.00
XL GROUP PLC	EQUITY	185,600.00	$ 6,182,336.00
XPO LOGISTICS INC	EQUITY	1,022,400.00	$ 26,848,224.00
XURA INC	EQUITY	91,390.00	$ 2,232,657.70
XYLEM INC	EQUITY	22,400.00	$ 1,000,160.00
YADKIN FINANCIAL CORP	EQUITY	4,493.00	$ 112,729.37
YADKIN FINANCIAL CORP	EQUITY	106,253.00	$ 2,665,887.77
YAHOO INC	EQUITY	53,700.00	$ 2,016,972.00
YELP INC	EQUITY	3,400.00	$ 103,224.00
YRC WORLDWIDE INC	EQUITY	97,300.00	$ 856,240.00
YUM BRANDS INC	EQUITY	23,300.00	$ 1,932,036.00
YUM BRANDS INC	EQUITY	117,700.00	$ 9,759,684.00
ZAYO GROUP HOLDINGS INC	EQUITY	24,800.00	$ 692,664.00
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	2,800.00	$ 140,280.00
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	104,688.00	$ 5,244,868.80
ZELTIQ AESTHETICS INC	EQUITY	380,629.00	$ 10,402,590.57
ZENDESK INC	EQUITY	76,992.00	$ 2,031,048.96
ZILLOW GROUP INC A	EQUITY	1,700.00	$ 62,305.00
ZILLOW GROUP INC C	EQUITY	4,600.00	$ 166,888.00
ZILLOW GROUP INC C	EQUITY	621,600.00	$ 22,551,648.00
ZIMMER BIOMET HOLDINGS INC	EQUITY	32,500.00	$ 3,912,350.00
ZIMMER BIOMET HOLDINGS INC	EQUITY	8,200.00	$ 987,116.00
ZIONS BANCORPORATION	EQUITY	22,600.00	$ 567,938.00
ZIONS BANCORPORATION	EQUITY	187,300.00	$ 4,706,849.00
ZOETIS INC	EQUITY	134,200.00	$ 6,369,132.00
ZOETIS INC	EQUITY	44,500.00	$ 2,111,970.00
ZOETIS INC	EQUITY	76,900.00	$ 3,649,674.00
TREASURY BILL	FIXED INCOME	716,000.00	$ 713,867.04
S+P500 EMINI FUT SEP16	FUTURE	6,950.00	$ -
S+P500 EMINI FUT SEP16	FUTURE	3,850.00	$ -
Total Domestic Active Equity			**$ 17,859,407,682.22**
Bond			
BANC OF AMERICA SEURITIES LLC	EQUITY	(430,000.00)	$ (430,000.00)
CITIGROUP	EQUITY	(278,000.00)	$ (278,000.00)

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
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Security Name	Asset Class	Shares/Par Value	Base Market Value
CITIGROUP CAPITAL XIII	EQUITY	299,500.00	$ 7,807,965.00
CITIGROUP CAPITAL XIII	EQUITY	28,575.00	$ 744,950.25
CORP BACKED TRUST CERTS	EQUITY	8,200.00	$ 410.00
CREDIT SUISSE SEC (USD) LLC	EQUITY	(320,000.00)	$ (320,000.00)
FORWARDS CCRDRTUS8 BOC USD	EQUITY	(320,000.00)	$ (320,000.00)
FUTURES GOLDMAN COC	EQUITY	62,000.00	$ 62,000.00
REPO GOLDMAN SACHS COC	EQUITY	40,000.00	$ 40,000.00
REPO JP MORGAN COC	EQUITY	560,000.00	$ 560,000.00
SWAP BANK OF AMERICA BOC	EQUITY	(1,930,000.00)	$ (1,930,000.00)
SWAP CREDIT SUISSE COC	EQUITY	575,000.00	$ 575,000.00
SWAP DEUTSCHE BANK BOC	EQUITY	(100,000.00)	$ (100,000.00)
SWAP GOLDMAN SACHS BOC	EQUITY	(750,000.00)	$ (750,000.00)
SWAP GOLDMAN SACHS COC	EQUITY	710,000.00	$ 710,000.00
SWAP JP MORGAN COC	EQUITY	253,000.00	$ 253,000.00
TBA CREDIT SUISSE BOC	EQUITY	(575,000.00)	$ (575,000.00)
TBA GOLDMAN SACHS BOC	EQUITY	(560,000.00)	$ (560,000.00)
TBA JP MORGAN BOC	EQUITY	(253,000.00)	$ (253,000.00)
TBA WESTERN/LEHMAN RECEIVABLE	EQUITY	748,476.56	$ 97,301.95
1011778 BC / NEW RED FIN	FIXED INCOME	700,000.00	$ 705,250.00
1211 AVENUE OF THE AMERICAS TR	FIXED INCOME	5,000,000.00	$ 5,300,012.50
1211 AVENUE OF THE AMERICAS TR	FIXED INCOME	3,920,000.00	$ 4,348,566.54
21ST CENTURY FOX AMERICA	FIXED INCOME	1,754,000.00	$ 2,324,621.80
21ST CENTURY FOX AMERICA	FIXED INCOME	1,050,000.00	$ 1,333,204.95
21ST CENTURY FOX AMERICA	FIXED INCOME	4,510,000.00	$ 5,914,400.47
21ST CENTURY FOX AMERICA	FIXED INCOME	2,000,000.00	$ 2,159,434.00
21ST CENTURY FOX AMERICA	FIXED INCOME	5,440,000.00	$ 6,026,905.28
21ST CENTURY FOX AMERICA	FIXED INCOME	840,000.00	$ 909,884.64
21ST CENTURY FOX AMERICA	FIXED INCOME	4,555,000.00	$ 5,688,206.57
21ST CENTURY FOX AMERICA	FIXED INCOME	300,000.00	$ 334,951.20
21ST CENTURY FOX AMERICA	FIXED INCOME	90,000.00	$ 114,109.74
21ST CENTURY FOX AMERICA	FIXED INCOME	150,000.00	$ 200,655.90
321 HENDERSON RECEIVABLES LLC	FIXED INCOME	757,977.91	$ 793,794.11
ABB FINANCE USA INC	FIXED INCOME	190,000.00	$ 216,123.48
ABBVIE INC	FIXED INCOME	1,565,000.00	$ 1,586,974.17
ABBVIE INC	FIXED INCOME	2,300,000.00	$ 2,331,257.00
ABBVIE INC	FIXED INCOME	1,700,000.00	$ 1,711,932.30
ABBVIE INC	FIXED INCOME	2,100,000.00	$ 2,146,878.30
ABBVIE INC	FIXED INCOME	300,000.00	$ 310,209.00
ABBVIE INC	FIXED INCOME	1,725,000.00	$ 1,763,507.18
ABBVIE INC	FIXED INCOME	9,075,000.00	$ 9,128,596.95
ABBVIE INC	FIXED INCOME	585,000.00	$ 612,980.55
ABBVIE INC	FIXED INCOME	1,751,000.00	$ 1,830,080.41
ABBVIE INC	FIXED INCOME	365,000.00	$ 386,006.12
ABBVIE INC	FIXED INCOME	9,455,000.00	$ 9,577,706.99
ABBVIE INC	FIXED INCOME	220,000.00	$ 222,673.88
ABBVIE INC	FIXED INCOME	180,000.00	$ 182,336.04

MINNESOTA STATE BOARD OF INVESTMENT
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As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
ABBVIE INC	FIXED INCOME	480,000.00	$ 489,574.08
ABBVIE INC	FIXED INCOME	340,000.00	$ 344,620.60
ABBVIE INC	FIXED INCOME	184,000.00	$ 187,610.08
ABBVIE INC	FIXED INCOME	711,000.00	$ 724,486.25
ABBVIE INC	FIXED INCOME	110,000.00	$ 110,649.66
ABBVIE INC	FIXED INCOME	200,000.00	$ 203,924.00
ABBVIE INC	FIXED INCOME	1,000,000.00	$ 1,047,830.00
ABC SUPPLY CO INC	FIXED INCOME	428,000.00	$ 441,910.00
ABC SUPPLY CO INC	FIXED INCOME	79,000.00	$ 81,765.00
ABN AMRO BANK NV	FIXED INCOME	3,625,000.00	$ 3,763,040.00
ABN AMRO BANK NV	FIXED INCOME	400,000.00	$ 415,232.00
ABN AMRO BANK NV	FIXED INCOME	990,000.00	$ 1,027,699.20
ACADIA HEALTHCARE CO INC	FIXED INCOME	267,000.00	$ 271,005.00
ACTAVIS FUNDING SCS	FIXED INCOME	2,400,000.00	$ 2,500,387.20
ACTAVIS FUNDING SCS	FIXED INCOME	2,500,000.00	$ 2,507,632.50
ACTAVIS FUNDING SCS	FIXED INCOME	125,000.00	$ 128,916.13
ACTAVIS FUNDING SCS	FIXED INCOME	3,000,000.00	$ 3,125,484.00
ACTAVIS FUNDING SCS	FIXED INCOME	4,391,000.00	$ 4,560,316.96
ACTAVIS FUNDING SCS	FIXED INCOME	3,200,000.00	$ 3,370,022.40
ACTAVIS FUNDING SCS	FIXED INCOME	4,900,000.00	$ 5,104,957.20
ACTAVIS FUNDING SCS	FIXED INCOME	7,650,000.00	$ 7,754,261.85
ACTAVIS FUNDING SCS	FIXED INCOME	20,000.00	$ 20,929.74
ACTAVIS FUNDING SCS	FIXED INCOME	2,765,000.00	$ 2,851,624.69
ACTAVIS FUNDING SCS	FIXED INCOME	1,443,000.00	$ 1,503,357.80
ACTAVIS FUNDING SCS	FIXED INCOME	4,530,000.00	$ 4,591,739.37
ACTAVIS FUNDING SCS	FIXED INCOME	935,000.00	$ 981,818.26
ACTAVIS FUNDING SCS	FIXED INCOME	70,000.00	$ 71,940.47
ACTAVIS FUNDING SCS	FIXED INCOME	1,250,000.00	$ 1,302,285.00
ACTAVIS FUNDING SCS	FIXED INCOME	410,000.00	$ 430,529.93
ACTAVIS FUNDING SCS	FIXED INCOME	730,000.00	$ 758,148.80
ACTAVIS INC	FIXED INCOME	2,625,000.00	$ 2,681,923.13
ACTIVISION BLIZZARD	FIXED INCOME	677,000.00	$ 708,311.25
ACTIVISION BLIZZARD	FIXED INCOME	180,000.00	$ 195,750.00
ACTIVISION BLIZZARD	FIXED INCOME	700,000.00	$ 732,375.00
ACTIVISION BLIZZARD	FIXED INCOME	70,000.00	$ 76,125.00
ADT CORP	FIXED INCOME	396,000.00	$ 417,780.00
AEGIS ASSET BACKED SECURITIES	FIXED INCOME	990,726.45	$ 928,260.45
AES CORP/VA	FIXED INCOME	196,000.00	$ 195,510.00
AES CORP/VA	FIXED INCOME	318,000.00	$ 358,545.00
AES CORP/VA	FIXED INCOME	233,000.00	$ 237,951.25
AES CORP/VA	FIXED INCOME	50,000.00	$ 56,375.00
AES CORP/VA	FIXED INCOME	1,040,000.00	$ 1,027,000.00
AES CORP/VA	FIXED INCOME	90,000.00	$ 92,137.50
AES CORP/VA	FIXED INCOME	850,000.00	$ 852,125.00
AETNA INC	FIXED INCOME	3,555,000.00	$ 3,631,446.72
AETNA INC	FIXED INCOME	1,539,000.00	$ 1,598,248.42

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
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Security Name	Asset Class	Shares/Par Value	Base Market Value
AETNA INC	FIXED INCOME	8,500,000.00	$ 8,967,559.50
AETNA INC	FIXED INCOME	1,590,000.00	$ 1,651,211.82
AETNA INC	FIXED INCOME	1,925,000.00	$ 1,966,395.20
AETNA INC	FIXED INCOME	2,250,000.00	$ 2,295,634.50
AETNA INC	FIXED INCOME	273,000.00	$ 288,016.91
AETNA INC	FIXED INCOME	5,965,000.00	$ 6,136,935.16
AETNA INC	FIXED INCOME	370,000.00	$ 374,806.30
AETNA INC	FIXED INCOME	665,000.00	$ 684,167.96
AETNA INC	FIXED INCOME	160,000.00	$ 163,245.12
AETNA INC	FIXED INCOME	480,000.00	$ 489,384.48
AETNA INC	FIXED INCOME	630,000.00	$ 637,492.59
AETNA INC	FIXED INCOME	260,000.00	$ 265,591.04
AETNA INC	FIXED INCOME	1,640,000.00	$ 1,687,271.36
AETNA INC	FIXED INCOME	1,040,000.00	$ 1,061,093.28
AFRICAN DEVELOPMENT BANK	FIXED INCOME	2,600,000.00	$ 3,498,505.40
AGRIUM INC	FIXED INCOME	295,000.00	$ 284,881.80
AIA GROUP LTD	FIXED INCOME	2,400,000.00	$ 2,485,586.40
AID ISRAEL	FIXED INCOME	4,400,000.00	$ 5,563,408.40
AID ISRAEL	FIXED INCOME	1,500,000.00	$ 1,888,320.00
AID ISRAEL	FIXED INCOME	200,000.00	$ 253,302.00
AIR LEASE CORP	FIXED INCOME	475,000.00	$ 486,860.75
AIRE VALLEY MORTGAGES PLC	FIXED INCOME	2,134,996.72	$ 2,079,730.19
AIRE VALLEY MORTGAGES PLC	FIXED INCOME	1,364,293.75	$ 1,329,950.38
AIRE VALLEY MORTGAGES PLC	FIXED INCOME	4,380,984.05	$ 4,286,328.51
ALEXANDRIA REAL ESTATE E	FIXED INCOME	2,927,000.00	$ 3,016,967.20
ALIBABA GROUP HOLDING	FIXED INCOME	800,000.00	$ 816,936.00
ALLEGHANY CORP	FIXED INCOME	3,270,000.00	$ 3,641,426.22
ALLEGHANY CORP	FIXED INCOME	2,175,000.00	$ 2,435,345.33
ALLEGION US HOLDING CO	FIXED INCOME	332,000.00	$ 346,940.00
ALLY FINANCIAL INC	FIXED INCOME	6,815,000.00	$ 7,138,712.50
ALLY FINANCIAL INC	FIXED INCOME	6,200,000.00	$ 6,228,978.80
ALLY FINANCIAL INC	FIXED INCOME	3,400,000.00	$ 3,451,000.00
ALLY FINANCIAL INC	FIXED INCOME	246,000.00	$ 250,612.50
ALLY FINANCIAL INC	FIXED INCOME	651,000.00	$ 640,421.25
ALLY FINANCIAL INC	FIXED INCOME	900,000.00	$ 902,250.00
ALLY FINANCIAL INC	FIXED INCOME	1,909,000.00	$ 2,128,535.00
ALTICE US FINANCE I CORP	FIXED INCOME	200,000.00	$ 198,500.00
ALTICE US FINANCE I CORP	FIXED INCOME	429,000.00	$ 429,000.00
ALTRIA GROUP INC	FIXED INCOME	5,425,000.00	$ 6,069,164.50
ALTRIA GROUP INC	FIXED INCOME	745,000.00	$ 955,165.25
ALTRIA GROUP INC	FIXED INCOME	390,000.00	$ 701,588.16
ALTRIA GROUP INC	FIXED INCOME	1,030,000.00	$ 1,269,812.84
ALTRIA GROUP INC	FIXED INCOME	1,030,000.00	$ 1,908,776.43
ALTRIA GROUP INC	FIXED INCOME	1,370,000.00	$ 1,562,661.73
ALTRIA GROUP INC	FIXED INCOME	2,230,000.00	$ 2,335,764.44
ALTRIA GROUP INC	FIXED INCOME	1,270,000.00	$ 1,628,268.27

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AMAZON.COM INC	FIXED INCOME	5,300,000.00	$ 5,718,482.70
AMAZON.COM INC	FIXED INCOME	177,000.00	$ 208,188.82
AMAZON.COM INC	FIXED INCOME	157,000.00	$ 191,101.50
AMAZON.COM INC	FIXED INCOME	1,080,000.00	$ 1,314,583.56
AMC NETWORKS INC	FIXED INCOME	152,000.00	$ 150,461.00
AMER AIRLINE 16 2 AA PTT	FIXED INCOME	7,025,000.00	$ 7,263,288.00
AMER AIRLN 15 1 A PTT	FIXED INCOME	1,321,993.02	$ 1,330,189.38
AMEREN CORP	FIXED INCOME	-	$ -
AMERICA MOVIL SAB DE CV	FIXED INCOME	880,000.00	$ 928,470.40
AMERICA MOVIL SAB DE CV	FIXED INCOME	920,000.00	$ 1,019,382.08
AMERICA MOVIL SAB DE CV	FIXED INCOME	1,464,000.00	$ 1,502,091.82
AMERICAN AXLE + MFG INC	FIXED INCOME	143,000.00	$ 145,513.94
AMERICAN AXLE + MFG INC	FIXED INCOME	132,000.00	$ 136,950.00
AMERICAN CAMPUS CMNTYS	FIXED INCOME	4,525,000.00	$ 4,670,134.85
AMERICAN CREDIT ACCEPTANCE REC	FIXED INCOME	1,916,392.44	$ 1,914,015.73
AMERICAN ELECTRIC POWER	FIXED INCOME	1,605,000.00	$ 1,609,625.61
AMERICAN EXPRESS CO	FIXED INCOME	610,000.00	$ 609,237.50
AMERICAN EXPRESS CO	FIXED INCOME	5,550,000.00	$ 5,543,062.50
AMERICAN EXPRESS CO	FIXED INCOME	1,500,000.00	$ 1,538,416.50
AMERICAN EXPRESS CO	FIXED INCOME	3,225,000.00	$ 3,240,957.30
AMERICAN EXPRESS CO	FIXED INCOME	5,080,000.00	$ 5,210,103.88
AMERICAN EXPRESS CREDIT	FIXED INCOME	6,465,000.00	$ 6,579,689.10
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	544,293.34	$ 253,713.96
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	2,449,165.14	$ 1,761,046.97
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	2,485,398.70	$ 1,632,945.72
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	205,017.21	$ 196,957.41
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	686,628.84	$ 274,029.86
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	2,364,609.59	$ 1,481,568.13
AMERICAN HOMES 4 RENT	FIXED INCOME	4,966,125.41	$ 4,906,794.12
AMERICAN HONDA FINANCE	FIXED INCOME	5,220,000.00	$ 5,389,911.00
AMERICAN INTL GROUP	FIXED INCOME	300,000.00	$ 290,233.20
AMERICAN INTL GROUP	FIXED INCOME	2,225,000.00	$ 2,267,731.13
AMERICAN INTL GROUP	FIXED INCOME	630,000.00	$ 603,202.32
AMERICAN INTL GROUP	FIXED INCOME	1,084,000.00	$ 1,002,234.96
AMERICAN INTL GROUP	FIXED INCOME	1,860,000.00	$ 1,916,789.52
AMERICAN INTL GROUP	FIXED INCOME	2,600,000.00	$ 2,896,467.60
AMERICAN INTL GROUP	FIXED INCOME	1,388,000.00	$ 1,415,760.00
AMERICAN INTL GROUP	FIXED INCOME	1,080,000.00	$ 1,100,741.40
AMERICAN MUNI PWR OHIO INC OHR	FIXED INCOME	5,630,000.00	$ 8,715,746.70
AMERICAN MUNI PWR OHIO INC OHR	FIXED INCOME	1,165,000.00	$ 1,614,328.85
AMERICAN TOWER CORP	FIXED INCOME	1,412,000.00	$ 1,473,001.22
AMERICAN TOWER CORP	FIXED INCOME	1,412,000.00	$ 1,533,005.58
AMERICOLD LLC TRUST	FIXED INCOME	1,700,000.00	$ 1,876,878.03
AMERICOLD LLC TRUST	FIXED INCOME	1,065,738.06	$ 1,116,624.49
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	7,235,000.00	$ 7,267,281.85
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	25,529.80	$ 25,528.19

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	1,225,947.30	$ 1,225,870.92
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	2,680,000.00	$ 2,684,478.82
AMERIQUEST MORTGAGE SECURITIES	FIXED INCOME	1,134,228.36	$ 1,046,393.83
AMGEN INC	FIXED INCOME	1,095,000.00	$ 1,141,307.55
AMGEN INC	FIXED INCOME	3,900,000.00	$ 3,900,698.10
AMGEN INC	FIXED INCOME	722,000.00	$ 757,186.67
AMGEN INC	FIXED INCOME	1,189,000.00	$ 1,242,282.66
AMGEN INC	FIXED INCOME	250,000.00	$ 268,235.75
AMGEN INC	FIXED INCOME	162,000.00	$ 169,259.71
AMPHENOL CORP	FIXED INCOME	2,700,000.00	$ 2,791,022.40
AMSURG CORP	FIXED INCOME	79,000.00	$ 81,567.50
AMSURG CORP	FIXED INCOME	188,000.00	$ 193,170.00
ANADARKO PETROLEUM CORP	FIXED INCOME	710,000.00	$ 857,328.55
ANADARKO PETROLEUM CORP	FIXED INCOME	1,095,000.00	$ 1,209,186.60
ANADARKO PETROLEUM CORP	FIXED INCOME	1,407,000.00	$ 1,492,283.90
ANADARKO PETROLEUM CORP	FIXED INCOME	2,800,000.00	$ 3,225,916.40
ANADARKO PETROLEUM CORP	FIXED INCOME	615,000.00	$ 601,125.60
ANADARKO PETROLEUM CORP	FIXED INCOME	845,000.00	$ 947,319.36
ANADARKO PETROLEUM CORP	FIXED INCOME	502,000.00	$ 554,348.56
ANADARKO PETROLEUM CORP	FIXED INCOME	551,000.00	$ 634,814.26
ANADARKO PETROLEUM CORP	FIXED INCOME	435,000.00	$ 457,858.38
ANADARKO PETROLEUM CORP	FIXED INCOME	860,000.00	$ 980,762.92
ANADARKO PETROLEUM CORP	FIXED INCOME	294,000.00	$ 309,449.11
ANADARKO PETROLEUM CORP	FIXED INCOME	570,000.00	$ 604,549.98
ANADARKO PETROLEUM CORP	FIXED INCOME	1,040,000.00	$ 1,148,451.20
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,213,000.00	$ 1,421,444.35
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	3,920,000.00	$ 4,199,284.32
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	5,670,000.00	$ 6,073,964.82
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	2,275,000.00	$ 2,665,940.55
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	10,625,000.00	$ 11,381,988.75
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	14,000,000.00	$ 14,518,210.00
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	14,855,000.00	$ 15,913,359.33
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,554,000.00	$ 1,821,042.47
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	810,000.00	$ 910,219.68
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,303,000.00	$ 1,372,932.01
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,534,000.00	$ 1,643,291.36
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	875,000.00	$ 907,388.13
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,000,000.00	$ 1,011,693.00
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	6,710,000.00	$ 7,863,059.82
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	2,040,000.00	$ 2,149,486.80
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	8,290,000.00	$ 8,880,629.34
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,190,000.00	$ 1,234,047.85
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	7,010,000.00	$ 7,029,354.61
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	750,000.00	$ 750,436.50
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	1,490,000.00	$ 1,672,608.44
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	750,000.00	$ 839,150.25

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	2,170,000.00	$ 2,207,669.03
ANTERO RESOURCES CORP	FIXED INCOME	145,000.00	$ 139,200.00
ANTERO RESOURCES CORP	FIXED INCOME	297,000.00	$ 288,090.00
ANTHEM INC	FIXED INCOME	4,061,000.00	$ 4,341,152.15
ANTHEM INC	FIXED INCOME	3,885,000.00	$ 4,012,913.63
ANTHEM INC	FIXED INCOME	458,000.00	$ 474,177.93
ANTHEM INC	FIXED INCOME	210,000.00	$ 218,855.91
ANTHEM INC	FIXED INCOME	670,000.00	$ 716,220.62
ANTHEM INC	FIXED INCOME	510,000.00	$ 527,629.68
AON PLC	FIXED INCOME	360,000.00	$ 386,169.12
AON PLC	FIXED INCOME	455,000.00	$ 479,905.34
AON PLC	FIXED INCOME	410,000.00	$ 419,150.79
APACHE CORP	FIXED INCOME	2,891,000.00	$ 2,961,551.96
APACHE CORP	FIXED INCOME	2,745,000.00	$ 2,657,272.55
APACHE CORP	FIXED INCOME	880,000.00	$ 901,475.52
APACHE CORP	FIXED INCOME	396,000.00	$ 451,839.17
APACHE CORP	FIXED INCOME	264,000.00	$ 274,947.29
APACHE CORP	FIXED INCOME	1,174,000.00	$ 1,206,950.66
APACHE CORP	FIXED INCOME	1,880,000.00	$ 1,957,957.96
APOLLO RESIDENTIAL MORTGAGE SE	FIXED INCOME	1,859,486.69	$ 1,892,027.71
APPALACHIAN POWER CO	FIXED INCOME	1,700,000.00	$ 1,842,213.50
APPLE INC	FIXED INCOME	344,000.00	$ 323,240.29
APPLE INC	FIXED INCOME	1,187,000.00	$ 1,293,217.51
APPLE INC	FIXED INCOME	670,000.00	$ 629,566.84
APPLE INC	FIXED INCOME	5,100,000.00	$ 5,760,842.70
APPLE INC	FIXED INCOME	355,000.00	$ 400,999.84
APPLE INC	FIXED INCOME	359,000.00	$ 381,105.78
APPLE INC	FIXED INCOME	826,000.00	$ 829,320.52
APPLE INC	FIXED INCOME	4,090,000.00	$ 4,455,989.56
APPLE INC	FIXED INCOME	895,000.00	$ 972,735.23
APPLEBEES/IHOP FUNDING LLC	FIXED INCOME	2,517,000.00	$ 2,561,738.92
APPLIED MATERIALS INC	FIXED INCOME	367,000.00	$ 406,921.53
APX GROUP INC	FIXED INCOME	232,000.00	$ 229,680.00
APX GROUP INC	FIXED INCOME	613,000.00	$ 617,597.50
ARAMARK SERVICES INC	FIXED INCOME	526,000.00	$ 536,520.00
ARCH CAPITAL GROUP LTD	FIXED INCOME	1,075,000.00	$ 1,443,491.73
ARGENT SECURITIES INC.	FIXED INCOME	662,362.88	$ 603,682.36
ARGENT SECURITIES INC.	FIXED INCOME	2,540,000.00	$ 2,475,813.18
ARGOS MERGER SUB INC	FIXED INCOME	230,000.00	$ 236,900.00
ASBURY AUTOMOTIVE GROUP	FIXED INCOME	446,000.00	$ 449,345.00
ASSET BACKED SECURITIES CORP H	FIXED INCOME	1,355,418.90	$ 1,261,406.77
AT+T CORP	FIXED INCOME	4,350,000.00	$ 6,256,357.05
AT+T INC	FIXED INCOME	2,080,000.00	$ 2,131,735.84
AT+T INC	FIXED INCOME	1,700,000.00	$ 2,094,961.00
AT+T INC	FIXED INCOME	5,325,000.00	$ 5,824,974.90
AT+T INC	FIXED INCOME	7,000,000.00	$ 7,003,773.00

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AT+T INC	FIXED INCOME	100,000.00	$ 102,290.70
AT+T INC	FIXED INCOME	1,400,000.00	$ 1,434,822.20
AT+T INC	FIXED INCOME	300,000.00	$ 307,222.20
AT+T INC	FIXED INCOME	900,000.00	$ 918,863.10
AT+T INC	FIXED INCOME	2,475,000.00	$ 2,531,694.83
AT+T INC	FIXED INCOME	2,475,000.00	$ 2,536,560.68
AT+T INC	FIXED INCOME	3,450,000.00	$ 3,706,107.30
AT+T INC	FIXED INCOME	4,800,000.00	$ 5,497,008.00
AT+T INC	FIXED INCOME	3,600,000.00	$ 3,682,465.20
AT+T INC	FIXED INCOME	10,085,000.00	$ 9,772,022.11
AT+T INC	FIXED INCOME	5,275,000.00	$ 5,795,162.48
AT+T INC	FIXED INCOME	970,000.00	$ 994,126.81
AT+T INC	FIXED INCOME	2,085,000.00	$ 2,135,194.29
AT+T INC	FIXED INCOME	530,000.00	$ 542,186.29
AT+T INC	FIXED INCOME	8,550,000.00	$ 9,573,862.50
AT+T INC	FIXED INCOME	4,000,000.00	$ 3,231,360.00
AT+T INC	FIXED INCOME	1,613,000.00	$ 1,804,519.56
AT+T INC	FIXED INCOME	585,000.00	$ 655,414.11
AT+T INC	FIXED INCOME	1,875,000.00	$ 1,877,349.38
AT+T INC	FIXED INCOME	20,500,000.00	$ 20,993,517.00
AT+T INC	FIXED INCOME	19,250,000.00	$ 19,692,615.25
AT+T INC	FIXED INCOME	240,000.00	$ 255,446.64
AT+T INC	FIXED INCOME	3,090,000.00	$ 3,424,816.95
AT+T INC	FIXED INCOME	20,000.00	$ 21,963.64
AT+T INC	FIXED INCOME	80,000.00	$ 89,629.28
AT+T INC	FIXED INCOME	1,460,000.00	$ 1,414,690.36
AT+T INC	FIXED INCOME	4,970,000.00	$ 5,083,847.79
AUTONATION INC	FIXED INCOME	2,355,000.00	$ 2,486,788.16
AUTONATION INC	FIXED INCOME	2,677,000.00	$ 2,741,167.69
AVIATION CAPITAL GROUP	FIXED INCOME	700,000.00	$ 794,500.00
AVIATION CAPITAL GROUP	FIXED INCOME	500,000.00	$ 500,715.00
AVIATION CAPITAL GROUP	FIXED INCOME	1,710,000.00	$ 1,692,900.00
AVIS BUDGET CAR/FINANCE	FIXED INCOME	170,000.00	$ 167,450.00
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	1,100,000.00	$ 1,127,871.36
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	1,650,000.00	$ 1,673,749.61
AXIALL CORP	FIXED INCOME	440,000.00	$ 452,100.00
B+G FOODS INC	FIXED INCOME	123,000.00	$ 123,000.00
BAC CAPITAL TRUST XI	FIXED INCOME	5,000,000.00	$ 6,118,815.00
BAE SYSTEMS HOLDINGS INC	FIXED INCOME	275,000.00	$ 291,484.05
BAKER HUGHES INC	FIXED INCOME	354,000.00	$ 371,625.31
BALL CORP	FIXED INCOME	588,000.00	$ 579,180.00
BALLYROCK LTD	FIXED INCOME	5,000,000.00	$ 4,894,780.00
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	2,960,000.00	$ 2,975,593.28
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	6,117,707.70	$ 6,218,361.12
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	12,000,000.00	$ 12,037,683.60
BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	6,555,596.25	$ 6,770,537.86

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BANC OF AMERICA COMMERCIAL MOR	FIXED INCOME	384,115.41	$ 383,684.78
BANC OF AMERICA FUNDING CORPOR	FIXED INCOME	4,112,742.79	$ 3,091,682.01
BANC OF AMERICA MERRILL LYNCH	FIXED INCOME	2,600,000.00	$ 2,664,943.06
BANC OF AMERICA MERRILL LYNCH	FIXED INCOME	2,923,000.00	$ 2,910,368.55
BANC OF AMERICA MORTGAGE SECUR	FIXED INCOME	114,189.35	$ 109,648.10
BANCO BILBAO VIZCAYA ARG	FIXED INCOME	5,325,000.00	$ 5,423,352.75
BANCO DO BRASIL (CAYMAN)	FIXED INCOME	1,171,000.00	$ 1,071,465.00
BANK OF AMERICA CORP	FIXED INCOME	3,640,000.00	$ 3,710,292.04
BANK OF AMERICA CORP	FIXED INCOME	9,925,000.00	$ 10,259,651.15
BANK OF AMERICA CORP	FIXED INCOME	1,400,000.00	$ 1,451,923.20
BANK OF AMERICA CORP	FIXED INCOME	4,100,000.00	$ 4,339,612.20
BANK OF AMERICA CORP	FIXED INCOME	5,300,000.00	$ 5,786,259.10
BANK OF AMERICA CORP	FIXED INCOME	21,500,000.00	$ 23,040,432.00
BANK OF AMERICA CORP	FIXED INCOME	8,390,000.00	$ 8,389,043.54
BANK OF AMERICA CORP	FIXED INCOME	8,000,000.00	$ 9,259,432.00
BANK OF AMERICA CORP	FIXED INCOME	2,775,000.00	$ 3,121,986.00
BANK OF AMERICA CORP	FIXED INCOME	4,300,000.00	$ 4,400,056.70
BANK OF AMERICA CORP	FIXED INCOME	300,000.00	$ 322,673.70
BANK OF AMERICA CORP	FIXED INCOME	200,000.00	$ 213,458.60
BANK OF AMERICA CORP	FIXED INCOME	8,825,000.00	$ 9,491,984.68
BANK OF AMERICA CORP	FIXED INCOME	4,100,000.00	$ 4,375,901.30
BANK OF AMERICA CORP	FIXED INCOME	15,065,000.00	$ 15,161,310.55
BANK OF AMERICA CORP	FIXED INCOME	4,110,000.00	$ 4,247,224.68
BANK OF AMERICA CORP	FIXED INCOME	2,420,000.00	$ 2,466,732.62
BANK OF AMERICA CORP	FIXED INCOME	2,035,000.00	$ 2,072,332.08
BANK OF AMERICA CORP	FIXED INCOME	2,503,000.00	$ 2,516,994.27
BANK OF AMERICA CORP	FIXED INCOME	903,000.00	$ 908,309.64
BANK OF AMERICA CORP	FIXED INCOME	6,255,000.00	$ 6,635,372.81
BANK OF AMERICA CORP	FIXED INCOME	4,550,000.00	$ 4,826,690.05
BANK OF AMERICA CORP	FIXED INCOME	2,000,000.00	$ 2,091,872.00
BANK OF AMERICA CORP	FIXED INCOME	7,630,000.00	$ 7,747,021.31
BANK OF AMERICA CORP	FIXED INCOME	4,080,000.00	$ 4,076,421.84
BANK OF AMERICA CORP	FIXED INCOME	413,000.00	$ 450,891.51
BANK OF AMERICA CORP	FIXED INCOME	1,795,000.00	$ 2,045,574.82
BANK OF AMERICA CORP	FIXED INCOME	5,175,000.00	$ 5,349,490.65
BANK OF AMERICA CORP	FIXED INCOME	461,000.00	$ 463,947.17
BANK OF AMERICA CORP	FIXED INCOME	3,175,000.00	$ 3,248,879.08
BANK OF AMERICA CORP	FIXED INCOME	7,220,000.00	$ 7,352,450.90
BANK OF AMERICA CORP	FIXED INCOME	1,500,000.00	$ 1,550,577.00
BANK OF AMERICA CORP	FIXED INCOME	1,340,000.00	$ 1,590,511.66
BANK OF AMERICA CORP	FIXED INCOME	1,140,000.00	$ 1,180,101.78
BANK OF AMERICA CORP	FIXED INCOME	1,340,000.00	$ 1,377,648.64
BANK OF AMERICA CORP	FIXED INCOME	210,000.00	$ 222,272.82
BANK OF AMERICA CORP	FIXED INCOME	105,000.00	$ 121,530.05
BANK OF AMERICA CORP	FIXED INCOME	380,000.00	$ 381,459.20
BANK OF AMERICA CORP	FIXED INCOME	2,420,000.00	$ 2,722,596.80

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BANK OF AMERICA CORP	FIXED INCOME	240,000.00	$ 253,239.36
BANK OF AMERICA CORP	FIXED INCOME	250,000.00	$ 279,919.75
BANK OF AMERICA CORP	FIXED INCOME	500,000.00	$ 509,181.00
BANK OF AMERICA CORP	FIXED INCOME	5,470,000.00	$ 5,629,434.09
BANK OF AMERICA CORP	FIXED INCOME	1,160,000.00	$ 1,186,992.04
BANK OF AMERICA CORP	FIXED INCOME	480,000.00	$ 516,277.92
BANK OF AMERICA CORP	FIXED INCOME	4,170,000.00	$ 4,823,330.58
BANK OF AMERICA CORP	FIXED INCOME	2,260,000.00	$ 2,336,202.68
BANK OF AMERICA CORP	FIXED INCOME	2,160,000.00	$ 2,305,352.88
BANK OF AMERICA CORP	FIXED INCOME	280,000.00	$ 319,086.88
BANK OF AMERICA CORP	FIXED INCOME	1,570,000.00	$ 1,665,473.27
BANK OF AMERICA CORP	FIXED INCOME	2,030,000.00	$ 2,069,201.33
BANK OF AMERICA CORP	FIXED INCOME	1,670,000.00	$ 1,725,757.96
BANK OF MONTREAL	FIXED INCOME	4,410,000.00	$ 4,421,735.01
BANK OF NOVA SCOTIA	FIXED INCOME	5,600,000.00	$ 5,690,132.00
BANK OF NY MELLON CORP	FIXED INCOME	300,000.00	$ 301,242.30
BANK OF NY MELLON CORP	FIXED INCOME	420,000.00	$ 440,323.80
BANK OF NY MELLON CORP	FIXED INCOME	1,524,000.00	$ 1,529,715.00
BANK OF NY MELLON CORP	FIXED INCOME	370,000.00	$ 383,782.50
BANK OF SCOTLAND PLC	FIXED INCOME	260,000.00	$ 266,901.18
BANK OF SCOTLAND PLC	FIXED INCOME	500,000.00	$ 513,271.50
BANK ONE CAPITAL III	FIXED INCOME	4,200,000.00	$ 6,142,260.60
BANKAMERICA MANUFACTURED HOUSI	FIXED INCOME	700,000.00	$ 880,247.69
BARCLAYS BANK PLC	FIXED INCOME	8,800,000.00	$ 14,234,247.48
BARCLAYS BANK PLC	FIXED INCOME	400,000.00	$ 662,294.62
BARCLAYS BANK PLC	FIXED INCOME	8,500,000.00	$ 9,148,125.00
BARCLAYS BANK PLC	FIXED INCOME	470,000.00	$ 498,078.74
BARCLAYS BANK PLC	FIXED INCOME	650,000.00	$ 680,700.80
BARCLAYS BANK PLC	FIXED INCOME	1,410,000.00	$ 1,775,223.84
BARCLAYS COMMERCIAL MORTGAGE S	FIXED INCOME	4,900,000.00	$ 5,087,764.57
BARCLAYS PLC	FIXED INCOME	7,525,000.00	$ 7,274,951.78
BARCLAYS PLC	FIXED INCOME	2,255,000.00	$ 2,239,086.47
BARCLAYS PLC	FIXED INCOME	1,360,000.00	$ 1,373,192.00
BARCLAYS PLC	FIXED INCOME	1,330,000.00	$ 1,343,782.79
BARRICK GOLD CORP	FIXED INCOME	1,068,000.00	$ 1,090,107.60
BARRICK GOLD CORP	FIXED INCOME	1,365,000.00	$ 1,393,255.50
BARRICK GOLD CORP	FIXED INCOME	483,000.00	$ 509,499.80
BARRICK NA FINANCE LLC	FIXED INCOME	1,068,000.00	$ 1,159,724.11
BARRICK NA FINANCE LLC	FIXED INCOME	2,200,000.00	$ 2,368,762.00
BARRICK NA FINANCE LLC	FIXED INCOME	110,000.00	$ 113,613.06
BAT INTL FINANCE PLC	FIXED INCOME	900,000.00	$ 1,064,677.50
BAT INTL FINANCE PLC	FIXED INCOME	23,785,000.00	$ 24,663,879.54
BAXALTA INC	FIXED INCOME	3,195,000.00	$ 3,297,460.46
BAXALTA INC	FIXED INCOME	1,865,000.00	$ 2,022,827.49
BAXALTA INC	FIXED INCOME	964,000.00	$ 1,005,928.22
BAXALTA INC	FIXED INCOME	600,000.00	$ 609,767.40

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BAXALTA INC	FIXED INCOME	734,000.00	$ 796,115.48
BAY AREA CA TOLL AUTH TOLL BRI	FIXED INCOME	2,425,000.00	$ 3,204,128.25
BAY AREA CA TOLL AUTH TOLL BRI	FIXED INCOME	6,200,000.00	$ 9,852,048.00
BAYER US FINANCE LLC	FIXED INCOME	8,950,000.00	$ 9,346,100.15
BB UBS TRUST	FIXED INCOME	3,310,000.00	$ 3,390,790.81
BB+T CORPORATION	FIXED INCOME	2,150,000.00	$ 2,161,627.20
BBCCRE TRUST	FIXED INCOME	4,860,000.00	$ 4,643,350.43
BCAP LLC TRUST	FIXED INCOME	72,596.57	$ 72,589.89
BCAP LLC TRUST	FIXED INCOME	878,159.27	$ 873,917.32
BCAP LLC TRUST	FIXED INCOME	57,730.77	$ 57,700.62
BCAP LLC TRUST	FIXED INCOME	2,994,927.61	$ 3,000,704.83
BCAP LLC TRUST	FIXED INCOME	6,696,316.20	$ 6,720,404.19
BEACON ROOFING SUPPLY IN	FIXED INCOME	234,000.00	$ 245,115.00
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	2,003,971.92	$ 1,952,666.43
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	1,713,009.73	$ 1,723,089.08
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	173,124.15	$ 153,054.84
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	2,766,054.22	$ 2,657,251.75
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	23,739.10	$ 23,649.47
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	223,348.21	$ 224,662.39
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	29,868.48	$ 28,053.77
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	9,531.42	$ 9,249.20
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	41,042.05	$ 41,137.32
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	10,428.55	$ 10,497.53
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	22,093.89	$ 22,162.28
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	431,979.41	$ 422,884.30
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	691,084.16	$ 677,717.00
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	574,727.96	$ 558,988.17
BEAR STEARNS ALT A TRUST	FIXED INCOME	2,112,429.20	$ 1,844,878.85
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,222,101.18	$ 1,118,385.97
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,358,779.42	$ 1,213,229.96
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,693,496.70	$ 1,656,402.69
BEAR STEARNS ALT A TRUST	FIXED INCOME	353,481.73	$ 349,389.47
BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	199,939.15	$ 376,884.22
BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	13,058.50	$ 12,551.69
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	2,358,000.00	$ 2,420,919.93
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	2,781,551.82	$ 2,831,832.82
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	4,102,573.85	$ 4,239,556.74
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	5,961,542.15	$ 6,069,306.56
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	3,686,081.20	$ 3,822,656.77
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	1,560,534.01	$ 1,570,208.23
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	39,686,103.79	$ 45,956.51
BEAR STEARNS COS LLC	FIXED INCOME	12,600,000.00	$ 13,735,197.00
BEAR STEARNS COS LLC	FIXED INCOME	5,400,000.00	$ 5,401,490.40
BEAR STEARNS COS LLC	FIXED INCOME	1,730,000.00	$ 1,838,021.20
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,014,761.50	$ 1,656,084.79
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,446,430.50	$ 1,966,555.57

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BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,275,545.25	$ 1,846,264.55
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	45,172.10	$ 36,650.40
BECTON DICKINSON	FIXED INCOME	3,745,000.00	$ 3,936,481.85
BECTON DICKINSON AND CO	FIXED INCOME	5,250,000.00	$ 5,399,793.00
BECTON DICKINSON AND CO	FIXED INCOME	260,000.00	$ 267,418.32
BECTON DICKINSON AND CO	FIXED INCOME	375,000.00	$ 403,928.25
BECTON DICKINSON AND CO	FIXED INCOME	270,000.00	$ 311,172.03
BECTON DICKINSON AND CO	FIXED INCOME	595,000.00	$ 647,558.73
BECTON DICKINSON AND CO	FIXED INCOME	4,445,000.00	$ 4,571,824.74
BECTON DICKINSON AND CO	FIXED INCOME	950,000.00	$ 1,023,284.90
BECTON DICKINSON AND CO	FIXED INCOME	320,000.00	$ 360,504.96
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	4,189,000.00	$ 4,577,471.10
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	2,550,000.00	$ 3,505,214.70
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	270,000.00	$ 371,140.38
BERKSHIRE HATHAWAY FIN	FIXED INCOME	2,054,000.00	$ 2,305,656.08
BERKSHIRE HATHAWAY INC	FIXED INCOME	600,000.00	$ 618,954.00
BERKSHIRE HATHAWAY INC	FIXED INCOME	11,865,000.00	$ 12,259,297.68
BERKSHIRE HATHAWAY INC	FIXED INCOME	275,000.00	$ 288,349.60
BERKSHIRE HATHAWAY INC	FIXED INCOME	400,000.00	$ 413,292.80
BERRY PLASTICS CORP	FIXED INCOME	585,000.00	$ 585,000.00
BERRY PLASTICS CORP	FIXED INCOME	84,000.00	$ 86,835.00
BG ENERGY CAPITAL PLC	FIXED INCOME	865,000.00	$ 943,482.32
BG ENERGY CAPITAL PLC	FIXED INCOME	200,000.00	$ 208,507.40
BHP BILLITON FIN USA LTD	FIXED INCOME	7,550,000.00	$ 8,021,875.00
BHP BILLITON FIN USA LTD	FIXED INCOME	2,270,000.00	$ 2,569,474.29
BHP BILLITON FIN USA LTD	FIXED INCOME	220,000.00	$ 228,393.22
BHP BILLITON FIN USA LTD	FIXED INCOME	800,000.00	$ 845,560.80
BHP BILLITON FIN USA LTD	FIXED INCOME	1,100,000.00	$ 1,278,169.20
BHP BILLITON FIN USA LTD	FIXED INCOME	2,290,000.00	$ 2,433,125.00
BIOGEN INC	FIXED INCOME	3,470,000.00	$ 3,902,164.21
BIOGEN INC	FIXED INCOME	232,000.00	$ 241,780.42
BK TOKYO MITSUBISHI UFJ	FIXED INCOME	800,000.00	$ 828,142.40
BK TOKYO MITSUBISHI UFJ	FIXED INCOME	7,100,000.00	$ 7,175,075.40
BNP PARIBAS	FIXED INCOME	2,897,000.00	$ 2,926,954.98
BNP PARIBAS	FIXED INCOME	11,675,000.00	$ 12,006,009.60
BNP PARIBAS	FIXED INCOME	1,050,000.00	$ 1,050,000.00
BNP PARIBAS	FIXED INCOME	7,700,000.00	$ 7,808,092.60
BNP PARIBAS	FIXED INCOME	3,900,000.00	$ 3,974,412.00
BNP PARIBAS	FIXED INCOME	915,000.00	$ 924,461.10
BNP PARIBAS	FIXED INCOME	720,000.00	$ 730,368.00
BNP PARIBAS	FIXED INCOME	300,000.00	$ 304,211.40
BNSF RAILWAY CO 2007 1 P	FIXED INCOME	2,148,266.11	$ 2,467,212.73
BOEING CAPITAL CORP	FIXED INCOME	700,000.00	$ 780,344.60
BOEING CO	FIXED INCOME	80,000.00	$ 81,644.48
BOEING CO	FIXED INCOME	160,000.00	$ 162,699.36
BOEING CO	FIXED INCOME	910,000.00	$ 1,027,592.93

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BOEING CO	FIXED INCOME	460,000.00	$ 517,216.64
BOSTON PROPERTIES LP	FIXED INCOME	2,775,000.00	$ 3,025,243.95
BOSTON PROPERTIES LP	FIXED INCOME	2,150,000.00	$ 2,250,927.45
BOSTON PROPERTIES LP	FIXED INCOME	4,550,000.00	$ 4,869,137.00
BOSTON PROPERTIES LP	FIXED INCOME	2,800,000.00	$ 2,878,150.80
BOSTON PROPERTIES LP	FIXED INCOME	1,700,000.00	$ 1,824,978.90
BOSTON SCIENTIFIC CORP	FIXED INCOME	4,880,000.00	$ 5,555,294.40
BOYD GAMING CORP	FIXED INCOME	254,000.00	$ 265,430.00
BP CAPITAL MARKETS PLC	FIXED INCOME	5,290,000.00	$ 5,330,373.28
BP CAPITAL MARKETS PLC	FIXED INCOME	18,100,000.00	$ 19,072,440.60
BP CAPITAL MARKETS PLC	FIXED INCOME	5,000,000.00	$ 5,247,330.00
BP CAPITAL MARKETS PLC	FIXED INCOME	6,159,000.00	$ 6,463,661.09
BP CAPITAL MARKETS PLC	FIXED INCOME	236,000.00	$ 243,464.92
BP CAPITAL MARKETS PLC	FIXED INCOME	2,525,000.00	$ 2,797,715.15
BP CAPITAL MARKETS PLC	FIXED INCOME	2,765,000.00	$ 3,002,275.71
BP CAPITAL MARKETS PLC	FIXED INCOME	5,200,000.00	$ 5,372,957.20
BP CAPITAL MARKETS PLC	FIXED INCOME	410,000.00	$ 430,281.06
BP CAPITAL MARKETS PLC	FIXED INCOME	60,000.00	$ 64,536.00
BP CAPITAL MARKETS PLC	FIXED INCOME	440,000.00	$ 449,444.60
BP CAPITAL MARKETS PLC	FIXED INCOME	1,540,000.00	$ 1,621,164.16
BPCE SA	FIXED INCOME	9,800,000.00	$ 9,808,320.20
BPCE SA	FIXED INCOME	330,000.00	$ 329,837.31
BPCE SA	FIXED INCOME	1,530,000.00	$ 1,592,125.65
BPCE SA	FIXED INCOME	550,000.00	$ 572,332.75
BRANCH BANKING + TRUST	FIXED INCOME	812,000.00	$ 874,153.73
BRITISH TELECOM PLC	FIXED INCOME	1,630,000.00	$ 2,511,310.03
BRITISH TELECOM PLC	FIXED INCOME	3,570,000.00	$ 3,646,705.02
BROOKFIELD ASSET MAN INC	FIXED INCOME	755,000.00	$ 779,752.68
BUCKEYE PARTNERS LP	FIXED INCOME	2,999,000.00	$ 2,969,804.74
BUONI POLIENNALI DEL TES	FIXED INCOME	800,000.00	$ 891,381.37
BURLINGTN NO SF 99 2 TR	FIXED INCOME	2,565,511.41	$ 2,867,789.20
BURLINGTN NORTH SANTA FE	FIXED INCOME	2,550,000.00	$ 2,819,109.15
BURLINGTN NORTH SANTA FE	FIXED INCOME	5,565,000.00	$ 5,924,999.85
BURLINGTN NORTH SANTA FE	FIXED INCOME	425,000.00	$ 448,599.83
BURLINGTN NORTH SANTA FE	FIXED INCOME	260,000.00	$ 283,147.28
BURLINGTN NORTH SANTA FE	FIXED INCOME	3,355,000.00	$ 4,002,800.18
BURLINGTN NORTH SANTA FE	FIXED INCOME	62,000.00	$ 69,345.02
BURLINGTN NORTH SANTA FE	FIXED INCOME	1,005,000.00	$ 1,199,050.43
CABELA S MASTER CREDIT CARD TR	FIXED INCOME	5,535,000.00	$ 5,519,702.37
CALATLANTIC GROUP INC	FIXED INCOME	215,000.00	$ 221,450.00
CALIFORNIA RESOURCES CRP	FIXED INCOME	30,000.00	$ 15,150.00
CALIFORNIA RESOURCES CRP	FIXED INCOME	930,000.00	$ 455,700.00
CALIFORNIA ST	FIXED INCOME	7,300,000.00	$ 11,539,621.00
CALIFORNIA ST	FIXED INCOME	3,050,000.00	$ 4,621,085.50
CALIFORNIA ST	FIXED INCOME	5,700,000.00	$ 8,632,764.00
CALIFORNIA ST	FIXED INCOME	2,825,000.00	$ 4,465,618.75

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CALIFORNIA ST	FIXED INCOME	2,025,000.00	$ 3,260,432.25
CALIFORNIA ST	FIXED INCOME	1,545,000.00	$ 1,855,622.25
CALIFORNIA ST HLTH FACS FING A	FIXED INCOME	800,000.00	$ 948,952.00
CALIFORNIA ST PUBLIC WKS BRD L	FIXED INCOME	3,000,000.00	$ 4,353,000.00
CALPINE CORP	FIXED INCOME	584,000.00	$ 611,740.00
CALPINE CORP	FIXED INCOME	1,113,000.00	$ 1,157,520.00
CAMDEN PROPERTY TRUST	FIXED INCOME	2,100,000.00	$ 2,172,179.10
CANADA GOVERNMENT	FIXED INCOME	30,900,000.00	$ 31,128,258.30
CANADA GOVERNMENT	FIXED INCOME	1,485,000.00	$ 1,517,237.87
CANADIAN NATL RESOURCES	FIXED INCOME	1,905,000.00	$ 2,070,866.45
CANADIAN NATL RESOURCES	FIXED INCOME	1,816,000.00	$ 1,792,068.75
CANADIAN NATL RESOURCES	FIXED INCOME	995,000.00	$ 1,005,406.71
CANADIAN NATL RESOURCES	FIXED INCOME	1,371,000.00	$ 1,490,371.60
CANADIAN NATL RESOURCES	FIXED INCOME	4,945,000.00	$ 4,901,716.42
CANADIAN PACIFIC RR CO	FIXED INCOME	1,575,000.00	$ 1,815,830.10
CANADIAN PACIFIC RR CO	FIXED INCOME	1,850,000.00	$ 2,260,986.75
CANADIAN PACIFIC RR CO	FIXED INCOME	2,190,455.00	$ 2,499,705.63
CANTOR FITZGERALD LP	FIXED INCOME	1,800,000.00	$ 2,020,125.60
CAPITAL ONE BANK USA NA	FIXED INCOME	2,340,000.00	$ 2,390,078.34
CAPITAL ONE FINANCIAL CO	FIXED INCOME	15,345,000.00	$ 15,834,198.60
CAPITAL ONE FINANCIAL CO	FIXED INCOME	3,900,000.00	$ 4,009,363.80
CAPITAL ONE FINANCIAL CO	FIXED INCOME	1,488,000.00	$ 1,529,726.50
CAPITAL ONE FINANCIAL CO	FIXED INCOME	4,045,000.00	$ 4,107,131.20
CAPITAL ONE FINANCIAL CO	FIXED INCOME	3,029,000.00	$ 3,125,564.52
CAPITAL ONE FINANCIAL CO	FIXED INCOME	1,680,000.00	$ 1,693,067.04
CAPITAL ONE MULTI ASSET EXECUT	FIXED INCOME	3,164,000.00	$ 2,952,559.37
CAPITAL ONE MULTI ASSET EXECUT	FIXED INCOME	13,700,000.00	$ 13,794,036.80
CAPITAL ONE NA	FIXED INCOME	250,000.00	$ 250,210.50
CARDINAL HEALTH INC	FIXED INCOME	-	$ -
CARLYLE GLOBAL MARKET STRATEGI	FIXED INCOME	10,000,000.00	$ 10,130,530.00
CARMAX AUTO OWNER TRUST	FIXED INCOME	7,315,000.00	$ 7,328,120.18
CARRIZO OIL + GAS INC	FIXED INCOME	741,000.00	$ 713,212.50
CARROLL CNTY KY POLL CONTROL R	FIXED INCOME	3,300,000.00	$ 3,047,352.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	5,410,000.00	$ 5,554,993.41
CATERPILLAR FINANCIAL SE	FIXED INCOME	1,010,000.00	$ 1,085,704.55
CATERPILLAR INC	FIXED INCOME	1,000,000.00	$ 1,100,386.00
CATHOLIC HEALTH INITIATI	FIXED INCOME	200,000.00	$ 201,757.40
CAVALRY CLO LTD	FIXED INCOME	7,669,187.92	$ 7,641,793.58
CBRE SERVICES INC	FIXED INCOME	234,000.00	$ 243,677.07
CBS CORP	FIXED INCOME	4,755,000.00	$ 5,171,352.56
CBS CORP	FIXED INCOME	4,370,000.00	$ 4,331,137.59
CCO HLDGS LLC/CAP CORP	FIXED INCOME	280,000.00	$ 294,672.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	8,000.00	$ 8,045.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	139,000.00	$ 141,085.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	581,000.00	$ 599,882.50
CCO HLDGS LLC/CAP CORP	FIXED INCOME	60,000.00	$ 61,575.00

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CCO HLDGS LLC/CAP CORP	FIXED INCOME	495,000.00	$ 509,850.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	940,000.00	$ 991,700.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	190,000.00	$ 197,125.00
CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	2,057,571.56	$ 2,079,200.13
CD COMMERCIAL MORTGAGE TRUST	FIXED INCOME	3,429,285.94	$ 3,465,333.57
CDC MORTGAGE CAPITAL TRUST	FIXED INCOME	141,084.46	$ 129,963.01
CDP FINANCIAL	FIXED INCOME	5,625,000.00	$ 6,190,408.13
CEDAR FAIR LP/CANADA S W	FIXED INCOME	565,000.00	$ 581,950.00
CELANESE US HOLDINGS LLC	FIXED INCOME	790,000.00	$ 882,825.00
CELGENE CORP	FIXED INCOME	6,040,000.00	$ 6,246,145.20
CELGENE CORP	FIXED INCOME	120,000.00	$ 134,886.00
CELGENE CORP	FIXED INCOME	1,430,000.00	$ 1,525,329.52
CELGENE CORP	FIXED INCOME	420,000.00	$ 440,023.08
CELGENE CORP	FIXED INCOME	1,220,000.00	$ 1,343,633.58
CELULOSA ARAUCO CONSTITU	FIXED INCOME	1,630,000.00	$ 1,736,220.58
CENOVUS ENERGY INC	FIXED INCOME	1,465,000.00	$ 1,258,659.15
CENOVUS ENERGY INC	FIXED INCOME	1,073,000.00	$ 1,009,814.25
CENOVUS ENERGY INC	FIXED INCOME	2,424,000.00	$ 1,928,907.70
CENTENE CORP	FIXED INCOME	231,000.00	$ 235,620.00
CENTENE CORP	FIXED INCOME	277,000.00	$ 294,485.63
CENTENE CORP	FIXED INCOME	80,000.00	$ 81,600.00
CENTENE CORP	FIXED INCOME	530,000.00	$ 552,525.00
CENTENE CORP	FIXED INCOME	320,000.00	$ 340,200.00
CENTERPOINT ENER HOUSTON	FIXED INCOME	1,190,000.00	$ 1,403,921.54
CENTRE POINT FUNDING LLC	FIXED INCOME	1,506,919.68	$ 1,491,365.10
CENTURYLINK INC	FIXED INCOME	439,000.00	$ 431,317.50
CENTURYLINK INC	FIXED INCOME	46,000.00	$ 40,940.00
CENTURYLINK INC	FIXED INCOME	279,000.00	$ 281,441.25
CENTURYLINK INC	FIXED INCOME	310,000.00	$ 300,991.40
CENTURYLINK INC	FIXED INCOME	130,000.00	$ 134,875.00
CENTURYLINK INC	FIXED INCOME	480,000.00	$ 427,200.00
CF INDUSTRIES INC	FIXED INCOME	860,000.00	$ 859,232.88
CF INDUSTRIES INC	FIXED INCOME	390,000.00	$ 380,772.21
CF INDUSTRIES INC	FIXED INCOME	760,000.00	$ 716,721.80
CFCRE COMMERCIAL MORTGAGE TRUS	FIXED INCOME	5,100,000.00	$ 5,074,535.19
CG CCRE COMMERCIAL MORTGAGE TR	FIXED INCOME	1,257,823.27	$ 1,256,094.39
CHARTER COMM OPT LLC/CAP	FIXED INCOME	3,845,000.00	$ 4,132,359.92
CHARTER COMM OPT LLC/CAP	FIXED INCOME	3,964,000.00	$ 4,333,849.13
CHARTER COMM OPT LLC/CAP	FIXED INCOME	3,050,000.00	$ 3,641,764.05
CHARTER COMM OPT LLC/CAP	FIXED INCOME	900,000.00	$ 967,262.40
CHARTER COMM OPT LLC/CAP	FIXED INCOME	700,000.00	$ 765,311.40
CHARTER COMM OPT LLC/CAP	FIXED INCOME	3,950,000.00	$ 4,318,542.90
CHARTER COMM OPT LLC/CAP	FIXED INCOME	1,075,000.00	$ 1,123,852.30
CHARTER COMM OPT LLC/CAP	FIXED INCOME	6,130,000.00	$ 6,701,941.26
CHARTER COMM OPT LLC/CAP	FIXED INCOME	1,795,000.00	$ 2,125,612.08
CHARTER COMM OPT LLC/CAP	FIXED INCOME	3,685,000.00	$ 3,960,402.16

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CHARTER COMM OPT LLC/CAP	FIXED INCOME	2,050,000.00	$ 2,241,269.10
CHARTER COMM OPT LLC/CAP	FIXED INCOME	1,220,000.00	$ 1,275,441.68
CHARTER COMM OPT LLC/CAP	FIXED INCOME	1,255,000.00	$ 1,498,496.36
CHARTER COMM OPT LLC/CAP	FIXED INCOME	445,000.00	$ 529,111.23
CHARTER COMM OPT LLC/CAP	FIXED INCOME	260,000.00	$ 307,888.10
CHARTER COMM OPT LLC/CAP	FIXED INCOME	150,000.00	$ 163,995.30
CHARTER COMM OPT LLC/CAP	FIXED INCOME	1,710,000.00	$ 2,041,775.91
CHASE ISSUANCE TRUST	FIXED INCOME	2,000,000.00	$ 2,001,691.80
CHASE MORTGAGE FINANCE CORPORA	FIXED INCOME	208,690.76	$ 205,857.95
CHEMOURS CO	FIXED INCOME	331,000.00	$ 277,626.25
CHENIERE CORP CHRISTI HD	FIXED INCOME	800,000.00	$ 821,504.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	930,000.00	$ 646,350.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	680,000.00	$ 459,000.00
CHESAPEAKE FUNDING II LLC	FIXED INCOME	19,500,000.00	$ 19,551,881.70
CHEVRON CORP	FIXED INCOME	3,855,000.00	$ 3,933,160.13
CHEVRON CORP	FIXED INCOME	2,170,000.00	$ 2,242,593.01
CHEYNE FINANCE LLC	FIXED INCOME	15,820.00	$ -
CHEYNE FINANCE LLC	FIXED INCOME	1,558.00	$ -
CHEYNE FINANCE LLC	FIXED INCOME	1,557.00	$ -
CHICAGO IL TRANSIT AUTH SALES	FIXED INCOME	3,000,000.00	$ 3,678,990.00
CHOICE HOTELS INTL INC	FIXED INCOME	401,000.00	$ 429,831.90
CHS/COMMUNITY HEALTH SYS	FIXED INCOME	397,000.00	$ 394,022.50
CHUBB CORP	FIXED INCOME	2,375,000.00	$ 2,066,250.00
CHUBB INA HOLDINGS INC	FIXED INCOME	1,105,000.00	$ 1,231,579.96
CHUBB INA HOLDINGS INC	FIXED INCOME	705,000.00	$ 754,849.85
CHUBB INA HOLDINGS INC	FIXED INCOME	590,000.00	$ 628,880.41
CHUBB INA HOLDINGS INC	FIXED INCOME	450,000.00	$ 462,661.65
CIFC FUNDING LTD	FIXED INCOME	31,600,000.00	$ 31,697,233.20
CIGNA CORP	FIXED INCOME	3,600,000.00	$ 4,464,932.40
CIGNA CORP	FIXED INCOME	3,400,000.00	$ 4,703,577.00
CIGNA CORP	FIXED INCOME	3,090,000.00	$ 3,791,575.23
CIGNA CORP	FIXED INCOME	1,100,000.00	$ 1,301,903.90
CIGNA CORP	FIXED INCOME	1,300,000.00	$ 1,821,250.60
CIGNA CORP	FIXED INCOME	815,000.00	$ 827,788.98
CIMAREX ENERGY CO	FIXED INCOME	3,000,000.00	$ 3,142,572.00
CISCO SYSTEMS INC	FIXED INCOME	3,400,000.00	$ 3,504,097.80
CISCO SYSTEMS INC	FIXED INCOME	1,770,000.00	$ 1,824,192.09
CIT GROUP INC	FIXED INCOME	2,795,000.00	$ 2,840,418.75
CIT GROUP INC	FIXED INCOME	2,500,000.00	$ 2,546,250.00
CIT GROUP INC	FIXED INCOME	940,000.00	$ 947,050.00
CIT GROUP INC	FIXED INCOME	540,000.00	$ 549,450.00
CIT GROUP INC	FIXED INCOME	1,310,000.00	$ 1,319,825.00
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	1,980,000.00	$ 2,093,227.88
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	4,950,000.00	$ 5,268,117.69
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	6,190,000.00	$ 6,212,047.54
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	3,179,241.23	$ 3,280,019.68

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CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	16,000,000.00	$ 17,081,952.00
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	16,853,351.17	$ 17,603,535.96
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	5,975,000.00	$ 6,379,041.45
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	39,000,832.94	$ 3,480,126.22
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	4,094,000.00	$ 4,438,806.10
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	4,575,000.00	$ 5,098,198.83
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	5,675,000.00	$ 6,021,643.19
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	20,159,355.67	$ 1,423,734.33
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	7,990,186.11	$ 584,903.20
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	820,000.00	$ 853,929.06
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	2,260,000.00	$ 1,450,997.74
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	3,530,000.00	$ 2,354,448.23
CITIGROUP INC	FIXED INCOME	3,955,000.00	$ 4,074,089.01
CITIGROUP INC	FIXED INCOME	6,765,000.00	$ 6,883,022.19
CITIGROUP INC	FIXED INCOME	2,000,000.00	$ 2,107,186.00
CITIGROUP INC	FIXED INCOME	5,215,000.00	$ 5,321,996.16
CITIGROUP INC	FIXED INCOME	1,100,000.00	$ 1,119,385.30
CITIGROUP INC	FIXED INCOME	18,700,000.00	$ 18,711,238.70
CITIGROUP INC	FIXED INCOME	1,800,000.00	$ 1,801,092.60
CITIGROUP INC	FIXED INCOME	3,105,000.00	$ 3,183,708.65
CITIGROUP INC	FIXED INCOME	5,615,000.00	$ 5,638,021.50
CITIGROUP INC	FIXED INCOME	1,430,000.00	$ 1,441,364.21
CITIGROUP INC	FIXED INCOME	4,270,000.00	$ 4,526,972.87
CITIGROUP INC	FIXED INCOME	8,940,000.00	$ 9,117,190.80
CITIGROUP INC	FIXED INCOME	6,915,000.00	$ 7,418,239.13
CITIGROUP INC	FIXED INCOME	4,670,000.00	$ 4,717,213.70
CITIGROUP INC	FIXED INCOME	1,240,000.00	$ 1,263,101.20
CITIGROUP INC	FIXED INCOME	260,000.00	$ 318,388.20
CITIGROUP INC	FIXED INCOME	196,000.00	$ 305,688.07
CITIGROUP INC	FIXED INCOME	2,200,000.00	$ 2,317,904.60
CITIGROUP INC	FIXED INCOME	470,000.00	$ 479,642.99
CITIGROUP INC	FIXED INCOME	1,370,000.00	$ 1,758,855.32
CITIGROUP INC	FIXED INCOME	2,950,000.00	$ 3,306,775.95
CITIGROUP INC	FIXED INCOME	470,000.00	$ 507,481.56
CITIGROUP INC	FIXED INCOME	1,920,000.00	$ 1,977,813.12
CITIGROUP INC	FIXED INCOME	4,470,000.00	$ 4,912,212.63
CITIGROUP INC	FIXED INCOME	450,000.00	$ 463,616.55
CITIGROUP INC	FIXED INCOME	2,190,000.00	$ 2,289,883.71
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	2,745,765.03	$ 2,731,463.44
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	393,503.39	$ 384,695.29
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	603,341.44	$ 596,261.83
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	679,078.70	$ 671,851.40
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	3,368,231.65	$ 3,454,904.33
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	4,151,673.80	$ 4,259,903.37
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	1,692,096.27	$ 1,588,470.77
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	16,004.69	$ 15,921.33

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	27,163.15	$ 26,874.06
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	734,494.31	$ 404,358.29
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	5,427,548.65	$ 5,409,726.21
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	1,101,887.42	$ 1,097,920.74
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	1,231,775.01	$ 1,221,151.44
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	6,423,780.80	$ 6,759,828.04
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	107,122.08	$ 99,592.22
CITIZENS BANK NA/RI	FIXED INCOME	630,000.00	$ 636,083.28
CLI FUNDING LLC	FIXED INCOME	2,014,800.00	$ 1,935,748.52
CLI FUNDING LLC	FIXED INCOME	1,890,000.00	$ 1,813,418.33
CME GROUP INC	FIXED INCOME	1,800,000.00	$ 2,299,717.80
CMS ENERGY CORP	FIXED INCOME	1,340,000.00	$ 1,513,267.36
CMS ENERGY CORP	FIXED INCOME	390,000.00	$ 448,960.20
CMS ENERGY CORP	FIXED INCOME	868,000.00	$ 992,331.45
CMS ENERGY CORP	FIXED INCOME	245,000.00	$ 250,293.47
CMS ENERGY CORP	FIXED INCOME	1,280,000.00	$ 1,467,473.92
CNA FINANCIAL CORP	FIXED INCOME	4,000,000.00	$ 4,605,448.00
CNH EQUIPMENT TRUST	FIXED INCOME	51,545.56	$ 51,537.92
CNH EQUIPMENT TRUST	FIXED INCOME	1,760,000.00	$ 1,771,956.91
CNOOC FINANCE 2015 US	FIXED INCOME	3,700,000.00	$ 3,748,266.50
COBALT CMBS COMMERCIAL MORTGAG	FIXED INCOME	3,153,965.29	$ 3,212,782.64
COLUMBIA PIPELINE GROUP	FIXED INCOME	3,279,000.00	$ 3,784,215.20
COLUMBIA PIPELINE GROUP	FIXED INCOME	2,100,000.00	$ 2,171,221.50
COLUMBIA PROPERTY TRUST	FIXED INCOME	2,410,000.00	$ 2,460,270.19
COMCAST CORP	FIXED INCOME	1,000,000.00	$ 1,076,987.00
COMCAST CORP	FIXED INCOME	1,900,000.00	$ 2,038,956.50
COMCAST CORP	FIXED INCOME	5,525,000.00	$ 5,969,955.88
COMCAST CORP	FIXED INCOME	2,270,000.00	$ 2,560,553.19
COMCAST CORP	FIXED INCOME	460,000.00	$ 639,464.86
COMCAST CORP	FIXED INCOME	199,000.00	$ 219,110.54
COMCAST CORP	FIXED INCOME	160,000.00	$ 208,310.56
COMCAST CORP	FIXED INCOME	1,060,000.00	$ 1,473,549.46
COMCAST CORP	FIXED INCOME	2,100,000.00	$ 2,281,440.00
COMCAST CORP	FIXED INCOME	1,500,000.00	$ 1,695,076.50
COMCAST CORP	FIXED INCOME	880,000.00	$ 1,265,752.40
COMM MORTGAGE TRUST	FIXED INCOME	5,630,000.00	$ 5,331,810.99
COMM MORTGAGE TRUST	FIXED INCOME	5,630,000.00	$ 5,573,537.29
COMM MORTGAGE TRUST	FIXED INCOME	2,048,000.00	$ 2,006,332.01
COMM MORTGAGE TRUST	FIXED INCOME	6,800,000.00	$ 6,708,574.00
COMM MORTGAGE TRUST	FIXED INCOME	3,600,000.00	$ 3,955,789.44
COMM MORTGAGE TRUST	FIXED INCOME	6,900,000.00	$ 7,347,696.15
COMM MORTGAGE TRUST	FIXED INCOME	7,000,000.00	$ 7,348,944.40
COMM MORTGAGE TRUST	FIXED INCOME	1,608,353.33	$ 1,605,086.12
COMM MORTGAGE TRUST	FIXED INCOME	1,570,000.00	$ 1,669,370.32
COMM MORTGAGE TRUST	FIXED INCOME	2,059,552.68	$ 2,123,362.98
COMM MORTGAGE TRUST	FIXED INCOME	1,705,247.23	$ 1,688,193.05

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COMM MORTGAGE TRUST	FIXED INCOME	48,984,545.57	$ 3,179,023.53
COMM MORTGAGE TRUST	FIXED INCOME	2,100,000.00	$ 2,309,216.91
COMM MORTGAGE TRUST	FIXED INCOME	2,380,000.00	$ 2,408,093.04
COMM MORTGAGE TRUST	FIXED INCOME	5,512,043.00	$ 6,153,636.54
COMM MORTGAGE TRUST	FIXED INCOME	3,285,000.00	$ 3,614,983.51
COMM MORTGAGE TRUST	FIXED INCOME	4,155,000.00	$ 4,362,123.43
COMM MORTGAGE TRUST	FIXED INCOME	3,760,000.00	$ 4,065,316.51
COMM MORTGAGE TRUST	FIXED INCOME	43,707,313.05	$ 2,652,824.11
COMM MORTGAGE TRUST	FIXED INCOME	3,800,000.00	$ 4,104,680.58
COMM MORTGAGE TRUST	FIXED INCOME	4,595,000.00	$ 4,565,776.72
COMM MORTGAGE TRUST	FIXED INCOME	2,475,000.00	$ 2,710,829.14
COMM MORTGAGE TRUST	FIXED INCOME	5,410,000.00	$ 5,894,190.67
COMM MORTGAGE TRUST	FIXED INCOME	120,000.00	$ 125,177.44
COMM MORTGAGE TRUST	FIXED INCOME	1,630,000.00	$ 1,774,953.62
COMM MORTGAGE TRUST	FIXED INCOME	210,000.00	$ 234,747.95
COMM MORTGAGE TRUST	FIXED INCOME	100,000.00	$ 105,726.92
COMM MORTGAGE TRUST	FIXED INCOME	490,000.00	$ 542,059.95
COMM MORTGAGE TRUST	FIXED INCOME	2,270,000.00	$ 2,212,526.32
COMM MORTGAGE TRUST	FIXED INCOME	2,840,000.00	$ 2,903,582.20
COMM MORTGAGE TRUST	FIXED INCOME	770,000.00	$ 757,849.71
COMM MORTGAGE TRUST	FIXED INCOME	530,000.00	$ 554,143.41
COMM MORTGAGE TRUST	FIXED INCOME	2,620,000.00	$ 2,878,935.65
COMM MORTGAGE TRUST	FIXED INCOME	390,000.00	$ 381,257.25
COMM MORTGAGE TRUST	FIXED INCOME	1,260,000.00	$ 1,306,424.83
COMMERCIAL MORTGAGE LOAN TRUST	FIXED INCOME	2,880,424.11	$ 2,987,836.85
COMMONBOND STUDENT LOAN TRUST	FIXED INCOME	671,403.64	$ 676,947.49
COMMONWEALTH BANK AUST	FIXED INCOME	520,000.00	$ 575,717.48
COMMUNITY FUNDING CLO, LTD	FIXED INCOME	4,240,000.00	$ 4,240,000.00
COMPASS BANK	FIXED INCOME	1,875,000.00	$ 1,869,511.88
COMPASS BANK	FIXED INCOME	2,025,000.00	$ 1,999,811.03
COMPASS BANK	FIXED INCOME	1,150,000.00	$ 1,103,569.90
CONAGRA FOODS INC	FIXED INCOME	6,648,000.00	$ 6,858,535.51
CONCHO RESOURCES INC	FIXED INCOME	547,000.00	$ 548,367.50
CONCHO RESOURCES INC	FIXED INCOME	629,000.00	$ 643,938.75
CONCHO RESOURCES INC	FIXED INCOME	90,000.00	$ 90,450.00
CONCHO RESOURCES INC	FIXED INCOME	180,000.00	$ 180,450.00
CONN FUNDING II, L.P	FIXED INCOME	3,227,249.96	$ 3,241,242.02
CONOCO FUNDING CO	FIXED INCOME	573,000.00	$ 729,787.70
CONOCOPHILLIPS	FIXED INCOME	10,000.00	$ 11,644.40
CONOCOPHILLIPS COMPANY	FIXED INCOME	858,000.00	$ 1,067,557.92
CONOCOPHILLIPS COMPANY	FIXED INCOME	3,400,000.00	$ 3,502,482.80
CONOCOPHILLIPS COMPANY	FIXED INCOME	2,525,000.00	$ 2,550,815.60
CONOCOPHILLIPS COMPANY	FIXED INCOME	-	$ -
CONSECO FINANCIAL CORP	FIXED INCOME	15,923.24	$ 15,944.46
CONSTELLATION BRANDS INC	FIXED INCOME	272,000.00	$ 286,280.00
CONSTELLATION BRANDS INC	FIXED INCOME	722,000.00	$ 760,807.50

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CONSTELLATION BRANDS INC	FIXED INCOME	1,410,000.00	$ 1,484,025.00
CONSUMERS ENERGY CO	FIXED INCOME	4,425,000.00	$ 4,792,469.70
CONTINENTAL RESOURCES	FIXED INCOME	1,800,000.00	$ 1,678,500.00
CONTINENTAL RESOURCES	FIXED INCOME	1,284,000.00	$ 1,059,300.00
CONTINENTAL RESOURCES	FIXED INCOME	2,562,000.00	$ 2,504,355.00
CONTINENTAL RESOURCES	FIXED INCOME	190,000.00	$ 185,725.00
CONTINENTAL RESOURCES	FIXED INCOME	280,000.00	$ 261,100.00
CONTL AIRLINES 2007 1	FIXED INCOME	1,305,291.52	$ 1,461,926.50
CONTL AIRLINES 2012 2 B	FIXED INCOME	1,155,968.19	$ 1,190,647.24
COOPERATIEVE RABOBANK UA	FIXED INCOME	3,000,000.00	$ 3,135,000.00
COOPERATIEVE RABOBANK UA	FIXED INCOME	6,500,000.00	$ 7,061,606.50
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,900,000.00	$ 1,904,180.00
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,381,000.00	$ 1,646,842.50
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,500,000.00	$ 1,551,271.50
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,840,000.00	$ 2,143,581.60
COOPERATIEVE RABOBANK UA	FIXED INCOME	2,290,000.00	$ 2,414,795.84
COOPERATIEVE RABOBANK UA	FIXED INCOME	880,000.00	$ 978,252.88
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,780,000.00	$ 1,859,259.84
CORPORATE OFFICE PROP LP	FIXED INCOME	4,000,000.00	$ 4,044,980.00
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	32,055.77	$ 32,090.20
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,334,355.38	$ 1,374,838.65
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,996,444.18	$ 1,387,390.95
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	3,841,243.65	$ 336,187.18
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	4,905,288.10	$ 491,320.03
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,024,267.03	$ 751,836.58
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	11,398,658.95	$ 1,073,773.05
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,081,150.71	$ 1,732,562.34
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	5,715,831.43	$ 561,817.07
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	734,452.10	$ 334,764.59
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	3,976.07	$ 3,310.09
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	52,906.96	$ 44,045.16
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,413,346.91	$ 1,940,290.13
COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	5,777,905.84	$ 4,831,715.40
COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	40,195.63	$ 37,386.57
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	129.52	$ 113.77
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	281,503.00	$ 240,221.96
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	1,723.42	$ 1,513.88
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	85,417.23	$ 74,293.46
COUNTRYWIDE HOME LOANS	FIXED INCOME	11,275.60	$ 9,968.48
COUNTRYWIDE HOME LOANS	FIXED INCOME	1,298.40	$ 995.71
COUNTRYWIDE HOME LOANS	FIXED INCOME	881.99	$ 757.96
COUNTRYWIDE HOME LOANS	FIXED INCOME	546.34	$ 448.97
COUNTRYWIDE HOME LOANS	FIXED INCOME	865,911.98	$ 729,111.05
COUNTRYWIDE HOME LOANS	FIXED INCOME	17,277.63	$ 13,249.73
COX COMMUNICATIONS INC	FIXED INCOME	3,025,000.00	$ 3,076,896.90
COX COMMUNICATIONS INC	FIXED INCOME	2,700,000.00	$ 2,746,321.20

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COX COMMUNICATIONS INC	FIXED INCOME	4,400,000.00	$ 5,125,863.60
COX COMMUNICATIONS INC	FIXED INCOME	11,575,000.00	$ 11,155,174.75
COX COMMUNICATIONS INC	FIXED INCOME	11,264,000.00	$ 11,345,258.50
COX COMMUNICATIONS INC	FIXED INCOME	588,000.00	$ 710,553.31
COX COMMUNICATIONS INC	FIXED INCOME	40,000.00	$ 35,531.88
CRED SUIS GP FUN LTD	FIXED INCOME	5,391,000.00	$ 5,444,635.06
CRED SUIS GP FUN LTD	FIXED INCOME	3,450,000.00	$ 3,441,147.30
CRED SUIS GP FUN LTD	FIXED INCOME	2,060,000.00	$ 2,033,842.12
CRED SUIS GP FUN LTD	FIXED INCOME	555,000.00	$ 560,521.70
CRED SUIS GP FUN LTD	FIXED INCOME	1,850,000.00	$ 1,845,252.90
CRED SUIS GP FUN LTD	FIXED INCOME	2,720,000.00	$ 2,708,614.08
CRED SUIS GP FUN LTD	FIXED INCOME	250,000.00	$ 259,344.75
CREDIT ACCEPTANCE AUTO LOAN TR	FIXED INCOME	6,745,000.00	$ 6,757,304.90
CREDIT AGRICOLE LONDON	FIXED INCOME	4,826,000.00	$ 4,880,210.46
CREDIT AGRICOLE SA	FIXED INCOME	2,900,000.00	$ 3,103,000.00
CREDIT AGRICOLE SA	FIXED INCOME	2,180,000.00	$ 2,433,861.00
CREDIT SUISSE	FIXED INCOME	6,850,000.00	$ 7,161,675.00
CREDIT SUISSE	FIXED INCOME	1,400,000.00	$ 1,463,700.00
CREDIT SUISSE	FIXED INCOME	1,600,000.00	$ 1,875,478.12
CREDIT SUISSE	FIXED INCOME	2,925,000.00	$ 3,058,087.50
CREDIT SUISSE ABS REPACKAGING	FIXED INCOME	2,057,744.25	$ 1,945,453.15
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	64,236.97	$ 39,772.67
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	1,866,857.08	$ 1,943,002.07
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	2,519,084.69	$ 2,341,046.36
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	73,773.78	$ 60,939.64
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	135,592.22	$ 135,203.11
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	275,560.98	$ 276,775.68
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	357,414.72	$ 355,771.26
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,189,579.04	$ 2,171,539.10
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	467,585.81	$ 458,421.78
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	848,609.61	$ 862,982.94
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	798,090.43	$ 807,677.09
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	7,540,412.75	$ 7,583,910.37
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,238,121.07	$ 1,233,216.38
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,157,730.44	$ 2,143,316.80
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	4,664,186.57	$ 4,672,860.56
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	278,913.22	$ 279,112.67
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	4,765,986.44	$ 4,608,258.03
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	6,784,099.35	$ 6,736,952.57
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	4,550,036.34	$ 4,557,543.44
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,314,585.55	$ 1,356,859.20
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,927,461.66	$ 3,027,311.23
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	4,035,000.00	$ 4,198,294.03
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	6,801,000.00	$ 6,925,300.52
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	629,000.00	$ 640,496.11
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,650,000.00	$ 1,590,815.99

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CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,650,000.00	$ 1,763,090.18
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	700,000.00	$ 774,126.01
CREDIT SUISSE NEW YORK	FIXED INCOME	2,500,000.00	$ 2,498,485.00
CREDIT SUISSE NEW YORK	FIXED INCOME	2,175,000.00	$ 2,227,848.15
CREDIT SUISSE NEW YORK	FIXED INCOME	2,450,000.00	$ 2,452,621.50
CREDIT SUISSE NEW YORK	FIXED INCOME	6,310,000.00	$ 6,315,243.61
CRH AMERICA INC	FIXED INCOME	7,575,000.00	$ 7,992,890.03
CRONOS CONTAINERS PROGRAM LTD	FIXED INCOME	820,000.00	$ 783,902.94
CROWN CASTLE INTL CORP	FIXED INCOME	2,125,000.00	$ 2,384,377.50
CROWN CASTLE INTL CORP	FIXED INCOME	65,000.00	$ 67,855.78
CROWN CASTLE INTL CORP	FIXED INCOME	100,000.00	$ 103,169.10
CROWN CASTLE TOWERS LLC	FIXED INCOME	5,208,000.00	$ 5,793,169.84
CROWN CASTLE TOWERS LLC	FIXED INCOME	800,000.00	$ 889,887.84
CROWN CASTLE TOWERS LLC	FIXED INCOME	6,405,000.00	$ 7,124,664.52
CROWNROCK LP/CROWNROCK F	FIXED INCOME	425,000.00	$ 444,125.00
CSAIL COMMERCIAL MORTGAGE TRUS	FIXED INCOME	430,000.00	$ 463,180.82
CSC HOLDINGS LLC	FIXED INCOME	135,000.00	$ 145,125.00
CSC HOLDINGS LLC	FIXED INCOME	323,000.00	$ 329,460.00
CSC HOLDINGS LLC	FIXED INCOME	772,000.00	$ 810,600.00
CSC HOLDINGS LLC	FIXED INCOME	281,000.00	$ 321,216.72
CSC HOLDINGS LLC	FIXED INCOME	270,000.00	$ 283,500.00
CSX TRANSPORTATION INC	FIXED INCOME	3,570,000.00	$ 4,556,034.00
CUBESMART LP	FIXED INCOME	2,200,000.00	$ 2,386,810.80
CUBESMART LP	FIXED INCOME	2,650,000.00	$ 2,807,470.95
CVS HEALTH CORP	FIXED INCOME	600,000.00	$ 744,345.60
CVS HEALTH CORP	FIXED INCOME	1,200,000.00	$ 1,218,156.00
CVS HEALTH CORP	FIXED INCOME	400,000.00	$ 430,675.60
CVS HEALTH CORP	FIXED INCOME	100,000.00	$ 104,127.00
CVS HEALTH CORP	FIXED INCOME	4,100,000.00	$ 4,533,997.30
CVS HEALTH CORP	FIXED INCOME	1,900,000.00	$ 1,941,653.70
CVS HEALTH CORP	FIXED INCOME	5,650,000.00	$ 6,083,292.85
CVS HEALTH CORP	FIXED INCOME	3,900,000.00	$ 4,060,953.00
CVS HEALTH CORP	FIXED INCOME	6,675,000.00	$ 6,821,336.03
CVS HEALTH CORP	FIXED INCOME	7,400,000.00	$ 9,180,262.40
CVS HEALTH CORP	FIXED INCOME	990,000.00	$ 1,228,170.24
CVS HEALTH CORP	FIXED INCOME	1,540,000.00	$ 1,563,300.20
CVS HEALTH CORP	FIXED INCOME	540,000.00	$ 593,987.58
CVS HEALTH CORP	FIXED INCOME	730,000.00	$ 760,127.10
CVS HEALTH CORP	FIXED INCOME	390,000.00	$ 486,849.87
CVS HEALTH CORP	FIXED INCOME	2,760,000.00	$ 2,847,541.68
CVS HEALTH CORP	FIXED INCOME	2,140,000.00	$ 2,654,832.64
CVS HEALTH CORP	FIXED INCOME	735,000.00	$ 808,483.10
CVS PASS THROUGH TRUST	FIXED INCOME	1,274,407.46	$ 1,446,158.08
CVS PASS THROUGH TRUST	FIXED INCOME	433,614.59	$ 488,749.12
CVS PASS THROUGH TRUST	FIXED INCOME	1,179,634.28	$ 1,338,612.41
CYRUSONE LP/CYRUSONE FIN	FIXED INCOME	130,000.00	$ 135,200.00

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D.R. HORTON INC	FIXED INCOME	720,000.00	$ 746,100.00
DAIMLER FINANCE NA LLC	FIXED INCOME	2,400,000.00	$ 2,421,914.40
DAIMLER FINANCE NA LLC	FIXED INCOME	2,115,000.00	$ 2,176,425.95
DAIMLER FINANCE NA LLC	FIXED INCOME	3,130,000.00	$ 3,169,031.10
DAVITA INC	FIXED INCOME	450,000.00	$ 454,995.00
DAVITA INC	FIXED INCOME	190,000.00	$ 188,337.50
DAVITA INC	FIXED INCOME	247,000.00	$ 258,423.75
DAVITA INC	FIXED INCOME	860,000.00	$ 869,546.00
DB MASTER FINANCE LLC	FIXED INCOME	5,048,100.00	$ 5,183,893.89
DBRR TRUST	FIXED INCOME	1,093,807.89	$ 1,087,509.20
DDR CORP	FIXED INCOME	4,790,000.00	$ 4,993,349.87
DEERE + COMPANY	FIXED INCOME	2,405,000.00	$ 2,469,937.41
DELTA AIR LINES 2007 1 A	FIXED INCOME	1,652,235.86	$ 1,919,898.07
DENALI INTL/DENALI FINAN	FIXED INCOME	6,600,000.00	$ 6,923,400.00
DEUTSCHE BANK AG	FIXED INCOME	5,750,000.00	$ 5,754,025.00
DEUTSCHE BANK AG	FIXED INCOME	3,700,000.00	$ 3,702,590.00
DEUTSCHE MORTGAGE SECURITIES,	FIXED INCOME	828,913.63	$ 820,739.96
DEUTSCHE MORTGAGE SECURITIES,	FIXED INCOME	6,930,000.00	$ 6,647,452.12
DEUTSCHE TELEKOM INT FIN	FIXED INCOME	400,000.00	$ 448,713.60
DEVON ENERGY CORPORATION	FIXED INCOME	1,800,000.00	$ 1,821,690.00
DEVON ENERGY CORPORATION	FIXED INCOME	2,325,000.00	$ 2,083,751.03
DEVON ENERGY CORPORATION	FIXED INCOME	119,000.00	$ 111,011.77
DEVON ENERGY CORPORATION	FIXED INCOME	1,200,000.00	$ 1,159,420.80
DEVON ENERGY CORPORATION	FIXED INCOME	675,000.00	$ 683,133.75
DEVON ENERGY CORPORATION	FIXED INCOME	1,443,000.00	$ 1,399,414.19
DEVON ENERGY CORPORATION	FIXED INCOME	960,000.00	$ 927,536.64
DEVON ENERGY CORPORATION	FIXED INCOME	1,250,000.00	$ 1,212,243.75
DEVON ENERGY CORPORATION	FIXED INCOME	1,230,000.00	$ 1,356,794.55
DEVON ENERGY CORPORATION	FIXED INCOME	1,620,000.00	$ 1,511,252.64
DEVON FINANCING CORP LLC	FIXED INCOME	390,000.00	$ 453,832.86
DIAGEO CAPITAL PLC	FIXED INCOME	3,980,000.00	$ 4,477,141.80
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	3,013,000.00	$ 3,101,193.52
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	250,000.00	$ 260,621.75
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	350,000.00	$ 360,244.85
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	400,000.00	$ 409,764.00
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	4,875,000.00	$ 5,058,168.38
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	10,700,000.00	$ 11,013,199.70
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	395,000.00	$ 411,782.37
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	200,000.00	$ 207,514.60
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	159,000.00	$ 162,143.75
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	176,000.00	$ 183,818.10
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	16,665,000.00	$ 17,291,154.05
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	610,000.00	$ 635,917.07
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	515,000.00	$ 534,350.10
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	135,000.00	$ 145,139.72
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	190,000.00	$ 204,829.12

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DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	2,680,000.00	$ 2,758,446.28
DIAMOND 1 FIN/DIAMOND 2	FIXED INCOME	2,700,000.00	$ 2,765,907.00
DIAMONDBACK ENERGY INC	FIXED INCOME	64,000.00	$ 67,600.00
DIGITALGLOBE INC	FIXED INCOME	278,000.00	$ 258,540.00
DIGNITY HEALTH	FIXED INCOME	6,700,000.00	$ 6,906,500.70
DIGNITY HEALTH	FIXED INCOME	10,000,000.00	$ 10,676,020.00
DILLARDS INC	FIXED INCOME	610,000.00	$ 710,650.00
DILLARDS INC	FIXED INCOME	3,325,000.00	$ 3,815,437.50
DILLARDS INC	FIXED INCOME	2,100,000.00	$ 2,278,500.00
DISCOVER BANK	FIXED INCOME	5,000,000.00	$ 5,086,945.00
DISCOVER BANK	FIXED INCOME	2,425,000.00	$ 2,477,377.58
DISCOVER BANK	FIXED INCOME	1,030,000.00	$ 1,052,246.97
DISCOVER FINANCIAL SVS	FIXED INCOME	3,725,000.00	$ 3,752,687.93
DISCOVER FINANCIAL SVS	FIXED INCOME	200,000.00	$ 201,486.60
DISCOVERY COMMUNICATIONS	FIXED INCOME	288,000.00	$ 281,777.18
DISCOVERY COMMUNICATIONS	FIXED INCOME	295,000.00	$ 312,839.83
DISCOVERY COMMUNICATIONS	FIXED INCOME	25,000.00	$ 27,569.60
DISCOVERY COMMUNICATIONS	FIXED INCOME	1,375,000.00	$ 1,240,452.13
DISH DBS CORP	FIXED INCOME	15,500,000.00	$ 15,810,000.00
DISH DBS CORP	FIXED INCOME	195,000.00	$ 181,350.00
DISH DBS CORP	FIXED INCOME	144,000.00	$ 149,220.00
DISH DBS CORP	FIXED INCOME	275,000.00	$ 267,437.50
DISH DBS CORP	FIXED INCOME	563,000.00	$ 579,890.00
DISH DBS CORP	FIXED INCOME	720,000.00	$ 700,200.00
DISH DBS CORP	FIXED INCOME	210,000.00	$ 213,543.75
DISH DBS CORP	FIXED INCOME	2,030,000.00	$ 1,887,900.00
DOLLAR TREE INC	FIXED INCOME	544,000.00	$ 578,000.00
DOLLAR TREE INC	FIXED INCOME	840,000.00	$ 892,500.00
DOMINION GAS HLDGS LLC	FIXED INCOME	703,000.00	$ 731,697.16
DOMINION RESOURCES INC	FIXED INCOME	1,024,000.00	$ 1,042,466.82
DOMINION RESOURCES INC	FIXED INCOME	6,900,000.00	$ 6,865,500.00
DOMINION RESOURCES INC	FIXED INCOME	2,300,000.00	$ 2,433,938.20
DOMINION RESOURCES INC	FIXED INCOME	2,300,000.00	$ 2,341,478.20
DOMINOS PIZZA MASTER ISSUER LL	FIXED INCOME	3,037,963.50	$ 3,126,672.03
DORIC NIMROD AIR 2012 1A	FIXED INCOME	2,544,770.07	$ 2,608,239.18
DOW CHEMICAL CO/THE	FIXED INCOME	3,450,000.00	$ 4,625,684.10
DOW CHEMICAL CO/THE	FIXED INCOME	5,175,000.00	$ 8,091,992.25
DOW CHEMICAL CO/THE	FIXED INCOME	5,129,000.00	$ 6,088,302.52
DOW CHEMICAL CO/THE	FIXED INCOME	1,487,000.00	$ 1,625,182.45
DOW CHEMICAL CO/THE	FIXED INCOME	145,000.00	$ 148,064.29
DRB PRIME STUDENT LOAN TRUST	FIXED INCOME	7,957,681.49	$ 8,078,172.72
DRIVE AUTO RECEIVABLES TRUST	FIXED INCOME	2,260,000.00	$ 2,263,115.86
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	2,288,046.65	$ 1,812,025.64
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	338,593.49	$ 298,246.45
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	55,634.01	$ 52,809.74
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	43,491.36	$ 41,764.58

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DT AUTO OWNER TRUST	FIXED INCOME	4,928,683.06	$ 4,934,129.25
DTE ENERGY CO	FIXED INCOME	3,000,000.00	$ 3,240,438.00
DTE ENERGY CO	FIXED INCOME	3,000,000.00	$ 3,184,149.00
DUKE ENERGY CAROLINAS	FIXED INCOME	955,000.00	$ 1,008,327.20
DUKE ENERGY CORP	FIXED INCOME	4,418,000.00	$ 4,590,699.62
DUKE ENERGY CORP	FIXED INCOME	570,000.00	$ 612,059.16
DUKE ENERGY CORP	FIXED INCOME	430,000.00	$ 458,235.09
DUKE ENERGY FLORIDA LLC	FIXED INCOME	375,000.00	$ 470,569.88
DUKE ENERGY FLORIDA LLC	FIXED INCOME	1,350,000.00	$ 1,923,052.05
DUKE REALTY LP	FIXED INCOME	1,549,000.00	$ 1,570,503.22
DYNEGY INC	FIXED INCOME	50,000.00	$ 48,250.00
E TRADE FINANCIAL CORP	FIXED INCOME	1,300,000.00	$ 1,371,500.00
E TRADE FINANCIAL CORP	FIXED INCOME	202,000.00	$ 213,110.00
E TRADE FINANCIAL CORP	FIXED INCOME	181,000.00	$ 183,262.50
EAGLE SPINCO INC	FIXED INCOME	1,930,000.00	$ 1,975,837.50
EASTMAN CHEMICAL CO	FIXED INCOME	935,000.00	$ 988,183.74
EASTMAN CHEMICAL CO	FIXED INCOME	1,545,000.00	$ 1,588,979.97
EATON CORP	FIXED INCOME	1,025,000.00	$ 1,029,988.68
EATON CORP	FIXED INCOME	2,600,000.00	$ 2,665,447.20
EATON CORP	FIXED INCOME	1,038,000.00	$ 1,064,128.54
EATON CORP	FIXED INCOME	1,310,000.00	$ 1,410,940.74
EATON CORP	FIXED INCOME	490,000.00	$ 492,384.83
EATON CORP	FIXED INCOME	3,090,000.00	$ 3,167,781.48
EATON CORP	FIXED INCOME	820,000.00	$ 883,184.28
ECOLAB INC	FIXED INCOME	2,400,000.00	$ 2,990,383.20
ECOLAB INC	FIXED INCOME	7,990,000.00	$ 8,028,831.40
ECOLAB INC	FIXED INCOME	330,000.00	$ 373,580.46
ECOPETROL SA	FIXED INCOME	2,000,000.00	$ 2,060,000.00
ECOPETROL SA	FIXED INCOME	300,000.00	$ 345,000.00
ECOPETROL SA	FIXED INCOME	1,140,000.00	$ 1,031,358.00
ECOPETROL SA	FIXED INCOME	2,250,000.00	$ 1,955,250.00
ECOPETROL SA	FIXED INCOME	1,060,000.00	$ 1,030,850.00
EDISON INTERNATIONAL	FIXED INCOME	1,608,000.00	$ 1,648,666.32
EDUCATION REALTY OPERATI	FIXED INCOME	16,000,000.00	$ 16,396,368.00
EFS VOLUNTEER NO 2 LLC	FIXED INCOME	653,898.65	$ 651,466.15
EKSPORTFINANS ASA	FIXED INCOME	5,100,000.00	$ 5,277,888.00
EL PASO NATURAL GAS	FIXED INCOME	380,000.00	$ 444,173.26
ELECTRONIC ARTS INC	FIXED INCOME	1,575,000.00	$ 1,703,828.70
ELI LILLY + CO	FIXED INCOME	410,000.00	$ 436,678.70
ELM CLO LTD	FIXED INCOME	11,134,777.14	$ 11,102,207.92
EMC MORTGAGE LOAN TRUST	FIXED INCOME	7,026.31	$ 6,646.54
EMD FINANCE LLC	FIXED INCOME	9,575,000.00	$ 9,810,094.98
EMERA US FINANCE LP	FIXED INCOME	2,280,000.00	$ 2,314,024.44
EMERA US FINANCE LP	FIXED INCOME	2,600,000.00	$ 2,649,498.80
EMERA US FINANCE LP	FIXED INCOME	290,000.00	$ 296,739.31
EMERA US FINANCE LP	FIXED INCOME	120,000.00	$ 121,395.96

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EMERA US FINANCE LP	FIXED INCOME	955,000.00	$ 969,251.47
ENBRIDGE ENERGY PARTNERS	FIXED INCOME	120,000.00	$ 146,256.72
ENBRIDGE ENERGY PARTNERS	FIXED INCOME	195,000.00	$ 215,653.62
ENBRIDGE INC	FIXED INCOME	1,905,000.00	$ 1,822,942.13
ENEL FINANCE INTL NV	FIXED INCOME	5,225,000.00	$ 6,776,600.33
ENEL FINANCE INTL NV	FIXED INCOME	4,300,000.00	$ 5,081,443.30
ENERGY TRANSFER EQUITY	FIXED INCOME	507,000.00	$ 476,580.00
ENERGY TRANSFER PARTNERS	FIXED INCOME	3,430,000.00	$ 3,613,673.07
ENERGY TRANSFER PARTNERS	FIXED INCOME	3,541,000.00	$ 3,474,910.78
ENERGY TRANSFER PARTNERS	FIXED INCOME	3,785,000.00	$ 3,690,185.75
ENERGY TRANSFER PARTNERS	FIXED INCOME	975,000.00	$ 934,285.95
ENERGY TRANSFER PARTNERS	FIXED INCOME	90,000.00	$ 92,556.45
ENERGY TRANSFER PARTNERS	FIXED INCOME	1,735,000.00	$ 1,532,818.72
ENERGY TRANSFER PARTNERS	FIXED INCOME	392,000.00	$ 384,683.71
ENERGY TRANSFER PARTNERS	FIXED INCOME	730,000.00	$ 769,090.77
ENERGY TRANSFER PARTNERS	FIXED INCOME	1,301,000.00	$ 1,366,129.36
ENLINK MIDSTREAM PARTNER	FIXED INCOME	3,975,000.00	$ 3,663,407.70
ENSCO PLC	FIXED INCOME	630,000.00	$ 523,479.60
ENTEGRIS INC	FIXED INCOME	283,000.00	$ 289,721.25
ENTERPRISE PRODUCTS OPER	FIXED INCOME	2,500,000.00	$ 2,799,602.50
ENTERPRISE PRODUCTS OPER	FIXED INCOME	8,100,000.00	$ 8,448,170.40
ENTERPRISE PRODUCTS OPER	FIXED INCOME	7,200,000.00	$ 6,343,560.00
ENTERPRISE PRODUCTS OPER	FIXED INCOME	570,000.00	$ 594,500.88
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,450,000.00	$ 3,775,728.30
ENTERPRISE PRODUCTS OPER	FIXED INCOME	632,000.00	$ 649,234.01
ENTERPRISE PRODUCTS OPER	FIXED INCOME	515,000.00	$ 554,822.38
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,355,000.00	$ 3,671,758.97
ENTERPRISE PRODUCTS OPER	FIXED INCOME	7,000.00	$ 7,660.90
EOG RESOURCES INC	FIXED INCOME	1,035,000.00	$ 1,037,676.51
EOG RESOURCES INC	FIXED INCOME	1,195,000.00	$ 1,211,806.48
EOG RESOURCES INC	FIXED INCOME	670,000.00	$ 733,495.23
EP ENER/EVEREST ACQ FIN	FIXED INCOME	820,000.00	$ 492,000.00
EQTY MORTGAGE TRUST	FIXED INCOME	1,705,000.00	$ 1,648,431.17
EQUINIX INC	FIXED INCOME	256,000.00	$ 264,320.00
EQUINIX INC	FIXED INCOME	186,000.00	$ 193,788.75
EQUINIX INC	FIXED INCOME	32,000.00	$ 33,200.00
EQUINIX INC	FIXED INCOME	370,000.00	$ 382,025.00
ERAC USA FINANCE LLC	FIXED INCOME	8,325,000.00	$ 8,482,167.68
ERAC USA FINANCE LLC	FIXED INCOME	3,042,000.00	$ 3,214,031.18
ERAC USA FINANCE LLC	FIXED INCOME	3,865,000.00	$ 3,937,967.34
ERP OPERATING LP	FIXED INCOME	3,061,000.00	$ 3,456,548.54
ERP OPERATING LP	FIXED INCOME	3,975,000.00	$ 4,082,328.98
ERP OPERATING LP	FIXED INCOME	350,000.00	$ 386,704.15
ERP OPERATING LP	FIXED INCOME	694,000.00	$ 770,207.45
EUROPEAN INVESTMENT BANK	FIXED INCOME	5,645,000.00	$ 5,686,756.07
EVERGREEN CREDIT CARD TRUST	FIXED INCOME	19,850,000.00	$ 19,885,946.37

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EXAMWORKS GROUP INC	FIXED INCOME	96,000.00	$ 106,560.00
EXELON CORP	FIXED INCOME	1,054,000.00	$ 1,257,394.60
EXELON CORP	FIXED INCOME	1,184,000.00	$ 1,360,587.68
EXELON CORP	FIXED INCOME	395,000.00	$ 407,469.36
EXELON CORP	FIXED INCOME	30,000.00	$ 30,422.04
EXELON CORP	FIXED INCOME	95,000.00	$ 99,287.07
EXELON CORP	FIXED INCOME	260,000.00	$ 293,415.72
EXELON CORP	FIXED INCOME	461,000.00	$ 549,961.01
EXELON CORP	FIXED INCOME	6,725,000.00	$ 6,937,294.80
EXELON GENERATION CO LLC	FIXED INCOME	839,000.00	$ 894,843.84
EXELON GENERATION CO LLC	FIXED INCOME	3,083,000.00	$ 3,223,492.31
EXETER AUTOMOBILE RECEIVABLES	FIXED INCOME	679,203.67	$ 678,836.76
EXPORT IMPORT BK KOREA	FIXED INCOME	1,100,000.00	$ 1,237,866.30
EXPORT IMPORT BK KOREA	FIXED INCOME	200,000.00	$ 218,232.00
EXPORT IMPORT BK KOREA	FIXED INCOME	550,000.00	$ 635,420.50
EXPRESS SCRIPTS HOLDING	FIXED INCOME	1,905,000.00	$ 2,270,952.41
EXPRESS SCRIPTS HOLDING	FIXED INCOME	2,178,000.00	$ 2,180,439.36
EXPRESS SCRIPTS HOLDING	FIXED INCOME	9,090,000.00	$ 9,100,180.80
EXTENDED STAY AMERICA TRUST	FIXED INCOME	5,875,000.00	$ 5,898,026.48
EXXON MOBIL CORPORATION	FIXED INCOME	2,878,000.00	$ 3,245,863.08
EXXON MOBIL CORPORATION	FIXED INCOME	7,000,000.00	$ 7,894,733.00
EXXON MOBIL CORPORATION	FIXED INCOME	1,490,000.00	$ 1,581,654.37
EXXON MOBIL CORPORATION	FIXED INCOME	450,000.00	$ 507,518.55
FANNIE MAE	FIXED INCOME	2,389,768.75	$ 2,638,488.47
FANNIE MAE	FIXED INCOME	2,394,532.85	$ 2,641,922.57
FANNIE MAE	FIXED INCOME	4,611,528.98	$ 4,790,698.87
FANNIE MAE	FIXED INCOME	2,411,933.57	$ 2,645,968.07
FANNIE MAE	FIXED INCOME	2,550,634.22	$ 2,527,126.04
FANNIE MAE	FIXED INCOME	4,184,278.74	$ 4,470,337.79
FANNIE MAE	FIXED INCOME	5,036,886.32	$ 5,278,563.68
FANNIE MAE	FIXED INCOME	2,140,968.80	$ 2,149,578.71
FANNIE MAE	FIXED INCOME	6,131,016.45	$ 6,463,633.90
FANNIE MAE	FIXED INCOME	8,396,942.39	$ 8,708,872.01
FANNIE MAE	FIXED INCOME	4,705,000.00	$ 4,953,482.81
FANNIE MAE	FIXED INCOME	5,208,091.55	$ 5,695,128.31
FANNIE MAE	FIXED INCOME	1,291,755.30	$ 1,525,521.03
FANNIE MAE	FIXED INCOME	135,958.75	$ 32,744.47
FANNIE MAE	FIXED INCOME	173,093.22	$ 32,460.17
FANNIE MAE	FIXED INCOME	2,735,235.89	$ 2,980,590.65
FANNIE MAE	FIXED INCOME	297,781.59	$ 52,105.73
FANNIE MAE	FIXED INCOME	112,303.34	$ 23,345.53
FANNIE MAE	FIXED INCOME	393,106.04	$ 391,838.78
FANNIE MAE	FIXED INCOME	3,377,245.75	$ 3,631,019.76
FANNIE MAE	FIXED INCOME	9,252,137.65	$ 9,286,201.25
FANNIE MAE	FIXED INCOME	2,467,345.13	$ 2,425,315.14
FANNIE MAE	FIXED INCOME	14,125,790.60	$ 15,294,951.21

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FANNIE MAE	FIXED INCOME	99,485.10	$ 21,248.58
FANNIE MAE	FIXED INCOME	455,119.49	$ 540,676.04
FANNIE MAE	FIXED INCOME	23,048,671.43	$ 23,023,956.34
FANNIE MAE	FIXED INCOME	134,467.90	$ 23,611.06
FANNIE MAE	FIXED INCOME	4,600,000.00	$ 6,699,210.00
FANNIE MAE	FIXED INCOME	5,000,000.00	$ 7,660,695.00
FANNIE MAE	FIXED INCOME	456,512.61	$ 498,766.32
FANNIE MAE	FIXED INCOME	338,604.67	$ 382,639.63
FANNIE MAE	FIXED INCOME	100,000.00	$ 116,215.51
FANNIE MAE	FIXED INCOME	364,663.00	$ 339,870.15
FANNIE MAE	FIXED INCOME	300,000.00	$ 334,532.37
FANNIE MAE	FIXED INCOME	3,852,967.31	$ 4,304,144.77
FANNIE MAE	FIXED INCOME	340,452.00	$ 314,884.40
FANNIE MAE	FIXED INCOME	313,131.00	$ 345,624.29
FANNIE MAE	FIXED INCOME	7,640,758.92	$ 715,751.15
FANNIE MAE	FIXED INCOME	197,000.00	$ 206,230.81
FANNIE MAE	FIXED INCOME	885,000.00	$ 1,388,463.23
FANNIE MAE	FIXED INCOME	1,375,000.00	$ 2,187,209.75
FANNIE MAE	FIXED INCOME	2,580,000.00	$ 3,952,918.62
FANNIE MAE	FIXED INCOME	880,000.00	$ 889,769.85
FANNIE MAE	FIXED INCOME	3,723,675.78	$ 420,327.78
FANNIE MAE	FIXED INCOME	2,294,498.61	$ 2,723,312.64
FANNIE MAE	FIXED INCOME	180,090.66	$ 198,803.30
FANNIE MAE	FIXED INCOME	3,548,682.61	$ 3,959,095.92
FANNIE MAE	FIXED INCOME	6,507,665.20	$ 690,597.34
FANNIE MAE	FIXED INCOME	5,130,702.26	$ 347,661.00
FANNIE MAE	FIXED INCOME	8,572,896.82	$ 1,419,915.18
FANNIE MAE	FIXED INCOME	665,557.43	$ 767,126.82
FANNIE MAE	FIXED INCOME	6,170,838.54	$ 781,233.71
FANNIE MAE	FIXED INCOME	8,964,242.50	$ 1,123,173.87
FANNIE MAE	FIXED INCOME	1,582,732.83	$ 285,587.05
FANNIE MAE	FIXED INCOME	6,135,303.87	$ 694,056.25
FANNIE MAE	FIXED INCOME	6,004,670.63	$ 1,414,383.35
FANNIE MAE	FIXED INCOME	3,000,000.00	$ 3,011,334.00
FANNIE MAE	FIXED INCOME	2,000,000.00	$ 2,047,238.00
FANNIE MAE	FIXED INCOME	2,500,000.00	$ 2,522,727.50
FANNIE MAE	FIXED INCOME	500,000.00	$ 516,627.50
FANNIE MAE	FIXED INCOME	3,830,000.00	$ 3,869,678.80
FANNIE MAE	FIXED INCOME	1,500,000.00	$ 1,507,380.00
FANNIE MAE	FIXED INCOME	4,000,000.00	$ 4,108,212.00
FANNIE MAE	FIXED INCOME	2,000,000.00	$ 2,007,496.00
FANNIE MAE	FIXED INCOME	4,475,000.00	$ 5,012,182.58
FANNIE MAE	FIXED INCOME	3,350,000.00	$ 2,345,576.20
FANNIE MAE	FIXED INCOME	2,210,000.00	$ 2,377,730.16
FANNIE MAE	FIXED INCOME	4,000,000.00	$ 4,076,844.00
FANNIE MAE	FIXED INCOME	4,460,000.00	$ 4,460,990.12

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIE MAE	FIXED INCOME	8,750,000.00	$ 8,405,311.25
FANNIE MAE	FIXED INCOME	316,551.61	$ 315,910.18
FANNIE MAE	FIXED INCOME	104.78	$ 1,660.89
FANNIE MAE	FIXED INCOME	383,711.98	$ 409,857.35
FANNIE MAE	FIXED INCOME	2,600,000.00	$ 2,881,955.44
FANNIE MAE	FIXED INCOME	18.42	$ 250.82
FANNIE MAE	FIXED INCOME	5,883.60	$ 6,294.54
FANNIE MAE	FIXED INCOME	2,807,287.71	$ 276,128.47
FANNIE MAE	FIXED INCOME	120,113.78	$ 128,247.74
FANNIE MAE	FIXED INCOME	885,862.89	$ 992,232.08
FANNIE MAE	FIXED INCOME	956,008.62	$ 1,094,256.26
FANNIE MAE	FIXED INCOME	1,533,823.59	$ 1,801,002.32
FANNIE MAE	FIXED INCOME	1,484,492.63	$ 124,176.62
FANNIE MAE	FIXED INCOME	1,025,086.81	$ 187,629.84
FANNIE MAE	FIXED INCOME	3,278,233.53	$ 665,073.27
FANNIE MAE	FIXED INCOME	1,659,671.03	$ 163,752.60
FANNIE MAE	FIXED INCOME	945,111.27	$ 175,232.80
FANNIE MAE	FIXED INCOME	337,097.10	$ 45,084.92
FANNIE MAE	FIXED INCOME	5,230,102.54	$ 6,101,774.96
FANNIE MAE	FIXED INCOME	3,903,898.13	$ 4,375,731.85
FANNIE MAE	FIXED INCOME	93,189.71	$ 84,371.48
FANNIE MAE	FIXED INCOME	46,594.86	$ 42,185.73
FANNIE MAE	FIXED INCOME	1,217,345.49	$ 108,430.18
FANNIE MAE	FIXED INCOME	1,556,989.67	$ 126,459.95
FANNIE MAE	FIXED INCOME	646,884.83	$ 129,219.97
FANNIE MAE	FIXED INCOME	1,003,100.26	$ 187,926.82
FANNIE MAE	FIXED INCOME	512,655.51	$ 120,910.72
FANNIE MAE	FIXED INCOME	4,579,347.52	$ 1,020,160.48
FANNIE MAE	FIXED INCOME	372,938.77	$ 101,071.70
FANNIE MAE	FIXED INCOME	2,464,874.81	$ 135,988.38
FANNIE MAE	FIXED INCOME	5,477,311.92	$ 996,832.43
FANNIE MAE	FIXED INCOME	1,200,337.19	$ 275,828.96
FANNIE MAE	FIXED INCOME	795,956.84	$ 178,664.93
FANNIE MAE	FIXED INCOME	283,331.05	$ 55,313.70
FANNIE MAE	FIXED INCOME	579,303.30	$ 59,106.61
FANNIE MAE	FIXED INCOME	3,292,748.51	$ 481,039.61
FANNIE MAE	FIXED INCOME	9,224,035.86	$ 629,364.27
FANNIE MAE	FIXED INCOME	1,159,273.84	$ 261,227.52
FANNIE MAE	FIXED INCOME	298,146.65	$ 55,976.08
FANNIE MAE	FIXED INCOME	644,434.70	$ 149,148.55
FANNIE MAE CAS	FIXED INCOME	3,085,897.11	$ 3,111,839.01
FANNIE MAE CAS	FIXED INCOME	1,905,619.64	$ 1,892,603.88
FANNIE MAE CAS	FIXED INCOME	1,758,350.44	$ 1,750,279.08
FANNIE MAE CAS	FIXED INCOME	2,021,653.52	$ 2,022,036.42
FANNIEMAE ACES	FIXED INCOME	1,400,000.00	$ 1,493,714.60
FANNIEMAE ACES	FIXED INCOME	1,048,541.24	$ 1,103,050.39

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIEMAE ACES	FIXED INCOME	3,542,293.30	$ 14,400.13
FANNIEMAE ACES	FIXED INCOME	400,000.00	$ 419,332.08
FANNIEMAE GRANTOR TRUST	FIXED INCOME	1,100,564.25	$ 1,270,144.36
FANNIEMAE GRANTOR TRUST	FIXED INCOME	1,436,214.46	$ 1,779,391.01
FANNIEMAE GRANTOR TRUST	FIXED INCOME	535,382.21	$ 629,064.41
FANNIEMAE GRANTOR TRUST	FIXED INCOME	14,647.39	$ 13,971.40
FANNIEMAE STRIP	FIXED INCOME	97,735.61	$ 20,067.65
FANNIEMAE STRIP	FIXED INCOME	119,949.75	$ 27,051.43
FANNIEMAE STRIP	FIXED INCOME	90,061.96	$ 18,771.11
FANNIEMAE STRIP	FIXED INCOME	27,949.29	$ 7,551.82
FANNIEMAE STRIP	FIXED INCOME	213,479.26	$ 55,447.06
FANNIEMAE STRIP	FIXED INCOME	1,665,909.92	$ 1,671,157.45
FANNIEMAE STRIP	FIXED INCOME	39,842.78	$ 10,820.35
FANNIEMAE STRIP	FIXED INCOME	5,603,678.40	$ 944,106.95
FANNIEMAE STRIP	FIXED INCOME	353.78	$ 4.54
FANNIEMAE STRIP	FIXED INCOME	384.03	$ 14.14
FANNIEMAE STRIP	FIXED INCOME	1,863,721.40	$ 159,915.12
FANNIEMAE STRIP	FIXED INCOME	271,996.37	$ 43,150.50
FANNIEMAE STRIP	FIXED INCOME	2,225,561.74	$ 192,218.85
FANNIEMAE STRIP	FIXED INCOME	2,362,871.66	$ 396,873.10
FANNIEMAE STRIP	FIXED INCOME	1,582,114.27	$ 226,988.69
FANNIEMAE STRIP	FIXED INCOME	1,429,634.05	$ 224,346.67
FANNIEMAE WHOLE LOAN	FIXED INCOME	780,449.83	$ 890,624.76
FANNIEMAE WHOLE LOAN	FIXED INCOME	766,484.95	$ 915,223.27
FANNIEMAE WHOLE LOAN	FIXED INCOME	442,244.67	$ 524,555.73
FANNIEMAE WHOLE LOAN	FIXED INCOME	642,751.60	$ 764,829.80
FANNIEMAE WHOLE LOAN	FIXED INCOME	399,849.07	$ 464,481.91
FANNIEMAE WHOLE LOAN	FIXED INCOME	730,950.07	$ 861,033.45
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,591,898.26	$ 1,864,771.59
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,668,035.29	$ 1,980,208.76
FANNIEMAE WHOLE LOAN	FIXED INCOME	958,308.12	$ 1,105,856.81
FANNIEMAE WHOLE LOAN	FIXED INCOME	160,794.67	$ 157,466.11
FANNIEMAE WHOLE LOAN	FIXED INCOME	75,816.56	$ 73,403.16
FARMER MAC GTD TR 07 1	FIXED INCOME	4,770,000.00	$ 4,942,068.21
FARMERS EXCHANGE CAP II	FIXED INCOME	3,780,000.00	$ 3,975,456.24
FED HM LN PC POOL 1B7323	FIXED INCOME	713,783.21	$ 757,416.13
FED HM LN PC POOL 1B8062	FIXED INCOME	297,081.65	$ 314,070.52
FED HM LN PC POOL 1G0480	FIXED INCOME	259,383.92	$ 272,921.71
FED HM LN PC POOL 1G1286	FIXED INCOME	210,956.01	$ 223,572.58
FED HM LN PC POOL 1G2805	FIXED INCOME	1,563,271.49	$ 1,654,145.70
FED HM LN PC POOL 1N1434	FIXED INCOME	244,554.31	$ 256,730.70
FED HM LN PC POOL 1Q0378	FIXED INCOME	1,300,028.34	$ 1,370,994.76
FED HM LN PC POOL 1Q0379	FIXED INCOME	249,460.14	$ 262,134.73
FED HM LN PC POOL 1Q0559	FIXED INCOME	3,892,720.91	$ 4,109,528.41
FED HM LN PC POOL 289436	FIXED INCOME	109.44	$ 110.03
FED HM LN PC POOL 2B0646	FIXED INCOME	690,010.52	$ 721,959.99

MINNESOTA STATE BOARD OF INVESTMENT
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As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL 2B3797	FIXED INCOME	8,727,193.22	$ 9,068,933.96
FED HM LN PC POOL 2B4443	FIXED INCOME	9,034,406.77	$ 9,412,989.16
FED HM LN PC POOL 555400	FIXED INCOME	1,308.03	$ 1,314.40
FED HM LN PC POOL 847981	FIXED INCOME	1,773,423.10	$ 1,889,557.70
FED HM LN PC POOL 849207	FIXED INCOME	2,671,261.31	$ 2,755,992.06
FED HM LN PC POOL 849278	FIXED INCOME	3,564,926.55	$ 3,694,581.65
FED HM LN PC POOL 849505	FIXED INCOME	4,160,268.40	$ 4,326,151.41
FED HM LN PC POOL A00465	FIXED INCOME	5,524.06	$ 5,609.96
FED HM LN PC POOL A10450	FIXED INCOME	4,598.84	$ 5,135.98
FED HM LN PC POOL A11045	FIXED INCOME	1,092.36	$ 1,216.20
FED HM LN PC POOL A12093	FIXED INCOME	5,006.64	$ 5,583.64
FED HM LN PC POOL A12118	FIXED INCOME	10,009.96	$ 11,143.55
FED HM LN PC POOL A12255	FIXED INCOME	1,715.08	$ 1,901.89
FED HM LN PC POOL A12330	FIXED INCOME	1,876.21	$ 2,091.80
FED HM LN PC POOL A12403	FIXED INCOME	1,967.04	$ 2,187.23
FED HM LN PC POOL A12413	FIXED INCOME	84,990.27	$ 94,764.26
FED HM LN PC POOL A12886	FIXED INCOME	2,032.82	$ 2,270.92
FED HM LN PC POOL A12911	FIXED INCOME	2,477.38	$ 2,757.96
FED HM LN PC POOL A13707	FIXED INCOME	17,715.42	$ 19,653.84
FED HM LN PC POOL A13717	FIXED INCOME	2,501.05	$ 2,781.18
FED HM LN PC POOL A14092	FIXED INCOME	904.46	$ 998.76
FED HM LN PC POOL A14196	FIXED INCOME	4,355.33	$ 5,003.32
FED HM LN PC POOL A14237	FIXED INCOME	25,743.15	$ 28,621.30
FED HM LN PC POOL A14554	FIXED INCOME	29,399.84	$ 32,632.45
FED HM LN PC POOL A14617	FIXED INCOME	1,544.97	$ 1,728.81
FED HM LN PC POOL A14805	FIXED INCOME	2,958.06	$ 3,297.63
FED HM LN PC POOL A15349	FIXED INCOME	3,135.63	$ 3,482.43
FED HM LN PC POOL A15351	FIXED INCOME	18,572.80	$ 21,336.06
FED HM LN PC POOL A15676	FIXED INCOME	14,863.92	$ 18,149.16
FED HM LN PC POOL A16199	FIXED INCOME	22,422.90	$ 26,376.89
FED HM LN PC POOL A16203	FIXED INCOME	56,605.44	$ 67,887.40
FED HM LN PC POOL A16328	FIXED INCOME	23,043.08	$ 24,692.51
FED HM LN PC POOL A16549	FIXED INCOME	871.23	$ 968.80
FED HM LN PC POOL A16827	FIXED INCOME	1,498.77	$ 1,669.11
FED HM LN PC POOL A18301	FIXED INCOME	7,935.71	$ 8,812.83
FED HM LN PC POOL A18578	FIXED INCOME	2,137.74	$ 2,377.62
FED HM LN PC POOL A18781	FIXED INCOME	2,398.46	$ 2,665.25
FED HM LN PC POOL A19080	FIXED INCOME	2,119.26	$ 2,338.89
FED HM LN PC POOL A19529	FIXED INCOME	8,100.39	$ 9,000.59
FED HM LN PC POOL A19678	FIXED INCOME	6,313.34	$ 7,000.44
FED HM LN PC POOL A20041	FIXED INCOME	24,666.47	$ 27,222.77
FED HM LN PC POOL A20417	FIXED INCOME	247,773.30	$ 279,588.49
FED HM LN PC POOL A20958	FIXED INCOME	2,391.63	$ 2,665.76
FED HM LN PC POOL A21045	FIXED INCOME	5,930.47	$ 6,545.07
FED HM LN PC POOL A21227	FIXED INCOME	2,955.10	$ 3,262.37
FED HM LN PC POOL A21328	FIXED INCOME	18,581.73	$ 20,661.49

MINNESOTA STATE BOARD OF INVESTMENT
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As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A21418	FIXED INCOME	1,316.61	$ 1,462.42
FED HM LN PC POOL A22377	FIXED INCOME	933.06	$ 1,036.36
FED HM LN PC POOL A23090	FIXED INCOME	2,422.24	$ 2,732.65
FED HM LN PC POOL A23640	FIXED INCOME	20,510.47	$ 22,763.19
FED HM LN PC POOL A24378	FIXED INCOME	21,753.48	$ 24,989.96
FED HM LN PC POOL A24465	FIXED INCOME	28,604.89	$ 33,819.02
FED HM LN PC POOL A24611	FIXED INCOME	41,459.94	$ 45,390.63
FED HM LN PC POOL A25160	FIXED INCOME	519,533.65	$ 578,488.21
FED HM LN PC POOL A25330	FIXED INCOME	14,781.21	$ 16,980.36
FED HM LN PC POOL A25767	FIXED INCOME	273.03	$ 303.91
FED HM LN PC POOL A27298	FIXED INCOME	89,813.74	$ 104,016.06
FED HM LN PC POOL A30096	FIXED INCOME	555,194.67	$ 615,358.80
FED HM LN PC POOL A30172	FIXED INCOME	745,625.48	$ 826,470.26
FED HM LN PC POOL A34982	FIXED INCOME	157,883.92	$ 177,288.58
FED HM LN PC POOL A36823	FIXED INCOME	50,315.98	$ 55,530.45
FED HM LN PC POOL A36878	FIXED INCOME	24,760.11	$ 27,400.49
FED HM LN PC POOL A37175	FIXED INCOME	138,420.79	$ 153,105.49
FED HM LN PC POOL A38266	FIXED INCOME	46,168.80	$ 51,956.54
FED HM LN PC POOL A39306	FIXED INCOME	539,542.01	$ 604,733.73
FED HM LN PC POOL A39613	FIXED INCOME	159,675.51	$ 177,147.17
FED HM LN PC POOL A40175	FIXED INCOME	2,606.18	$ 2,926.15
FED HM LN PC POOL A40357	FIXED INCOME	19,281.77	$ 21,803.93
FED HM LN PC POOL A41947	FIXED INCOME	92,644.12	$ 104,973.79
FED HM LN PC POOL A41952	FIXED INCOME	70,650.51	$ 77,972.34
FED HM LN PC POOL A43129	FIXED INCOME	354.90	$ 401.32
FED HM LN PC POOL A43210	FIXED INCOME	3,293.16	$ 3,634.44
FED HM LN PC POOL A43942	FIXED INCOME	1,707.83	$ 1,901.47
FED HM LN PC POOL A45625	FIXED INCOME	59,682.11	$ 66,431.46
FED HM LN PC POOL A45807	FIXED INCOME	3,075.82	$ 3,427.39
FED HM LN PC POOL A46498	FIXED INCOME	722,739.22	$ 801,044.32
FED HM LN PC POOL A46663	FIXED INCOME	369,751.13	$ 409,690.02
FED HM LN PC POOL A47597	FIXED INCOME	389,605.16	$ 431,730.54
FED HM LN PC POOL A48171	FIXED INCOME	5,448.54	$ 6,064.16
FED HM LN PC POOL A49840	FIXED INCOME	4,828.80	$ 5,483.97
FED HM LN PC POOL A50891	FIXED INCOME	14,277.50	$ 16,211.34
FED HM LN PC POOL A51249	FIXED INCOME	60,061.02	$ 69,163.29
FED HM LN PC POOL A51893	FIXED INCOME	177,532.69	$ 204,672.62
FED HM LN PC POOL A52325	FIXED INCOME	39,644.70	$ 45,400.52
FED HM LN PC POOL A56498	FIXED INCOME	30,291.31	$ 34,538.13
FED HM LN PC POOL A57663	FIXED INCOME	84,680.52	$ 94,737.09
FED HM LN PC POOL A58023	FIXED INCOME	52,050.27	$ 57,641.80
FED HM LN PC POOL A59172	FIXED INCOME	56,987.14	$ 63,445.62
FED HM LN PC POOL A61567	FIXED INCOME	46,237.60	$ 52,451.11
FED HM LN PC POOL A61634	FIXED INCOME	63,439.46	$ 70,273.25
FED HM LN PC POOL A65038	FIXED INCOME	59,295.51	$ 65,634.81
FED HM LN PC POOL A67127	FIXED INCOME	3,931.28	$ 4,377.26

MINNESOTA STATE BOARD OF INVESTMENT
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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A67245	FIXED INCOME	19,960.25	$ 22,652.82
FED HM LN PC POOL A67374	FIXED INCOME	251,345.58	$ 285,481.90
FED HM LN PC POOL A68336	FIXED INCOME	64,757.67	$ 74,392.30
FED HM LN PC POOL A68546	FIXED INCOME	40,977.52	$ 46,010.24
FED HM LN PC POOL A69998	FIXED INCOME	27,344.16	$ 31,869.97
FED HM LN PC POOL A71170	FIXED INCOME	11,891.83	$ 13,661.09
FED HM LN PC POOL A71410	FIXED INCOME	75,389.00	$ 86,016.22
FED HM LN PC POOL A72909	FIXED INCOME	458,676.15	$ 539,916.04
FED HM LN PC POOL A74128	FIXED INCOME	46,888.99	$ 52,612.48
FED HM LN PC POOL A75230	FIXED INCOME	195,290.37	$ 215,529.18
FED HM LN PC POOL A75917	FIXED INCOME	7,976.51	$ 8,692.40
FED HM LN PC POOL A76211	FIXED INCOME	139,201.92	$ 158,763.66
FED HM LN PC POOL A76260	FIXED INCOME	2,861.50	$ 3,223.87
FED HM LN PC POOL A76747	FIXED INCOME	61,894.94	$ 69,944.72
FED HM LN PC POOL A77764	FIXED INCOME	36,812.44	$ 41,436.47
FED HM LN PC POOL A77808	FIXED INCOME	1,229.49	$ 1,372.08
FED HM LN PC POOL A78084	FIXED INCOME	83,630.21	$ 95,439.52
FED HM LN PC POOL A79130	FIXED INCOME	1,371.89	$ 1,557.42
FED HM LN PC POOL A80772	FIXED INCOME	42,224.15	$ 48,891.32
FED HM LN PC POOL A81051	FIXED INCOME	8,346.78	$ 9,588.61
FED HM LN PC POOL A82208	FIXED INCOME	5,295.68	$ 5,962.53
FED HM LN PC POOL A82880	FIXED INCOME	80,712.68	$ 90,036.84
FED HM LN PC POOL A83000	FIXED INCOME	23,024.25	$ 25,623.29
FED HM LN PC POOL A83883	FIXED INCOME	8,016.33	$ 8,910.11
FED HM LN PC POOL A83886	FIXED INCOME	8,417.11	$ 9,389.41
FED HM LN PC POOL A84626	FIXED INCOME	142,187.49	$ 155,167.45
FED HM LN PC POOL A84892	FIXED INCOME	13,146.89	$ 14,688.11
FED HM LN PC POOL A85722	FIXED INCOME	220,161.93	$ 256,774.18
FED HM LN PC POOL A85726	FIXED INCOME	218,142.25	$ 242,593.92
FED HM LN PC POOL A85739	FIXED INCOME	178,348.18	$ 196,831.20
FED HM LN PC POOL A86228	FIXED INCOME	22,274.92	$ 25,345.59
FED HM LN PC POOL A86312	FIXED INCOME	392,644.65	$ 433,336.17
FED HM LN PC POOL A86576	FIXED INCOME	5,298.94	$ 5,860.72
FED HM LN PC POOL A86744	FIXED INCOME	3,840.79	$ 4,361.25
FED HM LN PC POOL A86997	FIXED INCOME	131,884.58	$ 144,602.33
FED HM LN PC POOL A87250	FIXED INCOME	590,668.42	$ 651,882.02
FED HM LN PC POOL A87434	FIXED INCOME	2,006,598.86	$ 2,220,046.98
FED HM LN PC POOL A87530	FIXED INCOME	299,730.10	$ 340,441.45
FED HM LN PC POOL A88177	FIXED INCOME	3,186.01	$ 3,409.15
FED HM LN PC POOL A88452	FIXED INCOME	2,935.87	$ 3,269.50
FED HM LN PC POOL A88559	FIXED INCOME	73,092.80	$ 83,412.77
FED HM LN PC POOL A89085	FIXED INCOME	13,565.01	$ 15,116.49
FED HM LN PC POOL A89385	FIXED INCOME	651,146.78	$ 713,818.06
FED HM LN PC POOL A89545	FIXED INCOME	454,702.66	$ 498,877.91
FED HM LN PC POOL A90196	FIXED INCOME	215,056.78	$ 235,314.83
FED HM LN PC POOL A90437	FIXED INCOME	287,136.95	$ 313,016.13

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A91283	FIXED INCOME	37,163.30	$ 41,451.29
FED HM LN PC POOL A91359	FIXED INCOME	1,168,035.10	$ 1,273,293.61
FED HM LN PC POOL A91703	FIXED INCOME	382,353.28	$ 419,971.31
FED HM LN PC POOL A93010	FIXED INCOME	67,800.90	$ 74,233.32
FED HM LN PC POOL A93345	FIXED INCOME	133,179.50	$ 147,417.51
FED HM LN PC POOL A93463	FIXED INCOME	16,038.33	$ 17,822.92
FED HM LN PC POOL A93511	FIXED INCOME	257,355.38	$ 285,376.49
FED HM LN PC POOL A93520	FIXED INCOME	307,241.57	$ 337,448.27
FED HM LN PC POOL A93534	FIXED INCOME	263,859.33	$ 282,954.91
FED HM LN PC POOL A93786	FIXED INCOME	724,005.99	$ 778,290.98
FED HM LN PC POOL A94779	FIXED INCOME	69,736.40	$ 76,133.08
FED HM LN PC POOL A94969	FIXED INCOME	23,200.75	$ 26,089.97
FED HM LN PC POOL A94977	FIXED INCOME	131,637.60	$ 143,712.19
FED HM LN PC POOL A95085	FIXED INCOME	637,682.65	$ 685,565.69
FED HM LN PC POOL A95090	FIXED INCOME	9,169.15	$ 10,071.30
FED HM LN PC POOL A95144	FIXED INCOME	152,767.82	$ 166,779.99
FED HM LN PC POOL A95582	FIXED INCOME	921,073.78	$ 987,854.72
FED HM LN PC POOL A95923	FIXED INCOME	69,941.75	$ 76,357.81
FED HM LN PC POOL A96174	FIXED INCOME	642,976.19	$ 691,310.81
FED HM LN PC POOL A96388	FIXED INCOME	77,742.43	$ 84,755.03
FED HM LN PC POOL A96609	FIXED INCOME	397,636.43	$ 434,739.78
FED HM LN PC POOL A96687	FIXED INCOME	296,912.30	$ 319,246.56
FED HM LN PC POOL A96807	FIXED INCOME	1,143,876.15	$ 1,229,760.45
FED HM LN PC POOL A97473	FIXED INCOME	81,982.21	$ 90,055.24
FED HM LN PC POOL A97479	FIXED INCOME	803,820.28	$ 882,972.66
FED HM LN PC POOL A97620	FIXED INCOME	723,652.68	$ 794,916.15
FED HM LN PC POOL A97944	FIXED INCOME	9,291.01	$ 10,253.88
FED HM LN PC POOL B10861	FIXED INCOME	18,370.42	$ 18,789.46
FED HM LN PC POOL B11835	FIXED INCOME	60,839.68	$ 62,898.88
FED HM LN PC POOL B13622	FIXED INCOME	2,942.24	$ 3,024.36
FED HM LN PC POOL B13818	FIXED INCOME	5,564.43	$ 5,704.90
FED HM LN PC POOL B13873	FIXED INCOME	8,015.88	$ 8,197.93
FED HM LN PC POOL B13959	FIXED INCOME	1,261.17	$ 1,289.92
FED HM LN PC POOL B14648	FIXED INCOME	53,637.54	$ 56,062.41
FED HM LN PC POOL B15110	FIXED INCOME	140,303.49	$ 143,643.53
FED HM LN PC POOL B15367	FIXED INCOME	11,800.99	$ 12,103.51
FED HM LN PC POOL B16297	FIXED INCOME	42,132.52	$ 43,398.69
FED HM LN PC POOL B16336	FIXED INCOME	30,865.17	$ 31,956.14
FED HM LN PC POOL C00551	FIXED INCOME	962.71	$ 1,139.95
FED HM LN PC POOL C00712	FIXED INCOME	19,978.01	$ 23,489.08
FED HM LN PC POOL C00731	FIXED INCOME	8,593.97	$ 10,139.58
FED HM LN PC POOL C00760	FIXED INCOME	7,695.50	$ 8,998.60
FED HM LN PC POOL C00778	FIXED INCOME	3,549.21	$ 4,258.15
FED HM LN PC POOL C00781	FIXED INCOME	23,161.06	$ 26,606.96
FED HM LN PC POOL C00785	FIXED INCOME	3,638.44	$ 4,309.51
FED HM LN PC POOL C00835	FIXED INCOME	32,692.02	$ 38,606.03

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C00836	FIXED INCOME	8,057.85	$ 9,624.95
FED HM LN PC POOL C00875	FIXED INCOME	896.63	$ 1,118.73
FED HM LN PC POOL C00879	FIXED INCOME	313.91	$ 364.81
FED HM LN PC POOL C00887	FIXED INCOME	14,335.68	$ 17,195.08
FED HM LN PC POOL C00922	FIXED INCOME	674.36	$ 812.46
FED HM LN PC POOL C00972	FIXED INCOME	6,435.12	$ 8,136.71
FED HM LN PC POOL C01034	FIXED INCOME	3,864.44	$ 4,472.16
FED HM LN PC POOL C01035	FIXED INCOME	221,463.20	$ 284,697.30
FED HM LN PC POOL C01051	FIXED INCOME	5,962.48	$ 7,576.16
FED HM LN PC POOL C01104	FIXED INCOME	330.42	$ 423.15
FED HM LN PC POOL C01132	FIXED INCOME	3,253.99	$ 3,691.35
FED HM LN PC POOL C01135	FIXED INCOME	1,577.37	$ 1,836.41
FED HM LN PC POOL C01152	FIXED INCOME	332.53	$ 384.30
FED HM LN PC POOL C01285	FIXED INCOME	264.74	$ 306.73
FED HM LN PC POOL C01330	FIXED INCOME	1,543.41	$ 1,543.33
FED HM LN PC POOL C01394	FIXED INCOME	13,781.73	$ 16,451.04
FED HM LN PC POOL C01404	FIXED INCOME	23,692.62	$ 27,904.39
FED HM LN PC POOL C01416	FIXED INCOME	53,867.51	$ 65,988.55
FED HM LN PC POOL C01417	FIXED INCOME	13,666.02	$ 15,906.11
FED HM LN PC POOL C01441	FIXED INCOME	2,067.12	$ 2,607.43
FED HM LN PC POOL C01458	FIXED INCOME	16,061.40	$ 18,794.51
FED HM LN PC POOL C01568	FIXED INCOME	21,292.11	$ 24,459.95
FED HM LN PC POOL C01574	FIXED INCOME	2,556.34	$ 2,851.21
FED HM LN PC POOL C01585	FIXED INCOME	39,452.87	$ 44,000.14
FED HM LN PC POOL C01598	FIXED INCOME	37,741.61	$ 42,074.83
FED HM LN PC POOL C01724	FIXED INCOME	11,379.18	$ 12,681.21
FED HM LN PC POOL C01810	FIXED INCOME	27,937.42	$ 32,476.80
FED HM LN PC POOL C01811	FIXED INCOME	4,533.20	$ 5,036.72
FED HM LN PC POOL C03427	FIXED INCOME	10,322.05	$ 11,523.35
FED HM LN PC POOL C03433	FIXED INCOME	9,053.05	$ 10,297.49
FED HM LN PC POOL C03475	FIXED INCOME	40,347.86	$ 46,068.70
FED HM LN PC POOL C03479	FIXED INCOME	106,799.50	$ 117,962.25
FED HM LN PC POOL C03531	FIXED INCOME	928,615.01	$ 998,305.96
FED HM LN PC POOL C03811	FIXED INCOME	1,149,228.18	$ 1,230,372.00
FED HM LN PC POOL C04244	FIXED INCOME	1,413,543.96	$ 1,492,444.28
FED HM LN PC POOL C04530	FIXED INCOME	83,008.79	$ 89,247.48
FED HM LN PC POOL C09008	FIXED INCOME	189,313.10	$ 196,735.30
FED HM LN PC POOL C09042	FIXED INCOME	455,794.32	$ 480,778.74
FED HM LN PC POOL C09049	FIXED INCOME	439,080.50	$ 479,158.94
FED HM LN PC POOL C13279	FIXED INCOME	20,279.01	$ 20,679.41
FED HM LN PC POOL C22849	FIXED INCOME	3,177.20	$ 3,649.90
FED HM LN PC POOL C25626	FIXED INCOME	4,476.18	$ 5,015.89
FED HM LN PC POOL C26039	FIXED INCOME	933.58	$ 1,072.48
FED HM LN PC POOL C26927	FIXED INCOME	10,276.35	$ 11,515.49
FED HM LN PC POOL C27614	FIXED INCOME	18,172.07	$ 20,875.71
FED HM LN PC POOL C32259	FIXED INCOME	21,296.20	$ 21,374.90

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C32288	FIXED INCOME	20,314.13	$ 23,239.14
FED HM LN PC POOL C32464	FIXED INCOME	1,419.81	$ 1,462.20
FED HM LN PC POOL C32832	FIXED INCOME	2,628.10	$ 2,688.13
FED HM LN PC POOL C32914	FIXED INCOME	648.32	$ 710.11
FED HM LN PC POOL C34657	FIXED INCOME	9,799.72	$ 10,140.39
FED HM LN PC POOL C34753	FIXED INCOME	21,760.18	$ 23,402.75
FED HM LN PC POOL C35882	FIXED INCOME	1,563.75	$ 1,570.07
FED HM LN PC POOL C36423	FIXED INCOME	30,666.88	$ 31,657.03
FED HM LN PC POOL C36541	FIXED INCOME	1,262.80	$ 1,267.79
FED HM LN PC POOL C37436	FIXED INCOME	557.18	$ 703.43
FED HM LN PC POOL C37436	FIXED INCOME	191,710.05	$ 242,030.65
FED HM LN PC POOL C37856	FIXED INCOME	3,264.14	$ 3,421.54
FED HM LN PC POOL C37867	FIXED INCOME	65.22	$ 75.66
FED HM LN PC POOL C38558	FIXED INCOME	322.93	$ 379.84
FED HM LN PC POOL C39076	FIXED INCOME	46,968.06	$ 50,525.39
FED HM LN PC POOL C39758	FIXED INCOME	7,273.76	$ 8,463.72
FED HM LN PC POOL C39781	FIXED INCOME	8,503.68	$ 9,009.25
FED HM LN PC POOL C40938	FIXED INCOME	736.66	$ 742.03
FED HM LN PC POOL C41419	FIXED INCOME	4,748.27	$ 4,767.59
FED HM LN PC POOL C41493	FIXED INCOME	690.14	$ 749.70
FED HM LN PC POOL C41531	FIXED INCOME	1,096.31	$ 1,165.27
FED HM LN PC POOL C41561	FIXED INCOME	19,050.22	$ 20,227.91
FED HM LN PC POOL C41633	FIXED INCOME	419.24	$ 425.92
FED HM LN PC POOL C41674	FIXED INCOME	190.25	$ 193.69
FED HM LN PC POOL C42132	FIXED INCOME	1,109.42	$ 1,185.64
FED HM LN PC POOL C42578	FIXED INCOME	1,409.97	$ 1,454.44
FED HM LN PC POOL C44540	FIXED INCOME	10,565.88	$ 10,964.77
FED HM LN PC POOL C44548	FIXED INCOME	1,453.43	$ 1,511.49
FED HM LN PC POOL C44957	FIXED INCOME	491.85	$ 576.41
FED HM LN PC POOL C45539	FIXED INCOME	2,087.40	$ 2,095.90
FED HM LN PC POOL C45652	FIXED INCOME	20,322.57	$ 21,047.49
FED HM LN PC POOL C45692	FIXED INCOME	3,592.51	$ 3,833.92
FED HM LN PC POOL C45821	FIXED INCOME	23,388.35	$ 23,913.90
FED HM LN PC POOL C45966	FIXED INCOME	1,072.73	$ 1,119.59
FED HM LN PC POOL C45968	FIXED INCOME	14,659.14	$ 15,410.43
FED HM LN PC POOL C46047	FIXED INCOME	4,803.57	$ 5,641.29
FED HM LN PC POOL C46251	FIXED INCOME	4,930.68	$ 5,138.03
FED HM LN PC POOL C46355	FIXED INCOME	206.87	$ 214.30
FED HM LN PC POOL C46607	FIXED INCOME	29,757.79	$ 30,756.90
FED HM LN PC POOL C46870	FIXED INCOME	13,262.58	$ 14,532.19
FED HM LN PC POOL C47153	FIXED INCOME	11,616.29	$ 11,776.91
FED HM LN PC POOL C47185	FIXED INCOME	3,800.57	$ 3,853.86
FED HM LN PC POOL C47562	FIXED INCOME	46,228.06	$ 49,793.68
FED HM LN PC POOL C47563	FIXED INCOME	6,735.71	$ 7,298.32
FED HM LN PC POOL C47775	FIXED INCOME	529.38	$ 545.70
FED HM LN PC POOL C47943	FIXED INCOME	5,732.64	$ 5,948.34

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C48025	FIXED INCOME	15,161.52	$ 15,588.37
FED HM LN PC POOL C48297	FIXED INCOME	1,702.06	$ 1,745.82
FED HM LN PC POOL C48961	FIXED INCOME	3,712.76	$ 3,787.99
FED HM LN PC POOL C49267	FIXED INCOME	17,101.57	$ 18,302.76
FED HM LN PC POOL C50619	FIXED INCOME	12,878.99	$ 13,622.87
FED HM LN PC POOL C50622	FIXED INCOME	4,577.42	$ 5,261.97
FED HM LN PC POOL C51815	FIXED INCOME	2,986.37	$ 3,325.91
FED HM LN PC POOL C52076	FIXED INCOME	918.34	$ 922.08
FED HM LN PC POOL C52168	FIXED INCOME	11,654.61	$ 13,418.70
FED HM LN PC POOL C53324	FIXED INCOME	919.15	$ 982.48
FED HM LN PC POOL C53644	FIXED INCOME	5,698.45	$ 5,830.73
FED HM LN PC POOL C54088	FIXED INCOME	19,273.51	$ 22,141.02
FED HM LN PC POOL C54176	FIXED INCOME	14,177.58	$ 15,396.78
FED HM LN PC POOL C54694	FIXED INCOME	94,233.24	$ 118,702.36
FED HM LN PC POOL C54753	FIXED INCOME	13,923.01	$ 13,979.71
FED HM LN PC POOL C55316	FIXED INCOME	47,555.40	$ 55,366.38
FED HM LN PC POOL C56868	FIXED INCOME	2,842.78	$ 2,920.86
FED HM LN PC POOL C56942	FIXED INCOME	2,251.38	$ 2,543.98
FED HM LN PC POOL C56992	FIXED INCOME	296.72	$ 322.74
FED HM LN PC POOL C57324	FIXED INCOME	4,058.24	$ 4,762.99
FED HM LN PC POOL C57718	FIXED INCOME	35,964.58	$ 39,156.87
FED HM LN PC POOL C57765	FIXED INCOME	49,383.75	$ 54,798.54
FED HM LN PC POOL C58694	FIXED INCOME	2,419.48	$ 2,783.77
FED HM LN PC POOL C59091	FIXED INCOME	24,087.08	$ 25,351.91
FED HM LN PC POOL C62766	FIXED INCOME	7,150.00	$ 7,805.76
FED HM LN PC POOL C63689	FIXED INCOME	53,289.53	$ 61,471.55
FED HM LN PC POOL C64666	FIXED INCOME	749.83	$ 897.01
FED HM LN PC POOL C65869	FIXED INCOME	124,107.88	$ 143,892.34
FED HM LN PC POOL C66239	FIXED INCOME	2,550.40	$ 2,777.53
FED HM LN PC POOL C66626	FIXED INCOME	4,199.00	$ 4,590.12
FED HM LN PC POOL C66638	FIXED INCOME	5,938.01	$ 6,761.97
FED HM LN PC POOL C67501	FIXED INCOME	16,764.64	$ 19,090.07
FED HM LN PC POOL C67630	FIXED INCOME	39,454.00	$ 46,306.67
FED HM LN PC POOL C67647	FIXED INCOME	2,073.10	$ 2,193.01
FED HM LN PC POOL C67975	FIXED INCOME	194.71	$ 198.61
FED HM LN PC POOL C68003	FIXED INCOME	65,472.58	$ 75,382.11
FED HM LN PC POOL C68004	FIXED INCOME	11,833.63	$ 12,517.00
FED HM LN PC POOL C68290	FIXED INCOME	10,531.05	$ 11,329.37
FED HM LN PC POOL C68370	FIXED INCOME	13,926.93	$ 14,872.96
FED HM LN PC POOL C68389	FIXED INCOME	4,772.22	$ 4,936.03
FED HM LN PC POOL C69057	FIXED INCOME	3,007.72	$ 3,101.00
FED HM LN PC POOL C69112	FIXED INCOME	21,547.08	$ 21,616.74
FED HM LN PC POOL C69525	FIXED INCOME	9,026.31	$ 10,369.24
FED HM LN PC POOL C69808	FIXED INCOME	3,467.89	$ 3,577.83
FED HM LN PC POOL C70028	FIXED INCOME	5,382.60	$ 6,442.74
FED HM LN PC POOL C70220	FIXED INCOME	22,589.14	$ 26,461.82

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C71306	FIXED INCOME	38,818.52	$ 44,593.93
FED HM LN PC POOL C71308	FIXED INCOME	900.52	$ 1,034.50
FED HM LN PC POOL C72739	FIXED INCOME	331,904.65	$ 373,474.62
FED HM LN PC POOL C75023	FIXED INCOME	1,217.74	$ 1,356.19
FED HM LN PC POOL C75720	FIXED INCOME	16,518.24	$ 18,370.72
FED HM LN PC POOL C77450	FIXED INCOME	1,636.29	$ 1,812.18
FED HM LN PC POOL C78985	FIXED INCOME	1,881.49	$ 2,097.38
FED HM LN PC POOL C79733	FIXED INCOME	9,521.21	$ 10,538.37
FED HM LN PC POOL C79930	FIXED INCOME	137,869.81	$ 155,991.25
FED HM LN PC POOL C80175	FIXED INCOME	744.80	$ 852.11
FED HM LN PC POOL C80348	FIXED INCOME	634.12	$ 734.77
FED HM LN PC POOL C90477	FIXED INCOME	1,532.50	$ 1,538.06
FED HM LN PC POOL C90675	FIXED INCOME	65,895.44	$ 72,724.48
FED HM LN PC POOL C90698	FIXED INCOME	202,398.25	$ 220,563.32
FED HM LN PC POOL C90767	FIXED INCOME	223,073.26	$ 253,165.11
FED HM LN PC POOL C91164	FIXED INCOME	73,175.47	$ 80,758.97
FED HM LN PC POOL C91186	FIXED INCOME	76,328.13	$ 84,238.35
FED HM LN PC POOL C91244	FIXED INCOME	64,349.62	$ 70,210.27
FED HM LN PC POOL C91382	FIXED INCOME	1,789,927.65	$ 1,967,476.43
FED HM LN PC POOL C91402	FIXED INCOME	8,341,448.74	$ 9,013,686.51
FED HM LN PC POOL C91860	FIXED INCOME	4,233,432.21	$ 4,575,006.65
FED HM LN PC POOL D60685	FIXED INCOME	187.62	$ 188.49
FED HM LN PC POOL D69568	FIXED INCOME	2,320.33	$ 2,665.55
FED HM LN PC POOL D69929	FIXED INCOME	477.98	$ 549.09
FED HM LN PC POOL D70547	FIXED INCOME	313.68	$ 360.35
FED HM LN PC POOL D72188	FIXED INCOME	10,451.86	$ 12,006.89
FED HM LN PC POOL D73231	FIXED INCOME	114,971.01	$ 130,229.48
FED HM LN PC POOL D73232	FIXED INCOME	24,814.65	$ 25,519.26
FED HM LN PC POOL D96300	FIXED INCOME	204,168.82	$ 231,068.49
FED HM LN PC POOL D97430	FIXED INCOME	1,971.28	$ 2,238.14
FED HM LN PC POOL E01086	FIXED INCOME	2,297.71	$ 2,312.61
FED HM LN PC POOL E01140	FIXED INCOME	4,015.82	$ 4,076.53
FED HM LN PC POOL E01156	FIXED INCOME	9,652.68	$ 9,813.36
FED HM LN PC POOL E01279	FIXED INCOME	14,915.79	$ 15,305.30
FED HM LN PC POOL E01419	FIXED INCOME	35,249.09	$ 36,252.60
FED HM LN PC POOL E01606	FIXED INCOME	5,449.58	$ 5,583.76
FED HM LN PC POOL E01641	FIXED INCOME	23,626.56	$ 24,211.24
FED HM LN PC POOL E88001	FIXED INCOME	2,423.74	$ 2,446.26
FED HM LN PC POOL E88809	FIXED INCOME	873.44	$ 881.21
FED HM LN PC POOL E89527	FIXED INCOME	8,180.88	$ 8,269.37
FED HM LN PC POOL E89532	FIXED INCOME	99.20	$ 100.39
FED HM LN PC POOL E90113	FIXED INCOME	2,490.01	$ 2,505.66
FED HM LN PC POOL E90194	FIXED INCOME	2,081.85	$ 2,108.86
FED HM LN PC POOL E90286	FIXED INCOME	1,167.22	$ 1,184.35
FED HM LN PC POOL E90289	FIXED INCOME	812.27	$ 823.11
FED HM LN PC POOL E90419	FIXED INCOME	452.17	$ 455.92

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2016

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL E90531	FIXED INCOME	6,233.94	$ 6,328.95
FED HM LN PC POOL E90532	FIXED INCOME	7,384.84	$ 7,493.26
FED HM LN PC POOL E90560	FIXED INCOME	368.60	$ 371.16
FED HM LN PC POOL E90645	FIXED INCOME	1,870.56	$ 1,884.12
FED HM LN PC POOL E90683	FIXED INCOME	4,505.56	$ 4,553.35
FED HM LN PC POOL E90688	FIXED INCOME	280.76	$ 285.58
FED HM LN PC POOL E90689	FIXED INCOME	3,837.28	$ 3,898.91
FED HM LN PC POOL E90745	FIXED INCOME	4,961.59	$ 4,973.30
FED HM LN PC POOL E91096	FIXED INCOME	8,841.62	$ 8,861.85
FED HM LN PC POOL E91434	FIXED INCOME	2,449.73	$ 2,491.86
FED HM LN PC POOL E93450	FIXED INCOME	4,247.73	$ 4,261.98
FED HM LN PC POOL E93465	FIXED INCOME	2,743.47	$ 2,792.53
FED HM LN PC POOL E93685	FIXED INCOME	5,628.65	$ 5,742.86
FED HM LN PC POOL E97104	FIXED INCOME	26,947.55	$ 27,592.21
FED HM LN PC POOL E97197	FIXED INCOME	33,593.75	$ 34,487.34
FED HM LN PC POOL E99739	FIXED INCOME	13,914.95	$ 14,281.32
FED HM LN PC POOL E99763	FIXED INCOME	9,763.73	$ 9,990.89
FED HM LN PC POOL E99764	FIXED INCOME	7,413.35	$ 7,582.15
FED HM LN PC POOL G00992	FIXED INCOME	2,726.65	$ 3,073.04
FED HM LN PC POOL G01003	FIXED INCOME	6,776.69	$ 7,812.75
FED HM LN PC POOL G01081	FIXED INCOME	1,166.94	$ 1,385.79
FED HM LN PC POOL G01085	FIXED INCOME	2,352.55	$ 2,715.25
FED HM LN PC POOL G01173	FIXED INCOME	38,998.76	$ 45,184.36
FED HM LN PC POOL G01175	FIXED INCOME	6,721.55	$ 7,751.78
FED HM LN PC POOL G01182	FIXED INCOME	7,287.91	$ 8,501.20
FED HM LN PC POOL G01227	FIXED INCOME	8,291.83	$ 9,888.09
FED HM LN PC POOL G01309	FIXED INCOME	231.11	$ 282.78
FED HM LN PC POOL G01311	FIXED INCOME	4,472.41	$ 5,400.65
FED HM LN PC POOL G01349	FIXED INCOME	1,375.46	$ 1,535.81
FED HM LN PC POOL G01374	FIXED INCOME	3,155.20	$ 3,710.38
FED HM LN PC POOL G01383	FIXED INCOME	24,399.70	$ 28,191.86
FED HM LN PC POOL G01410	FIXED INCOME	419,626.02	$ 513,248.36
FED HM LN PC POOL G01418	FIXED INCOME	64,618.94	$ 72,068.06
FED HM LN PC POOL G01441	FIXED INCOME	225,001.06	$ 275,542.46
FED HM LN PC POOL G01449	FIXED INCOME	9,883.25	$ 11,791.69
FED HM LN PC POOL G01475	FIXED INCOME	181,625.89	$ 220,991.74
FED HM LN PC POOL G01477	FIXED INCOME	1,129.46	$ 1,303.34
FED HM LN PC POOL G01479	FIXED INCOME	2,412.61	$ 2,913.36
FED HM LN PC POOL G01528	FIXED INCOME	917,234.30	$ 1,036,145.40
FED HM LN PC POOL G01535	FIXED INCOME	277,134.73	$ 322,477.95
FED HM LN PC POOL G01563	FIXED INCOME	136,698.30	$ 154,682.23
FED HM LN PC POOL G01589	FIXED INCOME	2,718.49	$ 3,044.29
FED HM LN PC POOL G01616	FIXED INCOME	49,945.91	$ 57,674.51
FED HM LN PC POOL G01649	FIXED INCOME	28,498.73	$ 31,794.44
FED HM LN PC POOL G01659	FIXED INCOME	1,018.86	$ 1,139.39
FED HM LN PC POOL G01721	FIXED INCOME	10,380.87	$ 12,092.61

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G01737	FIXED INCOME	33,505.51	$ 37,334.98
FED HM LN PC POOL G01740	FIXED INCOME	60,872.67	$ 68,783.90
FED HM LN PC POOL G01749	FIXED INCOME	963,763.64	$ 1,089,024.77
FED HM LN PC POOL G01804	FIXED INCOME	3,585.95	$ 4,052.20
FED HM LN PC POOL G01837	FIXED INCOME	198,996.86	$ 220,436.44
FED HM LN PC POOL G01838	FIXED INCOME	2,987.71	$ 3,326.23
FED HM LN PC POOL G01838	FIXED INCOME	1,188,159.59	$ 1,322,783.10
FED HM LN PC POOL G01840	FIXED INCOME	23,733.05	$ 26,430.04
FED HM LN PC POOL G01840	FIXED INCOME	1,206,317.62	$ 1,343,401.71
FED HM LN PC POOL G01847	FIXED INCOME	1,214.43	$ 1,368.17
FED HM LN PC POOL G01864	FIXED INCOME	7,428.63	$ 8,320.73
FED HM LN PC POOL G01864	FIXED INCOME	654,337.46	$ 732,916.82
FED HM LN PC POOL G01879	FIXED INCOME	127,797.60	$ 139,267.33
FED HM LN PC POOL G01974	FIXED INCOME	27,672.14	$ 30,699.48
FED HM LN PC POOL G01981	FIXED INCOME	70,131.61	$ 78,724.66
FED HM LN PC POOL G02023	FIXED INCOME	50,934.92	$ 57,556.75
FED HM LN PC POOL G02069	FIXED INCOME	398,505.38	$ 447,501.09
FED HM LN PC POOL G02162	FIXED INCOME	49,114.12	$ 55,196.95
FED HM LN PC POOL G02251	FIXED INCOME	325,480.97	$ 373,306.51
FED HM LN PC POOL G02308	FIXED INCOME	1,045.08	$ 1,171.37
FED HM LN PC POOL G02540	FIXED INCOME	22,941.80	$ 25,592.73
FED HM LN PC POOL G02591	FIXED INCOME	16,779.86	$ 18,860.79
FED HM LN PC POOL G02741	FIXED INCOME	77,340.71	$ 87,414.02
FED HM LN PC POOL G02787	FIXED INCOME	261,055.34	$ 292,585.60
FED HM LN PC POOL G02846	FIXED INCOME	1,706.11	$ 1,917.68
FED HM LN PC POOL G02939	FIXED INCOME	157,459.85	$ 176,203.87
FED HM LN PC POOL G02976	FIXED INCOME	61,849.06	$ 69,372.42
FED HM LN PC POOL G03072	FIXED INCOME	97,249.82	$ 107,920.75
FED HM LN PC POOL G03148	FIXED INCOME	46,998.62	$ 56,727.03
FED HM LN PC POOL G03181	FIXED INCOME	16,957.38	$ 19,054.15
FED HM LN PC POOL G03190	FIXED INCOME	146,339.66	$ 164,223.68
FED HM LN PC POOL G03202	FIXED INCOME	2,127.60	$ 2,387.22
FED HM LN PC POOL G03238	FIXED INCOME	115,665.87	$ 131,919.52
FED HM LN PC POOL G03290	FIXED INCOME	175,513.72	$ 197,741.16
FED HM LN PC POOL G03372	FIXED INCOME	160,684.47	$ 179,899.17
FED HM LN PC POOL G03498	FIXED INCOME	114,127.22	$ 127,993.57
FED HM LN PC POOL G03550	FIXED INCOME	244,471.36	$ 278,556.28
FED HM LN PC POOL G03614	FIXED INCOME	2,062.14	$ 2,299.20
FED HM LN PC POOL G03618	FIXED INCOME	1,383.45	$ 1,635.66
FED HM LN PC POOL G03721	FIXED INCOME	1,742.95	$ 1,988.97
FED HM LN PC POOL G03812	FIXED INCOME	196,871.77	$ 221,494.60
FED HM LN PC POOL G04012	FIXED INCOME	46,172.11	$ 52,122.41
FED HM LN PC POOL G04080	FIXED INCOME	73,660.15	$ 84,174.18
FED HM LN PC POOL G04080	FIXED INCOME	2,101.07	$ 2,400.97
FED HM LN PC POOL G04232	FIXED INCOME	338,827.48	$ 379,332.77
FED HM LN PC POOL G04272	FIXED INCOME	140,983.96	$ 158,808.86

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G04405	FIXED INCOME	22,240.77	$ 25,549.75
FED HM LN PC POOL G04477	FIXED INCOME	29,117.56	$ 33,214.32
FED HM LN PC POOL G04503	FIXED INCOME	181,821.75	$ 205,046.17
FED HM LN PC POOL G04538	FIXED INCOME	40,264.08	$ 45,233.17
FED HM LN PC POOL G04587	FIXED INCOME	309,494.23	$ 346,869.39
FED HM LN PC POOL G04594	FIXED INCOME	9,276.42	$ 10,359.11
FED HM LN PC POOL G04682	FIXED INCOME	29,120.28	$ 33,992.69
FED HM LN PC POOL G04725	FIXED INCOME	1,168,520.31	$ 1,298,842.82
FED HM LN PC POOL G04731	FIXED INCOME	145,348.29	$ 163,366.35
FED HM LN PC POOL G04765	FIXED INCOME	172,620.64	$ 196,992.71
FED HM LN PC POOL G04799	FIXED INCOME	43,884.37	$ 49,151.51
FED HM LN PC POOL G04898	FIXED INCOME	3,974,597.72	$ 4,613,637.44
FED HM LN PC POOL G05029	FIXED INCOME	39,140.64	$ 44,733.69
FED HM LN PC POOL G05122	FIXED INCOME	31,529.23	$ 35,531.84
FED HM LN PC POOL G05188	FIXED INCOME	41,598.38	$ 45,909.41
FED HM LN PC POOL G05397	FIXED INCOME	312,593.35	$ 341,959.95
FED HM LN PC POOL G05421	FIXED INCOME	26,534.65	$ 29,564.48
FED HM LN PC POOL G05888	FIXED INCOME	16,703.02	$ 18,788.97
FED HM LN PC POOL G05891	FIXED INCOME	187,725.97	$ 211,349.24
FED HM LN PC POOL G06020	FIXED INCOME	319,714.16	$ 359,580.18
FED HM LN PC POOL G06021	FIXED INCOME	531,485.67	$ 596,633.98
FED HM LN PC POOL G06172	FIXED INCOME	490,607.91	$ 550,935.62
FED HM LN PC POOL G06232	FIXED INCOME	4,395.40	$ 4,989.32
FED HM LN PC POOL G06669	FIXED INCOME	211,038.11	$ 249,739.53
FED HM LN PC POOL G06694	FIXED INCOME	75,973.43	$ 85,497.06
FED HM LN PC POOL G06858	FIXED INCOME	692,172.36	$ 767,500.61
FED HM LN PC POOL G06875	FIXED INCOME	37,520.11	$ 42,268.54
FED HM LN PC POOL G06875	FIXED INCOME	775,878.87	$ 874,071.78
FED HM LN PC POOL G06892	FIXED INCOME	291,254.19	$ 311,783.80
FED HM LN PC POOL G06946	FIXED INCOME	20,901.77	$ 23,527.81
FED HM LN PC POOL G06956	FIXED INCOME	271,381.60	$ 298,066.28
FED HM LN PC POOL G07002	FIXED INCOME	42,614.91	$ 46,880.54
FED HM LN PC POOL G07074	FIXED INCOME	5,473,404.16	$ 6,203,946.25
FED HM LN PC POOL G07075	FIXED INCOME	970,414.49	$ 1,091,340.33
FED HM LN PC POOL G07083	FIXED INCOME	405,177.34	$ 441,777.70
FED HM LN PC POOL G07117	FIXED INCOME	30,457.23	$ 35,112.67
FED HM LN PC POOL G07155	FIXED INCOME	162,237.86	$ 174,257.44
FED HM LN PC POOL G07216	FIXED INCOME	92,581.67	$ 99,989.50
FED HM LN PC POOL G07266	FIXED INCOME	1,547,609.21	$ 1,663,933.68
FED HM LN PC POOL G07335	FIXED INCOME	217,540.16	$ 251,262.97
FED HM LN PC POOL G07343	FIXED INCOME	3,154,255.11	$ 3,541,023.50
FED HM LN PC POOL G07459	FIXED INCOME	2,784,777.56	$ 2,937,612.31
FED HM LN PC POOL G07479	FIXED INCOME	704,191.64	$ 756,358.46
FED HM LN PC POOL G07504	FIXED INCOME	6,650,999.73	$ 7,302,535.26
FED HM LN PC POOL G07505	FIXED INCOME	2,016,668.90	$ 2,393,852.62
FED HM LN PC POOL G07509	FIXED INCOME	710,634.37	$ 827,329.63

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G07515	FIXED INCOME	3,330,366.51	$ 3,642,986.82
FED HM LN PC POOL G07550	FIXED INCOME	-	$ -
FED HM LN PC POOL G07553	FIXED INCOME	3,017,911.40	$ 3,385,210.41
FED HM LN PC POOL G07574	FIXED INCOME	493,194.32	$ 568,889.10
FED HM LN PC POOL G07596	FIXED INCOME	5,211,898.69	$ 5,838,992.20
FED HM LN PC POOL G07612	FIXED INCOME	2,758,650.73	$ 3,010,451.24
FED HM LN PC POOL G07613	FIXED INCOME	847,140.62	$ 991,397.75
FED HM LN PC POOL G07642	FIXED INCOME	2,079,006.32	$ 2,298,720.99
FED HM LN PC POOL G07642	FIXED INCOME	-	$ -
FED HM LN PC POOL G07683	FIXED INCOME	4,382,802.09	$ 4,713,481.26
FED HM LN PC POOL G07786	FIXED INCOME	2,218,417.70	$ 2,430,160.94
FED HM LN PC POOL G07805	FIXED INCOME	6,946,827.80	$ 7,618,195.78
FED HM LN PC POOL G07892	FIXED INCOME	11,459,914.49	$ 12,531,147.76
FED HM LN PC POOL G07921	FIXED INCOME	2,555,440.89	$ 2,699,593.90
FED HM LN PC POOL G07939	FIXED INCOME	20,394,009.72	$ 22,264,519.33
FED HM LN PC POOL G07961	FIXED INCOME	1,290,440.01	$ 1,371,462.74
FED HM LN PC POOL G07962	FIXED INCOME	-	$ -
FED HM LN PC POOL G08010	FIXED INCOME	94,748.30	$ 106,872.44
FED HM LN PC POOL G08012	FIXED INCOME	23,029.36	$ 27,647.21
FED HM LN PC POOL G08027	FIXED INCOME	3,879.80	$ 4,384.24
FED HM LN PC POOL G08136	FIXED INCOME	356,258.25	$ 424,429.70
FED HM LN PC POOL G08178	FIXED INCOME	40,016.27	$ 44,328.46
FED HM LN PC POOL G08222	FIXED INCOME	3,246.03	$ 3,707.54
FED HM LN PC POOL G08255	FIXED INCOME	132,294.13	$ 146,004.36
FED HM LN PC POOL G08300	FIXED INCOME	982.52	$ 1,098.47
FED HM LN PC POOL G08334	FIXED INCOME	11,361.09	$ 12,671.60
FED HM LN PC POOL G08344	FIXED INCOME	1,152,133.91	$ 1,262,411.49
FED HM LN PC POOL G08372	FIXED INCOME	805,630.63	$ 883,674.99
FED HM LN PC POOL G08479	FIXED INCOME	427,092.58	$ 451,170.45
FED HM LN PC POOL G08524	FIXED INCOME	4,026,147.94	$ 4,183,106.19
FED HM LN PC POOL G08525	FIXED INCOME	1,322,405.50	$ 1,373,553.18
FED HM LN PC POOL G08534	FIXED INCOME	2,749,697.06	$ 2,856,047.67
FED HM LN PC POOL G08537	FIXED INCOME	3,384,914.87	$ 3,515,138.16
FED HM LN PC POOL G08540	FIXED INCOME	1,516,711.31	$ 1,574,905.96
FED HM LN PC POOL G08554	FIXED INCOME	1,325,791.83	$ 1,398,233.79
FED HM LN PC POOL G08559	FIXED INCOME	85,590.77	$ 93,481.78
FED HM LN PC POOL G08568	FIXED INCOME	184,550.40	$ 201,300.31
FED HM LN PC POOL G08577	FIXED INCOME	889,660.70	$ 952,110.25
FED HM LN PC POOL G08578	FIXED INCOME	892,872.06	$ 973,340.55
FED HM LN PC POOL G08582	FIXED INCOME	740,549.95	$ 792,952.88
FED HM LN PC POOL G08592	FIXED INCOME	707,598.88	$ 757,074.94
FED HM LN PC POOL G08596	FIXED INCOME	132,973.27	$ 144,981.73
FED HM LN PC POOL G08597	FIXED INCOME	1,451,938.70	$ 1,531,273.39
FED HM LN PC POOL G08605	FIXED INCOME	1,126,183.64	$ 1,187,718.90
FED HM LN PC POOL G08609	FIXED INCOME	1,049,589.72	$ 1,106,939.85
FED HM LN PC POOL G08615	FIXED INCOME	2,594,171.27	$ 2,735,918.14

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G08624	FIXED INCOME	5,674,992.26	$ 6,075,011.57
FED HM LN PC POOL G08625	FIXED INCOME	651,387.27	$ 710,475.61
FED HM LN PC POOL G08626	FIXED INCOME	423,505.32	$ 439,456.77
FED HM LN PC POOL G08627	FIXED INCOME	1,055,601.36	$ 1,113,279.97
FED HM LN PC POOL G08629	FIXED INCOME	289,739.99	$ 316,357.86
FED HM LN PC POOL G08635	FIXED INCOME	533,848.28	$ 553,955.84
FED HM LN PC POOL G08636	FIXED INCOME	467,137.16	$ 492,967.62
FED HM LN PC POOL G08654	FIXED INCOME	824,655.40	$ 870,680.70
FED HM LN PC POOL G08655	FIXED INCOME	937,742.68	$ 1,004,246.49
FED HM LN PC POOL G08658	FIXED INCOME	2,067,621.44	$ 2,145,499.02
FED HM LN PC POOL G08659	FIXED INCOME	1,616,533.41	$ 1,706,897.71
FED HM LN PC POOL G08672	FIXED INCOME	2,191,893.14	$ 2,347,312.96
FED HM LN PC POOL G08676	FIXED INCOME	2,369,080.63	$ 2,502,616.21
FED HM LN PC POOL G08681	FIXED INCOME	2,447,749.79	$ 2,585,801.56
FED HM LN PC POOL G08686	FIXED INCOME	837,621.32	$ 869,170.58
FED HM LN PC POOL G08693	FIXED INCOME	9,777,741.70	$ 10,329,327.48
FED HM LN PC POOL G08693	FIXED INCOME	1,735,549.15	$ 1,833,455.63
FED HM LN PC POOL G08693	FIXED INCOME	28,516,894.16	$ 30,125,600.31
FED HM LN PC POOL G08694	FIXED INCOME	4,786,051.53	$ 5,125,592.02
FED HM LN PC POOL G08698	FIXED INCOME	985,580.94	$ 1,041,336.19
FED HM LN PC POOL G08698	FIXED INCOME	1,724,766.64	$ 1,822,338.33
FED HM LN PC POOL G08699	FIXED INCOME	5,647,841.84	$ 6,048,523.97
FED HM LN PC POOL G08699	FIXED INCOME	1,766,483.98	$ 1,891,805.93
FED HM LN PC POOL G08702	FIXED INCOME	5,265,832.28	$ 5,564,952.62
FED HM LN PC POOL G08704	FIXED INCOME	6,662,383.59	$ 7,291,824.54
FED HM LN PC POOL G08706	FIXED INCOME	5,124,016.13	$ 5,415,147.82
FED HM LN PC POOL G08706	FIXED INCOME	923,021.40	$ 975,464.79
FED HM LN PC POOL G08706	FIXED INCOME	1,506,770.07	$ 1,592,380.36
FED HM LN PC POOL G08707	FIXED INCOME	5,406,451.52	$ 5,790,009.47
FED HM LN PC POOL G08707	FIXED INCOME	2,285,273.14	$ 2,447,400.68
FED HM LN PC POOL G08711	FIXED INCOME	1,510,000.00	$ 1,595,814.58
FED HM LN PC POOL G11231	FIXED INCOME	18,151.68	$ 18,369.16
FED HM LN PC POOL G11289	FIXED INCOME	2,187.26	$ 2,217.79
FED HM LN PC POOL G11295	FIXED INCOME	590.59	$ 600.09
FED HM LN PC POOL G11409	FIXED INCOME	46,701.00	$ 47,259.46
FED HM LN PC POOL G11430	FIXED INCOME	73,540.66	$ 74,774.66
FED HM LN PC POOL G11574	FIXED INCOME	7,334.64	$ 7,459.12
FED HM LN PC POOL G11591	FIXED INCOME	120,620.90	$ 122,282.87
FED HM LN PC POOL G11597	FIXED INCOME	51,481.59	$ 53,540.45
FED HM LN PC POOL G11673	FIXED INCOME	118,291.83	$ 121,448.18
FED HM LN PC POOL G11686	FIXED INCOME	69,638.34	$ 73,530.28
FED HM LN PC POOL G11776	FIXED INCOME	46,592.11	$ 48,875.75
FED HM LN PC POOL G11999	FIXED INCOME	51,390.20	$ 53,713.58
FED HM LN PC POOL G12537	FIXED INCOME	777.78	$ 790.67
FED HM LN PC POOL G12677	FIXED INCOME	71.72	$ 72.08
FED HM LN PC POOL G12678	FIXED INCOME	5,443.80	$ 5,576.79

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G12679	FIXED INCOME	20,443.58	$ 21,416.59
FED HM LN PC POOL G14047	FIXED INCOME	98,783.43	$ 106,356.15
FED HM LN PC POOL G14444	FIXED INCOME	-	$ -
FED HM LN PC POOL G14492	FIXED INCOME	1,521,795.15	$ 1,622,336.79
FED HM LN PC POOL G14583	FIXED INCOME	1,197,008.12	$ 1,265,383.38
FED HM LN PC POOL G14585	FIXED INCOME	9,695,119.94	$ 10,337,183.04
FED HM LN PC POOL G14668	FIXED INCOME	2,065,880.62	$ 2,208,240.49
FED HM LN PC POOL G14800	FIXED INCOME	8,577,041.58	$ 9,145,373.51
FED HM LN PC POOL G15520	FIXED INCOME	-	$ -
FED HM LN PC POOL G30062	FIXED INCOME	8,975.88	$ 9,012.80
FED HM LN PC POOL G30458	FIXED INCOME	1,358,389.22	$ 1,542,165.05
FED HM LN PC POOL G60018	FIXED INCOME	1,591,508.50	$ 1,751,907.73
FED HM LN PC POOL G60034	FIXED INCOME	2,811,156.22	$ 3,068,982.82
FED HM LN PC POOL G60069	FIXED INCOME	651,283.85	$ 681,906.70
FED HM LN PC POOL G60080	FIXED INCOME	4,970,396.58	$ 5,310,772.42
FED HM LN PC POOL G60148	FIXED INCOME	2,542,223.55	$ 2,772,553.05
FED HM LN PC POOL G60174	FIXED INCOME	1,475,054.07	$ 1,584,757.82
FED HM LN PC POOL G60198	FIXED INCOME	2,451,591.52	$ 2,680,834.92
FED HM LN PC POOL G60238	FIXED INCOME	3,872,976.01	$ 4,138,209.30
FED HM LN PC POOL G60238	FIXED INCOME	568,751.93	$ 607,701.81
FED HM LN PC POOL G60250	FIXED INCOME	5,445,904.85	$ 5,818,870.58
FED HM LN PC POOL G60393	FIXED INCOME	5,793,848.91	$ 6,157,083.20
FED HM LN PC POOL G60421	FIXED INCOME	5,951,522.18	$ 6,449,724.34
FED HM LN PC POOL G60440	FIXED INCOME	18,706,456.31	$ 19,988,915.58
FED HM LN PC POOL G60506	FIXED INCOME	24,758,132.50	$ 26,310,330.74
FED HM LN PC POOL G60566	FIXED INCOME	6,888,829.22	$ 7,406,852.85
FED HM LN PC POOL H01311	FIXED INCOME	678,269.03	$ 766,225.30
FED HM LN PC POOL H05096	FIXED INCOME	531,867.90	$ 598,122.93
FED HM LN PC POOL H09070	FIXED INCOME	498,320.51	$ 558,415.38
FED HM LN PC POOL H09197	FIXED INCOME	393,334.49	$ 444,450.20
FED HM LN PC POOL H09207	FIXED INCOME	967,608.76	$ 1,089,544.81
FED HM LN PC POOL J08156	FIXED INCOME	643,470.92	$ 705,064.68
FED HM LN PC POOL J10391	FIXED INCOME	48,805.30	$ 52,075.98
FED HM LN PC POOL J10877	FIXED INCOME	34,999.81	$ 36,348.95
FED HM LN PC POOL J11216	FIXED INCOME	58,852.89	$ 63,140.01
FED HM LN PC POOL J11236	FIXED INCOME	134,526.87	$ 139,467.52
FED HM LN PC POOL J11244	FIXED INCOME	20,190.22	$ 20,694.88
FED HM LN PC POOL J11246	FIXED INCOME	59,761.44	$ 64,117.87
FED HM LN PC POOL J11251	FIXED INCOME	65,781.50	$ 70,756.66
FED HM LN PC POOL J12438	FIXED INCOME	525,415.58	$ 558,947.12
FED HM LN PC POOL J17233	FIXED INCOME	400,061.25	$ 420,627.83
FED HM LN PC POOL J30765	FIXED INCOME	542,853.38	$ 563,429.22
FED HM LN PC POOL J31370	FIXED INCOME	511,325.06	$ 531,069.98
FED HM LN PC POOL J31902	FIXED INCOME	1,074,853.54	$ 1,137,388.63
FED HM LN PC POOL J32181	FIXED INCOME	116,629.44	$ 123,418.28
FED HM LN PC POOL J32204	FIXED INCOME	208,243.24	$ 215,957.56

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL J32209	FIXED INCOME	208,390.02	$ 216,304.32
FED HM LN PC POOL J32436	FIXED INCOME	-	$ -
FED HM LN PC POOL J32491	FIXED INCOME	43,592.97	$ 45,187.39
FED HM LN PC POOL K91238	FIXED INCOME	210,511.05	$ 226,226.66
FED HM LN PC POOL K91695	FIXED INCOME	1,310,254.92	$ 1,408,040.91
FED HM LN PC POOL K91769	FIXED INCOME	454,830.55	$ 488,743.40
FED HM LN PC POOL P50019	FIXED INCOME	38,954.08	$ 43,195.83
FED HM LN PC POOL Q00093	FIXED INCOME	497,908.80	$ 535,343.71
FED HM LN PC POOL Q00093	FIXED INCOME	13,912.77	$ 14,958.79
FED HM LN PC POOL Q00285	FIXED INCOME	67,797.67	$ 74,474.42
FED HM LN PC POOL Q00291	FIXED INCOME	677,007.77	$ 750,683.47
FED HM LN PC POOL Q00804	FIXED INCOME	671,296.13	$ 736,071.19
FED HM LN PC POOL Q00876	FIXED INCOME	695,783.21	$ 764,216.79
FED HM LN PC POOL Q00959	FIXED INCOME	725,910.06	$ 797,307.50
FED HM LN PC POOL Q01249	FIXED INCOME	15,664.33	$ 17,077.27
FED HM LN PC POOL Q01348	FIXED INCOME	757,692.88	$ 832,311.56
FED HM LN PC POOL Q01443	FIXED INCOME	437,123.66	$ 478,045.62
FED HM LN PC POOL Q01536	FIXED INCOME	12,470.17	$ 13,762.51
FED HM LN PC POOL Q01778	FIXED INCOME	53,183.78	$ 58,695.45
FED HM LN PC POOL Q01798	FIXED INCOME	324,038.46	$ 355,782.91
FED HM LN PC POOL Q01936	FIXED INCOME	124,900.11	$ 137,844.07
FED HM LN PC POOL Q02583	FIXED INCOME	315,031.24	$ 345,976.40
FED HM LN PC POOL Q02727	FIXED INCOME	130,205.41	$ 142,945.96
FED HM LN PC POOL Q03841	FIXED INCOME	149,456.49	$ 163,337.66
FED HM LN PC POOL Q04022	FIXED INCOME	269,288.70	$ 294,300.22
FED HM LN PC POOL Q04461	FIXED INCOME	289,509.89	$ 311,292.46
FED HM LN PC POOL Q05325	FIXED INCOME	614,089.81	$ 658,783.31
FED HM LN PC POOL Q05807	FIXED INCOME	889,739.97	$ 964,631.55
FED HM LN PC POOL Q06344	FIXED INCOME	922,881.02	$ 1,000,568.30
FED HM LN PC POOL Q08671	FIXED INCOME	297,417.35	$ 318,418.13
FED HM LN PC POOL Q09004	FIXED INCOME	1,021,972.16	$ 1,079,379.75
FED HM LN PC POOL Q09341	FIXED INCOME	699,155.27	$ 726,810.62
FED HM LN PC POOL Q09813	FIXED INCOME	1,268,165.44	$ 1,353,544.16
FED HM LN PC POOL Q09896	FIXED INCOME	1,165,135.28	$ 1,229,962.81
FED HM LN PC POOL Q11909	FIXED INCOME	126,084.55	$ 133,522.62
FED HM LN PC POOL Q12143	FIXED INCOME	168,717.48	$ 178,238.77
FED HM LN PC POOL Q12162	FIXED INCOME	200,802.01	$ 214,579.55
FED HM LN PC POOL Q13204	FIXED INCOME	9,685,516.62	$ 10,176,747.23
FED HM LN PC POOL Q13765	FIXED INCOME	646,538.60	$ 706,727.83
FED HM LN PC POOL Q14038	FIXED INCOME	1,294,911.92	$ 1,365,666.58
FED HM LN PC POOL Q14321	FIXED INCOME	1,401,616.30	$ 1,456,560.95
FED HM LN PC POOL Q14866	FIXED INCOME	1,133,379.85	$ 1,181,344.00
FED HM LN PC POOL Q15442	FIXED INCOME	245,381.56	$ 264,079.47
FED HM LN PC POOL Q15885	FIXED INCOME	837,214.72	$ 869,880.01
FED HM LN PC POOL Q16084	FIXED INCOME	2,375,234.28	$ 2,467,506.55
FED HM LN PC POOL Q16403	FIXED INCOME	-	$ -

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL Q16567	FIXED INCOME	-	$ -
FED HM LN PC POOL Q16673	FIXED INCOME	-	$ -
FED HM LN PC POOL Q16893	FIXED INCOME	2,601,088.33	$ 2,776,178.46
FED HM LN PC POOL Q17095	FIXED INCOME	397,863.09	$ 417,705.58
FED HM LN PC POOL Q17453	FIXED INCOME	1,387,442.40	$ 1,464,445.90
FED HM LN PC POOL Q17792	FIXED INCOME	2,424,650.18	$ 2,594,389.15
FED HM LN PC POOL Q18305	FIXED INCOME	275,848.77	$ 291,158.83
FED HM LN PC POOL Q18306	FIXED INCOME	1,225,380.11	$ 1,293,392.32
FED HM LN PC POOL Q18473	FIXED INCOME	80,781.39	$ 88,922.35
FED HM LN PC POOL Q19131	FIXED INCOME	83,075.30	$ 91,447.34
FED HM LN PC POOL Q19134	FIXED INCOME	145,642.82	$ 157,749.06
FED HM LN PC POOL Q19135	FIXED INCOME	157,354.57	$ 172,391.62
FED HM LN PC POOL Q19236	FIXED INCOME	81,613.36	$ 88,962.13
FED HM LN PC POOL Q19254	FIXED INCOME	181,899.23	$ 199,282.70
FED HM LN PC POOL Q19475	FIXED INCOME	1,557,833.47	$ 1,643,644.94
FED HM LN PC POOL Q19476	FIXED INCOME	1,255,882.94	$ 1,324,626.41
FED HM LN PC POOL Q19611	FIXED INCOME	468,006.13	$ 515,171.13
FED HM LN PC POOL Q19615	FIXED INCOME	858,901.58	$ 940,983.21
FED HM LN PC POOL Q20146	FIXED INCOME	750,139.14	$ 808,118.21
FED HM LN PC POOL Q20172	FIXED INCOME	2,611,210.88	$ 2,711,665.83
FED HM LN PC POOL Q20206	FIXED INCOME	724,872.39	$ 777,213.03
FED HM LN PC POOL Q20780	FIXED INCOME	1,220,493.20	$ 1,287,181.58
FED HM LN PC POOL Q21579	FIXED INCOME	293,272.38	$ 321,300.83
FED HM LN PC POOL Q22915	FIXED INCOME	592,640.54	$ 647,386.85
FED HM LN PC POOL Q22941	FIXED INCOME	182,146.07	$ 199,272.83
FED HM LN PC POOL Q23388	FIXED INCOME	116,330.93	$ 126,807.15
FED HM LN PC POOL Q23689	FIXED INCOME	941,947.74	$ 1,033,104.16
FED HM LN PC POOL Q24368	FIXED INCOME	78,406.67	$ 84,055.48
FED HM LN PC POOL Q24894	FIXED INCOME	197,611.15	$ 216,101.51
FED HM LN PC POOL Q25566	FIXED INCOME	163,632.54	$ 179,168.01
FED HM LN PC POOL Q25643	FIXED INCOME	509,981.17	$ 557,251.39
FED HM LN PC POOL Q25812	FIXED INCOME	97,944.28	$ 105,001.26
FED HM LN PC POOL Q25988	FIXED INCOME	69,338.43	$ 74,223.73
FED HM LN PC POOL Q26101	FIXED INCOME	713,338.11	$ 782,249.69
FED HM LN PC POOL Q26154	FIXED INCOME	180,659.55	$ 196,929.18
FED HM LN PC POOL Q26218	FIXED INCOME	88,506.21	$ 93,342.24
FED HM LN PC POOL Q26362	FIXED INCOME	82,970.72	$ 88,948.88
FED HM LN PC POOL Q26367	FIXED INCOME	1,038,950.26	$ 1,124,613.18
FED HM LN PC POOL Q26452	FIXED INCOME	92,726.34	$ 99,407.44
FED HM LN PC POOL Q26707	FIXED INCOME	81,060.93	$ 86,893.37
FED HM LN PC POOL Q26904	FIXED INCOME	1,550,030.96	$ 1,660,968.77
FED HM LN PC POOL Q27319	FIXED INCOME	75,419.31	$ 81,078.86
FED HM LN PC POOL Q27375	FIXED INCOME	517,699.47	$ 564,445.83
FED HM LN PC POOL Q27713	FIXED INCOME	51,469.13	$ 56,170.21
FED HM LN PC POOL Q27843	FIXED INCOME	344,830.32	$ 369,124.67
FED HM LN PC POOL Q28604	FIXED INCOME	186,907.94	$ 201,323.55

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FED HM LN PC POOL Q28605	FIXED INCOME	344,190.99	$ 368,440.83
FED HM LN PC POOL Q28990	FIXED INCOME	1,835,399.18	$ 1,961,043.54
FED HM LN PC POOL Q29187	FIXED INCOME	326,037.91	$ 355,336.79
FED HM LN PC POOL Q29916	FIXED INCOME	648,298.12	$ 694,515.24
FED HM LN PC POOL Q29920	FIXED INCOME	736,048.79	$ 817,366.28
FED HM LN PC POOL Q30237	FIXED INCOME	-	$ -
FED HM LN PC POOL Q31128	FIXED INCOME	54,450.35	$ 59,045.70
FED HM LN PC POOL Q31338	FIXED INCOME	131,974.31	$ 143,112.74
FED HM LN PC POOL Q32070	FIXED INCOME	1,911,568.69	$ 2,046,795.77
FED HM LN PC POOL Q32857	FIXED INCOME	1,879,474.29	$ 1,950,265.25
FED HM LN PC POOL Q32859	FIXED INCOME	5,298,812.19	$ 5,654,880.82
FED HM LN PC POOL Q33285	FIXED INCOME	12,635,720.67	$ 13,326,143.02
FED HM LN PC POOL Q34590	FIXED INCOME	2,115,517.93	$ 2,195,199.55
FED HM LN PC POOL Q34661	FIXED INCOME	1,030,848.88	$ 1,069,676.11
FED HM LN PC POOL Q34966	FIXED INCOME	621,625.49	$ 665,739.68
FED HM LN PC POOL Q35225	FIXED INCOME	1,627,581.18	$ 1,718,847.73
FED HM LN PC POOL Q35614	FIXED INCOME	1,442,435.80	$ 1,528,126.58
FED HM LN PC POOL Q36302	FIXED INCOME	124,541.53	$ 133,894.20
FED HM LN PC POOL Q36965	FIXED INCOME	1,260,047.54	$ 1,346,342.27
FED HM LN PC POOL Q36972	FIXED INCOME	1,280,972.85	$ 1,388,242.68
FED HM LN PC POOL Q37738	FIXED INCOME	41,032.63	$ 44,007.78
FED HM LN PC POOL Q37955	FIXED INCOME	182,562.01	$ 198,194.53
FED HM LN PC POOL Q37957	FIXED INCOME	232,383.43	$ 251,616.41
FED HM LN PC POOL Q38076	FIXED INCOME	220,129.30	$ 236,084.59
FED HM LN PC POOL Q38275	FIXED INCOME	83,772.54	$ 89,769.19
FED HM LN PC POOL Q38422	FIXED INCOME	33,049.01	$ 35,393.61
FED HM LN PC POOL Q38470	FIXED INCOME	1,076,068.94	$ 1,153,399.80
FED HM LN PC POOL Q38473	FIXED INCOME	1,372,610.35	$ 1,469,987.50
FED HM LN PC POOL Q40716	FIXED INCOME	2,801,678.95	$ 2,977,805.46
FED HM LN PC POOL Q41211	FIXED INCOME	4,000,000.00	$ 4,300,738.88
FED HM LN PC POOL U89032	FIXED INCOME	4,632,906.39	$ 4,902,293.68
FED HM LN PC POOL U90245	FIXED INCOME	80,917.67	$ 86,224.69
FED HM LN PC POOL U90316	FIXED INCOME	2,402,604.75	$ 2,602,760.32
FED HM LN PC POOL U91254	FIXED INCOME	1,090,023.60	$ 1,180,219.95
FED HM LN PC POOL U92272	FIXED INCOME	255,120.04	$ 283,346.78
FED HM LN PC POOL U95137	FIXED INCOME	715,213.66	$ 775,001.67
FED HM LN PC POOL U99045	FIXED INCOME	4,271,659.44	$ 4,550,782.35
FED HM LN PC POOL U99076	FIXED INCOME	2,200,325.28	$ 2,445,884.79
FED HM LN PC POOL U99084	FIXED INCOME	1,739,579.42	$ 1,932,638.00
FED HM LN PC POOL U99091	FIXED INCOME	544,310.30	$ 605,056.43
FED HM LN PC POOL U99124	FIXED INCOME	4,489,814.52	$ 4,783,609.04
FED HM LN PC POOL V60696	FIXED INCOME	-	$ -
FED HM LN PC POOL V60723	FIXED INCOME	-	$ -
FED HM LN PC POOL V60724	FIXED INCOME	-	$ -
FED HM LN PC POOL V60796	FIXED INCOME	794,867.02	$ 824,025.75
FED HM LN PC POOL V60886	FIXED INCOME	878,448.13	$ 911,827.49

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FED HM LN PC POOL V60902	FIXED INCOME	645,190.39	$ 669,722.45
FED HM LN PC POOL V60903	FIXED INCOME	638,904.12	$ 662,552.33
FED HM LN PC POOL V60904	FIXED INCOME	1,319,325.13	$ 1,367,703.32
FED HM LN PC POOL V60905	FIXED INCOME	59,180.74	$ 61,353.91
FED HM LN PC POOL V60908	FIXED INCOME	240,146.64	$ 253,869.14
FED HM LN PC POOL V60909	FIXED INCOME	203,045.85	$ 214,647.80
FED HM LN PC POOL V80169	FIXED INCOME	7,329,429.73	$ 7,674,603.87
FED HM LN PC POOL V80355	FIXED INCOME	1,629,483.45	$ 1,755,434.08
FED HM LN PC POOL V80552	FIXED INCOME	390,561.98	$ 419,742.09
FED HM LN PC POOL V80553	FIXED INCOME	83,287.26	$ 89,130.30
FED HM LN PC POOL V80804	FIXED INCOME	158,380.51	$ 179,985.64
FED HM LN PC POOL V81873	FIXED INCOME	1,198,741.57	$ 1,283,655.05
FED HM LN PC POOL Z40054	FIXED INCOME	817,074.88	$ 878,062.66
FED REPUBLIC OF BRAZIL	FIXED INCOME	3,060,000.00	$ 2,968,200.00
FED REPUBLIC OF BRAZIL	FIXED INCOME	300,000.00	$ 273,450.00
FED REPUBLIC OF BRAZIL	FIXED INCOME	1,530,000.00	$ 1,373,175.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	4,950,000.00	$ 4,950,183.15
FEDERAL HOME LOAN BANK	FIXED INCOME	3,310,000.00	$ 4,222,775.53
FEDERAL HOME LOAN BANK	FIXED INCOME	105,000.00	$ 127,158.47
FEDERAL HOME LOAN BANK	FIXED INCOME	545,000.00	$ 598,278.11
FEDERAL HOME LOAN BANK	FIXED INCOME	4,700,000.00	$ 4,700,098.70
FEDERAL HOME LOAN BANK	FIXED INCOME	8,850,000.00	$ 9,239,568.15
FEDERAL HOME LOAN BANK	FIXED INCOME	6,100,000.00	$ 6,838,283.00
FEDERAL HOME LOAN BANK	FIXED INCOME	445,000.00	$ 523,387.20
FEDERAL HOME LOAN BANK	FIXED INCOME	2,000,000.00	$ 2,016,302.00
FEDERAL HOME LOAN BANK	FIXED INCOME	1,100,000.00	$ 1,112,971.20
FEDERAL HOME LOAN BANK	FIXED INCOME	5,000,000.00	$ 5,020,015.00
FEDERAL HOME LOAN BANK	FIXED INCOME	120,000.00	$ 120,325.44
FEDEX CORP	FIXED INCOME	1,500,000.00	$ 1,627,642.50
FEDEX CORP	FIXED INCOME	1,080,000.00	$ 1,062,812.88
FEDEX CORP	FIXED INCOME	4,580,000.00	$ 4,655,785.26
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	831,078.97	$ 865,857.21
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	500,000.00	$ 552,657.95
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,300,000.00	$ 3,513,540.36
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	6,400,000.00	$ 6,790,251.52
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	9,100,000.00	$ 9,504,083.68
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,500,000.00	$ 3,793,861.40
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	2,615,783.98	$ 125,687.11
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,415,085.14	$ 100,346.81
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,318,909.54	$ 223,559.42
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	827,515.20	$ 55,590.32
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	38,414,418.15	$ 1,620,312.47
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	8,669,497.49	$ 271,357.01
FHLMC TBA 15 YR 2.5	FIXED INCOME	5,618,000.00	$ 5,809,624.92
FHLMC TBA 15 YR 2.5	FIXED INCOME	(5,618,000.00)	$ (5,809,624.92)
FHLMC TBA 15 YR 2.5	FIXED INCOME	5,500,000.00	$ 5,677,287.55

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FHLMC TBA 15 YR 3	FIXED INCOME	7,673,000.00	$ 8,049,156.55
FHLMC TBA 15 YR 3	FIXED INCOME	(7,673,000.00)	$ (8,049,156.55)
FHLMC TBA 15 YR 4.5	FIXED INCOME	100,000.00	$ 102,222.66
FHLMC TBA 30 YR 3	FIXED INCOME	8,020,000.00	$ 8,313,965.88
FHLMC TBA 30 YR 3	FIXED INCOME	786,000.00	$ 805,311.10
FHLMC TBA 30 YR 3	FIXED INCOME	(786,000.00)	$ (805,311.10)
FHLMC TBA 30 YR 3	FIXED INCOME	7,699,000.00	$ 7,981,199.92
FHLMC TBA 30 YR 3	FIXED INCOME	(7,699,000.00)	$ (7,981,199.92)
FHLMC TBA 30 YR 3.5	FIXED INCOME	11,260,000.00	$ 11,870,503.69
FHLMC TBA 30 YR 3.5	FIXED INCOME	3,000,000.00	$ 3,138,895.08
FHLMC TBA 30 YR 3.5	FIXED INCOME	(3,000,000.00)	$ (3,138,895.08)
FHLMC TBA 30 YR 3.5	FIXED INCOME	14,000,000.00	$ 14,741,563.20
FHLMC TBA 30 YR 3.5	FIXED INCOME	11,020,441.00	$ 11,353,544.85
FHLMC TBA 30 YR 3.5	FIXED INCOME	(3,000,000.00)	$ (3,162,656.40)
FHLMC TBA 30 YR 4	FIXED INCOME	6,260,000.00	$ 6,700,156.25
FHLMC TBA 30 YR 4	FIXED INCOME	10,000,000.00	$ 10,693,750.00
FHLMC TBA 30 YR 5	FIXED INCOME	7,900,000.00	$ 8,720,585.64
FHLMC TBA 30 YR 5	FIXED INCOME	(7,900,000.00)	$ (8,720,585.64)
FHLMC TBA 30 YR 5.5	FIXED INCOME	2,300,000.00	$ 2,563,438.09
FICO STRIP PRN16	FIXED INCOME	2,420,000.00	$ 2,362,200.72
FIDELITY NATIONAL INFORM	FIXED INCOME	5,150,000.00	$ 5,444,168.00
FIDELITY NATIONAL INFORM	FIXED INCOME	503,000.00	$ 571,019.68
FIELDSTONE MORTGAGE INVESTMENT	FIXED INCOME	1,336,206.72	$ 1,304,269.11
FIFTH THIRD BANK	FIXED INCOME	3,355,000.00	$ 3,435,734.72
FIRST AMERICAN FINANCIAL	FIXED INCOME	2,600,000.00	$ 2,722,592.60
FIRST CHI NBD INST CAP I	FIXED INCOME	140,000.00	$ 117,600.00
FIRST DATA CORPORATION	FIXED INCOME	1,436,000.00	$ 1,458,272.36
FIRST DATA CORPORATION	FIXED INCOME	633,000.00	$ 661,162.17
FIRST DATA CORPORATION	FIXED INCOME	2,955,000.00	$ 2,962,387.50
FIRST HORIZON MORTGAGE PASS TH	FIXED INCOME	1,389,909.92	$ 1,212,912.12
FIRST TENNESSEE BANK	FIXED INCOME	4,055,000.00	$ 4,073,486.75
FIRSTENERGY CORP	FIXED INCOME	4,500,000.00	$ 4,556,038.50
FIRSTENERGY CORP	FIXED INCOME	200,000.00	$ 206,333.80
FIRSTENERGY CORP	FIXED INCOME	6,650,000.00	$ 8,254,106.35
FIRSTENERGY CORP	FIXED INCOME	570,000.00	$ 577,098.21
FIRSTENERGY CORP	FIXED INCOME	2,350,000.00	$ 2,424,422.15
FISERV INC	FIXED INCOME	3,225,000.00	$ 3,338,781.23
FIVE CORNERS FUNDING TRS	FIXED INCOME	9,685,000.00	$ 10,452,390.98
FLORIDA EAST COAST HLDGS	FIXED INCOME	1,200,000.00	$ 1,194,000.00
FLORIDA GAS TRANSMISSION	FIXED INCOME	4,300,000.00	$ 4,853,840.00
FLORIDA POWER + LIGHT CO	FIXED INCOME	2,500,000.00	$ 2,690,867.50
FLORIDA POWER + LIGHT CO	FIXED INCOME	2,157,000.00	$ 2,431,629.24
FMG RESOURCES AUG 2006	FIXED INCOME	910,000.00	$ 1,004,412.50
FMS WERTMANAGEMENT	FIXED INCOME	3,050,000.00	$ 3,063,380.35
FMS WERTMANAGEMENT	FIXED INCOME	1,190,000.00	$ 1,193,585.47
FNMA POOL 050964	FIXED INCOME	329.87	$ 377.55

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FNMA POOL 190307	FIXED INCOME	3,710.49	$ 4,778.40
FNMA POOL 190317	FIXED INCOME	4,821.75	$ 6,008.52
FNMA POOL 190361	FIXED INCOME	1,115,607.09	$ 1,284,590.87
FNMA POOL 190371	FIXED INCOME	429,132.17	$ 504,006.04
FNMA POOL 190380	FIXED INCOME	310,317.58	$ 360,266.32
FNMA POOL 190391	FIXED INCOME	90,292.06	$ 103,229.32
FNMA POOL 190396	FIXED INCOME	806,128.14	$ 880,750.11
FNMA POOL 190397	FIXED INCOME	9,581.15	$ 10,647.43
FNMA POOL 207421	FIXED INCOME	2,535.68	$ 2,576.27
FNMA POOL 250508	FIXED INCOME	2,329.18	$ 2,659.73
FNMA POOL 251237	FIXED INCOME	7,750.01	$ 8,906.18
FNMA POOL 251507	FIXED INCOME	2,496.00	$ 2,872.36
FNMA POOL 251729	FIXED INCOME	1,669.07	$ 1,920.74
FNMA POOL 251787	FIXED INCOME	1,629.96	$ 1,875.74
FNMA POOL 251825	FIXED INCOME	4,458.59	$ 5,130.88
FNMA POOL 251971	FIXED INCOME	18,295.08	$ 21,376.81
FNMA POOL 252023	FIXED INCOME	598.73	$ 689.01
FNMA POOL 252207	FIXED INCOME	1,712.10	$ 1,970.26
FNMA POOL 252210	FIXED INCOME	692.22	$ 796.60
FNMA POOL 252348	FIXED INCOME	3,811.90	$ 4,386.68
FNMA POOL 252499	FIXED INCOME	3,229.77	$ 3,716.78
FNMA POOL 252568	FIXED INCOME	2,573.19	$ 3,026.39
FNMA POOL 252925	FIXED INCOME	9,362.83	$ 11,443.36
FNMA POOL 253113	FIXED INCOME	30,804.35	$ 36,624.74
FNMA POOL 253184	FIXED INCOME	6,996.38	$ 8,894.76
FNMA POOL 253356	FIXED INCOME	3,768.99	$ 4,335.38
FNMA POOL 253553	FIXED INCOME	34,311.03	$ 37,028.40
FNMA POOL 253607	FIXED INCOME	16,221.12	$ 18,452.94
FNMA POOL 253643	FIXED INCOME	5,606.07	$ 6,972.55
FNMA POOL 253644	FIXED INCOME	10,303.38	$ 13,182.31
FNMA POOL 253801	FIXED INCOME	1,509.21	$ 1,723.39
FNMA POOL 253813	FIXED INCOME	5,435.48	$ 6,480.53
FNMA POOL 253891	FIXED INCOME	4,545.35	$ 5,757.62
FNMA POOL 253974	FIXED INCOME	49,409.89	$ 54,512.19
FNMA POOL 253975	FIXED INCOME	3,188.31	$ 3,376.06
FNMA POOL 254046	FIXED INCOME	5,116.20	$ 5,135.01
FNMA POOL 254148	FIXED INCOME	1,343.33	$ 1,651.90
FNMA POOL 254236	FIXED INCOME	11,138.89	$ 11,264.73
FNMA POOL 254335	FIXED INCOME	67,700.14	$ 81,310.10
FNMA POOL 254360	FIXED INCOME	181,275.77	$ 202,642.45
FNMA POOL 254383	FIXED INCOME	17,991.52	$ 22,183.78
FNMA POOL 254416	FIXED INCOME	2,554.77	$ 3,025.19
FNMA POOL 254428	FIXED INCOME	2,353.82	$ 2,492.78
FNMA POOL 254446	FIXED INCOME	12,103.14	$ 14,744.43
FNMA POOL 254453	FIXED INCOME	14,034.31	$ 15,361.35
FNMA POOL 254510	FIXED INCOME	33,314.59	$ 34,198.30

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 254548	FIXED INCOME	203,264.86	$ 230,536.67
FNMA POOL 254692	FIXED INCOME	5,108.78	$ 5,795.11
FNMA POOL 254766	FIXED INCOME	167,424.55	$ 186,920.87
FNMA POOL 254793	FIXED INCOME	164,761.27	$ 183,853.90
FNMA POOL 254846	FIXED INCOME	201,521.96	$ 219,823.92
FNMA POOL 254908	FIXED INCOME	187,206.52	$ 207,712.71
FNMA POOL 254911	FIXED INCOME	446,555.58	$ 495,470.30
FNMA POOL 254915	FIXED INCOME	133,430.50	$ 145,548.49
FNMA POOL 254986	FIXED INCOME	104,224.74	$ 116,998.59
FNMA POOL 255217	FIXED INCOME	11,963.11	$ 13,049.58
FNMA POOL 255269	FIXED INCOME	30,658.80	$ 34,680.32
FNMA POOL 255312	FIXED INCOME	63,963.13	$ 71,322.98
FNMA POOL 255456	FIXED INCOME	720,016.55	$ 808,029.85
FNMA POOL 255550	FIXED INCOME	597,327.07	$ 670,648.61
FNMA POOL 255809	FIXED INCOME	101,748.35	$ 114,185.85
FNMA POOL 255813	FIXED INCOME	536,544.82	$ 596,603.67
FNMA POOL 255814	FIXED INCOME	351,330.75	$ 398,739.38
FNMA POOL 255892	FIXED INCOME	506,871.29	$ 562,502.46
FNMA POOL 256436	FIXED INCOME	191,810.30	$ 219,064.89
FNMA POOL 256532	FIXED INCOME	756.84	$ 775.80
FNMA POOL 256532	FIXED INCOME	23,850.74	$ 24,448.17
FNMA POOL 256588	FIXED INCOME	1,049.55	$ 1,075.84
FNMA POOL 256605	FIXED INCOME	487.94	$ 500.16
FNMA POOL 256635	FIXED INCOME	47,387.51	$ 52,578.23
FNMA POOL 256681	FIXED INCOME	4,694.11	$ 4,811.69
FNMA POOL 256681	FIXED INCOME	57,337.28	$ 58,773.49
FNMA POOL 256711	FIXED INCOME	24,748.86	$ 27,884.00
FNMA POOL 256715	FIXED INCOME	51,672.25	$ 59,005.49
FNMA POOL 256718	FIXED INCOME	1,860.96	$ 1,907.57
FNMA POOL 256755	FIXED INCOME	7,550.55	$ 7,739.68
FNMA POOL 256755	FIXED INCOME	54,914.46	$ 56,289.98
FNMA POOL 256822	FIXED INCOME	611,231.90	$ 678,184.91
FNMA POOL 256851	FIXED INCOME	895,359.08	$ 1,001,665.85
FNMA POOL 257189	FIXED INCOME	50,573.72	$ 51,994.13
FNMA POOL 257231	FIXED INCOME	478,313.56	$ 539,422.83
FNMA POOL 257324	FIXED INCOME	198,029.23	$ 219,720.92
FNMA POOL 257350	FIXED INCOME	59,994.96	$ 68,665.58
FNMA POOL 257411	FIXED INCOME	36,213.52	$ 38,817.28
FNMA POOL 261726	FIXED INCOME	1,093.69	$ 1,248.90
FNMA POOL 264109	FIXED INCOME	14,528.13	$ 16,718.77
FNMA POOL 290487	FIXED INCOME	399.86	$ 401.38
FNMA POOL 294690	FIXED INCOME	14,448.94	$ 16,499.51
FNMA POOL 303088	FIXED INCOME	295.85	$ 299.85
FNMA POOL 303157	FIXED INCOME	2,856.94	$ 3,071.20
FNMA POOL 303178	FIXED INCOME	7,663.50	$ 8,802.72
FNMA POOL 303178	FIXED INCOME	60,146.89	$ 69,088.02

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 303372	FIXED INCOME	639.09	$ 648.01
FNMA POOL 310048	FIXED INCOME	516,989.81	$ 594,944.82
FNMA POOL 310085	FIXED INCOME	147,358.48	$ 163,964.37
FNMA POOL 310125	FIXED INCOME	1,663,557.76	$ 1,741,676.04
FNMA POOL 310163	FIXED INCOME	0.01	$ 0.01
FNMA POOL 313197	FIXED INCOME	19,198.85	$ 19,467.03
FNMA POOL 313328	FIXED INCOME	9,792.90	$ 10,203.16
FNMA POOL 313499	FIXED INCOME	3,191.56	$ 3,391.26
FNMA POOL 313544	FIXED INCOME	9,984.73	$ 10,733.84
FNMA POOL 318957	FIXED INCOME	253.98	$ 256.41
FNMA POOL 319640	FIXED INCOME	93.05	$ 94.15
FNMA POOL 323003	FIXED INCOME	313.23	$ 360.46
FNMA POOL 323287	FIXED INCOME	503.98	$ 579.97
FNMA POOL 323397	FIXED INCOME	1,673.93	$ 1,926.34
FNMA POOL 323632	FIXED INCOME	575.37	$ 679.79
FNMA POOL 323868	FIXED INCOME	4,522.17	$ 5,223.17
FNMA POOL 325321	FIXED INCOME	7,021.27	$ 8,079.98
FNMA POOL 331083	FIXED INCOME	656.44	$ 666.78
FNMA POOL 344903	FIXED INCOME	417,312.75	$ 481,760.06
FNMA POOL 357822	FIXED INCOME	22,686.52	$ 25,756.94
FNMA POOL 357822	FIXED INCOME	296,859.64	$ 337,036.94
FNMA POOL 363514	FIXED INCOME	4,198.31	$ 4,220.52
FNMA POOL 417005	FIXED INCOME	21,466.91	$ 24,703.83
FNMA POOL 418026	FIXED INCOME	21,011.83	$ 23,993.79
FNMA POOL 418497	FIXED INCOME	1,623.46	$ 1,853.86
FNMA POOL 420784	FIXED INCOME	993.68	$ 1,143.51
FNMA POOL 425587	FIXED INCOME	1,126.10	$ 1,295.90
FNMA POOL 426871	FIXED INCOME	1,997.67	$ 2,021.15
FNMA POOL 428063	FIXED INCOME	448.57	$ 516.21
FNMA POOL 429560	FIXED INCOME	1,207.65	$ 1,389.75
FNMA POOL 432567	FIXED INCOME	793.59	$ 802.51
FNMA POOL 437733	FIXED INCOME	2,096.43	$ 2,393.95
FNMA POOL 450295	FIXED INCOME	28,639.43	$ 32,703.89
FNMA POOL 452195	FIXED INCOME	322.49	$ 368.26
FNMA POOL 466573	FIXED INCOME	12,259,342.68	$ 13,219,408.58
FNMA POOL 468551	FIXED INCOME	500,000.00	$ 556,066.15
FNMA POOL 471719	FIXED INCOME	2,875,864.39	$ 3,054,444.81
FNMA POOL 481378	FIXED INCOME	5,092.79	$ 5,860.71
FNMA POOL 490105	FIXED INCOME	731.96	$ 842.33
FNMA POOL 492897	FIXED INCOME	1,095.44	$ 1,260.62
FNMA POOL 496273	FIXED INCOME	668.37	$ 769.15
FNMA POOL 503226	FIXED INCOME	866.40	$ 997.04
FNMA POOL 503230	FIXED INCOME	689.38	$ 793.33
FNMA POOL 508607	FIXED INCOME	49,517.15	$ 56,983.66
FNMA POOL 508698	FIXED INCOME	13,944.45	$ 16,047.08
FNMA POOL 509728	FIXED INCOME	1,675.22	$ 1,927.82

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 514078	FIXED INCOME	6,190.92	$ 7,124.43
FNMA POOL 516133	FIXED INCOME	883.35	$ 885.92
FNMA POOL 518115	FIXED INCOME	135.68	$ 139.39
FNMA POOL 519876	FIXED INCOME	885.93	$ 965.08
FNMA POOL 526353	FIXED INCOME	328.39	$ 356.06
FNMA POOL 527044	FIXED INCOME	754.17	$ 779.26
FNMA POOL 527289	FIXED INCOME	2,726.65	$ 3,137.79
FNMA POOL 527750	FIXED INCOME	1,757.38	$ 1,845.04
FNMA POOL 530817	FIXED INCOME	1,429.87	$ 1,445.10
FNMA POOL 532907	FIXED INCOME	3,953.71	$ 4,077.50
FNMA POOL 533185	FIXED INCOME	26,204.10	$ 27,812.98
FNMA POOL 535023	FIXED INCOME	4,977.48	$ 5,888.52
FNMA POOL 535039	FIXED INCOME	3,912.46	$ 4,949.95
FNMA POOL 535095	FIXED INCOME	21,183.29	$ 26,937.70
FNMA POOL 535425	FIXED INCOME	48.86	$ 56.37
FNMA POOL 535440	FIXED INCOME	5,384.72	$ 6,973.83
FNMA POOL 535481	FIXED INCOME	999.80	$ 1,195.19
FNMA POOL 535488	FIXED INCOME	9,186.91	$ 11,292.60
FNMA POOL 535533	FIXED INCOME	17,064.78	$ 20,646.43
FNMA POOL 535597	FIXED INCOME	3,131.78	$ 3,726.39
FNMA POOL 535608	FIXED INCOME	108,818.24	$ 126,954.18
FNMA POOL 535667	FIXED INCOME	1,406.28	$ 1,691.65
FNMA POOL 535714	FIXED INCOME	3,577.47	$ 3,993.18
FNMA POOL 535751	FIXED INCOME	544.68	$ 644.12
FNMA POOL 535834	FIXED INCOME	10,669.29	$ 12,278.07
FNMA POOL 535903	FIXED INCOME	9,243.09	$ 10,870.58
FNMA POOL 535996	FIXED INCOME	2,112.33	$ 2,561.55
FNMA POOL 536142	FIXED INCOME	22,997.02	$ 24,823.99
FNMA POOL 536495	FIXED INCOME	40,330.87	$ 44,108.12
FNMA POOL 536597	FIXED INCOME	6,349.65	$ 6,493.14
FNMA POOL 536909	FIXED INCOME	179.56	$ 194.68
FNMA POOL 537102	FIXED INCOME	4,163.94	$ 4,217.39
FNMA POOL 538886	FIXED INCOME	1,167.50	$ 1,355.96
FNMA POOL 543845	FIXED INCOME	2,223.94	$ 2,638.12
FNMA POOL 544046	FIXED INCOME	68,877.40	$ 80,616.78
FNMA POOL 544397	FIXED INCOME	8,573.25	$ 8,821.59
FNMA POOL 545138	FIXED INCOME	6,019.65	$ 7,139.84
FNMA POOL 545240	FIXED INCOME	1,831.94	$ 2,195.30
FNMA POOL 545400	FIXED INCOME	231.33	$ 232.90
FNMA POOL 545481	FIXED INCOME	86,027.98	$ 100,312.62
FNMA POOL 545562	FIXED INCOME	6,691.66	$ 8,119.25
FNMA POOL 545604	FIXED INCOME	3,640.34	$ 4,243.62
FNMA POOL 545609	FIXED INCOME	7,441.86	$ 9,240.39
FNMA POOL 545612	FIXED INCOME	1,963.70	$ 2,481.64
FNMA POOL 545613	FIXED INCOME	78,103.11	$ 88,613.36
FNMA POOL 545699	FIXED INCOME	374.04	$ 445.40

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 545967	FIXED INCOME	35,359.13	$ 36,022.22
FNMA POOL 546261	FIXED INCOME	972.84	$ 1,002.19
FNMA POOL 547078	FIXED INCOME	4,268.38	$ 4,413.42
FNMA POOL 548662	FIXED INCOME	62,942.75	$ 66,430.57
FNMA POOL 548965	FIXED INCOME	869.48	$ 1,028.65
FNMA POOL 549129	FIXED INCOME	924.61	$ 928.31
FNMA POOL 549167	FIXED INCOME	12,731.22	$ 13,202.29
FNMA POOL 551217	FIXED INCOME	3,345.18	$ 3,845.97
FNMA POOL 554471	FIXED INCOME	15,412.39	$ 17,219.69
FNMA POOL 555092	FIXED INCOME	197,313.99	$ 202,574.49
FNMA POOL 555170	FIXED INCOME	22,299.50	$ 22,548.21
FNMA POOL 555219	FIXED INCOME	5,829.88	$ 6,767.01
FNMA POOL 555326	FIXED INCOME	451,008.44	$ 522,479.93
FNMA POOL 555421	FIXED INCOME	230,832.15	$ 257,902.73
FNMA POOL 555439	FIXED INCOME	113,247.75	$ 115,118.72
FNMA POOL 555445	FIXED INCOME	5,646.79	$ 5,805.91
FNMA POOL 555458	FIXED INCOME	464,031.76	$ 537,010.85
FNMA POOL 555515	FIXED INCOME	13,652.52	$ 13,886.14
FNMA POOL 555531	FIXED INCOME	1,378,734.90	$ 1,563,524.99
FNMA POOL 555531	FIXED INCOME	2,688.78	$ 3,049.15
FNMA POOL 555743	FIXED INCOME	199,351.36	$ 222,571.27
FNMA POOL 555932	FIXED INCOME	39,025.47	$ 39,396.43
FNMA POOL 556039	FIXED INCOME	103,600.17	$ 112,296.78
FNMA POOL 556519	FIXED INCOME	50.27	$ 50.45
FNMA POOL 556763	FIXED INCOME	21,981.60	$ 22,205.47
FNMA POOL 557478	FIXED INCOME	37,119.26	$ 40,333.11
FNMA POOL 559286	FIXED INCOME	1,090.27	$ 1,118.61
FNMA POOL 561238	FIXED INCOME	22,551.25	$ 24,280.40
FNMA POOL 561258	FIXED INCOME	229.77	$ 239.94
FNMA POOL 561775	FIXED INCOME	6,285.20	$ 6,720.43
FNMA POOL 561790	FIXED INCOME	2,038.42	$ 2,227.72
FNMA POOL 562117	FIXED INCOME	4,097.24	$ 4,158.31
FNMA POOL 562653	FIXED INCOME	112.61	$ 112.98
FNMA POOL 562827	FIXED INCOME	31,570.16	$ 32,485.94
FNMA POOL 564114	FIXED INCOME	876.52	$ 902.21
FNMA POOL 567535	FIXED INCOME	407.01	$ 408.45
FNMA POOL 568335	FIXED INCOME	25,150.80	$ 28,728.08
FNMA POOL 568516	FIXED INCOME	23,137.11	$ 23,798.99
FNMA POOL 568551	FIXED INCOME	593.76	$ 644.43
FNMA POOL 568656	FIXED INCOME	3,647.71	$ 3,673.82
FNMA POOL 568984	FIXED INCOME	16,392.47	$ 16,971.13
FNMA POOL 570320	FIXED INCOME	622.80	$ 701.12
FNMA POOL 570543	FIXED INCOME	256,677.25	$ 306,557.71
FNMA POOL 571054	FIXED INCOME	2,647.20	$ 2,677.47
FNMA POOL 573111	FIXED INCOME	4,609.25	$ 4,624.39
FNMA POOL 573377	FIXED INCOME	20,715.69	$ 23,354.37

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 581197	FIXED INCOME	797.27	$ 917.49
FNMA POOL 581437	FIXED INCOME	39,193.56	$ 46,138.02
FNMA POOL 582122	FIXED INCOME	4,560.51	$ 4,609.76
FNMA POOL 582599	FIXED INCOME	1,273.10	$ 1,465.07
FNMA POOL 583314	FIXED INCOME	2,120.49	$ 2,178.72
FNMA POOL 583354	FIXED INCOME	519.37	$ 552.07
FNMA POOL 583882	FIXED INCOME	437.68	$ 503.68
FNMA POOL 584927	FIXED INCOME	356.36	$ 410.09
FNMA POOL 586200	FIXED INCOME	273.28	$ 314.49
FNMA POOL 588355	FIXED INCOME	23,287.76	$ 23,782.02
FNMA POOL 591474	FIXED INCOME	5,162.26	$ 5,721.41
FNMA POOL 600187	FIXED INCOME	138,948.23	$ 157,427.79
FNMA POOL 600950	FIXED INCOME	24,356.83	$ 28,514.96
FNMA POOL 601196	FIXED INCOME	67.87	$ 68.00
FNMA POOL 602073	FIXED INCOME	27,998.19	$ 32,281.08
FNMA POOL 603281	FIXED INCOME	136.93	$ 157.58
FNMA POOL 606349	FIXED INCOME	50.17	$ 50.16
FNMA POOL 609492	FIXED INCOME	13,449.57	$ 15,671.06
FNMA POOL 610756	FIXED INCOME	8,746.77	$ 8,744.32
FNMA POOL 612660	FIXED INCOME	216.54	$ 217.06
FNMA POOL 616904	FIXED INCOME	19,561.72	$ 21,243.10
FNMA POOL 617105	FIXED INCOME	928.04	$ 1,067.98
FNMA POOL 619080	FIXED INCOME	389.74	$ 448.51
FNMA POOL 619936	FIXED INCOME	12,315.98	$ 12,468.42
FNMA POOL 620204	FIXED INCOME	631.61	$ 634.63
FNMA POOL 620595	FIXED INCOME	563.08	$ 647.98
FNMA POOL 621284	FIXED INCOME	2,285.87	$ 2,630.55
FNMA POOL 621831	FIXED INCOME	5,958.13	$ 6,003.03
FNMA POOL 622590	FIXED INCOME	2,972.21	$ 3,420.38
FNMA POOL 624226	FIXED INCOME	275.30	$ 282.20
FNMA POOL 624636	FIXED INCOME	74.59	$ 85.84
FNMA POOL 625032	FIXED INCOME	12,341.83	$ 12,491.57
FNMA POOL 625185	FIXED INCOME	2,371.05	$ 2,798.83
FNMA POOL 625985	FIXED INCOME	189.31	$ 194.05
FNMA POOL 625990	FIXED INCOME	87.03	$ 87.56
FNMA POOL 626798	FIXED INCOME	227.87	$ 229.04
FNMA POOL 628075	FIXED INCOME	210,053.49	$ 250,203.02
FNMA POOL 628300	FIXED INCOME	473.86	$ 475.37
FNMA POOL 630938	FIXED INCOME	507.03	$ 509.25
FNMA POOL 635164	FIXED INCOME	586.73	$ 675.20
FNMA POOL 635926	FIXED INCOME	2,098.98	$ 2,105.88
FNMA POOL 636596	FIXED INCOME	1,262.31	$ 1,268.34
FNMA POOL 636697	FIXED INCOME	302.80	$ 350.07
FNMA POOL 636878	FIXED INCOME	14,307.83	$ 14,814.33
FNMA POOL 636916	FIXED INCOME	147.93	$ 149.37
FNMA POOL 637059	FIXED INCOME	13,424.06	$ 13,541.91

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 640980	FIXED INCOME	905.49	$ 1,042.03
FNMA POOL 642345	FIXED INCOME	51,558.65	$ 59,332.99
FNMA POOL 645388	FIXED INCOME	269.28	$ 309.88
FNMA POOL 646446	FIXED INCOME	48,502.98	$ 49,130.71
FNMA POOL 648755	FIXED INCOME	9,855.25	$ 11,341.29
FNMA POOL 650136	FIXED INCOME	3,803.97	$ 3,999.03
FNMA POOL 651595	FIXED INCOME	854.62	$ 1,033.93
FNMA POOL 653070	FIXED INCOME	234.71	$ 270.10
FNMA POOL 653649	FIXED INCOME	2,622.00	$ 3,017.36
FNMA POOL 654789	FIXED INCOME	838.83	$ 970.22
FNMA POOL 655056	FIXED INCOME	5,063.73	$ 5,827.27
FNMA POOL 655659	FIXED INCOME	3,574.70	$ 4,113.72
FNMA POOL 657404	FIXED INCOME	53,934.82	$ 55,364.21
FNMA POOL 660126	FIXED INCOME	54,450.60	$ 64,149.01
FNMA POOL 662476	FIXED INCOME	1,228.53	$ 1,413.78
FNMA POOL 667559	FIXED INCOME	44,958.53	$ 50,921.87
FNMA POOL 667604	FIXED INCOME	94,201.05	$ 106,799.46
FNMA POOL 667787	FIXED INCOME	38,111.32	$ 38,954.75
FNMA POOL 668791	FIXED INCOME	18,227.52	$ 18,604.05
FNMA POOL 670405	FIXED INCOME	455.00	$ 546.45
FNMA POOL 673019	FIXED INCOME	490,086.78	$ 503,537.04
FNMA POOL 674705	FIXED INCOME	42,490.98	$ 43,608.16
FNMA POOL 674994	FIXED INCOME	51,940.11	$ 53,326.21
FNMA POOL 677616	FIXED INCOME	309,751.91	$ 356,846.68
FNMA POOL 678714	FIXED INCOME	249,175.57	$ 276,549.14
FNMA POOL 679407	FIXED INCOME	4,119.16	$ 4,226.39
FNMA POOL 681139	FIXED INCOME	1,152.49	$ 1,316.22
FNMA POOL 683378	FIXED INCOME	8,527.61	$ 8,765.55
FNMA POOL 687887	FIXED INCOME	661,734.00	$ 763,346.83
FNMA POOL 688543	FIXED INCOME	10,143.19	$ 11,729.59
FNMA POOL 689268	FIXED INCOME	127,343.36	$ 141,372.10
FNMA POOL 689511	FIXED INCOME	5,480.93	$ 6,212.02
FNMA POOL 695357	FIXED INCOME	141,872.04	$ 157,445.29
FNMA POOL 695838	FIXED INCOME	8,341.27	$ 8,591.05
FNMA POOL 695911	FIXED INCOME	215,482.02	$ 221,143.17
FNMA POOL 697409	FIXED INCOME	17,955.60	$ 20,663.06
FNMA POOL 697878	FIXED INCOME	2,452.98	$ 2,540.30
FNMA POOL 699424	FIXED INCOME	768,663.96	$ 888,163.26
FNMA POOL 703440	FIXED INCOME	2,177.36	$ 2,232.24
FNMA POOL 703710	FIXED INCOME	87,464.60	$ 89,861.83
FNMA POOL 704588	FIXED INCOME	2,238.21	$ 2,513.26
FNMA POOL 711605	FIXED INCOME	226,477.25	$ 247,045.62
FNMA POOL 712057	FIXED INCOME	14,525.15	$ 14,900.68
FNMA POOL 720109	FIXED INCOME	1,498.65	$ 1,690.13
FNMA POOL 723814	FIXED INCOME	33,013.76	$ 33,871.40
FNMA POOL 725045	FIXED INCOME	131,490.01	$ 134,989.61

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 725160	FIXED INCOME	35,332.44	$ 35,717.38
FNMA POOL 725205	FIXED INCOME	2,529.75	$ 2,824.05
FNMA POOL 725206	FIXED INCOME	1,207,098.23	$ 1,369,246.25
FNMA POOL 725231	FIXED INCOME	4,053.05	$ 4,524.82
FNMA POOL 725247	FIXED INCOME	70,416.19	$ 71,666.81
FNMA POOL 725250	FIXED INCOME	144,911.13	$ 161,764.16
FNMA POOL 725339	FIXED INCOME	64,529.73	$ 66,708.76
FNMA POOL 725416	FIXED INCOME	47,513.84	$ 48,355.93
FNMA POOL 725418	FIXED INCOME	31,057.18	$ 36,308.69
FNMA POOL 725512	FIXED INCOME	66,926.38	$ 67,453.38
FNMA POOL 725594	FIXED INCOME	272,160.07	$ 309,150.38
FNMA POOL 725690	FIXED INCOME	51,826.58	$ 59,902.08
FNMA POOL 725692	FIXED INCOME	1,054,958.97	$ 1,117,896.09
FNMA POOL 725703	FIXED INCOME	96,170.95	$ 111,253.80
FNMA POOL 725762	FIXED INCOME	83,953.08	$ 97,398.22
FNMA POOL 725876	FIXED INCOME	38,664.27	$ 39,983.88
FNMA POOL 725936	FIXED INCOME	170,650.66	$ 173,330.48
FNMA POOL 725946	FIXED INCOME	230,564.44	$ 261,497.92
FNMA POOL 725946	FIXED INCOME	568,320.69	$ 644,568.94
FNMA POOL 727181	FIXED INCOME	26,205.35	$ 29,336.17
FNMA POOL 730068	FIXED INCOME	1,823.95	$ 1,875.20
FNMA POOL 730475	FIXED INCOME	72,933.30	$ 81,419.85
FNMA POOL 730727	FIXED INCOME	12,900.90	$ 14,493.58
FNMA POOL 730969	FIXED INCOME	4,077.55	$ 4,549.35
FNMA POOL 733074	FIXED INCOME	45,849.04	$ 51,100.78
FNMA POOL 735010	FIXED INCOME	71,739.66	$ 74,260.41
FNMA POOL 735140	FIXED INCOME	5,401.46	$ 5,944.08
FNMA POOL 735224	FIXED INCOME	1,411,834.89	$ 1,600,388.22
FNMA POOL 735408	FIXED INCOME	130,007.43	$ 137,435.86
FNMA POOL 735417	FIXED INCOME	11,249.69	$ 13,602.07
FNMA POOL 735491	FIXED INCOME	177,495.94	$ 183,114.29
FNMA POOL 735500	FIXED INCOME	356,066.83	$ 404,324.21
FNMA POOL 735502	FIXED INCOME	244,769.91	$ 281,760.92
FNMA POOL 735504	FIXED INCOME	118,443.04	$ 137,527.25
FNMA POOL 735676	FIXED INCOME	207,756.99	$ 231,717.03
FNMA POOL 735795	FIXED INCOME	412,607.68	$ 460,451.09
FNMA POOL 735893	FIXED INCOME	34,732.73	$ 38,647.04
FNMA POOL 735893	FIXED INCOME	147,524.41	$ 164,150.12
FNMA POOL 735925	FIXED INCOME	289,449.40	$ 322,250.70
FNMA POOL 735937	FIXED INCOME	6,644.34	$ 6,890.10
FNMA POOL 735989	FIXED INCOME	1,658,981.63	$ 1,881,347.99
FNMA POOL 738581	FIXED INCOME	2,710.03	$ 3,220.62
FNMA POOL 738670	FIXED INCOME	185,666.26	$ 206,522.51
FNMA POOL 738673	FIXED INCOME	51,549.25	$ 52,901.19
FNMA POOL 739373	FIXED INCOME	247,556.55	$ 274,874.91
FNMA POOL 740253	FIXED INCOME	1,967.67	$ 2,264.37

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 740255	FIXED INCOME	61,738.94	$ 68,879.38
FNMA POOL 741862	FIXED INCOME	8,348.35	$ 9,472.78
FNMA POOL 742094	FIXED INCOME	938.59	$ 964.71
FNMA POOL 743524	FIXED INCOME	646,354.32	$ 721,097.85
FNMA POOL 743579	FIXED INCOME	1,927.02	$ 2,184.37
FNMA POOL 745087	FIXED INCOME	13,132.07	$ 14,868.35
FNMA POOL 745275	FIXED INCOME	287,220.93	$ 319,701.22
FNMA POOL 745339	FIXED INCOME	399,427.80	$ 451,561.46
FNMA POOL 745341	FIXED INCOME	368,427.57	$ 459,018.09
FNMA POOL 745347	FIXED INCOME	127,318.11	$ 146,170.66
FNMA POOL 745524	FIXED INCOME	136,920.28	$ 141,720.05
FNMA POOL 745563	FIXED INCOME	9,831.56	$ 11,310.04
FNMA POOL 745575	FIXED INCOME	332,477.10	$ 413,662.80
FNMA POOL 745580	FIXED INCOME	1,388,059.34	$ 1,544,925.01
FNMA POOL 745603	FIXED INCOME	1,841,165.23	$ 1,920,917.29
FNMA POOL 745629	FIXED INCOME	100,562.63	$ 103,110.58
FNMA POOL 745948	FIXED INCOME	129,182.68	$ 150,496.84
FNMA POOL 745959	FIXED INCOME	951,026.84	$ 1,070,651.43
FNMA POOL 748135	FIXED INCOME	116,887.39	$ 134,512.41
FNMA POOL 748682	FIXED INCOME	103,716.04	$ 106,521.28
FNMA POOL 749754	FIXED INCOME	553.23	$ 636.65
FNMA POOL 750505	FIXED INCOME	882.03	$ 1,015.03
FNMA POOL 753074	FIXED INCOME	224,968.06	$ 253,278.09
FNMA POOL 753141	FIXED INCOME	1,503.56	$ 1,705.45
FNMA POOL 755362	FIXED INCOME	43,500.43	$ 50,059.70
FNMA POOL 755599	FIXED INCOME	156,913.07	$ 176,153.32
FNMA POOL 755628	FIXED INCOME	2,296.92	$ 2,561.00
FNMA POOL 755700	FIXED INCOME	1,299.56	$ 1,423.11
FNMA POOL 756196	FIXED INCOME	112,194.84	$ 127,617.56
FNMA POOL 756198	FIXED INCOME	2,855.91	$ 3,207.34
FNMA POOL 758131	FIXED INCOME	858.65	$ 968.06
FNMA POOL 761031	FIXED INCOME	281,862.72	$ 314,784.72
FNMA POOL 761342	FIXED INCOME	686.06	$ 704.45
FNMA POOL 761517	FIXED INCOME	58,126.55	$ 60,215.69
FNMA POOL 761889	FIXED INCOME	1,596.44	$ 1,807.00
FNMA POOL 766197	FIXED INCOME	10,236.02	$ 11,559.21
FNMA POOL 767528	FIXED INCOME	2,123.89	$ 2,407.57
FNMA POOL 769523	FIXED INCOME	153,037.27	$ 159,490.07
FNMA POOL 772297	FIXED INCOME	10,033.37	$ 11,383.09
FNMA POOL 775695	FIXED INCOME	73,557.27	$ 82,701.97
FNMA POOL 776974	FIXED INCOME	1,972.57	$ 2,262.80
FNMA POOL 777754	FIXED INCOME	26,844.48	$ 30,144.34
FNMA POOL 778211	FIXED INCOME	95,172.67	$ 107,821.86
FNMA POOL 779344	FIXED INCOME	204,255.78	$ 227,718.85
FNMA POOL 780062	FIXED INCOME	838,731.71	$ 950,570.67
FNMA POOL 781603	FIXED INCOME	10,929.69	$ 12,402.92

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 781629	FIXED INCOME	75,564.09	$ 85,880.79
FNMA POOL 781776	FIXED INCOME	100,877.43	$ 116,174.79
FNMA POOL 782093	FIXED INCOME	1,606.50	$ 1,752.40
FNMA POOL 782096	FIXED INCOME	178,569.96	$ 199,230.11
FNMA POOL 782671	FIXED INCOME	103.11	$ 115.94
FNMA POOL 782837	FIXED INCOME	27,380.04	$ 28,334.46
FNMA POOL 783629	FIXED INCOME	545,088.40	$ 577,139.44
FNMA POOL 783814	FIXED INCOME	265,733.75	$ 296,233.28
FNMA POOL 785382	FIXED INCOME	24,784.93	$ 25,676.37
FNMA POOL 785430	FIXED INCOME	36,464.16	$ 37,492.41
FNMA POOL 787574	FIXED INCOME	66,162.42	$ 67,972.32
FNMA POOL 788033	FIXED INCOME	174,732.42	$ 199,530.16
FNMA POOL 788246	FIXED INCOME	37,816.87	$ 39,260.99
FNMA POOL 790392	FIXED INCOME	19,300.28	$ 22,043.61
FNMA POOL 790724	FIXED INCOME	22,742.69	$ 25,801.34
FNMA POOL 793185	FIXED INCOME	180,278.77	$ 203,939.15
FNMA POOL 793398	FIXED INCOME	91,540.44	$ 94,216.15
FNMA POOL 795297	FIXED INCOME	146,963.62	$ 149,845.78
FNMA POOL 795548	FIXED INCOME	24,599.29	$ 26,084.66
FNMA POOL 796100	FIXED INCOME	439.51	$ 504.13
FNMA POOL 797154	FIXED INCOME	8,578.05	$ 9,732.71
FNMA POOL 797449	FIXED INCOME	119,976.56	$ 136,134.21
FNMA POOL 797830	FIXED INCOME	33,593.11	$ 34,835.70
FNMA POOL 798815	FIXED INCOME	1,984.10	$ 2,226.63
FNMA POOL 800472	FIXED INCOME	24,105.44	$ 27,532.92
FNMA POOL 802311	FIXED INCOME	66,323.14	$ 73,718.50
FNMA POOL 802691	FIXED INCOME	196,606.17	$ 200,897.20
FNMA POOL 806506	FIXED INCOME	6,905.06	$ 7,040.34
FNMA POOL 806642	FIXED INCOME	68,453.14	$ 72,138.99
FNMA POOL 809640	FIXED INCOME	33,355.72	$ 36,583.94
FNMA POOL 813898	FIXED INCOME	61,759.20	$ 64,749.89
FNMA POOL 814579	FIXED INCOME	379,259.02	$ 429,803.84
FNMA POOL 815106	FIXED INCOME	67,912.96	$ 76,240.01
FNMA POOL 817436	FIXED INCOME	6,442.05	$ 7,233.61
FNMA POOL 819713	FIXED INCOME	80,826.00	$ 83,820.87
FNMA POOL 820341	FIXED INCOME	8,503.88	$ 9,455.28
FNMA POOL 822000	FIXED INCOME	1,962,905.86	$ 2,183,506.05
FNMA POOL 822038	FIXED INCOME	333,172.98	$ 351,062.89
FNMA POOL 822063	FIXED INCOME	11,792.69	$ 13,109.77
FNMA POOL 822148	FIXED INCOME	402,158.43	$ 424,001.06
FNMA POOL 822574	FIXED INCOME	8,576.44	$ 9,793.59
FNMA POOL 822688	FIXED INCOME	21,593.83	$ 22,375.54
FNMA POOL 825405	FIXED INCOME	1,897,040.37	$ 2,003,323.86
FNMA POOL 825709	FIXED INCOME	225,796.73	$ 247,302.90
FNMA POOL 826146	FIXED INCOME	484,580.79	$ 507,274.03
FNMA POOL 826305	FIXED INCOME	2,742.89	$ 3,053.70

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 826363	FIXED INCOME	239,186.88	$ 250,631.01
FNMA POOL 826453	FIXED INCOME	548.69	$ 618.22
FNMA POOL 826585	FIXED INCOME	196,138.39	$ 218,500.32
FNMA POOL 828549	FIXED INCOME	74,855.15	$ 83,314.65
FNMA POOL 828715	FIXED INCOME	9,455.19	$ 10,691.95
FNMA POOL 829188	FIXED INCOME	57,597.58	$ 64,065.64
FNMA POOL 829220	FIXED INCOME	1,033.55	$ 1,187.83
FNMA POOL 829244	FIXED INCOME	1,509.24	$ 1,674.56
FNMA POOL 829291	FIXED INCOME	44,925.12	$ 50,797.13
FNMA POOL 829627	FIXED INCOME	2,647.39	$ 3,023.10
FNMA POOL 831010	FIXED INCOME	156,778.96	$ 181,835.46
FNMA POOL 831011	FIXED INCOME	36,374.68	$ 41,544.24
FNMA POOL 831232	FIXED INCOME	257,506.26	$ 290,295.02
FNMA POOL 831483	FIXED INCOME	85,629.08	$ 96,217.81
FNMA POOL 831686	FIXED INCOME	722.42	$ 831.35
FNMA POOL 831746	FIXED INCOME	8,179.37	$ 9,434.71
FNMA POOL 831834	FIXED INCOME	393,113.48	$ 449,953.03
FNMA POOL 831927	FIXED INCOME	482,424.61	$ 557,753.02
FNMA POOL 831952	FIXED INCOME	354.96	$ 408.48
FNMA POOL 832414	FIXED INCOME	733,773.64	$ 816,975.23
FNMA POOL 834380	FIXED INCOME	74,281.25	$ 83,907.23
FNMA POOL 835284	FIXED INCOME	2,757.11	$ 3,131.45
FNMA POOL 835291	FIXED INCOME	10,454.61	$ 11,636.29
FNMA POOL 835451	FIXED INCOME	1,593.55	$ 1,772.90
FNMA POOL 835751	FIXED INCOME	18,838.71	$ 20,640.52
FNMA POOL 835783	FIXED INCOME	669,480.57	$ 743,833.76
FNMA POOL 836155	FIXED INCOME	1,087.79	$ 1,220.79
FNMA POOL 836427	FIXED INCOME	797,963.60	$ 887,661.37
FNMA POOL 836559	FIXED INCOME	3,870.29	$ 4,453.88
FNMA POOL 838452	FIXED INCOME	13,438.84	$ 15,360.05
FNMA POOL 839596	FIXED INCOME	172,053.94	$ 191,757.72
FNMA POOL 840848	FIXED INCOME	1,988.57	$ 2,271.33
FNMA POOL 841958	FIXED INCOME	3,133.57	$ 3,220.11
FNMA POOL 843997	FIXED INCOME	237,682.19	$ 248,440.90
FNMA POOL 844052	FIXED INCOME	244,014.15	$ 254,115.22
FNMA POOL 844148	FIXED INCOME	216,737.50	$ 226,082.67
FNMA POOL 844237	FIXED INCOME	201,590.48	$ 211,669.00
FNMA POOL 844789	FIXED INCOME	195,696.54	$ 204,161.51
FNMA POOL 844809	FIXED INCOME	886,072.35	$ 984,868.55
FNMA POOL 847068	FIXED INCOME	52,405.31	$ 54,307.59
FNMA POOL 847925	FIXED INCOME	106,933.07	$ 110,815.88
FNMA POOL 849005	FIXED INCOME	4,427.38	$ 4,981.28
FNMA POOL 849094	FIXED INCOME	37,255.25	$ 41,986.01
FNMA POOL 849299	FIXED INCOME	841,452.97	$ 951,372.91
FNMA POOL 850761	FIXED INCOME	2,507.67	$ 2,902.98
FNMA POOL 851163	FIXED INCOME	1,740.00	$ 1,968.62

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 851272	FIXED INCOME	222,012.00	$ 253,820.75
FNMA POOL 851895	FIXED INCOME	47,859.08	$ 53,111.94
FNMA POOL 852682	FIXED INCOME	4,542.71	$ 5,218.33
FNMA POOL 865115	FIXED INCOME	63,383.77	$ 71,532.80
FNMA POOL 865171	FIXED INCOME	229.42	$ 258.80
FNMA POOL 865854	FIXED INCOME	23,463.23	$ 27,105.14
FNMA POOL 865985	FIXED INCOME	252,934.64	$ 284,763.77
FNMA POOL 867440	FIXED INCOME	60,561.27	$ 68,718.31
FNMA POOL 871492	FIXED INCOME	33,600.63	$ 38,667.15
FNMA POOL 879152	FIXED INCOME	1,567,870.44	$ 1,633,784.47
FNMA POOL 879640	FIXED INCOME	14,310.47	$ 15,299.10
FNMA POOL 880087	FIXED INCOME	199,455.00	$ 228,822.75
FNMA POOL 880125	FIXED INCOME	2,580.22	$ 2,981.85
FNMA POOL 880305	FIXED INCOME	158,227.04	$ 181,053.79
FNMA POOL 880339	FIXED INCOME	667.84	$ 768.54
FNMA POOL 880622	FIXED INCOME	88,744.79	$ 100,086.61
FNMA POOL 885069	FIXED INCOME	26,435.79	$ 27,473.99
FNMA POOL 885156	FIXED INCOME	43,031.86	$ 49,212.97
FNMA POOL 885324	FIXED INCOME	856.02	$ 981.82
FNMA POOL 886513	FIXED INCOME	1,505.66	$ 1,719.46
FNMA POOL 886574	FIXED INCOME	206,747.02	$ 218,933.34
FNMA POOL 888015	FIXED INCOME	221,701.79	$ 221,546.67
FNMA POOL 888029	FIXED INCOME	85,348.39	$ 97,620.75
FNMA POOL 888150	FIXED INCOME	242,993.37	$ 248,323.30
FNMA POOL 888219	FIXED INCOME	1,125.25	$ 1,266.23
FNMA POOL 888275	FIXED INCOME	14,587.85	$ 16,563.59
FNMA POOL 888366	FIXED INCOME	268,197.22	$ 318,048.27
FNMA POOL 888407	FIXED INCOME	73,974.18	$ 82,329.53
FNMA POOL 888472	FIXED INCOME	441,870.38	$ 504,927.08
FNMA POOL 888472	FIXED INCOME	3,639.11	$ 4,158.43
FNMA POOL 888509	FIXED INCOME	60,777.81	$ 64,027.90
FNMA POOL 888560	FIXED INCOME	10,684.52	$ 12,397.34
FNMA POOL 888568	FIXED INCOME	10,466.14	$ 11,681.85
FNMA POOL 888571	FIXED INCOME	26,281.87	$ 29,160.73
FNMA POOL 888572	FIXED INCOME	37,927.62	$ 42,741.30
FNMA POOL 888631	FIXED INCOME	769,544.73	$ 840,891.95
FNMA POOL 888635	FIXED INCOME	197,225.20	$ 223,465.56
FNMA POOL 888645	FIXED INCOME	200,751.28	$ 222,741.14
FNMA POOL 888743	FIXED INCOME	320,711.01	$ 368,992.47
FNMA POOL 888814	FIXED INCOME	28,121.27	$ 32,444.36
FNMA POOL 888832	FIXED INCOME	1,644,712.92	$ 1,892,713.18
FNMA POOL 888890	FIXED INCOME	344,239.57	$ 397,647.98
FNMA POOL 888890	FIXED INCOME	24,448.14	$ 28,241.24
FNMA POOL 888898	FIXED INCOME	2,641,974.10	$ 3,142,067.67
FNMA POOL 888994	FIXED INCOME	363,056.81	$ 410,175.31
FNMA POOL 889050	FIXED INCOME	589,787.10	$ 683,109.47

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 889072	FIXED INCOME	1,738.99	$ 2,016.76
FNMA POOL 889117	FIXED INCOME	558,175.75	$ 623,116.54
FNMA POOL 889189	FIXED INCOME	31,940.70	$ 35,558.52
FNMA POOL 889233	FIXED INCOME	4,528.60	$ 5,127.34
FNMA POOL 889441	FIXED INCOME	189,095.24	$ 213,046.18
FNMA POOL 889466	FIXED INCOME	401,863.65	$ 466,476.91
FNMA POOL 889468	FIXED INCOME	391,519.41	$ 441,481.96
FNMA POOL 889529	FIXED INCOME	123,081.62	$ 142,550.71
FNMA POOL 889533	FIXED INCOME	2,891.33	$ 3,256.12
FNMA POOL 889535	FIXED INCOME	106,537.78	$ 120,668.61
FNMA POOL 889576	FIXED INCOME	1,115,320.18	$ 1,277,473.92
FNMA POOL 889579	FIXED INCOME	4,906,221.51	$ 5,613,042.94
FNMA POOL 889717	FIXED INCOME	8,914.20	$ 9,590.00
FNMA POOL 889839	FIXED INCOME	4,566.03	$ 5,261.17
FNMA POOL 889842	FIXED INCOME	262,828.33	$ 292,526.79
FNMA POOL 889928	FIXED INCOME	235,619.65	$ 264,421.30
FNMA POOL 889970	FIXED INCOME	467,667.80	$ 520,620.59
FNMA POOL 889977	FIXED INCOME	236,884.69	$ 267,686.89
FNMA POOL 889983	FIXED INCOME	262,587.14	$ 300,305.44
FNMA POOL 889989	FIXED INCOME	30,553.07	$ 34,998.30
FNMA POOL 889995	FIXED INCOME	676,537.70	$ 761,524.30
FNMA POOL 889996	FIXED INCOME	33,984.10	$ 38,236.36
FNMA POOL 890149	FIXED INCOME	228,964.30	$ 277,431.71
FNMA POOL 890154	FIXED INCOME	214,099.50	$ 238,387.73
FNMA POOL 890248	FIXED INCOME	17,948.09	$ 20,829.66
FNMA POOL 890296	FIXED INCOME	146,363.93	$ 164,950.10
FNMA POOL 890337	FIXED INCOME	418,557.76	$ 446,189.71
FNMA POOL 890365	FIXED INCOME	174,545.09	$ 196,318.76
FNMA POOL 890375	FIXED INCOME	37,580.63	$ 39,062.60
FNMA POOL 890466	FIXED INCOME	1,676,696.14	$ 1,946,688.30
FNMA POOL 890603	FIXED INCOME	120,234.53	$ 133,404.76
FNMA POOL 890604	FIXED INCOME	10,860,057.45	$ 12,062,012.34
FNMA POOL 890702	FIXED INCOME	420,043.99	$ 448,993.14
FNMA POOL 890710	FIXED INCOME	1,432,026.47	$ 1,502,102.93
FNMA POOL 890720	FIXED INCOME	-	$ -
FNMA POOL 891474	FIXED INCOME	34,356.84	$ 39,641.82
FNMA POOL 893369	FIXED INCOME	2,834.88	$ 3,165.68
FNMA POOL 893511	FIXED INCOME	36,743.65	$ 42,086.87
FNMA POOL 893767	FIXED INCOME	928,547.88	$ 1,062,996.27
FNMA POOL 894097	FIXED INCOME	105,528.17	$ 120,526.60
FNMA POOL 894547	FIXED INCOME	241,778.75	$ 255,954.08
FNMA POOL 896053	FIXED INCOME	32,738.27	$ 37,414.87
FNMA POOL 897736	FIXED INCOME	103,587.19	$ 118,649.80
FNMA POOL 897820	FIXED INCOME	682,467.00	$ 780,139.75
FNMA POOL 897910	FIXED INCOME	4,296.35	$ 4,944.18
FNMA POOL 899079	FIXED INCOME	28,168.62	$ 31,261.54

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 899119	FIXED INCOME	1,669.50	$ 1,891.06
FNMA POOL 899584	FIXED INCOME	28,346.73	$ 32,422.92
FNMA POOL 899598	FIXED INCOME	54,392.23	$ 62,235.51
FNMA POOL 899664	FIXED INCOME	77,815.57	$ 88,859.03
FNMA POOL 899664	FIXED INCOME	798.47	$ 911.79
FNMA POOL 899727	FIXED INCOME	143,562.44	$ 164,236.16
FNMA POOL 900527	FIXED INCOME	531.09	$ 607.42
FNMA POOL 900565	FIXED INCOME	23,518.80	$ 27,065.11
FNMA POOL 900842	FIXED INCOME	480,198.82	$ 548,347.84
FNMA POOL 902072	FIXED INCOME	341,480.24	$ 389,955.50
FNMA POOL 902370	FIXED INCOME	120,911.11	$ 136,030.70
FNMA POOL 903987	FIXED INCOME	274,616.07	$ 314,376.73
FNMA POOL 904789	FIXED INCOME	41,205.56	$ 43,838.96
FNMA POOL 906271	FIXED INCOME	3,300.59	$ 3,757.33
FNMA POOL 906683	FIXED INCOME	1,454.17	$ 1,631.92
FNMA POOL 909196	FIXED INCOME	370,818.05	$ 418,684.58
FNMA POOL 909802	FIXED INCOME	80,740.97	$ 87,172.62
FNMA POOL 911576	FIXED INCOME	200.09	$ 226.51
FNMA POOL 911582	FIXED INCOME	21,784.62	$ 24,889.31
FNMA POOL 912546	FIXED INCOME	34,596.18	$ 38,385.77
FNMA POOL 914854	FIXED INCOME	486,605.73	$ 511,365.10
FNMA POOL 917129	FIXED INCOME	178,758.83	$ 204,443.43
FNMA POOL 917278	FIXED INCOME	58,866.34	$ 67,238.46
FNMA POOL 918015	FIXED INCOME	1,179.65	$ 1,323.85
FNMA POOL 918227	FIXED INCOME	52,996.62	$ 60,728.98
FNMA POOL 918619	FIXED INCOME	119.17	$ 135.56
FNMA POOL 918801	FIXED INCOME	143,831.51	$ 164,288.32
FNMA POOL 920409	FIXED INCOME	3,985,945.81	$ 4,437,614.89
FNMA POOL 922225	FIXED INCOME	75,739.00	$ 85,872.44
FNMA POOL 925072	FIXED INCOME	44,913.16	$ 51,685.45
FNMA POOL 926242	FIXED INCOME	12,665.80	$ 14,085.53
FNMA POOL 928050	FIXED INCOME	505,917.55	$ 579,648.83
FNMA POOL 928062	FIXED INCOME	760.51	$ 860.54
FNMA POOL 928112	FIXED INCOME	0.05	$ 0.06
FNMA POOL 928139	FIXED INCOME	290,612.99	$ 326,877.03
FNMA POOL 928197	FIXED INCOME	5,217.19	$ 5,867.64
FNMA POOL 928228	FIXED INCOME	57,182.58	$ 65,804.93
FNMA POOL 928342	FIXED INCOME	32,633.06	$ 36,207.61
FNMA POOL 928525	FIXED INCOME	60,712.54	$ 66,303.35
FNMA POOL 929078	FIXED INCOME	49,341.34	$ 53,773.41
FNMA POOL 929187	FIXED INCOME	1,272,093.21	$ 1,448,448.78
FNMA POOL 929283	FIXED INCOME	7,194.01	$ 7,737.24
FNMA POOL 929412	FIXED INCOME	128,689.43	$ 144,732.13
FNMA POOL 929427	FIXED INCOME	8,279.24	$ 9,386.09
FNMA POOL 929524	FIXED INCOME	122,630.73	$ 140,353.90
FNMA POOL 929587	FIXED INCOME	107,461.20	$ 121,395.35

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 929589	FIXED INCOME	62,318.90	$ 70,437.87
FNMA POOL 929785	FIXED INCOME	60,815.83	$ 69,986.03
FNMA POOL 929964	FIXED INCOME	818,788.88	$ 936,797.03
FNMA POOL 930071	FIXED INCOME	2,134.99	$ 2,437.98
FNMA POOL 930477	FIXED INCOME	558,929.03	$ 633,984.28
FNMA POOL 930742	FIXED INCOME	65,910.97	$ 70,809.76
FNMA POOL 930858	FIXED INCOME	68,068.54	$ 72,439.77
FNMA POOL 931507	FIXED INCOME	319,633.11	$ 355,330.49
FNMA POOL 931552	FIXED INCOME	4,878,590.40	$ 5,411,829.70
FNMA POOL 931844	FIXED INCOME	4,326.29	$ 4,807.99
FNMA POOL 932020	FIXED INCOME	9,733.03	$ 10,999.34
FNMA POOL 932121	FIXED INCOME	5,752.86	$ 6,460.60
FNMA POOL 932841	FIXED INCOME	290,478.50	$ 308,053.87
FNMA POOL 932842	FIXED INCOME	1,332,325.58	$ 1,412,784.84
FNMA POOL 933487	FIXED INCOME	22,788.02	$ 24,476.63
FNMA POOL 933741	FIXED INCOME	161,196.32	$ 184,414.83
FNMA POOL 934272	FIXED INCOME	18,371.98	$ 20,759.09
FNMA POOL 934433	FIXED INCOME	186,681.56	$ 213,444.96
FNMA POOL 935764	FIXED INCOME	193,134.90	$ 208,022.72
FNMA POOL 936470	FIXED INCOME	229,008.09	$ 261,749.36
FNMA POOL 937672	FIXED INCOME	45,280.06	$ 50,968.24
FNMA POOL 937880	FIXED INCOME	879.83	$ 996.34
FNMA POOL 938083	FIXED INCOME	47,463.36	$ 54,244.48
FNMA POOL 938459	FIXED INCOME	3,820.74	$ 4,239.26
FNMA POOL 938488	FIXED INCOME	621.42	$ 697.38
FNMA POOL 938578	FIXED INCOME	821,099.07	$ 950,723.23
FNMA POOL 938602	FIXED INCOME	418.64	$ 429.45
FNMA POOL 938604	FIXED INCOME	60,893.64	$ 65,677.43
FNMA POOL 939493	FIXED INCOME	677.33	$ 768.73
FNMA POOL 940407	FIXED INCOME	42,485.26	$ 48,606.11
FNMA POOL 940806	FIXED INCOME	48,284.69	$ 55,137.17
FNMA POOL 941855	FIXED INCOME	13,813.66	$ 15,896.57
FNMA POOL 942051	FIXED INCOME	11,144.01	$ 12,506.23
FNMA POOL 942165	FIXED INCOME	6,267.24	$ 7,171.14
FNMA POOL 942447	FIXED INCOME	2,242.19	$ 2,527.01
FNMA POOL 943388	FIXED INCOME	553,266.01	$ 633,034.23
FNMA POOL 943597	FIXED INCOME	20,494.37	$ 23,414.51
FNMA POOL 943607	FIXED INCOME	2,606.28	$ 2,999.27
FNMA POOL 943641	FIXED INCOME	2,125.19	$ 2,426.79
FNMA POOL 944027	FIXED INCOME	46,446.72	$ 53,450.25
FNMA POOL 944292	FIXED INCOME	3,836.15	$ 4,380.57
FNMA POOL 945680	FIXED INCOME	1,481,017.68	$ 1,696,691.98
FNMA POOL 946788	FIXED INCOME	15,556.50	$ 17,904.79
FNMA POOL 946869	FIXED INCOME	28,418.95	$ 32,452.12
FNMA POOL 947624	FIXED INCOME	226,834.30	$ 259,749.49
FNMA POOL 948156	FIXED INCOME	16,447.69	$ 17,878.62

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 948293	FIXED INCOME	503,054.08	$ 576,406.39
FNMA POOL 948714	FIXED INCOME	4,070.96	$ 4,994.84
FNMA POOL 949709	FIXED INCOME	60,012.59	$ 69,061.67
FNMA POOL 949739	FIXED INCOME	8,759.86	$ 10,027.46
FNMA POOL 950300	FIXED INCOME	404,399.11	$ 465,303.59
FNMA POOL 950358	FIXED INCOME	762.12	$ 782.21
FNMA POOL 950796	FIXED INCOME	5,247.15	$ 5,991.82
FNMA POOL 952414	FIXED INCOME	1,302.97	$ 1,487.89
FNMA POOL 953106	FIXED INCOME	176,106.37	$ 196,943.16
FNMA POOL 954852	FIXED INCOME	1,438.05	$ 1,642.14
FNMA POOL 955760	FIXED INCOME	62,372.06	$ 71,223.80
FNMA POOL 955803	FIXED INCOME	2,877.34	$ 3,311.20
FNMA POOL 956019	FIXED INCOME	61,949.25	$ 70,740.99
FNMA POOL 956100	FIXED INCOME	10,122.25	$ 11,558.78
FNMA POOL 960663	FIXED INCOME	141,221.32	$ 162,158.72
FNMA POOL 962122	FIXED INCOME	1,966.91	$ 2,232.42
FNMA POOL 962589	FIXED INCOME	267,683.57	$ 301,067.18
FNMA POOL 962703	FIXED INCOME	4,270.12	$ 4,541.92
FNMA POOL 962838	FIXED INCOME	7,160.12	$ 8,116.65
FNMA POOL 963145	FIXED INCOME	34,811.55	$ 39,783.25
FNMA POOL 963607	FIXED INCOME	314.54	$ 352.99
FNMA POOL 964528	FIXED INCOME	331,913.47	$ 373,415.53
FNMA POOL 964687	FIXED INCOME	4,417.97	$ 5,010.51
FNMA POOL 964930	FIXED INCOME	536.99	$ 602.70
FNMA POOL 965078	FIXED INCOME	56,814.21	$ 62,704.86
FNMA POOL 965488	FIXED INCOME	71,459.82	$ 81,601.28
FNMA POOL 966202	FIXED INCOME	81,136.80	$ 92,651.60
FNMA POOL 966403	FIXED INCOME	392.88	$ 445.63
FNMA POOL 966587	FIXED INCOME	250,006.66	$ 280,725.39
FNMA POOL 966608	FIXED INCOME	886.04	$ 1,005.05
FNMA POOL 966610	FIXED INCOME	5,277.54	$ 6,034.85
FNMA POOL 968116	FIXED INCOME	35,982.79	$ 41,089.41
FNMA POOL 968371	FIXED INCOME	2,533.31	$ 2,843.19
FNMA POOL 968515	FIXED INCOME	97,182.65	$ 111,836.47
FNMA POOL 968968	FIXED INCOME	1,838.06	$ 2,062.74
FNMA POOL 968980	FIXED INCOME	37,352.19	$ 42,984.39
FNMA POOL 969057	FIXED INCOME	10,207.25	$ 10,375.59
FNMA POOL 969674	FIXED INCOME	13,336.18	$ 15,259.54
FNMA POOL 970131	FIXED INCOME	2,077.84	$ 2,357.24
FNMA POOL 972305	FIXED INCOME	98,961.66	$ 113,192.60
FNMA POOL 972448	FIXED INCOME	111,965.85	$ 128,241.52
FNMA POOL 972504	FIXED INCOME	12,051.90	$ 13,794.01
FNMA POOL 972614	FIXED INCOME	1,539.70	$ 1,758.21
FNMA POOL 973159	FIXED INCOME	4,145.16	$ 4,705.06
FNMA POOL 973248	FIXED INCOME	2,982.68	$ 3,089.43
FNMA POOL 973288	FIXED INCOME	737,471.63	$ 818,252.66

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 973664	FIXED INCOME	137,043.54	$ 149,489.66
FNMA POOL 975109	FIXED INCOME	307,312.72	$ 348,370.31
FNMA POOL 975123	FIXED INCOME	120,286.07	$ 135,287.89
FNMA POOL 975720	FIXED INCOME	35,090.79	$ 37,982.60
FNMA POOL 975746	FIXED INCOME	45,496.20	$ 51,952.95
FNMA POOL 976938	FIXED INCOME	85,641.73	$ 89,077.91
FNMA POOL 977009	FIXED INCOME	26,509.27	$ 29,413.04
FNMA POOL 977032	FIXED INCOME	127,980.07	$ 144,622.27
FNMA POOL 977076	FIXED INCOME	200,557.73	$ 223,059.65
FNMA POOL 981313	FIXED INCOME	2,219.35	$ 2,504.90
FNMA POOL 981517	FIXED INCOME	166.18	$ 186.49
FNMA POOL 981571	FIXED INCOME	13,639.30	$ 14,547.14
FNMA POOL 982644	FIXED INCOME	124,296.28	$ 143,038.46
FNMA POOL 983003	FIXED INCOME	560.72	$ 629.26
FNMA POOL 983077	FIXED INCOME	106,891.82	$ 118,600.52
FNMA POOL 984343	FIXED INCOME	31,644.46	$ 35,110.73
FNMA POOL 984346	FIXED INCOME	314.00	$ 355.81
FNMA POOL 984408	FIXED INCOME	7,872.46	$ 8,734.79
FNMA POOL 984599	FIXED INCOME	2,102.18	$ 2,360.72
FNMA POOL 985108	FIXED INCOME	2,028.07	$ 2,306.22
FNMA POOL 985533	FIXED INCOME	2,155.27	$ 2,418.73
FNMA POOL 986249	FIXED INCOME	2,437.07	$ 2,764.22
FNMA POOL 986423	FIXED INCOME	66,875.12	$ 72,844.07
FNMA POOL 986755	FIXED INCOME	538,756.28	$ 602,924.86
FNMA POOL 986973	FIXED INCOME	293,302.54	$ 332,645.22
FNMA POOL 987032	FIXED INCOME	1,329.36	$ 1,506.46
FNMA POOL 987036	FIXED INCOME	227.91	$ 260.25
FNMA POOL 987414	FIXED INCOME	388.73	$ 436.25
FNMA POOL 987815	FIXED INCOME	114.18	$ 128.14
FNMA POOL 988564	FIXED INCOME	3,444.41	$ 3,915.99
FNMA POOL 990644	FIXED INCOME	85,147.95	$ 95,754.69
FNMA POOL 990906	FIXED INCOME	4,298,867.14	$ 4,873,799.57
FNMA POOL 990924	FIXED INCOME	3,476.39	$ 3,918.11
FNMA POOL 990960	FIXED INCOME	23,580.77	$ 25,487.90
FNMA POOL 991086	FIXED INCOME	26,680.33	$ 30,719.04
FNMA POOL 991630	FIXED INCOME	93,489.29	$ 104,917.22
FNMA POOL 991935	FIXED INCOME	112,334.78	$ 126,353.30
FNMA POOL 992037	FIXED INCOME	928.09	$ 1,068.03
FNMA POOL 992262	FIXED INCOME	692,433.32	$ 777,431.59
FNMA POOL 993050	FIXED INCOME	587.51	$ 666.40
FNMA POOL 994638	FIXED INCOME	28,825.82	$ 32,932.93
FNMA POOL 995047	FIXED INCOME	207,428.15	$ 230,910.40
FNMA POOL 995050	FIXED INCOME	563,581.71	$ 644,527.46
FNMA POOL 995062	FIXED INCOME	576,871.07	$ 641,779.89
FNMA POOL 995072	FIXED INCOME	343,033.14	$ 390,421.14
FNMA POOL 995097	FIXED INCOME	269,393.04	$ 312,426.05

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 995112	FIXED INCOME	3,141,793.72	$ 3,568,536.71
FNMA POOL 995228	FIXED INCOME	411,338.91	$ 489,273.67
FNMA POOL 995251	FIXED INCOME	3,712.42	$ 4,280.94
FNMA POOL 995266	FIXED INCOME	27,355.83	$ 29,240.41
FNMA POOL 995429	FIXED INCOME	68,703.82	$ 74,622.25
FNMA POOL 995430	FIXED INCOME	59,313.11	$ 64,824.37
FNMA POOL 995432	FIXED INCOME	39,798.75	$ 43,220.02
FNMA POOL 995576	FIXED INCOME	358,210.39	$ 409,047.02
FNMA POOL 995672	FIXED INCOME	17,089.50	$ 18,668.52
FNMA POOL 995871	FIXED INCOME	94,182.89	$ 104,499.48
FNMA POOL 995895	FIXED INCOME	93,362.33	$ 103,636.46
FNMA POOL 995931	FIXED INCOME	11,412.11	$ 12,671.74
FNMA POOL 995939	FIXED INCOME	19,973.46	$ 22,731.00
FNMA POOL 995948	FIXED INCOME	217,410.56	$ 241,225.24
FNMA POOL AA0606	FIXED INCOME	8,058.99	$ 9,047.58
FNMA POOL AA0779	FIXED INCOME	239,501.63	$ 265,912.77
FNMA POOL AA3271	FIXED INCOME	696.12	$ 794.91
FNMA POOL AA3299	FIXED INCOME	11,591.40	$ 13,236.43
FNMA POOL AA4221	FIXED INCOME	52,973.14	$ 59,012.39
FNMA POOL AA4494	FIXED INCOME	4,221.60	$ 4,684.02
FNMA POOL AA4666	FIXED INCOME	15,716.80	$ 17,493.37
FNMA POOL AA5357	FIXED INCOME	351,330.52	$ 387,899.93
FNMA POOL AA6923	FIXED INCOME	40,175.09	$ 41,807.49
FNMA POOL AA7001	FIXED INCOME	59,816.93	$ 67,270.79
FNMA POOL AA7445	FIXED INCOME	8,163.25	$ 8,795.60
FNMA POOL AA9591	FIXED INCOME	279,766.54	$ 313,964.61
FNMA POOL AA9783	FIXED INCOME	140,432.66	$ 151,421.37
FNMA POOL AB0133	FIXED INCOME	486,855.14	$ 541,190.73
FNMA POOL AB0181	FIXED INCOME	236,458.32	$ 262,359.45
FNMA POOL AB0204	FIXED INCOME	405,797.37	$ 455,413.21
FNMA POOL AB0284	FIXED INCOME	432,468.37	$ 493,843.57
FNMA POOL AB0513	FIXED INCOME	76,880.87	$ 94,927.24
FNMA POOL AB0537	FIXED INCOME	436,304.76	$ 498,758.19
FNMA POOL AB0687	FIXED INCOME	883,514.86	$ 951,692.84
FNMA POOL AB1226	FIXED INCOME	317,182.28	$ 347,004.10
FNMA POOL AB1259	FIXED INCOME	11,934.94	$ 13,265.61
FNMA POOL AB1335	FIXED INCOME	217,322.51	$ 237,953.53
FNMA POOL AB1343	FIXED INCOME	76,193.08	$ 84,468.56
FNMA POOL AB1389	FIXED INCOME	650,772.40	$ 713,420.07
FNMA POOL AB1763	FIXED INCOME	622,421.93	$ 673,949.93
FNMA POOL AB1854	FIXED INCOME	229,403.73	$ 251,397.53
FNMA POOL AB2281	FIXED INCOME	639,838.53	$ 715,535.94
FNMA POOL AB2800	FIXED INCOME	1,038,805.70	$ 1,101,527.23
FNMA POOL AB3193	FIXED INCOME	300,686.24	$ 329,696.94
FNMA POOL AB3301	FIXED INCOME	1,189,327.70	$ 1,266,067.08
FNMA POOL AB3314	FIXED INCOME	-	$ -

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AB3738	FIXED INCOME	1,480,983.84	$ 1,568,574.26
FNMA POOL AB4051	FIXED INCOME	1,186,500.48	$ 1,294,659.53
FNMA POOL AB4530	FIXED INCOME	829,467.52	$ 891,843.58
FNMA POOL AB5179	FIXED INCOME	1,732,938.07	$ 1,834,796.29
FNMA POOL AB5192	FIXED INCOME	741,218.08	$ 808,591.30
FNMA POOL AB5250	FIXED INCOME	1,268,684.33	$ 1,343,611.25
FNMA POOL AB5679	FIXED INCOME	1,126,612.96	$ 1,212,713.31
FNMA POOL AB6201	FIXED INCOME	1,300,842.40	$ 1,367,232.24
FNMA POOL AB6608	FIXED INCOME	975,680.89	$ 1,032,022.71
FNMA POOL AB6929	FIXED INCOME	1,546,701.50	$ 1,636,067.47
FNMA POOL AB7121	FIXED INCOME	3,689,185.15	$ 3,876,194.37
FNMA POOL AB7271	FIXED INCOME	-	$ -
FNMA POOL AB7425	FIXED INCOME	-	$ -
FNMA POOL AB7436	FIXED INCOME	4,176,962.79	$ 4,344,441.12
FNMA POOL AB7458	FIXED INCOME	-	$ -
FNMA POOL AB7497	FIXED INCOME	-	$ -
FNMA POOL AB7567	FIXED INCOME	-	$ -
FNMA POOL AB7755	FIXED INCOME	-	$ -
FNMA POOL AB7762	FIXED INCOME	709,804.45	$ 745,587.54
FNMA POOL AB7848	FIXED INCOME	1,592,098.78	$ 1,655,781.89
FNMA POOL AB7965	FIXED INCOME	1,359,350.40	$ 1,437,509.01
FNMA POOL AB8144	FIXED INCOME	1,082,958.85	$ 1,202,247.27
FNMA POOL AB8486	FIXED INCOME	988,071.73	$ 1,027,655.43
FNMA POOL AB8558	FIXED INCOME	715,717.92	$ 751,704.01
FNMA POOL AB8701	FIXED INCOME	-	$ -
FNMA POOL AB8704	FIXED INCOME	2,555,815.04	$ 2,691,425.46
FNMA POOL AB8712	FIXED INCOME	-	$ -
FNMA POOL AB8740	FIXED INCOME	-	$ -
FNMA POOL AB8796	FIXED INCOME	1,222,127.56	$ 1,268,320.93
FNMA POOL AB8830	FIXED INCOME	-	$ -
FNMA POOL AB8832	FIXED INCOME	805,039.92	$ 847,838.31
FNMA POOL AB8851	FIXED INCOME	82,536.46	$ 88,225.92
FNMA POOL AB8880	FIXED INCOME	-	$ -
FNMA POOL AB8881	FIXED INCOME	3,819,918.10	$ 4,001,366.58
FNMA POOL AB8897	FIXED INCOME	1,727,856.35	$ 1,796,957.85
FNMA POOL AB8899	FIXED INCOME	1,641,656.35	$ 1,707,383.61
FNMA POOL AB8923	FIXED INCOME	-	$ -
FNMA POOL AB8924	FIXED INCOME	-	$ -
FNMA POOL AB9016	FIXED INCOME	-	$ -
FNMA POOL AB9021	FIXED INCOME	3,219,673.09	$ 3,390,511.46
FNMA POOL AB9033	FIXED INCOME	-	$ -
FNMA POOL AB9073	FIXED INCOME	33,167,168.44	$ 36,273,539.10
FNMA POOL AB9148	FIXED INCOME	130,996.25	$ 138,508.79
FNMA POOL AB9172	FIXED INCOME	781,761.48	$ 811,241.53
FNMA POOL AB9173	FIXED INCOME	1,186,536.53	$ 1,246,197.78
FNMA POOL AB9174	FIXED INCOME	1,631,589.23	$ 1,718,154.89

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FNMA POOL AB9177	FIXED INCOME	516,809.77	$ 552,175.96
FNMA POOL AB9187	FIXED INCOME	1,232,164.91	$ 1,281,467.65
FNMA POOL AB9344	FIXED INCOME	1,132,719.68	$ 1,192,823.17
FNMA POOL AB9352	FIXED INCOME	168,678.08	$ 177,628.67
FNMA POOL AB9362	FIXED INCOME	373,889.67	$ 399,401.46
FNMA POOL AB9369	FIXED INCOME	7,666,912.60	$ 8,120,750.58
FNMA POOL AB9462	FIXED INCOME	838,849.05	$ 883,349.24
FNMA POOL AB9491	FIXED INCOME	836,393.98	$ 867,942.48
FNMA POOL AB9564	FIXED INCOME	62,392.31	$ 65,703.04
FNMA POOL AB9594	FIXED INCOME	66,063.38	$ 72,250.25
FNMA POOL AB9597	FIXED INCOME	150,282.28	$ 162,816.76
FNMA POOL AB9662	FIXED INCOME	973,848.79	$ 1,025,523.68
FNMA POOL AB9683	FIXED INCOME	1,287,853.60	$ 1,395,271.15
FNMA POOL AB9779	FIXED INCOME	696,587.98	$ 722,879.42
FNMA POOL AB9789	FIXED INCOME	5,484,841.39	$ 5,893,743.99
FNMA POOL AB9820	FIXED INCOME	2,570,425.45	$ 2,706,570.22
FNMA POOL AB9863	FIXED INCOME	657,594.60	$ 683,823.02
FNMA POOL AB9864	FIXED INCOME	778,417.46	$ 831,946.02
FNMA POOL AB9944	FIXED INCOME	5,160,235.44	$ 5,434,051.16
FNMA POOL AB9965	FIXED INCOME	163,375.75	$ 175,451.69
FNMA POOL AC0756	FIXED INCOME	211,464.78	$ 227,549.60
FNMA POOL AC1487	FIXED INCOME	9,672.27	$ 10,372.35
FNMA POOL AC2861	FIXED INCOME	54,147.28	$ 60,309.14
FNMA POOL AC3395	FIXED INCOME	6,979.16	$ 7,783.00
FNMA POOL AC4440	FIXED INCOME	21,390.59	$ 21,985.48
FNMA POOL AC4914	FIXED INCOME	105,012.44	$ 113,551.38
FNMA POOL AC5047	FIXED INCOME	377,738.94	$ 413,113.50
FNMA POOL AC5849	FIXED INCOME	9,423.13	$ 10,547.55
FNMA POOL AC6109	FIXED INCOME	107,576.46	$ 116,319.54
FNMA POOL AC6259	FIXED INCOME	210,128.90	$ 227,180.07
FNMA POOL AC6600	FIXED INCOME	128,629.54	$ 138,541.47
FNMA POOL AC6743	FIXED INCOME	600,188.25	$ 669,732.22
FNMA POOL AC6795	FIXED INCOME	1,084,376.16	$ 1,185,466.44
FNMA POOL AC7275	FIXED INCOME	115,935.73	$ 125,372.49
FNMA POOL AC7276	FIXED INCOME	68,915.72	$ 73,424.84
FNMA POOL AC7281	FIXED INCOME	102,761.34	$ 109,590.33
FNMA POOL AC7283	FIXED INCOME	66,821.13	$ 72,056.53
FNMA POOL AC7642	FIXED INCOME	143,418.46	$ 155,117.16
FNMA POOL AC8512	FIXED INCOME	143,909.19	$ 157,306.78
FNMA POOL AC8518	FIXED INCOME	69,820.20	$ 77,642.29
FNMA POOL AC9301	FIXED INCOME	64,033.85	$ 71,355.43
FNMA POOL AC9312	FIXED INCOME	238,838.71	$ 256,037.52
FNMA POOL AC9418	FIXED INCOME	97,417.35	$ 105,082.36
FNMA POOL AC9419	FIXED INCOME	389,788.57	$ 416,028.98
FNMA POOL AD0095	FIXED INCOME	782,696.88	$ 895,567.84
FNMA POOL AD0130	FIXED INCOME	502,725.44	$ 579,932.61

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FNMA POOL AD0206	FIXED INCOME	1,002,770.73	$ 1,142,420.07
FNMA POOL AD0217	FIXED INCOME	4,593,362.23	$ 5,330,827.13
FNMA POOL AD0307	FIXED INCOME	102,982.27	$ 115,875.59
FNMA POOL AD0311	FIXED INCOME	198,690.99	$ 221,112.52
FNMA POOL AD0336	FIXED INCOME	376,348.96	$ 404,045.23
FNMA POOL AD0490	FIXED INCOME	3,497,613.05	$ 3,959,223.02
FNMA POOL AD0494	FIXED INCOME	533,844.79	$ 604,759.81
FNMA POOL AD0497	FIXED INCOME	17,663.37	$ 20,064.81
FNMA POOL AD0586	FIXED INCOME	697,597.73	$ 776,989.90
FNMA POOL AD0602	FIXED INCOME	175,212.96	$ 209,107.92
FNMA POOL AD0636	FIXED INCOME	4,256,322.64	$ 4,935,916.14
FNMA POOL AD0650	FIXED INCOME	613,976.39	$ 694,101.11
FNMA POOL AD0679	FIXED INCOME	87,910.24	$ 98,691.51
FNMA POOL AD0826	FIXED INCOME	55,395.06	$ 62,819.52
FNMA POOL AD0833	FIXED INCOME	358,669.46	$ 410,189.54
FNMA POOL AD0895	FIXED INCOME	2,359,978.99	$ 2,553,018.52
FNMA POOL AD1384	FIXED INCOME	46,494.04	$ 47,729.87
FNMA POOL AD1608	FIXED INCOME	780,429.23	$ 831,109.57
FNMA POOL AD1613	FIXED INCOME	26,415.48	$ 28,422.35
FNMA POOL AD1656	FIXED INCOME	322,765.96	$ 353,571.36
FNMA POOL AD2152	FIXED INCOME	18,014.13	$ 18,714.74
FNMA POOL AD3808	FIXED INCOME	656,897.41	$ 719,568.13
FNMA POOL AD4060	FIXED INCOME	50,090.12	$ 56,015.57
FNMA POOL AD4084	FIXED INCOME	510,238.26	$ 559,343.52
FNMA POOL AD4184	FIXED INCOME	38,693.40	$ 43,075.96
FNMA POOL AD4296	FIXED INCOME	1,057,192.73	$ 1,180,571.02
FNMA POOL AD4513	FIXED INCOME	3,005,802.36	$ 3,306,576.92
FNMA POOL AD4757	FIXED INCOME	404,397.61	$ 431,636.44
FNMA POOL AD5082	FIXED INCOME	100,398.70	$ 105,443.17
FNMA POOL AD5164	FIXED INCOME	588,490.52	$ 654,317.52
FNMA POOL AD5535	FIXED INCOME	2,845,317.93	$ 3,027,122.45
FNMA POOL AD5690	FIXED INCOME	187,189.60	$ 199,507.97
FNMA POOL AD5836	FIXED INCOME	194,721.86	$ 216,205.68
FNMA POOL AD6061	FIXED INCOME	48,978.93	$ 54,500.39
FNMA POOL AD6391	FIXED INCOME	855,866.03	$ 919,882.36
FNMA POOL AD6420	FIXED INCOME	1,135,767.85	$ 1,270,120.33
FNMA POOL AD7111	FIXED INCOME	813,415.22	$ 908,633.59
FNMA POOL AD7126	FIXED INCOME	1,933,871.67	$ 2,138,858.59
FNMA POOL AD7136	FIXED INCOME	718,996.46	$ 800,690.57
FNMA POOL AD7707	FIXED INCOME	22,017.81	$ 24,485.42
FNMA POOL AD7726	FIXED INCOME	276,169.39	$ 294,227.26
FNMA POOL AD7906	FIXED INCOME	105,764.72	$ 118,234.45
FNMA POOL AD8036	FIXED INCOME	2,340,711.59	$ 2,565,539.54
FNMA POOL AD8270	FIXED INCOME	63,343.96	$ 70,531.94
FNMA POOL AD9136	FIXED INCOME	671,914.78	$ 722,922.98
FNMA POOL AD9136	FIXED INCOME	24,326.58	$ 26,173.32

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FNMA POOL AD9194	FIXED INCOME	1,160,611.66	$ 1,295,594.66
FNMA POOL AE0021	FIXED INCOME	193,995.79	$ 221,987.78
FNMA POOL AE0028	FIXED INCOME	447,734.90	$ 512,904.18
FNMA POOL AE0096	FIXED INCOME	220,170.20	$ 247,083.34
FNMA POOL AE0113	FIXED INCOME	901,613.22	$ 967,273.03
FNMA POOL AE0212	FIXED INCOME	114,231.86	$ 128,244.80
FNMA POOL AE0215	FIXED INCOME	64,695.69	$ 69,358.14
FNMA POOL AE0216	FIXED INCOME	1,626,000.09	$ 1,747,826.11
FNMA POOL AE0217	FIXED INCOME	1,467,413.99	$ 1,608,068.79
FNMA POOL AE0233	FIXED INCOME	84,166.06	$ 95,158.42
FNMA POOL AE0371	FIXED INCOME	251,551.24	$ 287,543.34
FNMA POOL AE0378	FIXED INCOME	1,893,995.19	$ 1,969,440.65
FNMA POOL AE0381	FIXED INCOME	2,767,888.32	$ 3,010,130.64
FNMA POOL AE0481	FIXED INCOME	764,519.93	$ 851,409.27
FNMA POOL AE0484	FIXED INCOME	5,413.50	$ 6,146.52
FNMA POOL AE0691	FIXED INCOME	1,010,126.79	$ 1,105,018.30
FNMA POOL AE0725	FIXED INCOME	-	$ -
FNMA POOL AE0758	FIXED INCOME	873,864.16	$ 1,012,534.33
FNMA POOL AE0801	FIXED INCOME	73,550.20	$ 84,044.81
FNMA POOL AE0803	FIXED INCOME	442,766.66	$ 485,106.63
FNMA POOL AE0823	FIXED INCOME	178,292.19	$ 203,654.62
FNMA POOL AE0949	FIXED INCOME	316,264.68	$ 340,187.18
FNMA POOL AE2035	FIXED INCOME	3,851,949.12	$ 4,270,888.22
FNMA POOL AE3049	FIXED INCOME	988,670.10	$ 1,083,675.85
FNMA POOL AE4701	FIXED INCOME	22,145.72	$ 24,765.43
FNMA POOL AE5463	FIXED INCOME	1,439,596.34	$ 1,548,910.07
FNMA POOL AE5519	FIXED INCOME	68,913.02	$ 73,575.24
FNMA POOL AE6049	FIXED INCOME	99,831.94	$ 106,589.48
FNMA POOL AE6061	FIXED INCOME	263,327.93	$ 288,712.11
FNMA POOL AE6763	FIXED INCOME	354,447.41	$ 369,635.17
FNMA POOL AE7535	FIXED INCOME	85,821.36	$ 92,325.25
FNMA POOL AE8407	FIXED INCOME	296,128.42	$ 318,552.06
FNMA POOL AE8714	FIXED INCOME	874,369.60	$ 924,982.68
FNMA POOL AH0006	FIXED INCOME	193,845.10	$ 208,470.50
FNMA POOL AH0573	FIXED INCOME	968,990.78	$ 1,051,118.94
FNMA POOL AH0946	FIXED INCOME	1,329,480.73	$ 1,430,024.11
FNMA POOL AH1114	FIXED INCOME	1,284,672.00	$ 1,399,312.84
FNMA POOL AH1566	FIXED INCOME	52,737.74	$ 58,726.17
FNMA POOL AH3430	FIXED INCOME	195,389.12	$ 208,146.95
FNMA POOL AH4428	FIXED INCOME	728,588.72	$ 770,804.78
FNMA POOL AH5583	FIXED INCOME	26,750.95	$ 29,318.63
FNMA POOL AH6101	FIXED INCOME	452,662.30	$ 504,362.97
FNMA POOL AH6789	FIXED INCOME	227,257.24	$ 248,381.81
FNMA POOL AH6958	FIXED INCOME	382,395.77	$ 401,234.14
FNMA POOL AH6961	FIXED INCOME	904,491.92	$ 965,563.39
FNMA POOL AH7010	FIXED INCOME	237,513.91	$ 259,864.59

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FNMA POOL AH7905	FIXED INCOME	3,894,560.49	$ 4,185,278.33
FNMA POOL AH8014	FIXED INCOME	43,799.52	$ 48,807.11
FNMA POOL AH8075	FIXED INCOME	78,013.87	$ 86,623.41
FNMA POOL AH8076	FIXED INCOME	4,557.39	$ 5,060.35
FNMA POOL AI0108	FIXED INCOME	1,714,216.07	$ 1,947,435.39
FNMA POOL AI0663	FIXED INCOME	19,604.18	$ 21,923.34
FNMA POOL AI0706	FIXED INCOME	137,628.50	$ 152,817.69
FNMA POOL AI1186	FIXED INCOME	145,776.21	$ 156,735.59
FNMA POOL AI1630	FIXED INCOME	154,373.37	$ 171,118.49
FNMA POOL AI3095	FIXED INCOME	266,590.67	$ 298,127.88
FNMA POOL AI3435	FIXED INCOME	490,467.23	$ 522,500.88
FNMA POOL AI3464	FIXED INCOME	3,555,680.41	$ 3,810,060.72
FNMA POOL AI3649	FIXED INCOME	611,210.02	$ 680,898.95
FNMA POOL AI4169	FIXED INCOME	150,931.23	$ 170,079.96
FNMA POOL AI4283	FIXED INCOME	516,839.68	$ 566,706.63
FNMA POOL AI4815	FIXED INCOME	237,298.58	$ 260,193.54
FNMA POOL AI5228	FIXED INCOME	333,120.47	$ 357,550.94
FNMA POOL AI5595	FIXED INCOME	1,383,454.70	$ 1,547,137.51
FNMA POOL AI6653	FIXED INCOME	304,041.46	$ 322,437.21
FNMA POOL AI7234	FIXED INCOME	188,717.61	$ 207,408.15
FNMA POOL AI7747	FIXED INCOME	58,954.16	$ 65,460.58
FNMA POOL AI8013	FIXED INCOME	607,345.11	$ 644,103.27
FNMA POOL AI8448	FIXED INCOME	457,693.40	$ 503,985.41
FNMA POOL AI9791	FIXED INCOME	-	$ -
FNMA POOL AJ0062	FIXED INCOME	444,632.31	$ 466,865.78
FNMA POOL AJ0784	FIXED INCOME	943,201.71	$ 1,013,947.95
FNMA POOL AJ1441	FIXED INCOME	425,345.91	$ 451,155.70
FNMA POOL AJ3092	FIXED INCOME	1,571,893.48	$ 1,664,729.68
FNMA POOL AJ3757	FIXED INCOME	732,441.98	$ 768,852.89
FNMA POOL AJ4535	FIXED INCOME	489,810.38	$ 514,172.94
FNMA POOL AJ4537	FIXED INCOME	242,617.30	$ 259,486.13
FNMA POOL AJ5474	FIXED INCOME	551,243.37	$ 578,762.17
FNMA POOL AJ6346	FIXED INCOME	463,355.80	$ 490,785.21
FNMA POOL AJ7686	FIXED INCOME	403,704.89	$ 440,504.00
FNMA POOL AJ8476	FIXED INCOME	1,176,634.31	$ 1,246,286.18
FNMA POOL AJ9303	FIXED INCOME	900,440.40	$ 968,147.81
FNMA POOL AK0971	FIXED INCOME	836,048.95	$ 878,107.18
FNMA POOL AK2073	FIXED INCOME	75,945.70	$ 81,284.31
FNMA POOL AK2415	FIXED INCOME	680,318.99	$ 731,289.15
FNMA POOL AK2698	FIXED INCOME	1,291,252.98	$ 1,367,259.13
FNMA POOL AK2704	FIXED INCOME	1,604,000.31	$ 1,698,149.63
FNMA POOL AK3402	FIXED INCOME	308,851.80	$ 332,077.92
FNMA POOL AK4525	FIXED INCOME	9,020.21	$ 10,087.47
FNMA POOL AK5115	FIXED INCOME	1,310,062.07	$ 1,391,033.30
FNMA POOL AK6147	FIXED INCOME	1,568,283.29	$ 1,656,552.73
FNMA POOL AK6568	FIXED INCOME	2,114,094.53	$ 2,238,807.16

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FNMA POOL AK6846	FIXED INCOME	781,324.23	$ 827,358.10
FNMA POOL AK7506	FIXED INCOME	2,079,638.93	$ 2,234,053.31
FNMA POOL AK8441	FIXED INCOME	223,533.29	$ 241,307.71
FNMA POOL AK9393	FIXED INCOME	989,640.56	$ 1,048,012.58
FNMA POOL AL0013	FIXED INCOME	545,096.83	$ 624,378.10
FNMA POOL AL0030	FIXED INCOME	107,072.94	$ 121,619.18
FNMA POOL AL0058	FIXED INCOME	77,539.81	$ 79,598.24
FNMA POOL AL0069	FIXED INCOME	432,110.67	$ 479,818.54
FNMA POOL AL0069	FIXED INCOME	584,135.21	$ 648,627.59
FNMA POOL AL0081	FIXED INCOME	164,193.16	$ 182,682.39
FNMA POOL AL0160	FIXED INCOME	20,807.41	$ 22,810.41
FNMA POOL AL0180	FIXED INCOME	5,380,365.24	$ 6,503,191.46
FNMA POOL AL0278	FIXED INCOME	3,619,233.81	$ 3,984,017.87
FNMA POOL AL0408	FIXED INCOME	242,796.94	$ 249,046.40
FNMA POOL AL0520	FIXED INCOME	436,392.02	$ 490,781.17
FNMA POOL AL0527	FIXED INCOME	21,783.75	$ 24,241.82
FNMA POOL AL0533	FIXED INCOME	996,878.01	$ 1,055,589.38
FNMA POOL AL0546	FIXED INCOME	95,264.15	$ 106,201.75
FNMA POOL AL0791	FIXED INCOME	1,050,542.54	$ 1,146,056.47
FNMA POOL AL0913	FIXED INCOME	215,673.30	$ 248,328.47
FNMA POOL AL0914	FIXED INCOME	399,832.09	$ 462,399.54
FNMA POOL AL1176	FIXED INCOME	74,106.35	$ 87,126.04
FNMA POOL AL1308	FIXED INCOME	36,868.79	$ 43,004.11
FNMA POOL AL1319	FIXED INCOME	756,495.14	$ 828,176.47
FNMA POOL AL1469	FIXED INCOME	855,527.61	$ 1,004,339.54
FNMA POOL AL1470	FIXED INCOME	355,924.67	$ 422,314.92
FNMA POOL AL1472	FIXED INCOME	533,930.76	$ 590,504.10
FNMA POOL AL1547	FIXED INCOME	1,100,275.31	$ 1,203,775.85
FNMA POOL AL1704	FIXED INCOME	870,550.71	$ 1,011,359.41
FNMA POOL AL1862	FIXED INCOME	1,377,552.74	$ 1,454,296.99
FNMA POOL AL1938	FIXED INCOME	1,229,160.99	$ 1,310,569.79
FNMA POOL AL1952	FIXED INCOME	4,695,041.90	$ 5,044,893.79
FNMA POOL AL2003	FIXED INCOME	502,860.24	$ 540,347.86
FNMA POOL AL2088	FIXED INCOME	1,189,404.59	$ 1,267,908.25
FNMA POOL AL2113	FIXED INCOME	1,174,161.19	$ 1,243,036.06
FNMA POOL AL2131	FIXED INCOME	222,745.63	$ 230,203.78
FNMA POOL AL2142	FIXED INCOME	499,878.02	$ 594,393.57
FNMA POOL AL2164	FIXED INCOME	-	$ -
FNMA POOL AL2168	FIXED INCOME	155,642.80	$ 166,699.41
FNMA POOL AL2207	FIXED INCOME	273,901.61	$ 319,592.19
FNMA POOL AL2242	FIXED INCOME	268,536.91	$ 288,660.06
FNMA POOL AL2276	FIXED INCOME	432,234.29	$ 454,021.66
FNMA POOL AL2293	FIXED INCOME	4,839,449.98	$ 5,406,183.06
FNMA POOL AL2374	FIXED INCOME	902,020.05	$ 989,752.56
FNMA POOL AL2482	FIXED INCOME	1,285,851.60	$ 1,406,574.06
FNMA POOL AL2551	FIXED INCOME	142,760.07	$ 153,207.06

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FNMA POOL AL2605	FIXED INCOME	5,871,323.62	$ 6,201,486.58
FNMA POOL AL2607	FIXED INCOME	438,876.80	$ 470,366.78
FNMA POOL AL2617	FIXED INCOME	207,500.46	$ 237,364.09
FNMA POOL AL2629	FIXED INCOME	146,866.67	$ 163,461.26
FNMA POOL AL2683	FIXED INCOME	1,749,141.02	$ 1,864,861.50
FNMA POOL AL2688	FIXED INCOME	1,176,429.56	$ 1,346,461.11
FNMA POOL AL2809	FIXED INCOME	4,296,766.53	$ 4,506,965.72
FNMA POOL AL2890	FIXED INCOME	1,580,206.50	$ 1,651,072.79
FNMA POOL AL2901	FIXED INCOME	491,399.43	$ 528,118.31
FNMA POOL AL2935	FIXED INCOME	785,888.41	$ 841,771.78
FNMA POOL AL3000	FIXED INCOME	1,492,867.89	$ 1,579,352.82
FNMA POOL AL3006	FIXED INCOME	1,464,839.66	$ 1,631,811.58
FNMA POOL AL3162	FIXED INCOME	3,732,179.89	$ 3,921,827.44
FNMA POOL AL3174	FIXED INCOME	1,532,025.44	$ 1,594,794.24
FNMA POOL AL3182	FIXED INCOME	70,577.63	$ 75,929.25
FNMA POOL AL3200	FIXED INCOME	6,497,653.57	$ 6,919,944.26
FNMA POOL AL3223	FIXED INCOME	347,899.59	$ 391,859.77
FNMA POOL AL3272	FIXED INCOME	242,993.17	$ 269,610.11
FNMA POOL AL3299	FIXED INCOME	273,549.66	$ 287,288.89
FNMA POOL AL3304	FIXED INCOME	589,542.82	$ 620,537.40
FNMA POOL AL3315	FIXED INCOME	437,449.70	$ 467,678.17
FNMA POOL AL3347	FIXED INCOME	122,948.08	$ 140,696.87
FNMA POOL AL3347	FIXED INCOME	464,265.75	$ 531,287.16
FNMA POOL AL3350	FIXED INCOME	298,973.25	$ 342,307.94
FNMA POOL AL3365	FIXED INCOME	893,893.49	$ 1,022,723.09
FNMA POOL AL3365	FIXED INCOME	2,357,672.37	$ 2,697,464.52
FNMA POOL AL3440	FIXED INCOME	68,318.99	$ 78,154.56
FNMA POOL AL3498	FIXED INCOME	2,212,194.07	$ 2,363,389.04
FNMA POOL AL3508	FIXED INCOME	294,292.19	$ 321,854.93
FNMA POOL AL3597	FIXED INCOME	1,124,594.15	$ 1,207,885.37
FNMA POOL AL3598	FIXED INCOME	8,183,972.54	$ 9,415,554.42
FNMA POOL AL3615	FIXED INCOME	391,895.47	$ 415,584.32
FNMA POOL AL3671	FIXED INCOME	223,419.77	$ 255,651.95
FNMA POOL AL3671	FIXED INCOME	251,370.57	$ 287,635.14
FNMA POOL AL3679	FIXED INCOME	554,863.40	$ 634,220.40
FNMA POOL AL3759	FIXED INCOME	606,193.07	$ 636,754.57
FNMA POOL AL3997	FIXED INCOME	5,300,660.81	$ 5,522,846.59
FNMA POOL AL4009	FIXED INCOME	4,419,003.57	$ 4,743,349.64
FNMA POOL AL4010	FIXED INCOME	1,553,555.97	$ 1,660,608.65
FNMA POOL AL4014	FIXED INCOME	4,441,949.74	$ 4,751,885.41
FNMA POOL AL4141	FIXED INCOME	1,710,533.26	$ 1,955,272.20
FNMA POOL AL4142	FIXED INCOME	383,757.73	$ 438,226.69
FNMA POOL AL4244	FIXED INCOME	1,799,727.72	$ 1,982,931.81
FNMA POOL AL4316	FIXED INCOME	1,244,542.50	$ 1,480,993.45
FNMA POOL AL4324	FIXED INCOME	3,889,118.08	$ 4,475,544.00
FNMA POOL AL4430	FIXED INCOME	1,226,849.27	$ 1,331,061.43

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AL4707	FIXED INCOME	5,862,915.26	$ 6,433,109.45
FNMA POOL AL4741	FIXED INCOME	823,722.08	$ 920,226.72
FNMA POOL AL4829	FIXED INCOME	827,026.88	$ 944,716.92
FNMA POOL AL4922	FIXED INCOME	-	$ -
FNMA POOL AL4998	FIXED INCOME	2,262,445.34	$ 2,471,406.47
FNMA POOL AL5083	FIXED INCOME	5,720,322.19	$ 6,092,588.46
FNMA POOL AL5097	FIXED INCOME	254,160.75	$ 278,399.65
FNMA POOL AL5097	FIXED INCOME	4,356,908.84	$ 4,772,420.22
FNMA POOL AL5110	FIXED INCOME	148,253.26	$ 161,831.85
FNMA POOL AL5229	FIXED INCOME	291,236.56	$ 324,713.60
FNMA POOL AL5231	FIXED INCOME	2,117,181.23	$ 2,317,506.29
FNMA POOL AL5281	FIXED INCOME	8,065,696.27	$ 8,342,563.07
FNMA POOL AL5315	FIXED INCOME	1,575,495.80	$ 1,709,130.91
FNMA POOL AL5540	FIXED INCOME	1,801,429.30	$ 2,006,614.60
FNMA POOL AL5570	FIXED INCOME	2,058,991.53	$ 2,245,986.48
FNMA POOL AL5625	FIXED INCOME	33,380.02	$ 35,679.46
FNMA POOL AL5687	FIXED INCOME	4,719,990.13	$ 5,047,698.34
FNMA POOL AL5744	FIXED INCOME	788,170.80	$ 835,742.35
FNMA POOL AL5853	FIXED INCOME	1,360,028.33	$ 1,512,380.51
FNMA POOL AL5957	FIXED INCOME	11,675,910.07	$ 12,441,669.38
FNMA POOL AL5997	FIXED INCOME	7,110,988.23	$ 7,791,762.39
FNMA POOL AL6004	FIXED INCOME	263,581.03	$ 287,519.12
FNMA POOL AL6019	FIXED INCOME	1,787,703.87	$ 1,855,163.70
FNMA POOL AL6161	FIXED INCOME	7,222,270.41	$ 7,744,784.99
FNMA POOL AL6208	FIXED INCOME	3,352,731.07	$ 3,498,508.76
FNMA POOL AL6302	FIXED INCOME	-	$ -
FNMA POOL AL6307	FIXED INCOME	1,455,635.12	$ 1,588,096.49
FNMA POOL AL6325	FIXED INCOME	2,044,783.15	$ 2,126,291.93
FNMA POOL AL6404	FIXED INCOME	699,368.14	$ 776,972.61
FNMA POOL AL6445	FIXED INCOME	1,980,622.65	$ 2,061,695.69
FNMA POOL AL6583	FIXED INCOME	788,540.69	$ 832,868.45
FNMA POOL AL6584	FIXED INCOME	671,962.37	$ 709,173.70
FNMA POOL AL6626	FIXED INCOME	632,848.12	$ 679,892.22
FNMA POOL AL6658	FIXED INCOME	150,059.88	$ 166,497.11
FNMA POOL AL6761	FIXED INCOME	389,493.34	$ 411,381.23
FNMA POOL AL6763	FIXED INCOME	2,039,870.90	$ 2,145,662.48
FNMA POOL AL6887	FIXED INCOME	-	$ -
FNMA POOL AL6895	FIXED INCOME	-	$ -
FNMA POOL AL6899	FIXED INCOME	369,366.86	$ 395,001.97
FNMA POOL AL7046	FIXED INCOME	853,308.06	$ 912,530.48
FNMA POOL AL7121	FIXED INCOME	1,598,475.27	$ 1,662,354.80
FNMA POOL AL7139	FIXED INCOME	526,011.19	$ 555,185.73
FNMA POOL AL7147	FIXED INCOME	1,320,609.81	$ 1,458,721.24
FNMA POOL AL7205	FIXED INCOME	4,946,768.97	$ 5,245,340.66
FNMA POOL AL7225	FIXED INCOME	979,347.96	$ 1,033,713.05
FNMA POOL AL7226	FIXED INCOME	316,853.54	$ 334,069.59

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FNMA POOL AL7227	FIXED INCOME	880,687.96	$ 929,024.68
FNMA POOL AL7293	FIXED INCOME	2,079,690.17	$ 2,357,549.48
FNMA POOL AL7369	FIXED INCOME	807,425.19	$ 867,294.41
FNMA POOL AL7384	FIXED INCOME	6,642,949.27	$ 7,337,457.26
FNMA POOL AL7442	FIXED INCOME	432,397.29	$ 476,133.14
FNMA POOL AL7443	FIXED INCOME	607,815.99	$ 666,773.00
FNMA POOL AL7498	FIXED INCOME	8,521,085.57	$ 9,294,959.57
FNMA POOL AL7521	FIXED INCOME	6,014,602.94	$ 6,695,535.21
FNMA POOL AL7531	FIXED INCOME	1,299,617.11	$ 1,363,947.92
FNMA POOL AL7577	FIXED INCOME	589,522.66	$ 633,338.91
FNMA POOL AL7660	FIXED INCOME	1,263,406.74	$ 1,420,466.02
FNMA POOL AL7661	FIXED INCOME	774,768.98	$ 867,907.84
FNMA POOL AL7684	FIXED INCOME	411,796.06	$ 426,454.47
FNMA POOL AL7747	FIXED INCOME	234,583.18	$ 260,940.84
FNMA POOL AL7800	FIXED INCOME	1,873,705.32	$ 1,942,906.26
FNMA POOL AL7899	FIXED INCOME	7,960,185.67	$ 8,232,030.47
FNMA POOL AL8110	FIXED INCOME	1,702,811.43	$ 1,801,349.55
FNMA POOL AL8132	FIXED INCOME	888,755.54	$ 956,247.64
FNMA POOL AL8182	FIXED INCOME	13,640,326.44	$ 14,136,139.07
FNMA POOL AL8339	FIXED INCOME	5,160,023.07	$ 5,654,682.33
FNMA POOL AL8340	FIXED INCOME	6,910,523.19	$ 7,542,729.29
FNMA POOL AL8341	FIXED INCOME	3,656,102.78	$ 4,011,615.89
FNMA POOL AL8740	FIXED INCOME	8,166,849.00	$ 8,249,333.36
FNMA POOL AM0117	FIXED INCOME	93,459.19	$ 98,550.09
FNMA POOL AM8674	FIXED INCOME	260,000.00	$ 273,137.76
FNMA POOL AO0186	FIXED INCOME	306,918.65	$ 336,472.05
FNMA POOL AO0289	FIXED INCOME	84,210.33	$ 90,597.39
FNMA POOL AO0977	FIXED INCOME	17,667,468.71	$ 18,642,064.06
FNMA POOL AO2114	FIXED INCOME	433,222.68	$ 465,710.70
FNMA POOL AO2310	FIXED INCOME	98,883.03	$ 104,129.50
FNMA POOL AO2711	FIXED INCOME	125,408.78	$ 134,666.33
FNMA POOL AO2961	FIXED INCOME	1,343,566.05	$ 1,444,596.48
FNMA POOL AO2976	FIXED INCOME	3,241,501.38	$ 3,447,387.06
FNMA POOL AO3107	FIXED INCOME	267,627.95	$ 286,311.05
FNMA POOL AO4131	FIXED INCOME	82,320.37	$ 88,542.07
FNMA POOL AO4133	FIXED INCOME	244,061.53	$ 261,002.75
FNMA POOL AO4144	FIXED INCOME	872,522.96	$ 937,546.10
FNMA POOL AO4170	FIXED INCOME	61,607.36	$ 66,517.06
FNMA POOL AO5892	FIXED INCOME	12,695,596.48	$ 13,599,828.28
FNMA POOL AO6086	FIXED INCOME	153,736.47	$ 165,988.58
FNMA POOL AO6482	FIXED INCOME	208,641.41	$ 217,165.00
FNMA POOL AO6807	FIXED INCOME	1,723,643.85	$ 1,889,566.53
FNMA POOL AO6908	FIXED INCOME	78,933.10	$ 85,223.60
FNMA POOL AO7501	FIXED INCOME	77,260.91	$ 83,396.45
FNMA POOL AO7977	FIXED INCOME	684,065.08	$ 718,464.35
FNMA POOL AO9158	FIXED INCOME	342,605.92	$ 359,832.01

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FNMA POOL AO9859	FIXED INCOME	63,691.18	$ 68,766.29
FNMA POOL AP0006	FIXED INCOME	855,970.61	$ 891,156.70
FNMA POOL AP0549	FIXED INCOME	2,193,635.36	$ 2,368,455.02
FNMA POOL AP0692	FIXED INCOME	138,042.04	$ 149,042.90
FNMA POOL AP2077	FIXED INCOME	1,933,989.37	$ 2,046,580.85
FNMA POOL AP2088	FIXED INCOME	1,244,511.24	$ 1,340,362.31
FNMA POOL AP2109	FIXED INCOME	1,529,562.73	$ 1,662,671.79
FNMA POOL AP2530	FIXED INCOME	121,196.97	$ 130,854.77
FNMA POOL AP2958	FIXED INCOME	111,514.72	$ 119,750.00
FNMA POOL AP3145	FIXED INCOME	47,578.21	$ 50,102.79
FNMA POOL AP4532	FIXED INCOME	80,741.06	$ 87,175.78
FNMA POOL AP4781	FIXED INCOME	632,874.38	$ 665,059.39
FNMA POOL AP4903	FIXED INCOME	333,797.77	$ 360,398.69
FNMA POOL AP6136	FIXED INCOME	1,988,932.93	$ 2,068,681.92
FNMA POOL AP7399	FIXED INCOME	566,914.02	$ 612,091.90
FNMA POOL AP7948	FIXED INCOME	1,213,089.09	$ 1,283,657.79
FNMA POOL AP8670	FIXED INCOME	58,790.71	$ 61,910.25
FNMA POOL AP9229	FIXED INCOME	137,509.24	$ 148,468.29
FNMA POOL AP9633	FIXED INCOME	1,892,231.55	$ 1,915,668.96
FNMA POOL AP9726	FIXED INCOME	577,580.73	$ 607,090.96
FNMA POOL AP9766	FIXED INCOME	1,380,193.51	$ 1,495,969.34
FNMA POOL AP9862	FIXED INCOME	70,420.72	$ 76,033.15
FNMA POOL AQ0100	FIXED INCOME	70,556.50	$ 76,179.67
FNMA POOL AQ0393	FIXED INCOME	173,303.02	$ 186,259.32
FNMA POOL AQ0667	FIXED INCOME	71,882.70	$ 75,698.05
FNMA POOL AQ1641	FIXED INCOME	83,472.38	$ 90,124.62
FNMA POOL AQ2101	FIXED INCOME	55,187.17	$ 58,061.14
FNMA POOL AQ2895	FIXED INCOME	125,360.81	$ 132,033.37
FNMA POOL AQ3414	FIXED INCOME	7,140,237.24	$ 7,627,527.44
FNMA POOL AQ3599	FIXED INCOME	135,618.32	$ 146,425.57
FNMA POOL AQ4055	FIXED INCOME	282,275.05	$ 297,250.50
FNMA POOL AQ4078	FIXED INCOME	386,324.53	$ 422,310.01
FNMA POOL AQ4080	FIXED INCOME	457,266.66	$ 497,868.73
FNMA POOL AQ4555	FIXED INCOME	878,432.70	$ 946,276.14
FNMA POOL AQ4573	FIXED INCOME	126,787.15	$ 138,918.41
FNMA POOL AQ5137	FIXED INCOME	43,823.33	$ 47,059.71
FNMA POOL AQ5701	FIXED INCOME	45,901.48	$ 48,296.26
FNMA POOL AQ6570	FIXED INCOME	62,762.21	$ 66,152.69
FNMA POOL AQ6744	FIXED INCOME	39,947.91	$ 43,118.17
FNMA POOL AQ7003	FIXED INCOME	318,519.60	$ 343,903.37
FNMA POOL AQ7048	FIXED INCOME	59,231.67	$ 65,226.40
FNMA POOL AQ7082	FIXED INCOME	531,132.69	$ 574,766.98
FNMA POOL AQ7120	FIXED INCOME	69,748.24	$ 75,478.89
FNMA POOL AQ7146	FIXED INCOME	263,249.90	$ 277,300.72
FNMA POOL AQ7310	FIXED INCOME	210,007.75	$ 221,151.24
FNMA POOL AQ7661	FIXED INCOME	37,437.13	$ 40,201.93

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FNMA POOL AQ7988	FIXED INCOME	41,980.98	$ 44,209.89
FNMA POOL AQ8305	FIXED INCOME	93,691.73	$ 101,159.46
FNMA POOL AQ8330	FIXED INCOME	113,083.64	$ 119,082.23
FNMA POOL AQ8656	FIXED INCOME	215,234.63	$ 226,797.03
FNMA POOL AQ9047	FIXED INCOME	39,022.77	$ 41,696.85
FNMA POOL AQ9120	FIXED INCOME	49,974.91	$ 52,192.28
FNMA POOL AQ9317	FIXED INCOME	570,350.24	$ 600,918.77
FNMA POOL AQ9328	FIXED INCOME	2,345,789.17	$ 2,492,602.12
FNMA POOL AQ9362	FIXED INCOME	1,537,767.88	$ 1,595,786.26
FNMA POOL AQ9691	FIXED INCOME	122,763.29	$ 129,277.34
FNMA POOL AQ9855	FIXED INCOME	57,441.39	$ 60,489.42
FNMA POOL AR1272	FIXED INCOME	46,005.11	$ 48,297.97
FNMA POOL AR1389	FIXED INCOME	90,624.51	$ 94,132.67
FNMA POOL AR1815	FIXED INCOME	54,741.21	$ 56,860.30
FNMA POOL AR2041	FIXED INCOME	89,498.62	$ 94,248.52
FNMA POOL AR2878	FIXED INCOME	76,760.69	$ 80,846.51
FNMA POOL AR3218	FIXED INCOME	89,018.43	$ 95,680.36
FNMA POOL AR3373	FIXED INCOME	724,907.12	$ 752,337.03
FNMA POOL AR3419	FIXED INCOME	57,161.27	$ 60,250.40
FNMA POOL AR3468	FIXED INCOME	74,699.87	$ 78,661.22
FNMA POOL AR3489	FIXED INCOME	80,576.33	$ 83,695.52
FNMA POOL AR3942	FIXED INCOME	79,074.50	$ 83,270.29
FNMA POOL AR4260	FIXED INCOME	85,585.86	$ 89,214.46
FNMA POOL AR5576	FIXED INCOME	202,392.52	$ 213,296.71
FNMA POOL AR6313	FIXED INCOME	131,759.01	$ 138,751.04
FNMA POOL AR6852	FIXED INCOME	888,058.38	$ 923,561.03
FNMA POOL AR7437	FIXED INCOME	94,600.51	$ 100,008.15
FNMA POOL AR7439	FIXED INCOME	151,299.52	$ 159,679.21
FNMA POOL AR7568	FIXED INCOME	-	$ -
FNMA POOL AR7576	FIXED INCOME	-	$ -
FNMA POOL AR8293	FIXED INCOME	1,970,420.83	$ 2,049,263.46
FNMA POOL AR8630	FIXED INCOME	-	$ -
FNMA POOL AR9194	FIXED INCOME	1,926,253.46	$ 2,023,367.15
FNMA POOL AR9197	FIXED INCOME	2,242,809.51	$ 2,332,664.71
FNMA POOL AR9218	FIXED INCOME	-	$ -
FNMA POOL AR9248	FIXED INCOME	1,209,540.11	$ 1,255,250.94
FNMA POOL AR9653	FIXED INCOME	162,070.43	$ 170,723.39
FNMA POOL AS0016	FIXED INCOME	733,340.07	$ 762,609.39
FNMA POOL AS0022	FIXED INCOME	86,765.64	$ 91,738.64
FNMA POOL AS0023	FIXED INCOME	1,075,296.38	$ 1,136,995.10
FNMA POOL AS0028	FIXED INCOME	108,591.52	$ 114,823.94
FNMA POOL AS0035	FIXED INCOME	134,148.20	$ 141,861.71
FNMA POOL AS0070	FIXED INCOME	590,406.58	$ 640,069.23
FNMA POOL AS0080	FIXED INCOME	2,990,212.21	$ 3,179,285.12
FNMA POOL AS0189	FIXED INCOME	1,660,905.78	$ 1,735,469.80
FNMA POOL AS0209	FIXED INCOME	1,927,783.85	$ 2,062,188.59

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FNMA POOL AS0210	FIXED INCOME	2,395,396.78	$ 2,560,755.62
FNMA POOL AS0226	FIXED INCOME	1,285,843.16	$ 1,392,949.27
FNMA POOL AS0262	FIXED INCOME	105,362.80	$ 116,904.01
FNMA POOL AS0263	FIXED INCOME	1,282,958.89	$ 1,423,867.96
FNMA POOL AS0358	FIXED INCOME	1,831,992.68	$ 1,994,692.72
FNMA POOL AS0516	FIXED INCOME	2,243,528.80	$ 2,333,011.79
FNMA POOL AS0563	FIXED INCOME	603,258.49	$ 658,045.65
FNMA POOL AS0574	FIXED INCOME	725,427.94	$ 804,889.74
FNMA POOL AS0657	FIXED INCOME	1,608,295.48	$ 1,727,187.44
FNMA POOL AS0837	FIXED INCOME	292,688.58	$ 324,856.45
FNMA POOL AS0838	FIXED INCOME	560,504.48	$ 622,264.25
FNMA POOL AS0909	FIXED INCOME	4,730,004.87	$ 5,163,859.74
FNMA POOL AS0924	FIXED INCOME	1,392,432.67	$ 1,546,423.57
FNMA POOL AS1039	FIXED INCOME	751,181.88	$ 804,669.49
FNMA POOL AS1042	FIXED INCOME	1,592,201.69	$ 1,724,807.95
FNMA POOL AS1331	FIXED INCOME	613,189.35	$ 669,545.69
FNMA POOL AS1333	FIXED INCOME	372,728.74	$ 407,139.46
FNMA POOL AS1361	FIXED INCOME	251,343.02	$ 266,513.31
FNMA POOL AS1380	FIXED INCOME	145,360.01	$ 158,561.42
FNMA POOL AS1417	FIXED INCOME	1,457,953.79	$ 1,529,299.01
FNMA POOL AS1453	FIXED INCOME	276,942.70	$ 297,990.00
FNMA POOL AS1539	FIXED INCOME	440,445.66	$ 471,454.43
FNMA POOL AS1586	FIXED INCOME	1,270,263.42	$ 1,386,475.46
FNMA POOL AS1588	FIXED INCOME	627,349.17	$ 686,223.45
FNMA POOL AS1756	FIXED INCOME	417,032.05	$ 442,202.82
FNMA POOL AS1773	FIXED INCOME	7,712,838.14	$ 8,469,675.81
FNMA POOL AS1932	FIXED INCOME	259,951.90	$ 283,579.50
FNMA POOL AS2046	FIXED INCOME	26,544.59	$ 29,452.23
FNMA POOL AS2048	FIXED INCOME	713,852.13	$ 792,045.94
FNMA POOL AS2244	FIXED INCOME	1,110,020.22	$ 1,210,830.82
FNMA POOL AS2337	FIXED INCOME	307,342.09	$ 335,254.50
FNMA POOL AS2591	FIXED INCOME	46,497.96	$ 49,821.54
FNMA POOL AS2676	FIXED INCOME	2,189,452.02	$ 2,311,803.13
FNMA POOL AS2740	FIXED INCOME	708,193.19	$ 791,868.81
FNMA POOL AS2821	FIXED INCOME	83,895.23	$ 90,134.77
FNMA POOL AS2950	FIXED INCOME	1,420,232.54	$ 1,522,136.06
FNMA POOL AS2983	FIXED INCOME	1,460,850.95	$ 1,536,942.86
FNMA POOL AS3031	FIXED INCOME	680,026.39	$ 728,173.54
FNMA POOL AS3034	FIXED INCOME	431,353.46	$ 463,844.03
FNMA POOL AS3204	FIXED INCOME	1,959,562.09	$ 2,090,441.46
FNMA POOL AS3220	FIXED INCOME	1,510,578.70	$ 1,595,129.17
FNMA POOL AS3293	FIXED INCOME	1,802,000.19	$ 1,931,296.03
FNMA POOL AS3354	FIXED INCOME	1,304,787.92	$ 1,372,826.49
FNMA POOL AS3355	FIXED INCOME	521,063.95	$ 550,649.25
FNMA POOL AS3417	FIXED INCOME	1,238,164.88	$ 1,378,421.50
FNMA POOL AS3634	FIXED INCOME	628,241.86	$ 673,319.02

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FNMA POOL AS3713	FIXED INCOME	2,121,372.69	$ 2,283,518.26
FNMA POOL AS3743	FIXED INCOME	1,667,713.90	$ 1,732,287.62
FNMA POOL AS3907	FIXED INCOME	997,504.86	$ 1,069,077.12
FNMA POOL AS3934	FIXED INCOME	2,306,176.20	$ 2,419,029.32
FNMA POOL AS4073	FIXED INCOME	3,701,413.83	$ 4,060,847.80
FNMA POOL AS4271	FIXED INCOME	607,463.88	$ 682,906.72
FNMA POOL AS4304	FIXED INCOME	1,275,724.95	$ 1,346,380.66
FNMA POOL AS4319	FIXED INCOME	3,944,037.89	$ 4,162,432.56
FNMA POOL AS4347	FIXED INCOME	1,219,266.30	$ 1,328,904.25
FNMA POOL AS4354	FIXED INCOME	1,658,904.50	$ 1,859,000.10
FNMA POOL AS4427	FIXED INCOME	1,372,678.50	$ 1,538,244.12
FNMA POOL AS4431	FIXED INCOME	707,841.62	$ 796,077.94
FNMA POOL AS4480	FIXED INCOME	673,452.95	$ 697,408.96
FNMA POOL AS4485	FIXED INCOME	775,432.76	$ 804,067.41
FNMA POOL AS4517	FIXED INCOME	1,244,392.25	$ 1,288,657.67
FNMA POOL AS4552	FIXED INCOME	-	$ -
FNMA POOL AS4570	FIXED INCOME	-	$ -
FNMA POOL AS4679	FIXED INCOME	1,560,027.28	$ 1,636,367.48
FNMA POOL AS4696	FIXED INCOME	-	$ -
FNMA POOL AS4766	FIXED INCOME	2,603,236.28	$ 2,695,838.39
FNMA POOL AS4777	FIXED INCOME	2,226,282.76	$ 2,351,937.14
FNMA POOL AS4792	FIXED INCOME	1,509,937.39	$ 1,614,725.97
FNMA POOL AS4797	FIXED INCOME	1,634,500.50	$ 1,732,596.18
FNMA POOL AS4804	FIXED INCOME	1,860,353.51	$ 1,965,284.44
FNMA POOL AS4808	FIXED INCOME	80,700.70	$ 86,301.27
FNMA POOL AS4877	FIXED INCOME	1,512,630.24	$ 1,586,651.06
FNMA POOL AS4897	FIXED INCOME	2,119,617.86	$ 2,237,512.72
FNMA POOL AS4953	FIXED INCOME	513,180.82	$ 541,083.00
FNMA POOL AS5156	FIXED INCOME	1,282,474.41	$ 1,345,915.64
FNMA POOL AS5175	FIXED INCOME	1,220,470.84	$ 1,297,719.46
FNMA POOL AS5176	FIXED INCOME	-	$ -
FNMA POOL AS5312	FIXED INCOME	-	$ -
FNMA POOL AS5365	FIXED INCOME	-	$ -
FNMA POOL AS5407	FIXED INCOME	-	$ -
FNMA POOL AS5476	FIXED INCOME	2,187,132.64	$ 2,355,697.12
FNMA POOL AS5548	FIXED INCOME	398,589.78	$ 413,418.16
FNMA POOL AS5594	FIXED INCOME	2,072,484.96	$ 2,196,681.05
FNMA POOL AS5614	FIXED INCOME	537,162.51	$ 557,667.68
FNMA POOL AS5616	FIXED INCOME	1,037,470.84	$ 1,075,803.79
FNMA POOL AS5617	FIXED INCOME	2,020,924.95	$ 2,093,054.19
FNMA POOL AS5622	FIXED INCOME	734,857.88	$ 775,674.78
FNMA POOL AS5623	FIXED INCOME	734,004.85	$ 774,357.96
FNMA POOL AS5696	FIXED INCOME	2,099,510.40	$ 2,216,197.47
FNMA POOL AS5707	FIXED INCOME	-	$ -
FNMA POOL AS5708	FIXED INCOME	575,410.02	$ 618,645.09
FNMA POOL AS5714	FIXED INCOME	500,173.20	$ 527,988.98

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FNMA POOL AS5728	FIXED INCOME	690,633.88	$ 729,525.03
FNMA POOL AS5786	FIXED INCOME	487,080.69	$ 505,217.23
FNMA POOL AS5872	FIXED INCOME	582,057.08	$ 604,274.36
FNMA POOL AS5892	FIXED INCOME	1,642,001.13	$ 1,733,369.79
FNMA POOL AS5949	FIXED INCOME	2,040,129.16	$ 2,236,444.02
FNMA POOL AS5952	FIXED INCOME	1,104,159.70	$ 1,236,666.48
FNMA POOL AS5995	FIXED INCOME	295,895.35	$ 316,293.53
FNMA POOL AS6007	FIXED INCOME	8,198,789.01	$ 8,660,601.71
FNMA POOL AS6008	FIXED INCOME	1,329,355.52	$ 1,464,073.25
FNMA POOL AS6009	FIXED INCOME	984,676.39	$ 1,084,268.69
FNMA POOL AS6096	FIXED INCOME	598,203.54	$ 627,476.73
FNMA POOL AS6115	FIXED INCOME	575,238.24	$ 596,500.91
FNMA POOL AS6116	FIXED INCOME	572,920.11	$ 593,398.73
FNMA POOL AS6141	FIXED INCOME	577,068.33	$ 599,090.10
FNMA POOL AS6142	FIXED INCOME	504,531.15	$ 523,331.93
FNMA POOL AS6183	FIXED INCOME	1,034,249.59	$ 1,107,132.39
FNMA POOL AS6230	FIXED INCOME	992,789.77	$ 1,114,396.47
FNMA POOL AS6233	FIXED INCOME	93,560.59	$ 103,440.86
FNMA POOL AS6234	FIXED INCOME	853,865.70	$ 959,712.80
FNMA POOL AS6280	FIXED INCOME	522,348.35	$ 559,158.15
FNMA POOL AS6306	FIXED INCOME	973,396.20	$ 1,040,409.18
FNMA POOL AS6311	FIXED INCOME	865,982.32	$ 914,492.91
FNMA POOL AS6311	FIXED INCOME	9,814,466.32	$ 10,364,253.00
FNMA POOL AS6328	FIXED INCOME	11,990,957.93	$ 12,661,401.77
FNMA POOL AS6332	FIXED INCOME	6,589,216.27	$ 6,957,935.11
FNMA POOL AS6340	FIXED INCOME	1,663,049.07	$ 1,768,228.24
FNMA POOL AS6400	FIXED INCOME	1,693,262.68	$ 1,819,357.95
FNMA POOL AS6541	FIXED INCOME	1,568,763.28	$ 1,677,758.52
FNMA POOL AS6562	FIXED INCOME	1,563,059.92	$ 1,662,271.85
FNMA POOL AS6879	FIXED INCOME	6,163,188.44	$ 6,507,902.16
FNMA POOL AS7039	FIXED INCOME	9,482,246.70	$ 10,384,526.28
FNMA POOL AS7244	FIXED INCOME	8,149,374.73	$ 8,606,397.94
FNMA POOL AS7351	FIXED INCOME	1,000,000.46	$ 1,069,480.76
FNMA POOL AS7362	FIXED INCOME	300,334.62	$ 314,185.58
FNMA POOL AS7370	FIXED INCOME	172,802.10	$ 181,090.65
FNMA POOL AS7402	FIXED INCOME	3,047,132.77	$ 3,270,377.23
FNMA POOL AT0292	FIXED INCOME	380,736.96	$ 400,935.21
FNMA POOL AT0442	FIXED INCOME	60,571.02	$ 63,785.12
FNMA POOL AT0654	FIXED INCOME	593,265.15	$ 624,841.74
FNMA POOL AT0672	FIXED INCOME	277,450.26	$ 297,816.79
FNMA POOL AT0750	FIXED INCOME	73,764.63	$ 77,678.95
FNMA POOL AT1751	FIXED INCOME	506,810.57	$ 533,703.02
FNMA POOL AT2009	FIXED INCOME	442,867.10	$ 466,366.12
FNMA POOL AT2014	FIXED INCOME	4,082,530.43	$ 4,245,961.51
FNMA POOL AT2016	FIXED INCOME	1,990,650.61	$ 2,070,094.59
FNMA POOL AT2021	FIXED INCOME	1,331,473.12	$ 1,415,211.25

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FNMA POOL AT2037	FIXED INCOME	-	$ -
FNMA POOL AT2040	FIXED INCOME	-	$ -
FNMA POOL AT2043	FIXED INCOME	-	$ -
FNMA POOL AT2062	FIXED INCOME	3,712,372.29	$ 3,852,491.85
FNMA POOL AT2719	FIXED INCOME	1,968,667.19	$ 2,067,658.82
FNMA POOL AT2721	FIXED INCOME	6,986,181.36	$ 7,282,415.92
FNMA POOL AT2724	FIXED INCOME	1,624,755.24	$ 1,689,734.69
FNMA POOL AT2725	FIXED INCOME	1,735,930.55	$ 1,805,277.83
FNMA POOL AT3173	FIXED INCOME	187,091.32	$ 197,017.66
FNMA POOL AT3870	FIXED INCOME	139,803.11	$ 151,690.46
FNMA POOL AT3874	FIXED INCOME	231,251.05	$ 251,788.00
FNMA POOL AT4000	FIXED INCOME	374,017.29	$ 393,864.51
FNMA POOL AT4281	FIXED INCOME	81,805.24	$ 89,467.25
FNMA POOL AT4907	FIXED INCOME	1,497,419.71	$ 1,586,062.20
FNMA POOL AT4957	FIXED INCOME	500,066.56	$ 534,429.26
FNMA POOL AT4961	FIXED INCOME	2,203,602.34	$ 2,334,046.43
FNMA POOL AT5895	FIXED INCOME	1,483,152.77	$ 1,542,422.49
FNMA POOL AT5897	FIXED INCOME	171,389.31	$ 178,239.04
FNMA POOL AT5900	FIXED INCOME	1,085,499.29	$ 1,128,933.06
FNMA POOL AT5925	FIXED INCOME	1,059,501.32	$ 1,113,018.48
FNMA POOL AT5975	FIXED INCOME	804,347.07	$ 846,916.78
FNMA POOL AT6144	FIXED INCOME	355,333.32	$ 391,506.07
FNMA POOL AT6546	FIXED INCOME	161,922.47	$ 177,830.42
FNMA POOL AT6549	FIXED INCOME	145,698.15	$ 159,343.94
FNMA POOL AT6654	FIXED INCOME	696,497.49	$ 731,518.32
FNMA POOL AT6888	FIXED INCOME	1,240,151.38	$ 1,362,009.80
FNMA POOL AT7096	FIXED INCOME	428,790.93	$ 457,036.19
FNMA POOL AT7101	FIXED INCOME	1,005,731.46	$ 1,065,268.54
FNMA POOL AT7139	FIXED INCOME	1,877,939.01	$ 1,989,104.66
FNMA POOL AT7167	FIXED INCOME	1,858,288.24	$ 1,968,290.80
FNMA POOL AT7208	FIXED INCOME	87,297.18	$ 95,473.54
FNMA POOL AT7267	FIXED INCOME	70,464.64	$ 74,375.28
FNMA POOL AT7333	FIXED INCOME	20,783.97	$ 22,262.07
FNMA POOL AT7450	FIXED INCOME	94,473.94	$ 99,487.99
FNMA POOL AT7610	FIXED INCOME	165,455.00	$ 174,234.76
FNMA POOL AT7676	FIXED INCOME	294,124.69	$ 308,914.97
FNMA POOL AT7698	FIXED INCOME	325,221.17	$ 353,645.87
FNMA POOL AT7940	FIXED INCOME	1,775,861.13	$ 1,907,741.98
FNMA POOL AT8394	FIXED INCOME	857,673.74	$ 938,005.62
FNMA POOL AT8407	FIXED INCOME	131,114.31	$ 138,071.85
FNMA POOL AT8906	FIXED INCOME	2,347,387.92	$ 2,486,342.28
FNMA POOL AT8921	FIXED INCOME	1,459,583.44	$ 1,545,982.93
FNMA POOL AT9221	FIXED INCOME	1,030,586.29	$ 1,071,631.83
FNMA POOL AT9627	FIXED INCOME	154,487.90	$ 168,207.50
FNMA POOL AT9637	FIXED INCOME	1,669,355.75	$ 1,817,604.64
FNMA POOL AT9647	FIXED INCOME	82,661.93	$ 87,048.52

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FNMA POOL AT9653	FIXED INCOME	1,173,717.74	$ 1,283,651.83
FNMA POOL AT9657	FIXED INCOME	901,657.98	$ 976,865.44
FNMA POOL AT9839	FIXED INCOME	89,574.98	$ 97,965.03
FNMA POOL AU0165	FIXED INCOME	699,094.73	$ 761,187.83
FNMA POOL AU0567	FIXED INCOME	205,134.01	$ 219,458.87
FNMA POOL AU0570	FIXED INCOME	412,310.21	$ 441,340.20
FNMA POOL AU0600	FIXED INCOME	4,997,402.70	$ 5,345,371.30
FNMA POOL AU0613	FIXED INCOME	506,580.27	$ 542,247.08
FNMA POOL AU0949	FIXED INCOME	1,217,484.78	$ 1,309,292.42
FNMA POOL AU1228	FIXED INCOME	2,313,560.36	$ 2,450,518.62
FNMA POOL AU1632	FIXED INCOME	548,107.88	$ 570,010.88
FNMA POOL AU1633	FIXED INCOME	2,804,994.53	$ 3,002,589.00
FNMA POOL AU1635	FIXED INCOME	89,186.98	$ 94,303.17
FNMA POOL AU1636	FIXED INCOME	838,444.78	$ 886,562.43
FNMA POOL AU1650	FIXED INCOME	877,066.60	$ 927,433.88
FNMA POOL AU2184	FIXED INCOME	112,750.69	$ 119,186.70
FNMA POOL AU2202	FIXED INCOME	-	$ -
FNMA POOL AU2218	FIXED INCOME	5,484,953.63	$ 6,002,927.86
FNMA POOL AU2570	FIXED INCOME	3,204,118.50	$ 3,504,239.76
FNMA POOL AU2633	FIXED INCOME	999,778.28	$ 1,097,999.94
FNMA POOL AU3032	FIXED INCOME	27,922.60	$ 29,889.72
FNMA POOL AU3267	FIXED INCOME	251,169.34	$ 270,113.31
FNMA POOL AU3270	FIXED INCOME	316,416.58	$ 338,627.88
FNMA POOL AU3498	FIXED INCOME	1,884,774.36	$ 2,066,746.82
FNMA POOL AU3735	FIXED INCOME	1,282,950.07	$ 1,334,185.78
FNMA POOL AU3742	FIXED INCOME	1,545,206.88	$ 1,642,749.93
FNMA POOL AU3751	FIXED INCOME	474,154.66	$ 513,704.69
FNMA POOL AU4283	FIXED INCOME	246,026.28	$ 263,009.89
FNMA POOL AU4289	FIXED INCOME	314,670.84	$ 340,884.95
FNMA POOL AU4291	FIXED INCOME	768,526.38	$ 823,762.92
FNMA POOL AU5660	FIXED INCOME	7,704,518.78	$ 8,432,068.28
FNMA POOL AU5714	FIXED INCOME	8,340,606.89	$ 9,160,110.80
FNMA POOL AU5943	FIXED INCOME	-	$ -
FNMA POOL AU5996	FIXED INCOME	262,721.87	$ 286,633.21
FNMA POOL AU6050	FIXED INCOME	5,693,581.97	$ 6,226,889.66
FNMA POOL AU6438	FIXED INCOME	916,632.85	$ 999,880.26
FNMA POOL AU6743	FIXED INCOME	4,356,304.99	$ 4,719,615.90
FNMA POOL AU7247	FIXED INCOME	90,288.93	$ 97,124.79
FNMA POOL AU7309	FIXED INCOME	451,967.50	$ 477,853.50
FNMA POOL AU7404	FIXED INCOME	17,730.82	$ 19,349.87
FNMA POOL AU9537	FIXED INCOME	19,861.50	$ 21,665.30
FNMA POOL AU9652	FIXED INCOME	149,080.75	$ 155,019.50
FNMA POOL AU9992	FIXED INCOME	1,250,150.92	$ 1,339,850.86
FNMA POOL AV0258	FIXED INCOME	-	$ -
FNMA POOL AV0480	FIXED INCOME	452,814.78	$ 495,458.91
FNMA POOL AV0612	FIXED INCOME	1,158,281.24	$ 1,264,073.41

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FNMA POOL AV0664	FIXED INCOME	786,125.43	$ 857,881.18
FNMA POOL AV0691	FIXED INCOME	1,174,820.34	$ 1,279,159.13
FNMA POOL AV0741	FIXED INCOME	17,101.82	$ 18,707.74
FNMA POOL AV0927	FIXED INCOME	274,857.18	$ 299,890.90
FNMA POOL AV1169	FIXED INCOME	5,652.61	$ 6,271.78
FNMA POOL AV1414	FIXED INCOME	353,116.42	$ 385,305.40
FNMA POOL AV2354	FIXED INCOME	616,192.89	$ 658,878.45
FNMA POOL AV2810	FIXED INCOME	3,891,305.47	$ 4,049,091.41
FNMA POOL AV3726	FIXED INCOME	377,597.35	$ 398,939.61
FNMA POOL AV5861	FIXED INCOME	316,841.17	$ 339,431.51
FNMA POOL AV6366	FIXED INCOME	894,143.42	$ 975,348.37
FNMA POOL AV6577	FIXED INCOME	173,709.99	$ 189,628.25
FNMA POOL AV6612	FIXED INCOME	7,779,393.75	$ 8,472,429.52
FNMA POOL AV7116	FIXED INCOME	181,092.19	$ 202,374.20
FNMA POOL AV7743	FIXED INCOME	1,846,352.38	$ 1,920,537.99
FNMA POOL AV8080	FIXED INCOME	81,652.43	$ 87,491.57
FNMA POOL AV8771	FIXED INCOME	131,113.58	$ 143,211.08
FNMA POOL AV9316	FIXED INCOME	262,587.41	$ 287,197.91
FNMA POOL AV9324	FIXED INCOME	939,931.67	$ 988,587.76
FNMA POOL AW0362	FIXED INCOME	1,881,111.07	$ 2,011,668.55
FNMA POOL AW0758	FIXED INCOME	666,349.47	$ 728,815.16
FNMA POOL AW0763	FIXED INCOME	491,604.81	$ 536,252.83
FNMA POOL AW0951	FIXED INCOME	295,315.58	$ 322,755.00
FNMA POOL AW1005	FIXED INCOME	19,839,384.58	$ 21,786,227.56
FNMA POOL AW3139	FIXED INCOME	2,866.98	$ 3,083.19
FNMA POOL AW3584	FIXED INCOME	253,845.86	$ 277,837.91
FNMA POOL AW3616	FIXED INCOME	-	$ -
FNMA POOL AW3640	FIXED INCOME	1,373,732.99	$ 1,448,581.51
FNMA POOL AW3733	FIXED INCOME	866,358.03	$ 946,735.90
FNMA POOL AW4106	FIXED INCOME	1,579,069.70	$ 1,666,987.41
FNMA POOL AW4287	FIXED INCOME	79,255.12	$ 84,879.42
FNMA POOL AW4677	FIXED INCOME	101,693.62	$ 110,986.66
FNMA POOL AW5093	FIXED INCOME	669,079.41	$ 701,820.92
FNMA POOL AW6405	FIXED INCOME	42,751.17	$ 45,791.63
FNMA POOL AW6898	FIXED INCOME	1,504,958.57	$ 1,609,308.79
FNMA POOL AW7055	FIXED INCOME	164,940.51	$ 178,767.02
FNMA POOL AW7396	FIXED INCOME	3,763,921.24	$ 3,991,099.90
FNMA POOL AW7928	FIXED INCOME	81,767.91	$ 87,627.72
FNMA POOL AW8166	FIXED INCOME	1,975,441.39	$ 2,073,273.07
FNMA POOL AW8188	FIXED INCOME	84,828.49	$ 91,242.77
FNMA POOL AW8191	FIXED INCOME	89,172.07	$ 95,509.43
FNMA POOL AW8556	FIXED INCOME	86,257.48	$ 92,811.46
FNMA POOL AW8821	FIXED INCOME	367,543.41	$ 402,633.10
FNMA POOL AW9026	FIXED INCOME	28,184.46	$ 31,293.38
FNMA POOL AW9175	FIXED INCOME	100,671.50	$ 109,896.78
FNMA POOL AW9207	FIXED INCOME	21,663.49	$ 23,298.61

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FNMA POOL AW9543	FIXED INCOME	91,420.39	$ 97,868.84
FNMA POOL AW9544	FIXED INCOME	48,486.25	$ 51,928.06
FNMA POOL AX0074	FIXED INCOME	6,986.92	$ 7,621.85
FNMA POOL AX0830	FIXED INCOME	228,095.21	$ 245,480.13
FNMA POOL AX0875	FIXED INCOME	8,137,157.22	$ 8,493,449.73
FNMA POOL AX1245	FIXED INCOME	135,022.19	$ 149,812.23
FNMA POOL AX2138	FIXED INCOME	619,177.07	$ 689,905.53
FNMA POOL AX2484	FIXED INCOME	472,490.51	$ 505,225.70
FNMA POOL AX2741	FIXED INCOME	177,965.66	$ 190,685.89
FNMA POOL AX3271	FIXED INCOME	548,411.65	$ 578,875.29
FNMA POOL AX3298	FIXED INCOME	140,102.53	$ 148,007.60
FNMA POOL AX3582	FIXED INCOME	3,388,998.05	$ 3,618,171.72
FNMA POOL AX3613	FIXED INCOME	3,057,935.35	$ 3,176,311.02
FNMA POOL AX3706	FIXED INCOME	164,573.54	$ 176,914.77
FNMA POOL AX4245	FIXED INCOME	1,176,943.68	$ 1,261,730.91
FNMA POOL AX6255	FIXED INCOME	49,914.73	$ 54,867.57
FNMA POOL AX6539	FIXED INCOME	1,908,440.45	$ 2,045,665.87
FNMA POOL AX7005	FIXED INCOME	577,097.86	$ 643,116.90
FNMA POOL AX7409	FIXED INCOME	397,969.19	$ 436,049.06
FNMA POOL AX8912	FIXED INCOME	856,542.35	$ 938,244.73
FNMA POOL AX9538	FIXED INCOME	802,432.06	$ 846,051.85
FNMA POOL AX9700	FIXED INCOME	182,801.70	$ 193,100.23
FNMA POOL AX9966	FIXED INCOME	151,530.38	$ 165,338.30
FNMA POOL AY0025	FIXED INCOME	1,658,450.73	$ 1,779,218.52
FNMA POOL AY0299	FIXED INCOME	55,319.37	$ 60,808.42
FNMA POOL AY0760	FIXED INCOME	45,599.55	$ 48,125.79
FNMA POOL AY0830	FIXED INCOME	543,432.85	$ 564,098.55
FNMA POOL AY1357	FIXED INCOME	0.01	$ 0.01
FNMA POOL AY1363	FIXED INCOME	1,506,827.34	$ 1,622,747.66
FNMA POOL AY1866	FIXED INCOME	78,779.34	$ 86,622.41
FNMA POOL AY2021	FIXED INCOME	88,638.12	$ 96,427.70
FNMA POOL AY2591	FIXED INCOME	71,337.79	$ 75,352.58
FNMA POOL AY2693	FIXED INCOME	457,161.40	$ 496,503.27
FNMA POOL AY2916	FIXED INCOME	96,238.40	$ 104,357.86
FNMA POOL AY2922	FIXED INCOME	85,483.51	$ 93,993.68
FNMA POOL AY2923	FIXED INCOME	74,698.42	$ 80,710.55
FNMA POOL AY2953	FIXED INCOME	56,440.24	$ 59,567.07
FNMA POOL AY3377	FIXED INCOME	5,147,315.37	$ 5,442,251.34
FNMA POOL AY3407	FIXED INCOME	1,217,136.14	$ 1,260,524.34
FNMA POOL AY3414	FIXED INCOME	264,851.72	$ 275,123.32
FNMA POOL AY4595	FIXED INCOME	100,040.16	$ 106,946.23
FNMA POOL AY5214	FIXED INCOME	30,979.52	$ 32,734.00
FNMA POOL AY5616	FIXED INCOME	0.01	$ 0.01
FNMA POOL AY5616	FIXED INCOME	246,924.89	$ 264,015.99
FNMA POOL AY5999	FIXED INCOME	43,454.92	$ 46,450.65
FNMA POOL AY6450	FIXED INCOME	258,531.82	$ 269,119.45

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AY7809	FIXED INCOME	389,811.73	$ 428,696.45
FNMA POOL AY8218	FIXED INCOME	186,323.73	$ 202,053.32
FNMA POOL AY8866	FIXED INCOME	9,118,708.42	$ 9,632,910.66
FNMA POOL AZ0814	FIXED INCOME	2,329,638.45	$ 2,469,242.66
FNMA POOL AZ0881	FIXED INCOME	1,630,228.68	$ 1,688,219.04
FNMA POOL AZ0886	FIXED INCOME	1,280,154.52	$ 1,342,799.10
FNMA POOL AZ1097	FIXED INCOME	119,470.34	$ 128,678.25
FNMA POOL AZ1967	FIXED INCOME	156,106.70	$ 166,882.43
FNMA POOL AZ2132	FIXED INCOME	401,242.97	$ 423,721.35
FNMA POOL AZ2147	FIXED INCOME	29,490.21	$ 31,160.29
FNMA POOL AZ2149	FIXED INCOME	58,327.46	$ 61,576.81
FNMA POOL AZ2170	FIXED INCOME	230,995.61	$ 239,815.21
FNMA POOL AZ2297	FIXED INCOME	110,659.20	$ 116,385.79
FNMA POOL AZ2670	FIXED INCOME	705,606.20	$ 756,995.05
FNMA POOL AZ4777	FIXED INCOME	1,818,769.40	$ 1,943,983.49
FNMA POOL AZ4782	FIXED INCOME	1,667,628.74	$ 1,809,472.72
FNMA POOL AZ5471	FIXED INCOME	110,679.88	$ 118,330.30
FNMA POOL AZ5719	FIXED INCOME	309,282.47	$ 325,356.16
FNMA POOL AZ5735	FIXED INCOME	256,730.63	$ 276,544.65
FNMA POOL AZ5938	FIXED INCOME	4,629,361.07	$ 4,802,845.59
FNMA POOL AZ7192	FIXED INCOME	858,958.53	$ 939,194.27
FNMA POOL AZ7666	FIXED INCOME	168,218.47	$ 179,940.93
FNMA POOL AZ7833	FIXED INCOME	153,552.27	$ 162,214.29
FNMA POOL AZ8009	FIXED INCOME	2,033,277.86	$ 2,146,425.42
FNMA POOL AZ8597	FIXED INCOME	67,373.89	$ 71,174.48
FNMA POOL AZ8885	FIXED INCOME	2,332,667.52	$ 2,512,459.43
FNMA POOL AZ9243	FIXED INCOME	179,332.13	$ 197,560.53
FNMA POOL AZ9244	FIXED INCOME	218,019.96	$ 239,274.54
FNMA POOL BA0041	FIXED INCOME	1,559,486.17	$ 1,619,855.41
FNMA POOL BA1744	FIXED INCOME	135,011.44	$ 144,382.11
FNMA POOL BA2445	FIXED INCOME	134,718.78	$ 144,031.77
FNMA POOL BA2542	FIXED INCOME	86,558.63	$ 92,517.66
FNMA POOL BA2877	FIXED INCOME	235,941.92	$ 256,445.95
FNMA POOL BA2878	FIXED INCOME	228,816.83	$ 249,101.43
FNMA POOL BA2879	FIXED INCOME	247,953.02	$ 271,250.66
FNMA POOL BA2889	FIXED INCOME	1,747,854.06	$ 1,882,575.98
FNMA POOL BA2904	FIXED INCOME	665,888.56	$ 727,028.67
FNMA POOL BA2905	FIXED INCOME	1,082,140.98	$ 1,178,070.84
FNMA POOL BA2924	FIXED INCOME	299,554.61	$ 325,581.21
FNMA POOL BA3075	FIXED INCOME	376,561.83	$ 404,064.61
FNMA POOL BA3107	FIXED INCOME	895,709.26	$ 961,104.46
FNMA POOL BA3523	FIXED INCOME	302,814.63	$ 324,868.02
FNMA POOL BA4413	FIXED INCOME	150,138.52	$ 160,475.35
FNMA POOL BA4736	FIXED INCOME	548,562.80	$ 604,485.86
FNMA POOL BA4737	FIXED INCOME	639,375.77	$ 701,711.01
FNMA POOL BA4767	FIXED INCOME	482,124.20	$ 499,274.28

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FNMA POOL BA4770	FIXED INCOME	12,235,381.78	$ 12,921,528.29
FNMA POOL BA4781	FIXED INCOME	758,449.77	$ 835,740.71
FNMA POOL BA4787	FIXED INCOME	6,592,156.81	$ 6,935,719.06
FNMA POOL BA4793	FIXED INCOME	6,064,485.17	$ 6,404,584.41
FNMA POOL BC0825	FIXED INCOME	1,980,152.72	$ 2,091,201.98
FNMA POOL BC0894	FIXED INCOME	4,178,411.54	$ 4,443,629.65
FNMA POOL BC1171	FIXED INCOME	4,584,000.00	$ 4,841,077.09
FNMA POOL BC1183	FIXED INCOME	462,000.00	$ 486,408.84
FNMA POOL BC1234	FIXED INCOME	62,802.43	$ 67,166.51
FNMA POOL BC4627	FIXED INCOME	5,970,792.77	$ 6,305,647.19
FNMA POOL BC5622	FIXED INCOME	5,186,668.16	$ 5,477,546.47
FNMA POOL BC6129	FIXED INCOME	7,517,000.00	$ 7,786,604.12
FNMA POOL FN0004	FIXED INCOME	2,107,440.53	$ 2,287,669.03
FNMA POOL FN0009	FIXED INCOME	2,750,030.33	$ 2,976,746.16
FNMA POOL MA0146	FIXED INCOME	55,618.87	$ 61,865.73
FNMA POOL MA0184	FIXED INCOME	466,496.83	$ 517,595.88
FNMA POOL MA0322	FIXED INCOME	69,186.65	$ 71,717.32
FNMA POOL MA0359	FIXED INCOME	224,271.61	$ 239,154.01
FNMA POOL MA0442	FIXED INCOME	127,101.54	$ 136,783.50
FNMA POOL MA0537	FIXED INCOME	261,696.33	$ 286,779.63
FNMA POOL MA0546	FIXED INCOME	286,164.92	$ 303,520.70
FNMA POOL MA0563	FIXED INCOME	1,427,256.22	$ 1,545,441.36
FNMA POOL MA0587	FIXED INCOME	5,083,116.94	$ 5,504,272.09
FNMA POOL MA0634	FIXED INCOME	1,395,826.79	$ 1,532,188.91
FNMA POOL MA0706	FIXED INCOME	859,451.05	$ 943,321.05
FNMA POOL MA0734	FIXED INCOME	7,500,851.16	$ 8,228,864.95
FNMA POOL MA0734	FIXED INCOME	1,127,535.11	$ 1,236,970.84
FNMA POOL MA0776	FIXED INCOME	4,814,266.92	$ 5,284,959.34
FNMA POOL MA0776	FIXED INCOME	368,039.77	$ 404,023.14
FNMA POOL MA0913	FIXED INCOME	471,614.58	$ 518,685.31
FNMA POOL MA0918	FIXED INCOME	654,411.11	$ 703,584.47
FNMA POOL MA0939	FIXED INCOME	563,613.60	$ 620,126.17
FNMA POOL MA0968	FIXED INCOME	93,992.52	$ 103,417.35
FNMA POOL MA1003	FIXED INCOME	2,159,226.79	$ 2,286,786.24
FNMA POOL MA1034	FIXED INCOME	389,497.86	$ 413,529.58
FNMA POOL MA1146	FIXED INCOME	1,421,265.02	$ 1,541,176.23
FNMA POOL MA1167	FIXED INCOME	16,041.72	$ 16,645.79
FNMA POOL MA1213	FIXED INCOME	3,764,227.49	$ 4,012,353.85
FNMA POOL MA1217	FIXED INCOME	1,696,923.32	$ 1,840,214.19
FNMA POOL MA1221	FIXED INCOME	143,343.28	$ 159,188.66
FNMA POOL MA1253	FIXED INCOME	1,255,999.81	$ 1,362,043.94
FNMA POOL MA1510	FIXED INCOME	83,108.79	$ 90,145.46
FNMA POOL MA1524	FIXED INCOME	1,668,571.53	$ 1,735,076.75
FNMA POOL MA1547	FIXED INCOME	426,412.58	$ 462,439.04
FNMA POOL MA1591	FIXED INCOME	1,558,020.62	$ 1,740,173.64
FNMA POOL MA1629	FIXED INCOME	1,446,443.86	$ 1,616,098.55

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FNMA POOL MA1664	FIXED INCOME	935,654.35	$ 1,045,532.66
FNMA POOL MA1689	FIXED INCOME	7,405,818.75	$ 8,020,415.50
FNMA POOL MA1711	FIXED INCOME	1,170,567.61	$ 1,307,750.16
FNMA POOL MA1723	FIXED INCOME	4,793,322.07	$ 5,270,341.69
FNMA POOL MA1765	FIXED INCOME	12,886,568.97	$ 14,169,082.07
FNMA POOL MA1891	FIXED INCOME	202,418.33	$ 212,323.83
FNMA POOL MA2003	FIXED INCOME	145,272.37	$ 154,047.90
FNMA POOL MA2079	FIXED INCOME	9,757,169.29	$ 10,565,141.75
FNMA POOL MA2145	FIXED INCOME	811,407.24	$ 870,161.84
FNMA POOL MA2229	FIXED INCOME	1,714,264.84	$ 1,809,678.01
FNMA POOL MA2305	FIXED INCOME	291,644.23	$ 302,018.58
FNMA POOL MA2341	FIXED INCOME	480,401.70	$ 525,819.35
FNMA POOL MA2371	FIXED INCOME	1,874,891.53	$ 2,011,291.43
FNMA POOL MA2414	FIXED INCOME	10,244,796.59	$ 10,815,854.36
FNMA POOL MA2445	FIXED INCOME	15,748,539.79	$ 16,624,695.16
FNMA POOL MA2445	FIXED INCOME	2,215,359.59	$ 2,338,609.06
FNMA POOL MA2495	FIXED INCOME	2,172,331.42	$ 2,293,709.50
FNMA POOL MA2549	FIXED INCOME	1,953,185.68	$ 2,062,172.17
FNMA POOL MA2578	FIXED INCOME	5,676,698.57	$ 5,995,058.90
FNMA POOL MA2609	FIXED INCOME	2,554,208.56	$ 2,697,456.01
FNMA POOL MA2670	FIXED INCOME	21,300,000.00	$ 22,124,543.87
FNMA TBA 15 YR 2.5	FIXED INCOME	8,015,000.00	$ 8,292,232.44
FNMA TBA 15 YR 2.5	FIXED INCOME	2,700,000.00	$ 2,789,172.09
FNMA TBA 15 YR 3	FIXED INCOME	6,905,000.00	$ 7,238,921.66
FNMA TBA 15 YR 3	FIXED INCOME	41,750,000.00	$ 43,769,004.95
FNMA TBA 15 YR 3	FIXED INCOME	4,400,000.00	$ 4,589,151.60
FNMA TBA 15 YR 3	FIXED INCOME	2,200,000.00	$ 2,303,984.43
FNMA TBA 15 YR 3.5	FIXED INCOME	39,000,000.00	$ 41,325,359.40
FNMA TBA 15 YR 3.5	FIXED INCOME	28,569,000.00	$ 30,272,415.20
FNMA TBA 15 YR 3.5	FIXED INCOME	(28,569,000.00)	$ (30,272,415.20)
FNMA TBA 15 YR 3.5	FIXED INCOME	13,800,000.00	$ 14,605,569.48
FNMA TBA 15 YR 4.5	FIXED INCOME	100,000.00	$ 102,519.53
FNMA TBA 15 YR 5	FIXED INCOME	7,400,000.00	$ 7,593,382.72
FNMA TBA 30 YR 3	FIXED INCOME	10,200,000.00	$ 10,566,161.64
FNMA TBA 30 YR 3	FIXED INCOME	9,530,000.00	$ 9,889,978.60
FNMA TBA 30 YR 3	FIXED INCOME	48,000,000.00	$ 49,723,113.60
FNMA TBA 30 YR 3	FIXED INCOME	34,000,000.00	$ 35,220,538.80
FNMA TBA 30 YR 3	FIXED INCOME	11,111,000.00	$ 11,388,678.56
FNMA TBA 30 YR 3	FIXED INCOME	(11,111,000.00)	$ (11,388,678.56)
FNMA TBA 30 YR 3	FIXED INCOME	41,045,000.00	$ 42,595,400.99
FNMA TBA 30 YR 3	FIXED INCOME	(41,045,000.00)	$ (42,595,400.99)
FNMA TBA 30 YR 3.5	FIXED INCOME	38,000,000.00	$ 40,095,935.60
FNMA TBA 30 YR 3.5	FIXED INCOME	138,000,000.00	$ 145,439,055.60
FNMA TBA 30 YR 3.5	FIXED INCOME	52,000,000.00	$ 54,868,122.40
FNMA TBA 30 YR 3.5	FIXED INCOME	(52,000,000.00)	$ (54,868,122.40)
FNMA TBA 30 YR 3.5	FIXED INCOME	15,525,000.00	$ 16,381,300.01

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FNMA TBA 30 YR 3.5	FIXED INCOME	5,500,000.00	$ 5,796,484.10
FNMA TBA 30 YR 3.5	FIXED INCOME	4,121,000.00	$ 4,314,843.10
FNMA TBA 30 YR 3.5	FIXED INCOME	(4,121,000.00)	$ (4,314,843.10)
FNMA TBA 30 YR 3.5	FIXED INCOME	1,350,000.00	$ 1,399,292.55
FNMA TBA 30 YR 3.5	FIXED INCOME	8,000,000.00	$ 8,441,249.60
FNMA TBA 30 YR 3.5	FIXED INCOME	(8,000,000.00)	$ (8,441,249.60)
FNMA TBA 30 YR 3.5	FIXED INCOME	(8,000,000.00)	$ (8,431,249.60)
FNMA TBA 30 YR 3.5	FIXED INCOME	8,000,000.00	$ 8,443,078.00
FNMA TBA 30 YR 3.5	FIXED INCOME	(8,000,000.00)	$ (8,443,078.00)
FNMA TBA 30 YR 4	FIXED INCOME	(2,000,000.00)	$ (2,144,317.60)
FNMA TBA 30 YR 4	FIXED INCOME	78,000,000.00	$ 83,628,386.40
FNMA TBA 30 YR 4	FIXED INCOME	9,140,000.00	$ 9,799,531.43
FNMA TBA 30 YR 4	FIXED INCOME	13,250,000.00	$ 14,193,682.23
FNMA TBA 30 YR 4	FIXED INCOME	6,870,000.00	$ 7,342,484.25
FNMA TBA 30 YR 4	FIXED INCOME	47,700,000.00	$ 51,141,974.76
FNMA TBA 30 YR 4	FIXED INCOME	10,000,000.00	$ 10,712,213.00
FNMA TBA 30 YR 4.5	FIXED INCOME	7,000,000.00	$ 7,636,526.10
FNMA TBA 30 YR 4.5	FIXED INCOME	13,762,000.00	$ 14,969,445.68
FNMA TBA 30 YR 4.5	FIXED INCOME	(13,762,000.00)	$ (14,969,445.68)
FNMA TBA 30 YR 4.5	FIXED INCOME	13,762,000.00	$ 15,022,011.56
FNMA TBA 30 YR 4.5	FIXED INCOME	(13,762,000.00)	$ (15,022,011.56)
FNMA TBA 30 YR 5	FIXED INCOME	10,000,000.00	$ 11,110,618.00
FNMA TBA 30 YR 5	FIXED INCOME	(10,000,000.00)	$ (11,110,618.00)
FNMA TBA 30 YR 5	FIXED INCOME	4,000,000.00	$ 4,399,428.00
FNMA TBA 30 YR 5.5	FIXED INCOME	6,000,000.00	$ 6,744,375.00
FNMA TBA 30 YR 5.5	FIXED INCOME	(6,000,000.00)	$ (6,744,375.00)
FORD CREDIT AUTO OWNER TRUST	FIXED INCOME	4,734,124.00	$ 4,741,421.18
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	7,630,000.00	$ 7,745,383.15
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	8,600,000.00	$ 8,645,194.72
FORD CREDIT FLOORPLAN MASTER O	FIXED INCOME	6,565,000.00	$ 6,632,631.32
FORD MOTOR COMPANY	FIXED INCOME	2,010,000.00	$ 2,127,550.83
FORD MOTOR CREDIT CO LLC	FIXED INCOME	5,460,000.00	$ 5,662,713.42
FORD MOTOR CREDIT CO LLC	FIXED INCOME	6,300,000.00	$ 7,513,852.50
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,675,000.00	$ 3,040,739.38
FORD MOTOR CREDIT CO LLC	FIXED INCOME	10,175,000.00	$ 11,669,809.25
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,000,000.00	$ 1,078,389.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,600,000.00	$ 2,603,595.80
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,900,000.00	$ 1,894,144.20
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,675,000.00	$ 2,774,314.73
FORD MOTOR CREDIT CO LLC	FIXED INCOME	4,030,000.00	$ 4,179,621.81
FORD MOTOR CREDIT CO LLC	FIXED INCOME	6,035,000.00	$ 6,119,296.88
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,880,000.00	$ 3,434,904.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	4,550,000.00	$ 5,218,440.50
FORD MOTOR CREDIT CO LLC	FIXED INCOME	8,825,000.00	$ 9,028,681.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	6,445,000.00	$ 6,501,438.87
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,285,000.00	$ 2,289,860.20

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FORD MOTOR CREDIT CO LLC	FIXED INCOME	370,000.00	$ 441,289.75
FORD MOTOR CREDIT CO LLC	FIXED INCOME	200,000.00	$ 227,345.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	420,000.00	$ 481,702.20
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,200,000.00	$ 2,266,184.80
FORD MOTOR CREDIT CO LLC	FIXED INCOME	200,000.00	$ 201,650.40
FOREST LABORATORIES LLC	FIXED INCOME	3,800,000.00	$ 4,008,023.40
FOREST LABORATORIES LLC	FIXED INCOME	2,450,000.00	$ 2,741,875.85
FOREST LABORATORIES LLC	FIXED INCOME	7,623,000.00	$ 8,040,305.89
FOREST LABORATORIES LLC	FIXED INCOME	142,000.00	$ 149,773.51
FREDDIE MAC	FIXED INCOME	17,475.65	$ 18,587.16
FREDDIE MAC	FIXED INCOME	4,705,000.00	$ 5,079,524.59
FREDDIE MAC	FIXED INCOME	1,339,860.08	$ 1,489,270.69
FREDDIE MAC	FIXED INCOME	5,093,759.57	$ 5,446,948.63
FREDDIE MAC	FIXED INCOME	6,089,439.63	$ 6,405,962.00
FREDDIE MAC	FIXED INCOME	5,215,000.00	$ 5,666,942.85
FREDDIE MAC	FIXED INCOME	4,561,737.07	$ 4,779,135.32
FREDDIE MAC	FIXED INCOME	5,578,296.75	$ 5,843,843.20
FREDDIE MAC	FIXED INCOME	3,119,104.30	$ 3,291,528.39
FREDDIE MAC	FIXED INCOME	20,954,796.06	$ 23,026,712.00
FREDDIE MAC	FIXED INCOME	841,378.54	$ 102,813.60
FREDDIE MAC	FIXED INCOME	850,973.27	$ 831,036.16
FREDDIE MAC	FIXED INCOME	2,929,000.00	$ 3,218,056.57
FREDDIE MAC	FIXED INCOME	2,208,929.65	$ 2,393,075.30
FREDDIE MAC	FIXED INCOME	1,483,962.44	$ 1,645,542.35
FREDDIE MAC	FIXED INCOME	1,000,000.00	$ 1,200,802.70
FREDDIE MAC	FIXED INCOME	294,603.80	$ 302,057.04
FREDDIE MAC	FIXED INCOME	633,740.39	$ 686,119.67
FREDDIE MAC	FIXED INCOME	225,958.41	$ 229,792.92
FREDDIE MAC	FIXED INCOME	110,399.87	$ 112,931.37
FREDDIE MAC	FIXED INCOME	1,427,265.09	$ 1,463,960.08
FREDDIE MAC	FIXED INCOME	2,000,000.00	$ 2,181,062.80
FREDDIE MAC	FIXED INCOME	674,124.52	$ 724,561.78
FREDDIE MAC	FIXED INCOME	748,300.05	$ 830,325.63
FREDDIE MAC	FIXED INCOME	2,268,963.22	$ 2,322,748.99
FREDDIE MAC	FIXED INCOME	271,886.80	$ 291,391.09
FREDDIE MAC	FIXED INCOME	666,367.17	$ 715,137.45
FREDDIE MAC	FIXED INCOME	66,351.74	$ 71,600.27
FREDDIE MAC	FIXED INCOME	323,062.06	$ 346,721.45
FREDDIE MAC	FIXED INCOME	645,781.00	$ 689,478.55
FREDDIE MAC	FIXED INCOME	500,000.00	$ 478,429.60
FREDDIE MAC	FIXED INCOME	921,543.00	$ 846,107.24
FREDDIE MAC	FIXED INCOME	2,635,000.00	$ 2,844,946.26
FREDDIE MAC	FIXED INCOME	351,000.00	$ 378,470.80
FREDDIE MAC	FIXED INCOME	133,488.00	$ 135,137.59
FREDDIE MAC	FIXED INCOME	6,506,750.60	$ 577,788.39
FREDDIE MAC	FIXED INCOME	3,804,499.45	$ 4,440,095.87

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FREDDIE MAC	FIXED INCOME	10,838,765.48	$ 958,987.96
FREDDIE MAC	FIXED INCOME	993,497.54	$ 10,492.43
FREDDIE MAC	FIXED INCOME	1,015,000.00	$ 1,535,608.73
FREDDIE MAC	FIXED INCOME	1,557,840.52	$ 279,991.92
FREDDIE MAC	FIXED INCOME	10,167,303.99	$ 864,336.75
FREDDIE MAC	FIXED INCOME	6,911,000.00	$ 6,927,164.83
FREDDIE MAC	FIXED INCOME	2,260,281.97	$ 217,850.72
FREDDIE MAC	FIXED INCOME	1,456,878.74	$ 185,676.72
FREDDIE MAC	FIXED INCOME	3,910,310.91	$ 462,060.72
FREDDIE MAC	FIXED INCOME	4,151,132.12	$ 403,443.55
FREDDIE MAC	FIXED INCOME	8,377,076.76	$ 971,263.41
FREDDIE MAC	FIXED INCOME	5,409,043.44	$ 562,815.30
FREDDIE MAC	FIXED INCOME	9,915,000.00	$ 9,918,281.87
FREDDIE MAC	FIXED INCOME	4,000,000.00	$ 4,033,988.00
FREDDIE MAC	FIXED INCOME	7,800,000.00	$ 7,808,985.60
FREDDIE MAC	FIXED INCOME	435,000.00	$ 674,729.81
FREDDIE MAC	FIXED INCOME	1,562,000.00	$ 2,363,173.23
FREDDIE MAC	FIXED INCOME	4,741,000.00	$ 4,761,395.78
FREDDIE MAC	FIXED INCOME	84.72	$ 359.65
FREDDIE MAC	FIXED INCOME	663,371.52	$ 127,378.68
FREDDIE MAC	FIXED INCOME	36,223.20	$ 38,595.83
FREDDIE MAC	FIXED INCOME	59.67	$ 914.65
FREDDIE MAC	FIXED INCOME	2,333,141.84	$ 200,660.93
FREDDIE MAC	FIXED INCOME	766,814.61	$ 112,750.81
FREDDIE MAC	FIXED INCOME	3,335,223.55	$ 639,788.93
FREDDIE MAC	FIXED INCOME	759,845.27	$ 75,034.42
FREDDIE MAC	FIXED INCOME	6,174,281.11	$ 771,864.79
FREDDIE MAC	FIXED INCOME	2,536,478.10	$ 179,022.09
FREDDIE MAC	FIXED INCOME	207,928.01	$ 52,077.79
FREDDIE MAC	FIXED INCOME	200,452.23	$ 39,993.95
FREDDIE MAC	FIXED INCOME	287,871.30	$ 53,281.84
FREDDIE MAC	FIXED INCOME	953,333.56	$ 176,982.66
FREDDIE MAC	FIXED INCOME	1,685,626.12	$ 320,947.09
FREDDIE MAC	FIXED INCOME	941,710.96	$ 183,343.03
FREDDIE MAC	FIXED INCOME	1,400,000.00	$ 1,511,100.22
FREDDIE MAC STACR	FIXED INCOME	2,911,000.00	$ 2,922,958.97
FREDDIE MAC STACR	FIXED INCOME	867,717.37	$ 874,359.66
FREDDIE MAC STACR	FIXED INCOME	2,785,000.00	$ 2,786,094.78
FREDDIE MAC STACR	FIXED INCOME	1,779,837.64	$ 1,792,244.89
FREDDIE MAC STACR	FIXED INCOME	3,880,000.00	$ 3,911,433.82
FREDDIE MAC STACR	FIXED INCOME	12,060,000.00	$ 12,059,996.38
FREDDIE MAC STACR	FIXED INCOME	4,330,000.00	$ 4,430,468.99
FREDDIE MAC STACR	FIXED INCOME	10,200,000.00	$ 10,518,022.74
FREDDIE MAC REFERENCE REMIC	FIXED INCOME	3,491,969.43	$ 4,012,112.59
FREDDIE MAC REFERENCE REMIC	FIXED INCOME	1,128,948.33	$ 1,290,954.11
FREDDIEMAC STRIP	FIXED INCOME	54,441.02	$ 15,087.71

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FREDDIEMAC STRIP	FIXED INCOME	5,673,714.47	$ 5,884,851.60
FREDDIEMAC STRIP	FIXED INCOME	82,989.89	$ 15,771.83
FREDDIEMAC STRIP	FIXED INCOME	4,138,898.17	$ 4,297,045.88
FREDDIEMAC STRIP	FIXED INCOME	5,127,270.20	$ 5,339,205.09
FREDDIEMAC STRIP	FIXED INCOME	7,464,480.56	$ 7,480,175.82
FREDDIEMAC STRIP	FIXED INCOME	8,979,518.22	$ 8,934,860.38
FREDDIEMAC STRIP	FIXED INCOME	7,536,683.00	$ 1,761,116.01
FREDDIEMAC STRIP	FIXED INCOME	3,244,584.06	$ 523,691.77
FREDDIEMAC STRIP	FIXED INCOME	11,139,110.25	$ 2,217,014.11
FREDDIEMAC STRIP	FIXED INCOME	7,593.54	$ 702.86
FREDDIEMAC STRIP	FIXED INCOME	10,039,589.70	$ 1,082,843.14
FREDDIEMAC STRIP	FIXED INCOME	952,675.56	$ 65,540.96
FREEPORT MCMORAN INC	FIXED INCOME	266,000.00	$ 232,750.00
FREEPORT MCMORAN INC	FIXED INCOME	496,000.00	$ 434,000.00
FREEPORT MCMORAN INC	FIXED INCOME	2,070,000.00	$ 1,870,114.59
FREEPORT MCMORAN OIL+GAS	FIXED INCOME	241,000.00	$ 241,510.92
FREMF MORTGAGE TRUST	FIXED INCOME	2,851,000.00	$ 3,100,069.63
FREMF MORTGAGE TRUST	FIXED INCOME	3,090,000.00	$ 3,338,952.03
FREMF MORTGAGE TRUST	FIXED INCOME	2,205,000.00	$ 2,468,178.88
FREMF MORTGAGE TRUST	FIXED INCOME	1,700,000.00	$ 1,849,423.54
FREMF MORTGAGE TRUST	FIXED INCOME	6,000,000.00	$ 6,141,463.80
FREMF MORTGAGE TRUST	FIXED INCOME	31,124,919.27	$ 288,462.64
FREMONT HOME LOAN TRUST	FIXED INCOME	2,800,633.94	$ 2,797,699.44
FRESENIUS MED CARE II	FIXED INCOME	726,000.00	$ 749,595.00
FRESENIUS MED CARE II	FIXED INCOME	540,000.00	$ 591,975.00
FRESENIUS MED CARE II	FIXED INCOME	320,000.00	$ 328,800.00
FRONTIER COMMUNICATIONS	FIXED INCOME	345,000.00	$ 305,325.00
FRONTIER COMMUNICATIONS	FIXED INCOME	292,000.00	$ 245,097.50
FRONTIER COMMUNICATIONS	FIXED INCOME	97,000.00	$ 97,485.00
FRONTIER COMMUNICATIONS	FIXED INCOME	239,000.00	$ 253,041.25
FRONTIER COMMUNICATIONS	FIXED INCOME	81,000.00	$ 86,467.50
FRONTIER COMMUNICATIONS	FIXED INCOME	239,000.00	$ 247,365.00
FRONTIER COMMUNICATIONS	FIXED INCOME	268,000.00	$ 283,577.50
FTI CONSULTING INC	FIXED INCOME	52,000.00	$ 54,626.00
FUND AMERICA INVESTORS CORPORA	FIXED INCOME	2,278.72	$ 2,278.42
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	1,952,678.99	$ 1,950,789.58
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	6,965,941.09	$ 7,029,962.27
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	2,183,845.49	$ 2,267,796.00
GE CAPITAL INTL FUNDING	FIXED INCOME	4,730,000.00	$ 5,305,101.78
GE CAPITAL INTL FUNDING	FIXED INCOME	2,336,000.00	$ 2,535,097.28
GE CAPITAL INTL FUNDING	FIXED INCOME	4,924,000.00	$ 5,522,689.46
GE CAPITAL INTL FUNDING	FIXED INCOME	1,426,000.00	$ 1,469,009.59
GENERAL ELECTRIC CAPITAL ASSUR	FIXED INCOME	590,429.17	$ 640,842.55
GENERAL ELECTRIC CO	FIXED INCOME	659,000.00	$ 916,771.80
GENERAL ELECTRIC CO	FIXED INCOME	898,000.00	$ 959,252.58
GENERAL ELECTRIC CO	FIXED INCOME	3,203,000.00	$ 3,523,066.18

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GENERAL ELECTRIC CO	FIXED INCOME	1,474,000.00	$ 1,993,539.31
GENERAL ELECTRIC CO	FIXED INCOME	2,629,000.00	$ 2,759,143.39
GENERAL ELECTRIC CO	FIXED INCOME	4,890,000.00	$ 5,642,957.31
GENERAL ELECTRIC CO	FIXED INCOME	810,000.00	$ 934,722.99
GENERAL ELECTRIC CO	FIXED INCOME	2,158,000.00	$ 3,257,390.94
GENERAL ELECTRIC CO	FIXED INCOME	70,000.00	$ 77,962.22
GENERAL ELECTRIC CO	FIXED INCOME	493,000.00	$ 571,972.68
GENERAL ELECTRIC CO	FIXED INCOME	140,000.00	$ 160,324.22
GENERAL ELECTRIC CO	FIXED INCOME	600,000.00	$ 692,387.40
GENERAL MOTORS CO	FIXED INCOME	476,000.00	$ 564,624.06
GENERAL MOTORS CO	FIXED INCOME	6,100,000.00	$ 6,043,434.70
GENERAL MOTORS CO	FIXED INCOME	1,200,000.00	$ 1,188,872.40
GENERAL MOTORS CO	FIXED INCOME	250,000.00	$ 277,713.25
GENERAL MOTORS FINL CO	FIXED INCOME	3,937,000.00	$ 3,934,220.48
GENERAL MOTORS FINL CO	FIXED INCOME	4,400,000.00	$ 4,552,878.00
GENERAL MOTORS FINL CO	FIXED INCOME	8,240,000.00	$ 8,262,956.64
GENERAL MOTORS FINL CO	FIXED INCOME	9,550,000.00	$ 9,565,194.05
GENERAL MOTORS FINL CO	FIXED INCOME	9,710,000.00	$ 9,836,919.41
GENERAL MOTORS FINL CO	FIXED INCOME	130,000.00	$ 133,659.24
GENERAL MOTORS FINL CO	FIXED INCOME	110,000.00	$ 112,280.08
GENERAL MOTORS FINL CO	FIXED INCOME	840,000.00	$ 886,409.16
GENERAL MOTORS FINL CO	FIXED INCOME	200,000.00	$ 199,858.80
GEORGIA PACIFIC LLC	FIXED INCOME	6,510,000.00	$ 6,666,897.51
GIBRALTAR INDUSTRIES INC	FIXED INCOME	42,000.00	$ 42,210.00
GILEAD SCIENCES INC	FIXED INCOME	1,905,000.00	$ 2,166,181.22
GILEAD SCIENCES INC	FIXED INCOME	6,110,000.00	$ 6,947,699.33
GILEAD SCIENCES INC	FIXED INCOME	916,000.00	$ 996,771.05
GILEAD SCIENCES INC	FIXED INCOME	1,213,000.00	$ 1,379,305.94
GILEAD SCIENCES INC	FIXED INCOME	2,665,000.00	$ 2,729,194.52
GILEAD SCIENCES INC	FIXED INCOME	700,000.00	$ 787,520.30
GILEAD SCIENCES INC	FIXED INCOME	1,920,000.00	$ 2,079,102.72
GILEAD SCIENCES INC	FIXED INCOME	100,000.00	$ 109,001.50
GILEAD SCIENCES INC	FIXED INCOME	1,320,000.00	$ 1,436,394.96
GILEAD SCIENCES INC	FIXED INCOME	1,490,000.00	$ 1,694,283.47
GLAXOSMITHKLINE CAP INC	FIXED INCOME	1,770,000.00	$ 1,920,765.06
GLAXOSMITHKLINE CAPITAL	FIXED INCOME	4,625,000.00	$ 4,648,462.63
GLAXOSMITHKLINE CAPITAL	FIXED INCOME	1,360,000.00	$ 1,431,069.52
GLENCORE FINANCE CANADA	FIXED INCOME	6,225,000.00	$ 6,201,656.25
GLENCORE FINANCE CANADA	FIXED INCOME	80,000.00	$ 80,960.00
GLENCORE FINANCE CANADA	FIXED INCOME	3,290,000.00	$ 3,277,662.50
GLENCORE FUNDING LLC	FIXED INCOME	269,000.00	$ 258,576.25
GLENCORE FUNDING LLC	FIXED INCOME	2,880,000.00	$ 2,707,200.00
GLP CAPITAL LP / FIN II	FIXED INCOME	144,000.00	$ 150,300.00
GLP CAPITAL LP / FIN II	FIXED INCOME	115,000.00	$ 119,168.75
GLP CAPITAL LP / FIN II	FIXED INCOME	151,000.00	$ 155,530.00
GLP CAPITAL LP / FIN II	FIXED INCOME	2,810,000.00	$ 2,911,862.50

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GM FINANCIAL AUTOMOBILE LEASIN	FIXED INCOME	6,100,000.00	$ 6,132,954.64
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	3,340.94	$ 3,342.56
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	44,456.36	$ 44,477.92
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	19,788.58	$ 18,976.57
GMF FLOORPLAN OWNER REVOLVING	FIXED INCOME	8,750,000.00	$ 8,813,998.38
GNMA II POOL 003890	FIXED INCOME	21,682.99	$ 24,992.57
GNMA II POOL 004040	FIXED INCOME	513,801.98	$ 624,696.65
GNMA II POOL 004223	FIXED INCOME	213,683.62	$ 256,501.37
GNMA II POOL 004245	FIXED INCOME	2,217,655.23	$ 2,533,389.37
GNMA II POOL 004268	FIXED INCOME	308,738.88	$ 356,899.59
GNMA II POOL 004292	FIXED INCOME	127,276.54	$ 149,612.05
GNMA II POOL 004371	FIXED INCOME	45,027.45	$ 51,438.47
GNMA II POOL 004559	FIXED INCOME	1,367,365.01	$ 1,521,069.39
GNMA II POOL 004598	FIXED INCOME	71,846.30	$ 78,421.81
GNMA II POOL 004602	FIXED INCOME	270,511.55	$ 313,301.88
GNMA II POOL 004616	FIXED INCOME	753,357.34	$ 811,591.00
GNMA II POOL 004617	FIXED INCOME	87,891.62	$ 95,952.83
GNMA II POOL 004617	FIXED INCOME	536,958.47	$ 586,207.00
GNMA II POOL 004636	FIXED INCOME	70,122.06	$ 76,550.81
GNMA II POOL 004696	FIXED INCOME	4,820.99	$ 5,250.31
GNMA II POOL 004696	FIXED INCOME	708,969.28	$ 772,104.72
GNMA II POOL 004717	FIXED INCOME	203,762.49	$ 234,899.42
GNMA II POOL 004745	FIXED INCOME	14,371.24	$ 15,485.90
GNMA II POOL 004747	FIXED INCOME	789,653.98	$ 878,402.46
GNMA II POOL 004771	FIXED INCOME	174,121.06	$ 190,098.81
GNMA II POOL 004800	FIXED INCOME	74,277.64	$ 80,038.81
GNMA II POOL 004801	FIXED INCOME	29,553.47	$ 32,265.38
GNMA II POOL 004802	FIXED INCOME	255,824.88	$ 284,554.72
GNMA II POOL 004833	FIXED INCOME	139,444.67	$ 150,260.31
GNMA II POOL 004855	FIXED INCOME	24,766.68	$ 27,554.72
GNMA II POOL 004882	FIXED INCOME	2,001,578.24	$ 2,156,825.71
GNMA II POOL 004922	FIXED INCOME	1,503,213.54	$ 1,619,807.49
GNMA II POOL 004923	FIXED INCOME	97,201.66	$ 106,121.49
GNMA II POOL 004945	FIXED INCOME	26,830.10	$ 28,911.16
GNMA II POOL 004978	FIXED INCOME	748,328.57	$ 817,001.44
GNMA II POOL 004978	FIXED INCOME	4,892,917.54	$ 5,341,932.46
GNMA II POOL 004984	FIXED INCOME	243,283.09	$ 269,948.93
GNMA II POOL 004991	FIXED INCOME	479,010.12	$ 550,813.67
GNMA II POOL 005017	FIXED INCOME	579,205.53	$ 630,790.08
GNMA II POOL 005018	FIXED INCOME	87,910.69	$ 97,781.35
GNMA II POOL 005019	FIXED INCOME	17,534.55	$ 20,225.89
GNMA II POOL 005055	FIXED INCOME	732,051.48	$ 799,232.42
GNMA II POOL 005056	FIXED INCOME	11,573.00	$ 12,872.44
GNMA II POOL 005082	FIXED INCOME	590,139.76	$ 644,297.89
GNMA II POOL 005083	FIXED INCOME	229,304.30	$ 255,050.97
GNMA II POOL 005115	FIXED INCOME	473,221.98	$ 516,650.64

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GNMA II POOL 005115	FIXED INCOME	4,004,185.94	$ 4,371,659.21
GNMA II POOL 005116	FIXED INCOME	125,244.85	$ 139,307.61
GNMA II POOL 005140	FIXED INCOME	1,489,356.58	$ 1,626,039.15
GNMA II POOL 005156	FIXED INCOME	22,228.74	$ 25,391.16
GNMA II POOL 005175	FIXED INCOME	293,817.42	$ 320,782.12
GNMA II POOL 005189	FIXED INCOME	291,419.13	$ 339,308.47
GNMA II POOL 005203	FIXED INCOME	107,682.21	$ 115,911.70
GNMA II POOL 005204	FIXED INCOME	834,371.90	$ 910,945.60
GNMA II POOL 005258	FIXED INCOME	3,110,889.96	$ 3,313,791.82
GNMA II POOL 005260	FIXED INCOME	307,332.64	$ 335,538.06
GNMA II POOL 005280	FIXED INCOME	616,339.10	$ 663,285.35
GNMA II POOL 005281	FIXED INCOME	1,437,646.73	$ 1,569,585.75
GNMA II POOL 005305	FIXED INCOME	459,181.12	$ 494,005.22
GNMA II POOL 005309	FIXED INCOME	240,375.76	$ 276,702.83
GNMA II POOL 008131	FIXED INCOME	74,498.70	$ 76,823.95
GNMA II POOL 008162	FIXED INCOME	97,944.68	$ 101,098.90
GNMA II POOL 008218	FIXED INCOME	96,713.98	$ 99,491.01
GNMA II POOL 008228	FIXED INCOME	47,380.44	$ 48,772.65
GNMA II POOL 008259	FIXED INCOME	46,494.64	$ 47,862.47
GNMA II POOL 008280	FIXED INCOME	125,256.69	$ 128,968.05
GNMA II POOL 008395	FIXED INCOME	39,116.61	$ 40,476.19
GNMA II POOL 008399	FIXED INCOME	216,075.29	$ 222,625.75
GNMA II POOL 008408	FIXED INCOME	113,822.53	$ 117,217.59
GNMA II POOL 008421	FIXED INCOME	35,906.09	$ 36,984.59
GNMA II POOL 008445	FIXED INCOME	88,196.11	$ 90,846.22
GNMA II POOL 008447	FIXED INCOME	184,341.36	$ 189,999.62
GNMA II POOL 008449	FIXED INCOME	61,463.58	$ 63,835.80
GNMA II POOL 008456	FIXED INCOME	95,402.23	$ 98,402.45
GNMA II POOL 008466	FIXED INCOME	99,700.48	$ 102,713.85
GNMA II POOL 008482	FIXED INCOME	171,687.00	$ 177,072.39
GNMA II POOL 008484	FIXED INCOME	92,036.93	$ 94,812.39
GNMA II POOL 008502	FIXED INCOME	32,466.50	$ 33,511.68
GNMA II POOL 008503	FIXED INCOME	52,247.24	$ 53,900.16
GNMA II POOL 008547	FIXED INCOME	104,501.33	$ 107,860.14
GNMA II POOL 008565	FIXED INCOME	40,945.53	$ 42,286.51
GNMA II POOL 008567	FIXED INCOME	66,895.44	$ 70,099.85
GNMA II POOL 008580	FIXED INCOME	71,140.20	$ 73,710.22
GNMA II POOL 008595	FIXED INCOME	39,345.10	$ 40,805.04
GNMA II POOL 008599	FIXED INCOME	28,028.35	$ 29,237.80
GNMA II POOL 008608	FIXED INCOME	36,750.50	$ 38,141.83
GNMA II POOL 008611	FIXED INCOME	32,236.92	$ 33,768.23
GNMA II POOL 008619	FIXED INCOME	8,808.57	$ 9,092.89
GNMA II POOL 008621	FIXED INCOME	62,582.71	$ 64,752.62
GNMA II POOL 008623	FIXED INCOME	56,356.68	$ 59,090.27
GNMA II POOL 008624	FIXED INCOME	98,588.16	$ 103,213.12
GNMA II POOL 008628	FIXED INCOME	12,274.48	$ 12,677.96

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GNMA II POOL 008631	FIXED INCOME	86,733.47	$ 89,749.40
GNMA II POOL 008631	FIXED INCOME	139,839.10	$ 144,701.64
GNMA II POOL 008634	FIXED INCOME	18,127.76	$ 19,086.74
GNMA II POOL 008644	FIXED INCOME	32,859.21	$ 34,306.44
GNMA II POOL 008646	FIXED INCOME	11,324.57	$ 11,814.67
GNMA II POOL 008663	FIXED INCOME	114,438.61	$ 118,108.42
GNMA II POOL 008664	FIXED INCOME	14,490.71	$ 15,152.49
GNMA II POOL 008814	FIXED INCOME	102,718.58	$ 106,795.35
GNMA II POOL 008815	FIXED INCOME	52,193.69	$ 54,266.22
GNMA II POOL 008913	FIXED INCOME	2,752.44	$ 2,848.07
GNMA II POOL 080031	FIXED INCOME	70,743.72	$ 73,647.12
GNMA II POOL 080032	FIXED INCOME	61,587.93	$ 64,156.70
GNMA II POOL 080044	FIXED INCOME	49,529.43	$ 51,546.83
GNMA II POOL 080045	FIXED INCOME	17,943.74	$ 18,674.40
GNMA II POOL 080059	FIXED INCOME	178,493.25	$ 184,688.08
GNMA II POOL 080060	FIXED INCOME	207,142.35	$ 214,339.14
GNMA II POOL 080070	FIXED INCOME	42,099.37	$ 43,619.29
GNMA II POOL 080082	FIXED INCOME	49,756.10	$ 51,030.26
GNMA II POOL 080094	FIXED INCOME	25,021.98	$ 25,940.53
GNMA II POOL 080106	FIXED INCOME	25,199.88	$ 26,106.35
GNMA II POOL 080114	FIXED INCOME	9,932.73	$ 10,298.11
GNMA II POOL 080123	FIXED INCOME	38,569.92	$ 40,039.74
GNMA II POOL 080133	FIXED INCOME	18,204.47	$ 18,888.08
GNMA II POOL 080137	FIXED INCOME	38,856.82	$ 40,350.28
GNMA II POOL 080141	FIXED INCOME	61,202.48	$ 63,538.85
GNMA II POOL 080145	FIXED INCOME	8,633.81	$ 8,923.48
GNMA II POOL 080154	FIXED INCOME	127,604.09	$ 132,904.19
GNMA II POOL 080156	FIXED INCOME	16,559.04	$ 17,268.31
GNMA II POOL 080168	FIXED INCOME	47,532.31	$ 49,526.01
GNMA II POOL 080178	FIXED INCOME	53,653.64	$ 55,964.53
GNMA II POOL 080296	FIXED INCOME	209,048.08	$ 217,055.17
GNMA II POOL 080309	FIXED INCOME	124,763.27	$ 129,709.94
GNMA II POOL 080317	FIXED INCOME	25,716.34	$ 26,532.42
GNMA II POOL 080329	FIXED INCOME	74,367.75	$ 77,297.70
GNMA II POOL 080331	FIXED INCOME	42,530.46	$ 44,224.11
GNMA II POOL 080344	FIXED INCOME	58,299.64	$ 60,489.35
GNMA II POOL 080346	FIXED INCOME	90,263.04	$ 93,900.96
GNMA II POOL 080354	FIXED INCOME	26,361.13	$ 27,411.85
GNMA II POOL 080356	FIXED INCOME	5,357.48	$ 5,561.93
GNMA II POOL 080364	FIXED INCOME	45,675.20	$ 47,691.24
GNMA II POOL 080376	FIXED INCOME	22,333.07	$ 23,345.57
GNMA II POOL 080385	FIXED INCOME	125,477.25	$ 131,122.21
GNMA II POOL 080393	FIXED INCOME	33,376.22	$ 34,637.30
GNMA II POOL 080395	FIXED INCOME	102,265.70	$ 106,193.81
GNMA II POOL 080406	FIXED INCOME	16,688.74	$ 17,339.44
GNMA II POOL 080408	FIXED INCOME	177,571.27	$ 184,278.34

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL 080409	FIXED INCOME	150,992.99	$ 157,162.24
GNMA II POOL 080413	FIXED INCOME	33,819.09	$ 34,662.19
GNMA II POOL 080428	FIXED INCOME	316,051.64	$ 327,680.04
GNMA II POOL 080455	FIXED INCOME	54,143.66	$ 56,234.80
GNMA II POOL 080460	FIXED INCOME	105,378.50	$ 109,752.88
GNMA II POOL 080674	FIXED INCOME	36,949.90	$ 38,681.22
GNMA II POOL 080819	FIXED INCOME	269,069.05	$ 281,771.55
GNMA II POOL 782909	FIXED INCOME	165,636.75	$ 181,945.49
GNMA II POOL 782982	FIXED INCOME	110,224.58	$ 120,981.15
GNMA II POOL 783356	FIXED INCOME	556,493.18	$ 635,930.73
GNMA II POOL 783368	FIXED INCOME	1,580,509.06	$ 1,725,555.98
GNMA II POOL 783435	FIXED INCOME	18,051.45	$ 20,623.66
GNMA II POOL 783584	FIXED INCOME	519,798.13	$ 567,501.19
GNMA II POOL 783590	FIXED INCOME	843,981.32	$ 921,434.93
GNMA II POOL 783591	FIXED INCOME	493,038.20	$ 538,285.44
GNMA II POOL 783755	FIXED INCOME	1,620,417.98	$ 1,699,899.95
GNMA II POOL 783976	FIXED INCOME	1,842,677.11	$ 1,964,011.22
GNMA II POOL 784054	FIXED INCOME	11,691,348.52	$ 12,630,203.09
GNMA II POOL 893146	FIXED INCOME	2,641,934.39	$ 2,734,532.08
GNMA II POOL AI4166	FIXED INCOME	46,222.85	$ 49,954.15
GNMA II POOL AI4167	FIXED INCOME	132,355.50	$ 143,562.14
GNMA II POOL AJ2723	FIXED INCOME	102,879.14	$ 111,657.10
GNMA II POOL AJ4687	FIXED INCOME	57,395.70	$ 62,297.15
GNMA II POOL MA0088	FIXED INCOME	2,085,476.51	$ 2,222,790.81
GNMA II POOL MA0089	FIXED INCOME	1,326,800.15	$ 1,426,884.69
GNMA II POOL MA0090	FIXED INCOME	1,364,519.45	$ 1,490,106.14
GNMA II POOL MA0154	FIXED INCOME	2,034,185.92	$ 2,168,124.47
GNMA II POOL MA0155	FIXED INCOME	1,540,716.01	$ 1,656,623.67
GNMA II POOL MA0317	FIXED INCOME	700,177.71	$ 734,520.99
GNMA II POOL MA0391	FIXED INCOME	579,522.52	$ 607,947.19
GNMA II POOL MA0392	FIXED INCOME	1,541,141.10	$ 1,642,618.00
GNMA II POOL MA0461	FIXED INCOME	657,184.95	$ 689,419.09
GNMA II POOL MA0462	FIXED INCOME	280,747.18	$ 299,233.28
GNMA II POOL MA0534	FIXED INCOME	274,696.66	$ 292,784.36
GNMA II POOL MA0698	FIXED INCOME	1,270,685.36	$ 1,332,981.96
GNMA II POOL MA0699	FIXED INCOME	1,814,859.16	$ 1,934,362.06
GNMA II POOL MA0699	FIXED INCOME	279,882.56	$ 298,311.97
GNMA II POOL MA0782	FIXED INCOME	1,518,027.51	$ 1,592,452.69
GNMA II POOL MA0783	FIXED INCOME	1,283,119.94	$ 1,367,611.12
GNMA II POOL MA0852	FIXED INCOME	1,163,810.16	$ 1,240,445.46
GNMA II POOL MA0933	FIXED INCOME	745,777.44	$ 782,347.99
GNMA II POOL MA0934	FIXED INCOME	748,723.34	$ 798,026.52
GNMA II POOL MA0934	FIXED INCOME	203,334.69	$ 216,724.21
GNMA II POOL MA1012	FIXED INCOME	1,500,647.28	$ 1,599,172.79
GNMA II POOL MA1157	FIXED INCOME	1,683,786.75	$ 1,794,460.00
GNMA II POOL MA1158	FIXED INCOME	123,920.44	$ 133,167.47

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL MA1223	FIXED INCOME	947,104.56	$ 993,562.58
GNMA II POOL MA1224	FIXED INCOME	1,354,013.57	$ 1,442,845.69
GNMA II POOL MA1225	FIXED INCOME	1,928,992.60	$ 2,064,664.46
GNMA II POOL MA1225	FIXED INCOME	839,679.39	$ 898,736.57
GNMA II POOL MA1375	FIXED INCOME	1,082,838.61	$ 1,153,726.48
GNMA II POOL MA1376	FIXED INCOME	66,169,088.14	$ 70,693,961.32
GNMA II POOL MA1376	FIXED INCOME	2,230,633.07	$ 2,383,171.54
GNMA II POOL MA1601	FIXED INCOME	578,526.42	$ 618,795.91
GNMA II POOL MA1602	FIXED INCOME	1,084,174.25	$ 1,164,806.34
GNMA II POOL MA1676	FIXED INCOME	920,359.14	$ 965,507.24
GNMA II POOL MA1677	FIXED INCOME	1,137,388.52	$ 1,211,326.55
GNMA II POOL MA1679	FIXED INCOME	1,098,913.05	$ 1,180,782.69
GNMA II POOL MA1839	FIXED INCOME	271,696.87	$ 290,587.37
GNMA II POOL MA1840	FIXED INCOME	1,887,111.18	$ 2,027,649.33
GNMA II POOL MA1920	FIXED INCOME	812,588.00	$ 869,089.13
GNMA II POOL MA2074	FIXED INCOME	1,709,020.52	$ 1,827,715.69
GNMA II POOL MA2148	FIXED INCOME	750,559.69	$ 798,401.88
GNMA II POOL MA2224	FIXED INCOME	1,857,897.27	$ 1,986,895.46
GNMA II POOL MA2225	FIXED INCOME	1,536,302.16	$ 1,650,982.83
GNMA II POOL MA2303	FIXED INCOME	1,201,997.55	$ 1,276,409.11
GNMA II POOL MA2305	FIXED INCOME	1,335,217.38	$ 1,434,818.59
GNMA II POOL MA2305	FIXED INCOME	500,107.16	$ 537,412.90
GNMA II POOL MA2372	FIXED INCOME	1,366,205.15	$ 1,460,961.79
GNMA II POOL MA2373	FIXED INCOME	2,583,399.21	$ 2,776,025.98
GNMA II POOL MA2445	FIXED INCOME	1,328,080.44	$ 1,410,296.87
GNMA II POOL MA2446	FIXED INCOME	1,126,191.71	$ 1,204,273.49
GNMA II POOL MA2520	FIXED INCOME	1,215,919.34	$ 1,272,970.58
GNMA II POOL MA2600	FIXED INCOME	1,457,454.62	$ 1,525,838.76
GNMA II POOL MA2601	FIXED INCOME	529,315.05	$ 562,082.94
GNMA II POOL MA2602	FIXED INCOME	406,555.23	$ 434,753.39
GNMA II POOL MA2677	FIXED INCOME	1,886,676.36	$ 1,975,199.69
GNMA II POOL MA2679	FIXED INCOME	2,141,948.15	$ 2,290,455.33
GNMA II POOL MA2680	FIXED INCOME	275,102.60	$ 295,353.08
GNMA II POOL MA2753	FIXED INCOME	1,807,046.86	$ 1,891,833.95
GNMA II POOL MA2754	FIXED INCOME	2,223,599.81	$ 2,361,852.71
GNMA II POOL MA2756	FIXED INCOME	1,065,363.69	$ 1,143,732.95
GNMA II POOL MA2826	FIXED INCOME	2,199,234.98	$ 2,336,206.96
GNMA II POOL MA2828	FIXED INCOME	1,532,733.39	$ 1,645,922.93
GNMA II POOL MA2891	FIXED INCOME	1,598,847.90	$ 1,673,866.24
GNMA II POOL MA2892	FIXED INCOME	1,730,189.43	$ 1,838,332.93
GNMA II POOL MA2893	FIXED INCOME	3,932,732.94	$ 4,205,913.67
GNMA II POOL MA2894	FIXED INCOME	439,116.26	$ 471,237.75
GNMA II POOL MA2960	FIXED INCOME	1,359,847.28	$ 1,423,651.65
GNMA II POOL MA2961	FIXED INCOME	7,847,710.19	$ 8,338,800.12
GNMA II POOL MA2962	FIXED INCOME	36,367,765.22	$ 38,890,142.86
GNMA II POOL MA3033	FIXED INCOME	916,211.07	$ 959,199.92

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL MA3034	FIXED INCOME	1,546,662.96	$ 1,643,459.84
GNMA II POOL MA3035	FIXED INCOME	31,474,775.93	$ 33,657,175.83
GNMA II POOL MA3035	FIXED INCOME	1,557,999.36	$ 1,666,028.01
GNMA II POOL MA3105	FIXED INCOME	5,741,788.89	$ 6,101,925.03
GNMA II POOL MA3105	FIXED INCOME	12,857,243.47	$ 13,663,674.72
GNMA II POOL MA3106	FIXED INCOME	1,000,000.31	$ 1,069,367.07
GNMA II POOL MA3106	FIXED INCOME	3,832,712.58	$ 4,098,575.36
GNMA II POOL MA3107	FIXED INCOME	1,606,169.29	$ 1,723,998.85
GNMA II POOL MA3172	FIXED INCOME	988,332.27	$ 1,034,705.07
GNMA II POOL MA3174	FIXED INCOME	7,302,628.36	$ 7,811,035.08
GNMA II POOL MA3245	FIXED INCOME	1,717,967.50	$ 1,838,142.35
GNMA II POOL MA3309	FIXED INCOME	3,035,615.46	$ 3,178,047.30
GNMA II POOL MA3310	FIXED INCOME	2,020,595.84	$ 2,147,561.25
GNMA II POOL MA3311	FIXED INCOME	1,049,422.57	$ 1,123,037.73
GNMA II POOL MA3375	FIXED INCOME	1,354,962.87	$ 1,418,538.07
GNMA II POOL MA3376	FIXED INCOME	1,078,291.44	$ 1,146,074.86
GNMA II POOL MA3376	FIXED INCOME	34,516,827.86	$ 36,686,620.21
GNMA II POOL MA3377	FIXED INCOME	19,262,697.18	$ 20,614,129.30
GNMA II POOL MA3377	FIXED INCOME	2,144,808.30	$ 2,295,283.74
GNMA II POOL MA3455	FIXED INCOME	16,697,385.30	$ 17,858,950.10
GNMA II POOL MA3522	FIXED INCOME	9,181,281.70	$ 9,844,421.25
GNMA II POOL MA3597	FIXED INCOME	4,211,319.44	$ 4,477,499.46
GNMA II POOL MA3598	FIXED INCOME	2,665,043.73	$ 2,853,665.48
GNMA II POOL MA3599	FIXED INCOME	265,000.41	$ 284,517.90
GNMA II POOL MA3662	FIXED INCOME	1,297,061.22	$ 1,357,919.66
GNMA II POOL MA3663	FIXED INCOME	2,244,501.65	$ 2,386,426.23
GNMA II POOL MA3664	FIXED INCOME	2,538,297.69	$ 2,728,769.26
GNMA II POOL MA3735	FIXED INCOME	25,000,000.00	$ 26,173,006.25
GNMA II POOL MA3737	FIXED INCOME	7,700,000.00	$ 8,273,613.66
GNMA II TBA 30 YR 3	FIXED INCOME	11,010,000.00	$ 11,511,686.06
GNMA II TBA 30 YR 3	FIXED INCOME	3,112,000.00	$ 3,227,622.97
GNMA II TBA 30 YR 3	FIXED INCOME	(3,112,000.00)	$ (3,227,622.97)
GNMA II TBA 30 YR 3	FIXED INCOME	3,200,000.00	$ 3,339,312.48
GNMA II TBA 30 YR 3.5	FIXED INCOME	21,095,000.00	$ 22,389,541.08
GNMA II TBA 30 YR 3.5	FIXED INCOME	(12,600,000.00)	$ (13,373,226.72)
GNMA II TBA 30 YR 3.5	FIXED INCOME	8,900,000.00	$ 9,433,652.46
GNMA II TBA 30 YR 4	FIXED INCOME	3,000,000.00	$ 3,206,718.60
GNMA II TBA 30 YR 4	FIXED INCOME	13,000,000.00	$ 13,888,985.37
GNMA II TBA 30 YR 4	FIXED INCOME	(13,000,000.00)	$ (13,888,985.37)
GNMA II TBA 30 YR 4	FIXED INCOME	22,585,000.00	$ 24,151,834.38
GNMA II TBA 30 YR 4	FIXED INCOME	(22,585,000.00)	$ (24,151,834.38)
GNMA II TBA 30 YR 4.5	FIXED INCOME	1,928,000.00	$ 2,066,474.61
GNMA II TBA 30 YR 4.5	FIXED INCOME	(1,928,000.00)	$ (2,066,474.61)
GNMA POOL 152030	FIXED INCOME	1,602.89	$ 1,611.16
GNMA POOL 167937	FIXED INCOME	470.99	$ 480.54
GNMA POOL 175313	FIXED INCOME	5,677.52	$ 6,094.77

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 204715	FIXED INCOME	1,421.48	$ 1,438.53
GNMA POOL 205207	FIXED INCOME	1,638.13	$ 1,646.25
GNMA POOL 217787	FIXED INCOME	503.99	$ 506.93
GNMA POOL 272800	FIXED INCOME	598.03	$ 601.49
GNMA POOL 274232	FIXED INCOME	1,311.99	$ 1,319.51
GNMA POOL 280307	FIXED INCOME	169.32	$ 170.12
GNMA POOL 289738	FIXED INCOME	19,794.07	$ 19,873.39
GNMA POOL 292618	FIXED INCOME	444.25	$ 453.90
GNMA POOL 294439	FIXED INCOME	37,581.65	$ 39,362.61
GNMA POOL 299079	FIXED INCOME	27,504.26	$ 27,936.98
GNMA POOL 299091	FIXED INCOME	57,771.94	$ 62,144.92
GNMA POOL 299092	FIXED INCOME	35,847.24	$ 37,246.51
GNMA POOL 299095	FIXED INCOME	39,593.47	$ 41,928.89
GNMA POOL 301591	FIXED INCOME	7,507.29	$ 8,178.36
GNMA POOL 310064	FIXED INCOME	20,802.36	$ 21,605.27
GNMA POOL 312014	FIXED INCOME	601.72	$ 608.58
GNMA POOL 314457	FIXED INCOME	2,017.24	$ 2,022.57
GNMA POOL 314843	FIXED INCOME	5,840.98	$ 5,863.04
GNMA POOL 325146	FIXED INCOME	3,609.33	$ 3,692.53
GNMA POOL 325576	FIXED INCOME	968.44	$ 971.79
GNMA POOL 329821	FIXED INCOME	1,733.20	$ 1,890.50
GNMA POOL 334045	FIXED INCOME	5,022.60	$ 5,041.64
GNMA POOL 336156	FIXED INCOME	457.15	$ 473.86
GNMA POOL 338597	FIXED INCOME	6,957.90	$ 7,578.08
GNMA POOL 352129	FIXED INCOME	320.71	$ 329.88
GNMA POOL 366866	FIXED INCOME	2,138.39	$ 2,184.31
GNMA POOL 389622	FIXED INCOME	387.74	$ 389.65
GNMA POOL 392624	FIXED INCOME	2,235.77	$ 2,246.74
GNMA POOL 392766	FIXED INCOME	279.58	$ 280.95
GNMA POOL 395617	FIXED INCOME	9,729.19	$ 9,947.23
GNMA POOL 401198	FIXED INCOME	1,932.75	$ 2,023.75
GNMA POOL 402905	FIXED INCOME	3,477.73	$ 3,565.99
GNMA POOL 403946	FIXED INCOME	2,019.69	$ 2,304.83
GNMA POOL 403954	FIXED INCOME	1,051.56	$ 1,200.81
GNMA POOL 415026	FIXED INCOME	8,166.68	$ 9,072.92
GNMA POOL 416596	FIXED INCOME	5,774.90	$ 5,793.59
GNMA POOL 417115	FIXED INCOME	816.36	$ 826.22
GNMA POOL 417226	FIXED INCOME	2,389.46	$ 2,639.95
GNMA POOL 419146	FIXED INCOME	39,557.54	$ 45,129.39
GNMA POOL 424174	FIXED INCOME	5,218.08	$ 5,318.12
GNMA POOL 425621	FIXED INCOME	2,365.81	$ 2,389.41
GNMA POOL 425825	FIXED INCOME	5,781.23	$ 6,464.41
GNMA POOL 425832	FIXED INCOME	10,381.62	$ 11,360.60
GNMA POOL 430642	FIXED INCOME	3,610.47	$ 3,624.30
GNMA POOL 433566	FIXED INCOME	5,639.54	$ 6,356.21
GNMA POOL 433726	FIXED INCOME	1,821.67	$ 2,021.62

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 433911	FIXED INCOME	12,289.63	$ 14,020.68
GNMA POOL 433942	FIXED INCOME	8,369.98	$ 9,548.93
GNMA POOL 433969	FIXED INCOME	8,343.01	$ 9,518.16
GNMA POOL 433980	FIXED INCOME	34,082.16	$ 37,749.34
GNMA POOL 433997	FIXED INCOME	11,060.97	$ 12,257.07
GNMA POOL 434052	FIXED INCOME	2,879.70	$ 2,991.97
GNMA POOL 436080	FIXED INCOME	16,421.23	$ 16,801.46
GNMA POOL 442669	FIXED INCOME	19,726.31	$ 21,382.06
GNMA POOL 442929	FIXED INCOME	9,569.12	$ 10,916.97
GNMA POOL 446648	FIXED INCOME	6,406.53	$ 7,288.21
GNMA POOL 447094	FIXED INCOME	375.57	$ 382.36
GNMA POOL 449219	FIXED INCOME	5,119.75	$ 5,625.75
GNMA POOL 449539	FIXED INCOME	12,275.58	$ 14,179.12
GNMA POOL 449826	FIXED INCOME	1,224.14	$ 1,228.83
GNMA POOL 455483	FIXED INCOME	817.95	$ 837.74
GNMA POOL 456306	FIXED INCOME	117.15	$ 120.28
GNMA POOL 458497	FIXED INCOME	12,351.41	$ 14,091.16
GNMA POOL 458892	FIXED INCOME	354.21	$ 355.41
GNMA POOL 458918	FIXED INCOME	1,326.60	$ 1,370.70
GNMA POOL 460912	FIXED INCOME	33,815.01	$ 38,621.03
GNMA POOL 462037	FIXED INCOME	3,733.20	$ 3,815.85
GNMA POOL 464065	FIXED INCOME	8,081.82	$ 8,992.76
GNMA POOL 464190	FIXED INCOME	24,349.22	$ 24,621.60
GNMA POOL 464199	FIXED INCOME	10,231.59	$ 10,442.51
GNMA POOL 464693	FIXED INCOME	5,267.52	$ 5,859.04
GNMA POOL 464853	FIXED INCOME	10,800.50	$ 12,321.80
GNMA POOL 468064	FIXED INCOME	3,516.30	$ 3,544.12
GNMA POOL 468238	FIXED INCOME	61,703.93	$ 70,395.19
GNMA POOL 471050	FIXED INCOME	1,721.71	$ 1,752.94
GNMA POOL 471796	FIXED INCOME	2,309.10	$ 2,317.08
GNMA POOL 472811	FIXED INCOME	8,867.63	$ 8,901.58
GNMA POOL 473479	FIXED INCOME	4,947.51	$ 4,966.29
GNMA POOL 478713	FIXED INCOME	13,106.44	$ 14,982.73
GNMA POOL 480738	FIXED INCOME	16,552.34	$ 17,488.02
GNMA POOL 481526	FIXED INCOME	71,677.00	$ 80,357.62
GNMA POOL 483775	FIXED INCOME	35,236.98	$ 37,697.44
GNMA POOL 484429	FIXED INCOME	9,235.47	$ 10,536.33
GNMA POOL 486470	FIXED INCOME	14,095.14	$ 16,129.87
GNMA POOL 486516	FIXED INCOME	35,514.05	$ 41,831.98
GNMA POOL 486622	FIXED INCOME	4,730.28	$ 4,782.47
GNMA POOL 486670	FIXED INCOME	1,105,415.87	$ 1,266,462.23
GNMA POOL 487946	FIXED INCOME	48,719.24	$ 55,581.55
GNMA POOL 487993	FIXED INCOME	15,121.25	$ 15,304.52
GNMA POOL 490576	FIXED INCOME	28,552.36	$ 32,574.08
GNMA POOL 493134	FIXED INCOME	3,925.16	$ 4,291.92
GNMA POOL 499973	FIXED INCOME	939.28	$ 1,077.36

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 542741	FIXED INCOME	26,835.42	$ 30,579.49
GNMA POOL 549588	FIXED INCOME	5,055.37	$ 5,900.86
GNMA POOL 551119	FIXED INCOME	1,994.15	$ 2,271.70
GNMA POOL 561961	FIXED INCOME	19,621.27	$ 22,080.22
GNMA POOL 562007	FIXED INCOME	1,895.80	$ 1,902.28
GNMA POOL 562971	FIXED INCOME	2,525.50	$ 2,900.24
GNMA POOL 567909	FIXED INCOME	126,373.89	$ 143,446.66
GNMA POOL 569567	FIXED INCOME	27,367.19	$ 32,379.65
GNMA POOL 580867	FIXED INCOME	31,620.86	$ 36,330.26
GNMA POOL 591851	FIXED INCOME	265,181.42	$ 305,304.70
GNMA POOL 591924	FIXED INCOME	169,965.78	$ 195,605.90
GNMA POOL 591931	FIXED INCOME	153,810.22	$ 177,066.64
GNMA POOL 594054	FIXED INCOME	139,460.69	$ 160,471.99
GNMA POOL 595198	FIXED INCOME	154,159.19	$ 177,350.23
GNMA POOL 603266	FIXED INCOME	159,791.40	$ 183,106.10
GNMA POOL 605594	FIXED INCOME	1,123,672.88	$ 1,286,575.25
GNMA POOL 605698	FIXED INCOME	1,145,175.13	$ 1,309,632.99
GNMA POOL 607639	FIXED INCOME	164,187.02	$ 188,865.78
GNMA POOL 613049	FIXED INCOME	106,456.00	$ 121,621.10
GNMA POOL 614602	FIXED INCOME	103,251.57	$ 116,006.57
GNMA POOL 620494	FIXED INCOME	151,941.88	$ 168,593.95
GNMA POOL 620527	FIXED INCOME	150,040.74	$ 172,465.86
GNMA POOL 628079	FIXED INCOME	153,133.90	$ 175,988.75
GNMA POOL 633240	FIXED INCOME	158,445.69	$ 178,021.97
GNMA POOL 633690	FIXED INCOME	820,522.25	$ 926,373.66
GNMA POOL 663792	FIXED INCOME	33,236.11	$ 36,994.58
GNMA POOL 666087	FIXED INCOME	117,327.86	$ 131,668.18
GNMA POOL 668409	FIXED INCOME	10,219.09	$ 11,374.71
GNMA POOL 673230	FIXED INCOME	42,628.07	$ 53,320.74
GNMA POOL 686780	FIXED INCOME	57,476.91	$ 64,577.83
GNMA POOL 694485	FIXED INCOME	69,668.00	$ 79,481.04
GNMA POOL 697562	FIXED INCOME	155,001.12	$ 193,788.92
GNMA POOL 698654	FIXED INCOME	15,605.51	$ 18,522.86
GNMA POOL 699129	FIXED INCOME	16,048.16	$ 19,080.14
GNMA POOL 723615	FIXED INCOME	1,185,227.88	$ 1,322,377.25
GNMA POOL 728627	FIXED INCOME	223,003.76	$ 245,876.01
GNMA POOL 732087	FIXED INCOME	48,806.02	$ 53,872.33
GNMA POOL 736878	FIXED INCOME	442,091.06	$ 487,053.16
GNMA POOL 738423	FIXED INCOME	332,274.06	$ 372,119.81
GNMA POOL 745793	FIXED INCOME	812,051.63	$ 896,141.28
GNMA POOL 759138	FIXED INCOME	1,113,510.78	$ 1,200,170.03
GNMA POOL 762838	FIXED INCOME	855,715.76	$ 920,421.78
GNMA POOL 763854	FIXED INCOME	1,284,515.37	$ 1,345,674.11
GNMA POOL 764428	FIXED INCOME	613,877.83	$ 687,231.23
GNMA POOL 770491	FIXED INCOME	6,999,834.01	$ 7,522,490.20
GNMA POOL 780047	FIXED INCOME	3,060.86	$ 3,122.49

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GNMA POOL 780081	FIXED INCOME	19,761.39	$ 21,466.98
GNMA POOL 780082	FIXED INCOME	8,272.30	$ 8,927.06
GNMA POOL 780127	FIXED INCOME	4,802.10	$ 5,163.69
GNMA POOL 780186	FIXED INCOME	107,090.35	$ 124,140.90
GNMA POOL 780378	FIXED INCOME	2,839.31	$ 2,855.43
GNMA POOL 780488	FIXED INCOME	10,713.09	$ 11,944.84
GNMA POOL 780554	FIXED INCOME	6,783.03	$ 7,354.70
GNMA POOL 780573	FIXED INCOME	7,861.54	$ 8,180.13
GNMA POOL 780582	FIXED INCOME	28,614.33	$ 31,420.06
GNMA POOL 780601	FIXED INCOME	43,899.51	$ 52,077.59
GNMA POOL 780713	FIXED INCOME	50,935.97	$ 57,274.08
GNMA POOL 780783	FIXED INCOME	5,574.86	$ 5,625.98
GNMA POOL 780804	FIXED INCOME	32,786.26	$ 35,550.32
GNMA POOL 780818	FIXED INCOME	22,952.25	$ 24,803.01
GNMA POOL 780904	FIXED INCOME	8,846.91	$ 9,161.32
GNMA POOL 780914	FIXED INCOME	1,943.77	$ 2,234.20
GNMA POOL 780991	FIXED INCOME	38,904.28	$ 44,065.19
GNMA POOL 781001	FIXED INCOME	90,678.24	$ 111,655.37
GNMA POOL 781171	FIXED INCOME	147,399.92	$ 165,754.46
GNMA POOL 781321	FIXED INCOME	267,966.07	$ 312,699.80
GNMA POOL 781330	FIXED INCOME	19,865.92	$ 23,257.29
GNMA POOL 781340	FIXED INCOME	13,690.84	$ 16,351.95
GNMA POOL 781548	FIXED INCOME	7,247.75	$ 9,066.35
GNMA POOL 781804	FIXED INCOME	366,484.63	$ 430,266.34
GNMA POOL 781847	FIXED INCOME	293,588.39	$ 343,775.34
GNMA POOL 781902	FIXED INCOME	303,481.59	$ 346,908.05
GNMA POOL 782557	FIXED INCOME	2,565,784.60	$ 2,902,620.52
GNMA POOL 782619	FIXED INCOME	1,729,799.16	$ 1,937,645.10
GNMA POOL 782696	FIXED INCOME	355,973.63	$ 400,359.49
GNMA POOL 782958	FIXED INCOME	833,061.05	$ 930,156.45
GNMA POOL 783289	FIXED INCOME	79,864.27	$ 88,134.20
GNMA POOL 783571	FIXED INCOME	738,277.43	$ 833,068.55
GNMA POOL 783609	FIXED INCOME	1,619,557.73	$ 1,787,258.71
GNMA POOL 783610	FIXED INCOME	1,077,642.03	$ 1,189,227.75
GNMA POOL AB0935	FIXED INCOME	1,473,214.20	$ 1,540,322.60
GNMA POOL AB5980	FIXED INCOME	6,073,423.05	$ 6,700,386.03
GNMA POOL AD9016	FIXED INCOME	675,952.23	$ 707,110.17
GNMA POOL AE7028	FIXED INCOME	717,586.58	$ 764,305.79
GOAL CAPITAL FUNDING TRUST	FIXED INCOME	3,803,913.33	$ 3,772,811.39
GOLDEN CREDIT CARD TRUST	FIXED INCOME	6,160,000.00	$ 6,124,060.10
GOLDMAN SACHS CAPITAL II	FIXED INCOME	432,000.00	$ 323,533.44
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,645,000.00	$ 1,700,418.41
GOLDMAN SACHS GROUP INC	FIXED INCOME	100,000.00	$ 107,749.50
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,900,000.00	$ 3,316,469.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,400,000.00	$ 1,429,043.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,800,000.00	$ 2,870,607.60

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GOLDMAN SACHS GROUP INC	FIXED INCOME	1,455,000.00	$ 1,495,024.14
GOLDMAN SACHS GROUP INC	FIXED INCOME	4,975,000.00	$ 5,105,195.75
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,820,000.00	$ 3,273,907.20
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,952,000.00	$ 2,054,481.95
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,725,000.00	$ 3,811,252.38
GOLDMAN SACHS GROUP INC	FIXED INCOME	680,000.00	$ 709,417.48
GOLDMAN SACHS GROUP INC	FIXED INCOME	6,875,000.00	$ 7,106,611.88
GOLDMAN SACHS GROUP INC	FIXED INCOME	435,000.00	$ 479,493.54
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,100,000.00	$ 2,170,746.90
GOLDMAN SACHS GROUP INC	FIXED INCOME	4,410,000.00	$ 4,641,529.41
GOLDMAN SACHS GROUP INC	FIXED INCOME	625,000.00	$ 657,813.13
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,810,000.00	$ 2,875,945.08
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,900,000.00	$ 4,317,245.40
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,470,000.00	$ 3,516,636.80
GOLDMAN SACHS GROUP INC	FIXED INCOME	828,000.00	$ 849,668.76
GOLDMAN SACHS GROUP INC	FIXED INCOME	5,085,000.00	$ 5,202,743.18
GOLDMAN SACHS GROUP INC	FIXED INCOME	407,000.00	$ 416,551.48
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,775,000.00	$ 3,942,500.53
GOLDMAN SACHS GROUP INC	FIXED INCOME	795,000.00	$ 880,053.87
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,150,000.00	$ 2,316,614.25
GOLDMAN SACHS GROUP INC	FIXED INCOME	730,000.00	$ 832,955.55
GOLDMAN SACHS GROUP INC	FIXED INCOME	420,000.00	$ 518,084.28
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,420,000.00	$ 4,425,835.68
GOLDMAN SACHS GROUP INC	FIXED INCOME	620,000.00	$ 699,658.84
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,500,000.00	$ 2,622,395.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	370,000.00	$ 374,972.80
GOLDMAN SACHS GROUP INC	FIXED INCOME	860,000.00	$ 911,867.46
GOLDMAN SACHS GROUP INC	FIXED INCOME	140,000.00	$ 149,669.80
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,110,000.00	$ 1,223,535.24
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,120,000.00	$ 1,157,731.68
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,390,000.00	$ 1,450,132.79
GOODMAN FUNDING PTY LTD	FIXED INCOME	300,000.00	$ 347,587.80
GOODMAN FUNDING PTY LTD	FIXED INCOME	700,000.00	$ 813,225.70
GOODYEAR TIRE + RUBBER	FIXED INCOME	790,000.00	$ 815,675.00
GOODYEAR TIRE + RUBBER	FIXED INCOME	470,000.00	$ 478,812.50
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	7,861,759.02	$ 8,409,018.42
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	251,272.08	$ 63,005.72
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,337,109.03	$ 1,485,134.62
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	758,876.18	$ 757,664.18
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,333,353.98	$ 1,327,322.42
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,300,647.62	$ 1,291,626.85
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	130,000.00	$ 123,621.95
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	277,000.00	$ 283,280.61
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	114,000.00	$ 108,418.32
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,812,207.52	$ 4,810,114.69
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	439,935.35	$ 429,120.86

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GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	772,675.77	$ 820,412.37
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,954,384.11	$ 2,988,538.27
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,359,280.33	$ 4,306,829.03
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,868,132.01	$ 1,854,747.97
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,927,874.71	$ 3,881,658.94
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	449,804.63	$ 52,082.47
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,500,000.00	$ 2,877,375.75
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,024,348.14	$ 1,018,846.26
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,387,543.40	$ 268,616.89
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	822,182.67	$ 128,482.32
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,587,534.04	$ 182,254.15
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	25,676,190.12	$ 1,250,230.18
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	14,773,795.33	$ 588,372.31
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,147,292.36	$ 154,647.55
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,048,123.12	$ 147,494.97
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	858,839.38	$ 178,432.38
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,825,729.27	$ 191,808.29
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,321,581.33	$ 1,332,828.12
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,073,204.83	$ 265,984.72
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,124,567.92	$ 235,852.93
GRAPHIC PACKAGING INTL	FIXED INCOME	162,000.00	$ 169,390.44
GREEN TREE AGENCY ADVANCE FUND	FIXED INCOME	10,000,000.00	$ 9,993,300.00
GREEN TREE AGENCY ADVANCE FUND	FIXED INCOME	4,420,000.00	$ 4,416,817.60
GREENPOINT HOME EQUITY LOAN TR	FIXED INCOME	39.26	$ 36.59
GREENPOINT HOME EQUITY LOAN TR	FIXED INCOME	522.44	$ 486.93
GREENPOINT MANUFACTURED HOUSIN	FIXED INCOME	425,000.00	$ 374,167.41
GREENPOINT MANUFACTURED HOUSIN	FIXED INCOME	250,000.00	$ 220,201.78
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	3,234,637.85	$ 338,090.17
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	3,601,143.90	$ 287,872.92
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	264,321.87	$ 198,339.65
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	2,162,834.28	$ 1,731,565.34
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	85,228.16	$ 72,989.44
GROUP 1 AUTOMOTIVE INC	FIXED INCOME	483,000.00	$ 475,755.00
GS MORTGAGE SECURITIES CORP.	FIXED INCOME	3,239,591.27	$ 276,589.50
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,890,000.00	$ 2,872,856.52
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,642,000.00	$ 2,834,782.51
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	26,429,196.02	$ 27,079,002.73
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,883,161.61	$ 2,886,687.43
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	6,890,780.48	$ 7,060,202.03
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	4,505,000.00	$ 4,659,680.08
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	56,161,541.10	$ 3,425,938.25
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,150,000.00	$ 2,334,138.26
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	3,600,000.00	$ 4,022,272.08
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,184,300.00	$ 2,440,513.58
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,313,112.24	$ 67,617.93
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	190,000.00	$ 172,844.27

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GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,650,000.00	$ 1,644,654.99
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	490,000.00	$ 560,314.07
GSAA HOME EQUITY TRUST	FIXED INCOME	624,964.58	$ 553,487.01
GSAMP TRUST	FIXED INCOME	387,218.15	$ 203,296.81
GSAMP TRUST	FIXED INCOME	7,782.48	$ 7,698.88
GSCCRE COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,300,000.00	$ 5,114,591.16
GSMPS MORTGAGE LOAN TRUST	FIXED INCOME	1,172,648.29	$ 989,257.71
GSR MORTGAGE LOAN TRUST	FIXED INCOME	682,662.93	$ 645,386.12
GSR MORTGAGE LOAN TRUST	FIXED INCOME	114,839.97	$ 115,290.96
GSR MORTGAGE LOAN TRUST	FIXED INCOME	255,174.09	$ 248,028.76
GSR MORTGAGE LOAN TRUST	FIXED INCOME	386,733.68	$ 396,693.43
GTE CORP	FIXED INCOME	350,000.00	$ 451,927.00
HALLIBURTON CO	FIXED INCOME	-	$ -
HALLIBURTON CO	FIXED INCOME	240,000.00	$ 263,971.92
HALLIBURTON CO	FIXED INCOME	1,530,000.00	$ 1,598,006.97
HALLIBURTON CO	FIXED INCOME	230,000.00	$ 249,055.96
HANESBRANDS INC	FIXED INCOME	138,000.00	$ 138,345.00
HANESBRANDS INC	FIXED INCOME	138,000.00	$ 138,496.80
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	1,055,898.95	$ 1,042,628.41
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	266,052.94	$ 178,542.22
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	529,637.36	$ 140,340.92
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	17,331,086.11	$ 1,554,135.68
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	4,004,273.27	$ 285,589.57
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	4,098,801.46	$ 297,722.18
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	4,863,040.69	$ 352,183.84
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	10,403,238.82	$ 1,031,511.30
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	1,794,120.07	$ 1,308,998.08
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	44,727.27	$ 1,442.13
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	9,209,224.16	$ 1,266,097.03
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	1,075.26	$ 972.35
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	116,671.66	$ 111,425.22
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	14,307.80	$ 12,938.41
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	7,828,373.08	$ 6,533,546.08
HARLEY DAVIDSON INC	FIXED INCOME	1,159,000.00	$ 1,294,970.40
HARRIS CORPORATION	FIXED INCOME	260,000.00	$ 263,533.66
HARRIS CORPORATION	FIXED INCOME	811,000.00	$ 919,865.40
HARRIS CORPORATION	FIXED INCOME	1,020,000.00	$ 1,119,733.56
HARRIS CORPORATION	FIXED INCOME	3,170,000.00	$ 3,186,138.47
HARRIS CORPORATION	FIXED INCOME	540,000.00	$ 612,487.44
HARTFORD FINL SVCS GRP	FIXED INCOME	448,000.00	$ 447,494.66
HCA INC	FIXED INCOME	8,800,000.00	$ 9,108,000.00
HCA INC	FIXED INCOME	756,000.00	$ 790,020.00
HCA INC	FIXED INCOME	460,000.00	$ 471,500.00
HCA INC	FIXED INCOME	150,000.00	$ 165,937.50
HCA INC	FIXED INCOME	873,000.00	$ 894,825.00
HCA INC	FIXED INCOME	69,000.00	$ 71,630.63

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HCA INC	FIXED INCOME	110,000.00	$ 117,700.00
HCA INC	FIXED INCOME	4,570,000.00	$ 4,864,193.75
HCP INC	FIXED INCOME	2,050,000.00	$ 2,103,675.15
HCP INC	FIXED INCOME	1,875,000.00	$ 1,890,031.88
HD SUPPLY INC	FIXED INCOME	1,150,000.00	$ 1,196,000.00
HD SUPPLY INC	FIXED INCOME	847,000.00	$ 884,056.25
HD SUPPLY INC	FIXED INCOME	212,000.00	$ 220,480.00
HEALTH NET INC	FIXED INCOME	3,700,000.00	$ 3,806,375.00
HEALTHSOUTH CORP	FIXED INCOME	174,000.00	$ 174,696.00
HEALTHSOUTH CORP	FIXED INCOME	130,000.00	$ 128,700.00
HEINEKEN NV	FIXED INCOME	2,000,000.00	$ 2,140,566.00
HERTZ CORP	FIXED INCOME	28,000.00	$ 28,910.00
HERTZ CORP	FIXED INCOME	56,000.00	$ 57,680.00
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	1,760,000.00	$ 1,759,153.44
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	7,150,000.00	$ 7,250,251.58
HILTON USA TRUST	FIXED INCOME	3,400,000.00	$ 3,414,517.32
HILTON WORLDWIDE FIN LLC	FIXED INCOME	470,000.00	$ 486,450.00
HILTON WORLDWIDE FIN LLC	FIXED INCOME	2,210,000.00	$ 2,287,350.00
HOLMES MASTER ISSUER PLC	FIXED INCOME	1,860,000.00	$ 1,898,046.30
HOLOGIC INC	FIXED INCOME	147,000.00	$ 153,615.00
HOME DEPOT INC	FIXED INCOME	455,000.00	$ 521,630.66
HOME DEPOT INC	FIXED INCOME	470,000.00	$ 544,628.48
HOMEBANC MORTGAGE TRUST	FIXED INCOME	3,360,293.61	$ 3,141,925.60
HP ENTERPRISE CO	FIXED INCOME	7,675,000.00	$ 8,011,019.18
HP ENTERPRISE CO	FIXED INCOME	1,195,000.00	$ 1,189,785.02
HP ENTERPRISE CO	FIXED INCOME	5,075,000.00	$ 5,431,092.45
HP ENTERPRISE CO	FIXED INCOME	8,615,500.00	$ 9,220,015.17
HP ENTERPRISE CO	FIXED INCOME	1,745,000.00	$ 1,821,397.85
HP ENTERPRISE CO	FIXED INCOME	1,530,000.00	$ 1,566,811.80
HP INC	FIXED INCOME	812,000.00	$ 857,722.10
HP INC	FIXED INCOME	7,641,000.00	$ 8,114,596.82
HSBC CAPITAL FUNDING USD	FIXED INCOME	400,000.00	$ 575,400.00
HSBC FINANCE CORP	FIXED INCOME	5,245,000.00	$ 5,877,043.48
HSBC HOLDINGS PLC	FIXED INCOME	3,589,000.00	$ 3,667,850.33
HSBC HOLDINGS PLC	FIXED INCOME	13,417,000.00	$ 16,109,121.05
HSBC HOLDINGS PLC	FIXED INCOME	3,465,000.00	$ 4,165,352.73
HSBC HOLDINGS PLC	FIXED INCOME	2,275,000.00	$ 2,510,244.10
HSBC HOLDINGS PLC	FIXED INCOME	4,200,000.00	$ 4,238,316.60
HSBC HOLDINGS PLC	FIXED INCOME	1,275,000.00	$ 1,348,406.85
HSBC HOLDINGS PLC	FIXED INCOME	4,400,000.00	$ 4,533,865.60
HSBC HOLDINGS PLC	FIXED INCOME	9,395,000.00	$ 9,665,726.32
HSBC HOLDINGS PLC	FIXED INCOME	1,235,000.00	$ 1,304,802.20
HSBC HOLDINGS PLC	FIXED INCOME	1,350,000.00	$ 1,365,908.40
HSBC HOLDINGS PLC	FIXED INCOME	1,650,000.00	$ 1,744,997.10
HSBC HOLDINGS PLC	FIXED INCOME	3,000,000.00	$ 3,091,272.00
HSBC HOLDINGS PLC	FIXED INCOME	2,040,000.00	$ 2,058,610.92

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HSBC HOLDINGS PLC	FIXED INCOME	4,530,000.00	$ 4,660,536.48
HSBC USA INC	FIXED INCOME	2,135,000.00	$ 2,134,295.45
HSI ASSET SECURITIZATION CORPO	FIXED INCOME	1,044,143.08	$ 996,280.08
HUGHES SATELITE SYSTEMS	FIXED INCOME	554,000.00	$ 598,320.00
HUMANA INC	FIXED INCOME	1,470,000.00	$ 1,627,794.21
HUMANA INC	FIXED INCOME	330,000.00	$ 343,002.99
HUMANA INC	FIXED INCOME	260,000.00	$ 266,962.54
HUNTINGTON INGALLS INDUS	FIXED INCOME	279,000.00	$ 295,042.50
HUNTSMAN INTERNATIONAL L	FIXED INCOME	194,000.00	$ 192,060.00
HYATT HOTEL PORTFOLIO TRUST	FIXED INCOME	3,550,000.00	$ 3,487,695.73
HYUNDAI CAPITAL AMERICA	FIXED INCOME	1,830,000.00	$ 1,892,880.63
HYUNDAI CAPITAL AMERICA	FIXED INCOME	665,000.00	$ 674,288.06
HYUNDAI CAPITAL AMERICA	FIXED INCOME	245,000.00	$ 250,444.64
HYUNDAI CAPITAL AMERICA	FIXED INCOME	510,000.00	$ 513,239.01
IBM CORP	FIXED INCOME	9,080,000.00	$ 9,625,562.72
IBM CORP	FIXED INCOME	1,240,000.00	$ 1,314,504.16
ICAHN ENTERPRISES/FIN	FIXED INCOME	1,380,000.00	$ 1,348,950.00
IHS INC	FIXED INCOME	248,000.00	$ 256,060.00
ILFC E CAPITAL TRUST II	FIXED INCOME	910,000.00	$ 718,900.00
ILLINOIS ST	FIXED INCOME	8,125,000.00	$ 7,808,693.75
ILLINOIS ST	FIXED INCOME	9,850,000.00	$ 10,091,522.00
ILLINOIS ST	FIXED INCOME	6,825,000.00	$ 7,191,570.75
ILLINOIS ST	FIXED INCOME	1,280,000.00	$ 1,386,048.00
IMPAC CMB TRUST	FIXED INCOME	3,291,579.39	$ 3,014,657.83
IMPERIAL BRANDS FINANCE	FIXED INCOME	200,000.00	$ 313,383.64
IMPERIAL BRANDS FINANCE	FIXED INCOME	7,600,000.00	$ 8,227,220.40
IMPERIAL BRANDS FINANCE	FIXED INCOME	11,346,000.00	$ 11,973,399.76
IMPERIAL BRANDS FINANCE	FIXED INCOME	2,170,000.00	$ 2,188,818.24
IMPERIAL BRANDS FINANCE	FIXED INCOME	4,775,000.00	$ 4,816,408.80
IMPERIAL BRANDS FINANCE	FIXED INCOME	4,095,000.00	$ 4,130,511.84
IMPERIAL BRANDS FINANCE	FIXED INCOME	740,000.00	$ 746,417.28
IMS HEALTH INC	FIXED INCOME	184,000.00	$ 187,220.00
IND + COMM BK CHINA/NY	FIXED INCOME	400,000.00	$ 415,615.20
INDIANA MICHIGAN POWER	FIXED INCOME	4,045,000.00	$ 4,218,680.17
INDIANAPOLIS PWR + LIGHT	FIXED INCOME	1,817,000.00	$ 1,871,023.04
INDYMAC INDA MORTGAGE LOAN TRU	FIXED INCOME	880,617.27	$ 817,416.95
INDYMAC INDA MORTGAGE LOAN TRU	FIXED INCOME	1,702,402.60	$ 1,566,746.31
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	348,838.99	$ 196,436.50
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	3,390,319.77	$ 268,174.29
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	1,279,012.65	$ 1,068,359.78
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	53,223.74	$ 43,288.49
INFOR US INC	FIXED INCOME	47,000.00	$ 49,232.50
ING BANK NV	FIXED INCOME	5,275,000.00	$ 5,348,322.50
ING BANK NV	FIXED INCOME	3,985,000.00	$ 4,007,602.92
ING BANK NV	FIXED INCOME	4,735,000.00	$ 4,816,773.45
ING BANK NV	FIXED INCOME	835,000.00	$ 916,343.20

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ING BANK NV	FIXED INCOME	2,940,000.00	$ 3,226,405.98
INTEL CORP	FIXED INCOME	3,200,000.00	$ 3,461,926.40
INTEL CORP	FIXED INCOME	1,350,000.00	$ 1,499,463.90
INTEL CORP	FIXED INCOME	350,000.00	$ 407,704.15
INTEL CORP	FIXED INCOME	400,000.00	$ 444,285.60
INTELSAT JACKSON HLDG	FIXED INCOME	1,290,000.00	$ 890,100.00
INTELSAT JACKSON HLDG	FIXED INCOME	1,060,000.00	$ 673,100.00
INTER AMERICAN DEVEL BK	FIXED INCOME	4,000,000.00	$ 5,586,964.00
INTERCONTINENTALEXCHANGE	FIXED INCOME	700,000.00	$ 758,844.87
INTERNATIONAL PAPER CO	FIXED INCOME	2,495,000.00	$ 2,691,531.15
INTERNATIONAL PAPER CO	FIXED INCOME	1,495,000.00	$ 1,965,646.93
INTERVAL ACQUISITION COR	FIXED INCOME	470,000.00	$ 471,175.00
INTESA SANPAOLO SPA	FIXED INCOME	1,600,000.00	$ 1,644,483.20
INTESA SANPAOLO SPA	FIXED INCOME	1,500,000.00	$ 1,505,611.50
INTESA SANPAOLO SPA	FIXED INCOME	3,635,000.00	$ 3,868,865.00
INTESA SANPAOLO SPA	FIXED INCOME	900,000.00	$ 823,947.30
INTESA SANPAOLO SPA	FIXED INCOME	5,870,000.00	$ 6,022,614.13
INTESA SANPAOLO SPA	FIXED INCOME	4,560,000.00	$ 4,174,666.32
INTL LEASE FINANCE CORP	FIXED INCOME	2,600,000.00	$ 2,613,000.00
INTL LEASE FINANCE CORP	FIXED INCOME	8,000,000.00	$ 8,783,520.00
INTL LEASE FINANCE CORP	FIXED INCOME	1,200,000.00	$ 1,221,984.00
INTL LEASE FINANCE CORP	FIXED INCOME	35,000.00	$ 36,050.00
INTL LEASE FINANCE CORP	FIXED INCOME	273,000.00	$ 322,773.36
INTL LEASE FINANCE CORP	FIXED INCOME	203,000.00	$ 247,152.50
INTL LEASE FINANCE CORP	FIXED INCOME	2,650,000.00	$ 2,909,541.00
INTL LEASE FINANCE CORP	FIXED INCOME	3,260,000.00	$ 3,276,300.00
INVITATION HOMES TRUST	FIXED INCOME	6,385,376.48	$ 6,346,924.38
IRON MOUNTAIN INC	FIXED INCOME	270,000.00	$ 282,487.50
JABIL CIRCUIT INC	FIXED INCOME	1,725,000.00	$ 1,733,625.00
JAPAN FIN ORG MUNICIPAL	FIXED INCOME	2,700,000.00	$ 2,967,480.90
JAPAN TREASURY DISC BILL	FIXED INCOME	1,640,000,000.00	$ 15,985,835.66
JEFFERIES GROUP LLC	FIXED INCOME	2,844,000.00	$ 3,159,231.80
JERSEY CENTRAL PWR + LT	FIXED INCOME	2,483,000.00	$ 2,653,179.85
JOHN DEERE CAPITAL CORP	FIXED INCOME	3,320,000.00	$ 3,490,249.60
JOHN DEERE CAPITAL CORP	FIXED INCOME	4,155,000.00	$ 4,242,342.26
JOHN DEERE CAPITAL CORP	FIXED INCOME	600,000.00	$ 644,865.00
JOHN DEERE CAPITAL CORP	FIXED INCOME	1,130,000.00	$ 1,161,242.24
JOHN DEERE CAPITAL CORP	FIXED INCOME	360,000.00	$ 362,777.40
JOHNSON + JOHNSON	FIXED INCOME	215,000.00	$ 242,088.28
JOHNSON + JOHNSON	FIXED INCOME	245,000.00	$ 270,676.49
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,933,748.00	$ 2,886,217.18
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,291,059.74	$ 5,409,514.93
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,643,316.52	$ 4,725,423.36
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	8,110,216.61	$ 8,318,181.22
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,100,000.00	$ 2,264,164.98
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,450,000.00	$ 2,721,034.68

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JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,100,000.00	$ 2,330,221.53
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,567,974.65	$ 4,608,405.34
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	3,647,466.37	$ 3,702,888.89
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,301,862.98	$ 5,504,469.96
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	4,800,000.00	$ 4,766,860.32
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,300,000.00	$ 2,298,559.74
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	5,770,240.10	$ 5,746,088.18
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	110,402.77	$ 110,533.80
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,470,000.00	$ 2,577,812.78
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,360,000.00	$ 1,383,403.83
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	3,990,557.45	$ 4,287,185.56
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,370,000.00	$ 2,362,767.23
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	125,000.00	$ 143,939.56
JP MORGAN MORTGAGE TRUST	FIXED INCOME	4,940,000.00	$ 5,083,788.58
JP MORGAN MORTGAGE TRUST	FIXED INCOME	2,460,037.26	$ 2,488,848.72
JP MORGAN MORTGAGE TRUST	FIXED INCOME	1,875,000.00	$ 1,934,901.56
JP MORGAN MORTGAGE TRUST	FIXED INCOME	946,892.99	$ 928,269.97
JP MORGAN REREMIC	FIXED INCOME	1,934,450.61	$ 1,960,374.96
JP MORGAN REREMIC	FIXED INCOME	1,112,957.03	$ 1,099,872.88
JPM CHASE CAPITAL XXIII	FIXED INCOME	462,000.00	$ 341,926.20
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	15,200,000.00	$ 16,320,955.92
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	2,477,011.70	$ 2,479,485.99
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	38,541,826.65	$ 2,737,502.61
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	450,000.00	$ 482,411.88
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	250,000.00	$ 280,773.95
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	8,240,000.00	$ 9,061,966.37
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	5,450,000.00	$ 5,996,487.85
JPMORGAN CHASE + CO	FIXED INCOME	3,400,000.00	$ 3,667,100.60
JPMORGAN CHASE + CO	FIXED INCOME	40,000.00	$ 44,964.60
JPMORGAN CHASE + CO	FIXED INCOME	6,200,000.00	$ 6,200,000.00
JPMORGAN CHASE + CO	FIXED INCOME	1,050,000.00	$ 1,070,505.45
JPMORGAN CHASE + CO	FIXED INCOME	1,300,000.00	$ 1,301,418.30
JPMORGAN CHASE + CO	FIXED INCOME	11,575,000.00	$ 11,927,250.40
JPMORGAN CHASE + CO	FIXED INCOME	2,335,000.00	$ 2,373,431.77
JPMORGAN CHASE + CO	FIXED INCOME	2,780,000.00	$ 2,795,392.86
JPMORGAN CHASE + CO	FIXED INCOME	70,000.00	$ 72,130.24
JPMORGAN CHASE + CO	FIXED INCOME	2,667,000.00	$ 2,876,516.85
JPMORGAN CHASE + CO	FIXED INCOME	2,098,000.00	$ 2,219,753.23
JPMORGAN CHASE + CO	FIXED INCOME	6,000,000.00	$ 6,208,944.00
JPMORGAN CHASE + CO	FIXED INCOME	640,000.00	$ 646,508.80
JPMORGAN CHASE + CO	FIXED INCOME	5,600,000.00	$ 6,160,756.00
JPMORGAN CHASE + CO	FIXED INCOME	4,040,000.00	$ 4,077,640.68
JPMORGAN CHASE + CO	FIXED INCOME	838,000.00	$ 844,621.88
JPMORGAN CHASE + CO	FIXED INCOME	2,650,000.00	$ 2,662,876.35
JPMORGAN CHASE + CO	FIXED INCOME	7,830,000.00	$ 8,106,688.71
JPMORGAN CHASE + CO	FIXED INCOME	5,925,000.00	$ 6,277,638.23

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JPMORGAN CHASE + CO	FIXED INCOME	7,195,000.00	$ 7,293,952.84
JPMORGAN CHASE + CO	FIXED INCOME	1,450,000.00	$ 1,516,569.50
JPMORGAN CHASE + CO	FIXED INCOME	650,000.00	$ 709,333.30
JPMORGAN CHASE + CO	FIXED INCOME	270,000.00	$ 297,036.45
JPMORGAN CHASE + CO	FIXED INCOME	260,000.00	$ 289,339.70
JPMORGAN CHASE + CO	FIXED INCOME	770,000.00	$ 785,037.33
JPMORGAN CHASE + CO	FIXED INCOME	680,000.00	$ 704,029.16
JPMORGAN CHASE + CO	FIXED INCOME	1,940,000.00	$ 2,130,077.32
KBC BANK NV	FIXED INCOME	11,000,000.00	$ 11,632,500.00
KBC BANK NV	FIXED INCOME	3,200,000.00	$ 3,384,000.00
KERR MCGEE CORP	FIXED INCOME	2,110,000.00	$ 2,439,636.86
KEYCORP	FIXED INCOME	11,600,000.00	$ 11,997,729.20
KEYCORP	FIXED INCOME	595,000.00	$ 615,400.77
KFW	FIXED INCOME	27,300,000.00	$ 27,465,383.40
KFW	FIXED INCOME	3,146,000.00	$ 3,196,458.69
KILROY REALTY LP	FIXED INCOME	1,925,000.00	$ 2,018,412.55
KILROY REALTY LP	FIXED INCOME	2,575,000.00	$ 2,780,127.08
KILROY REALTY LP	FIXED INCOME	1,475,000.00	$ 1,699,686.75
KINDER MORGAN ENER PART	FIXED INCOME	913,000.00	$ 976,899.04
KINDER MORGAN ENER PART	FIXED INCOME	3,887,000.00	$ 3,797,074.26
KINDER MORGAN ENER PART	FIXED INCOME	3,600,000.00	$ 4,028,853.60
KINDER MORGAN ENER PART	FIXED INCOME	700,000.00	$ 690,706.80
KINDER MORGAN ENER PART	FIXED INCOME	5,000,000.00	$ 4,997,845.00
KINDER MORGAN ENER PART	FIXED INCOME	3,141,000.00	$ 3,053,658.21
KINDER MORGAN ENER PART	FIXED INCOME	1,729,000.00	$ 1,557,714.89
KINDER MORGAN ENER PART	FIXED INCOME	5,746,000.00	$ 5,440,295.56
KINDER MORGAN ENER PART	FIXED INCOME	540,000.00	$ 532,830.96
KINDER MORGAN ENER PART	FIXED INCOME	1,732,000.00	$ 1,909,897.18
KINDER MORGAN ENER PART	FIXED INCOME	1,950,000.00	$ 2,086,476.60
KINDER MORGAN ENER PART	FIXED INCOME	658,000.00	$ 696,820.03
KINDER MORGAN ENER PART	FIXED INCOME	2,485,000.00	$ 2,486,185.35
KINDER MORGAN ENER PART	FIXED INCOME	200,000.00	$ 201,026.60
KINDER MORGAN INC/DELAWA	FIXED INCOME	12,945,000.00	$ 13,254,644.40
KINDER MORGAN INC/DELAWA	FIXED INCOME	17,975,000.00	$ 18,264,002.05
KINDER MORGAN INC/DELAWA	FIXED INCOME	4,825,000.00	$ 4,875,392.30
KINDER MORGAN INC/DELAWA	FIXED INCOME	2,025,000.00	$ 1,979,235.00
KINDER MORGAN INC/DELAWA	FIXED INCOME	1,930,000.00	$ 1,961,030.54
KINDER MORGAN INC/DELAWA	FIXED INCOME	1,325,000.00	$ 1,486,789.13
KINETICS CONCEPT/KCI USA	FIXED INCOME	57,000.00	$ 60,597.84
KINGDOM OF SPAIN	FIXED INCOME	3,750,000.00	$ 3,894,787.50
KKR GROUP FIN CO II	FIXED INCOME	160,000.00	$ 166,734.72
KLA TENCOR CORP	FIXED INCOME	11,100,000.00	$ 12,108,701.40
KLA TENCOR CORP	FIXED INCOME	52,000.00	$ 56,725.45
KRAFT HEINZ FOODS CO	FIXED INCOME	700,000.00	$ 828,910.60
KRAFT HEINZ FOODS CO	FIXED INCOME	1,300,000.00	$ 1,316,338.40
KRAFT HEINZ FOODS CO	FIXED INCOME	1,300,000.00	$ 1,304,368.00

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KRAFT HEINZ FOODS CO	FIXED INCOME	800,000.00	$ 830,752.80
KRAFT HEINZ FOODS CO	FIXED INCOME	4,625,000.00	$ 5,028,660.75
KRAFT HEINZ FOODS CO	FIXED INCOME	3,050,000.00	$ 3,167,245.05
KRAFT HEINZ FOODS CO	FIXED INCOME	2,330,000.00	$ 2,464,026.26
KRAFT HEINZ FOODS CO	FIXED INCOME	2,775,000.00	$ 2,934,623.55
KRAFT HEINZ FOODS CO	FIXED INCOME	560,000.00	$ 663,128.48
KRAFT HEINZ FOODS CO	FIXED INCOME	295,000.00	$ 297,412.51
KRAFT HEINZ FOODS CO	FIXED INCOME	-	$ -
KRAFT HEINZ FOODS CO	FIXED INCOME	1,080,000.00	$ 1,148,599.44
KRAFT HEINZ FOODS CO	FIXED INCOME	1,482,000.00	$ 1,669,634.54
KRAFT HEINZ FOODS CO	FIXED INCOME	750,000.00	$ 860,190.75
KRAFT HEINZ FOODS CO	FIXED INCOME	470,000.00	$ 511,020.66
KRAFT HEINZ FOODS CO	FIXED INCOME	360,000.00	$ 426,296.88
KROGER CO/THE	FIXED INCOME	100,000.00	$ 100,618.50
KROGER CO/THE	FIXED INCOME	3,485,000.00	$ 3,555,804.75
KROGER CO/THE	FIXED INCOME	190,000.00	$ 218,715.08
KROGER CO/THE	FIXED INCOME	410,000.00	$ 570,897.12
KROGER CO/THE	FIXED INCOME	80,000.00	$ 84,643.04
L 3 COMMUNICATIONS CORP	FIXED INCOME	3,769,000.00	$ 3,965,511.89
L 3 COMMUNICATIONS CORP	FIXED INCOME	2,341,000.00	$ 2,560,098.87
L BRANDS INC	FIXED INCOME	250,000.00	$ 253,125.00
L BRANDS INC	FIXED INCOME	640,000.00	$ 689,600.00
LABORATORY CORP OF AMER	FIXED INCOME	2,577,000.00	$ 2,674,799.73
LAFARGE SA	FIXED INCOME	9,340,000.00	$ 9,351,441.50
LAM RESEARCH CORP	FIXED INCOME	209,000.00	$ 215,851.23
LAM RESEARCH CORP	FIXED INCOME	143,000.00	$ 146,395.39
LAM RESEARCH CORP	FIXED INCOME	248,000.00	$ 261,089.44
LAREDO PETROLEUM INC	FIXED INCOME	162,000.00	$ 162,405.00
LAREDO PETROLEUM INC	FIXED INCOME	773,000.00	$ 722,755.00
LAREDO PETROLEUM INC	FIXED INCOME	268,000.00	$ 254,600.00
LB UBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,596,255.79	$ 1,597,463.52
LEEK FINANCE PLC	FIXED INCOME	2,457,928.00	$ 2,617,990.73
LEHMAN BROS CAP TR VII	FIXED INCOME	610,000.00	$ 61.00
LEHMAN BROS CAP TR VII	FIXED INCOME	950,000.00	$ 95.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	4,009.00	$ 260.59
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	1,603.00	$ 108.20
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	4,009.00	$ 255.77
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	42,283.00	$ 2,697.66
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	6,800,000.00	$ 680.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	7,850,000.00	$ 785.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	580,000.00	$ 58.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	1,010,000.00	$ 69,488.00
LEHMAN BRTH HLD	FIXED INCOME	270,000.00	$ 27.00
LEHMAN BRTH HLD	FIXED INCOME	20,000.00	$ 2.00
LEHMAN BRTH HLD	FIXED INCOME	90,000.00	$ 9.00
LEHMAN XS TRUST	FIXED INCOME	1,079,960.99	$ 707,553.18

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LEVEL 3 FINANCING INC	FIXED INCOME	493,000.00	$ 497,930.00
LEVEL 3 FINANCING INC	FIXED INCOME	249,000.00	$ 251,335.62
LEVEL 3 FINANCING INC	FIXED INCOME	330,000.00	$ 327,525.00
LIBERTY MUTUAL GROUP INC	FIXED INCOME	5,525,000.00	$ 5,868,859.43
LIBERTY MUTUAL GROUP INC	FIXED INCOME	2,060,000.00	$ 2,276,446.26
LIBERTY PROPERTY LP	FIXED INCOME	2,050,000.00	$ 2,089,163.20
LIFE TECHNOLOGIES CORP	FIXED INCOME	3,493,000.00	$ 3,941,969.26
LIFEPOINT HEALTH INC	FIXED INCOME	323,000.00	$ 336,727.50
LIMEROCK CLO	FIXED INCOME	57,721.30	$ 57,510.16
LLOYDS BANK PLC	FIXED INCOME	2,900,000.00	$ 2,979,793.50
LLOYDS BANK PLC	FIXED INCOME	13,600,000.00	$ 13,837,184.00
LLOYDS BANK PLC	FIXED INCOME	3,325,000.00	$ 3,343,719.75
LLOYDS BANKING GROUP PLC	FIXED INCOME	7,475,000.00	$ 7,583,252.95
LLOYDS BANKING GROUP PLC	FIXED INCOME	4,100,000.00	$ 4,151,713.30
LLOYDS BANKING GROUP PLC	FIXED INCOME	2,550,000.00	$ 2,582,163.15
LLOYDS BANKING GROUP PLC	FIXED INCOME	1,421,000.00	$ 1,438,923.07
LLOYDS BANKING GROUP PLC	FIXED INCOME	1,320,000.00	$ 1,339,116.24
LOCKHEED MARTIN CORP	FIXED INCOME	2,500,000.00	$ 2,556,507.50
LOCKHEED MARTIN CORP	FIXED INCOME	1,005,000.00	$ 1,018,820.76
LOCKHEED MARTIN CORP	FIXED INCOME	3,050,000.00	$ 3,595,251.55
LOCKHEED MARTIN CORP	FIXED INCOME	200,000.00	$ 217,250.40
LOCKHEED MARTIN CORP	FIXED INCOME	814,000.00	$ 908,597.38
LOCKHEED MARTIN CORP	FIXED INCOME	70,000.00	$ 73,778.95
LOCKHEED MARTIN CORP	FIXED INCOME	1,560,000.00	$ 1,694,553.12
LOCKHEED MARTIN CORP	FIXED INCOME	260,000.00	$ 290,215.38
LOCKHEED MARTIN CORP	FIXED INCOME	140,000.00	$ 147,557.90
LONE STAR PORTFOLIO TRUST	FIXED INCOME	3,262,059.61	$ 3,317,420.35
LONG BEACH MORTGAGE LOAN TRUST	FIXED INCOME	888,969.93	$ 879,080.94
LOS ANGELES CA UNIF SCH DIST	FIXED INCOME	5,700,000.00	$ 8,213,415.00
LOWE S COS INC	FIXED INCOME	115,000.00	$ 127,934.86
LOWE S COS INC	FIXED INCOME	391,000.00	$ 402,019.55
LOWE S COS INC	FIXED INCOME	400,000.00	$ 407,401.60
LUMINENT MORTGAGE TRUST	FIXED INCOME	165,539.47	$ 27,644.99
LUMINENT MORTGAGE TRUST	FIXED INCOME	3,687,576.42	$ 2,919,955.02
LVMH MOET HENNESSY VUITT	FIXED INCOME	2,325,000.00	$ 2,337,875.85
LYB INTL FINANCE BV	FIXED INCOME	3,100,000.00	$ 3,277,797.40
LYB INTL FINANCE BV	FIXED INCOME	468,000.00	$ 494,841.67
LYONDELLBASELL IND NV	FIXED INCOME	1,010,000.00	$ 1,093,207.84
MACYS RETAIL HLDGS INC	FIXED INCOME	1,150,000.00	$ 1,263,728.10
MACYS RETAIL HLDGS INC	FIXED INCOME	2,410,000.00	$ 2,588,646.07
MACYS RETAIL HLDGS INC	FIXED INCOME	5,150,000.00	$ 5,510,422.75
MACYS RETAIL HLDGS INC	FIXED INCOME	7,740,000.00	$ 8,339,130.18
MACYS RETAIL HLDGS INC	FIXED INCOME	4,595,000.00	$ 5,312,100.30
MACYS RETAIL HLDGS INC	FIXED INCOME	174,000.00	$ 154,143.47
MALLINCKRODT FIN/SB	FIXED INCOME	140,000.00	$ 130,375.00
MALLINCKRODT FIN/SB	FIXED INCOME	430,000.00	$ 414,950.00

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MALLINCKRODT FIN/SB	FIXED INCOME	60,000.00	$ 53,527.20
MARATHON OIL CORP	FIXED INCOME	739,000.00	$ 678,941.47
MARATHON OIL CORP	FIXED INCOME	2,000,000.00	$ 1,741,082.00
MARATHON PETROLEUM CORP	FIXED INCOME	1,095,000.00	$ 933,736.07
MARATHON PETROLEUM CORP	FIXED INCOME	5,297,000.00	$ 5,475,794.94
MARATHON PETROLEUM CORP	FIXED INCOME	2,000,000.00	$ 1,705,454.00
MARATHON PETROLEUM CORP	FIXED INCOME	1,396,000.00	$ 1,190,406.89
MARRIOTT INTERNATIONAL	FIXED INCOME	16,000,000.00	$ 16,629,728.00
MARRIOTT INTERNATIONAL	FIXED INCOME	2,018,000.00	$ 2,086,095.39
MARRIOTT INTERNATIONAL	FIXED INCOME	6,800,000.00	$ 6,840,868.00
MARSH + MCLENNAN COS INC	FIXED INCOME	57,000.00	$ 59,229.38
MARSH + MCLENNAN COS INC	FIXED INCOME	175,000.00	$ 184,564.28
MASCO CORP	FIXED INCOME	550,000.00	$ 614,971.50
MASSACHUSETTS ST SCH BLDG AUTH	FIXED INCOME	1,010,000.00	$ 1,188,052.90
MASTERCARD INC	FIXED INCOME	1,010,000.00	$ 1,094,443.07
MASTR ADJUSTABLE RATE MORTGAGE	FIXED INCOME	184,904.16	$ 176,531.66
MASTR ALTERNATIVE LOANS TRUST	FIXED INCOME	2,671,492.78	$ 2,798,604.81
MASTR ALTERNATIVE LOANS TRUST	FIXED INCOME	1,303,170.61	$ 1,385,251.46
MASTR ASSET BACKED SECURITIES	FIXED INCOME	8,941,695.38	$ 7,589,521.47
MASTR ASSET BACKED SECURITIES	FIXED INCOME	3,941,081.47	$ 3,269,324.92
MATCH GROUP INC	FIXED INCOME	257,000.00	$ 267,280.00
MCDONALD S CORP	FIXED INCOME	365,000.00	$ 407,388.91
MCDONALD S CORP	FIXED INCOME	15,000.00	$ 15,660.05
MCDONALD S CORP	FIXED INCOME	120,000.00	$ 135,365.28
MCDONALD S CORP	FIXED INCOME	160,000.00	$ 172,871.04
MCDONALD S CORP	FIXED INCOME	180,000.00	$ 210,470.40
MCDONALD S CORP	FIXED INCOME	810,000.00	$ 866,204.28
MCDONALD S CORP	FIXED INCOME	1,200,000.00	$ 1,296,532.80
MCKESSON CORP	FIXED INCOME	7,815,000.00	$ 7,990,392.05
MDC HOLDINGS INC	FIXED INCOME	6,100,000.00	$ 6,039,000.00
MDC PARTNERS INC	FIXED INCOME	708,000.00	$ 702,690.00
MEDNAX INC	FIXED INCOME	308,000.00	$ 311,850.00
MEDTRONIC INC	FIXED INCOME	1,089,000.00	$ 1,271,885.57
MEDTRONIC INC	FIXED INCOME	1,483,000.00	$ 1,743,846.35
MEDTRONIC INC	FIXED INCOME	3,325,000.00	$ 3,548,336.93
MEDTRONIC INC	FIXED INCOME	1,925,000.00	$ 1,996,442.53
MEDTRONIC INC	FIXED INCOME	1,380,000.00	$ 1,622,729.58
MEDTRONIC INC	FIXED INCOME	1,000,000.00	$ 1,131,140.00
MEDTRONIC INC	FIXED INCOME	220,000.00	$ 233,208.58
MEDTRONIC INC	FIXED INCOME	2,940,000.00	$ 3,204,967.50
MERCK + CO INC	FIXED INCOME	1,080,000.00	$ 1,129,268.52
MERITAGE HOMES CORP	FIXED INCOME	236,000.00	$ 254,880.00
MERITAGE HOMES CORP	FIXED INCOME	143,000.00	$ 143,715.00
MERRILL LYNCH MORTGAGE TRUST	FIXED INCOME	3,377,478.85	$ 3,462,131.98
MET SAINT LOUIS MO SWR DIST WS	FIXED INCOME	1,005,000.00	$ 1,194,130.95
METLIFE INC	FIXED INCOME	917,000.00	$ 985,833.69

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METLIFE INC	FIXED INCOME	2,205,000.00	$ 2,172,163.14
METLIFE INC	FIXED INCOME	1,625,000.00	$ 1,746,979.00
METLIFE INC	FIXED INCOME	615,000.00	$ 605,841.42
METLIFE INC	FIXED INCOME	1,350,000.00	$ 1,492,264.35
METLIFE INC	FIXED INCOME	1,720,000.00	$ 1,836,134.40
METLIFE INC	FIXED INCOME	600,000.00	$ 670,002.60
MGM GROWTH/MGM FINANCE	FIXED INCOME	106,000.00	$ 112,095.00
MGM RESORTS INTL	FIXED INCOME	1,400,000.00	$ 1,442,000.00
MGM RESORTS INTL	FIXED INCOME	42,000.00	$ 45,885.00
MGM RESORTS INTL	FIXED INCOME	832,000.00	$ 877,760.00
MGM RESORTS INTL	FIXED INCOME	114,000.00	$ 123,975.00
MICRON TECHNOLOGY INC	FIXED INCOME	190,000.00	$ 161,500.00
MICRON TECHNOLOGY INC	FIXED INCOME	340,000.00	$ 283,050.00
MICROSEMI CORP	FIXED INCOME	200,000.00	$ 220,000.00
MICROSOFT CORP	FIXED INCOME	530,000.00	$ 548,372.45
MICROSOFT CORP	FIXED INCOME	2,860,000.00	$ 2,989,108.98
MID STATE TRUST	FIXED INCOME	1,840,856.57	$ 1,953,801.77
MILL CITY MORTGAGE TRUST	FIXED INCOME	5,000,000.00	$ 4,540,999.00
MIRANT MID ATLANTIC TRST	FIXED INCOME	974,294.41	$ 920,708.22
MITSUBISHI UFJ FIN GRP	FIXED INCOME	1,350,000.00	$ 1,472,831.10
MIZUHO BANK LTD	FIXED INCOME	300,000.00	$ 298,763.40
MIZUHO BANK LTD	FIXED INCOME	2,950,000.00	$ 2,975,936.40
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	2,474,849.11	$ 2,487,628.74
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	3,232,005.44	$ 3,266,307.36
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	4,214,759.80	$ 4,338,096.32
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	4,054,295.28	$ 4,059,473.02
ML CFC COMMERCIAL MORTGAGE TRU	FIXED INCOME	235,589.67	$ 236,935.43
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	2,184,207.87	$ 2,109,017.39
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	104,009.90	$ 100,429.40
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	328.43	$ 306.93
MOLINA HEALTHCARE INC	FIXED INCOME	181,000.00	$ 180,547.50
MOLSON COORS BREWING CO	FIXED INCOME	3,892,000.00	$ 4,361,947.32
MOLSON COORS BREWING CO	FIXED INCOME	938,000.00	$ 942,010.89
MOLSON COORS BREWING CO	FIXED INCOME	1,275,000.00	$ 1,278,876.00
MOLSON COORS BREWING CO	FIXED INCOME	1,800,000.00	$ 1,798,225.20
MOLSON COORS BREWING CO	FIXED INCOME	240,000.00	$ 241,026.24
MOLSON COORS BREWING CO	FIXED INCOME	320,000.00	$ 319,684.48
MOLSON COORS BREWING CO	FIXED INCOME	180,000.00	$ 190,986.30
MONDELEZ INTERNATIONAL	FIXED INCOME	2,420,000.00	$ 2,646,671.72
MONSANTO CO	FIXED INCOME	731,000.00	$ 753,045.50
MONSANTO CO	FIXED INCOME	876,000.00	$ 858,963.55
MORGAN STANLEY	FIXED INCOME	2,765,000.00	$ 2,892,513.51
MORGAN STANLEY	FIXED INCOME	200,000.00	$ 201,931.40
MORGAN STANLEY	FIXED INCOME	4,425,000.00	$ 4,736,595.23
MORGAN STANLEY	FIXED INCOME	8,625,000.00	$ 9,024,975.75
MORGAN STANLEY	FIXED INCOME	3,190,000.00	$ 3,579,546.85

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MORGAN STANLEY	FIXED INCOME	7,095,000.00	$ 7,169,256.27
MORGAN STANLEY	FIXED INCOME	4,425,000.00	$ 4,795,695.53
MORGAN STANLEY	FIXED INCOME	600,000.00	$ 642,473.40
MORGAN STANLEY	FIXED INCOME	2,391,000.00	$ 2,404,523.50
MORGAN STANLEY	FIXED INCOME	875,000.00	$ 889,427.88
MORGAN STANLEY	FIXED INCOME	948,000.00	$ 958,712.40
MORGAN STANLEY	FIXED INCOME	4,370,000.00	$ 4,477,532.59
MORGAN STANLEY	FIXED INCOME	1,321,000.00	$ 1,402,357.75
MORGAN STANLEY	FIXED INCOME	585,000.00	$ 591,119.10
MORGAN STANLEY	FIXED INCOME	2,210,000.00	$ 2,264,808.00
MORGAN STANLEY	FIXED INCOME	6,745,000.00	$ 7,219,962.67
MORGAN STANLEY	FIXED INCOME	2,445,000.00	$ 2,589,682.88
MORGAN STANLEY	FIXED INCOME	854,000.00	$ 862,937.96
MORGAN STANLEY	FIXED INCOME	3,545,000.00	$ 3,565,050.52
MORGAN STANLEY	FIXED INCOME	850,000.00	$ 850,316.20
MORGAN STANLEY	FIXED INCOME	4,430,000.00	$ 4,801,114.39
MORGAN STANLEY	FIXED INCOME	250,000.00	$ 256,200.00
MORGAN STANLEY BAML TRUST	FIXED INCOME	15,300,000.00	$ 16,526,002.77
MORGAN STANLEY BAML TRUST	FIXED INCOME	6,600,000.00	$ 7,198,908.42
MORGAN STANLEY BAML TRUST	FIXED INCOME	165,000.00	$ 172,724.49
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	800,000.00	$ 805,750.08
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	1,272,143.48	$ 1,273,061.71
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	1,400,000.00	$ 1,570,204.58
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	2,138,664.27	$ 2,171,090.27
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	4,426,525.02	$ 4,542,708.02
MORGAN STANLEY CAPITAL INC	FIXED INCOME	656,079.77	$ 652,565.41
MORGAN STANLEY CAPITAL INC	FIXED INCOME	2,611,024.63	$ 2,364,114.91
MORGAN STANLEY CAPITAL INC	FIXED INCOME	4,864,268.52	$ 4,329,626.07
MORGAN STANLEY CAPITAL INC	FIXED INCOME	2,222,601.41	$ 2,088,901.04
MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	1,984,869.21	$ 975,487.99
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	3,346,190.42	$ 3,405,941.33
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	6,795,024.29	$ 6,931,765.32
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	11,700,000.00	$ 11,622,705.12
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	4,260,772.64	$ 4,233,334.54
MORTGAGE LOAN RESECURITIZATION	FIXED INCOME	6,203,185.24	$ 5,002,409.24
MOTEL 6 TRUST	FIXED INCOME	1,700,000.00	$ 1,693,837.84
MPLX LP	FIXED INCOME	1,600,000.00	$ 1,453,369.60
MPLX LP	FIXED INCOME	157,000.00	$ 152,169.27
MPLX LP	FIXED INCOME	830,000.00	$ 808,553.63
MPLX LP	FIXED INCOME	205,000.00	$ 208,279.39
MPLX LP	FIXED INCOME	173,000.00	$ 169,076.88
MPLX LP	FIXED INCOME	1,010,000.00	$ 983,902.61
MPLX LP	FIXED INCOME	60,000.00	$ 60,959.82
MPLX LP	FIXED INCOME	1,220,000.00	$ 1,192,334.06
MSCC HELOC TRUST	FIXED INCOME	1,966.37	$ 1,945.86
MSCC HELOC TRUST	FIXED INCOME	26,167.11	$ 25,894.11

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MSCG TRUST	FIXED INCOME	2,230,000.00	$ 2,359,846.21
MSCI INC	FIXED INCOME	213,000.00	$ 217,792.50
MSCI INC	FIXED INCOME	281,000.00	$ 291,537.50
MUFG UNION BANK NA	FIXED INCOME	2,400,000.00	$ 2,402,940.00
MUNI ELEC AUTH OF GEORGIA	FIXED INCOME	3,335,000.00	$ 4,459,528.65
MURRAY ENERGY CORP	FIXED INCOME	2,670,000.00	$ 747,600.00
MVW OWNER TRUST	FIXED INCOME	2,350,079.18	$ 2,350,020.90
MYLAN INC	FIXED INCOME	545,000.00	$ 579,299.03
MYLAN NV	FIXED INCOME	1,065,000.00	$ 1,109,401.98
MYLAN NV	FIXED INCOME	5,548,000.00	$ 5,784,217.20
MYLAN NV	FIXED INCOME	6,625,000.00	$ 6,704,420.50
MYLAN NV	FIXED INCOME	410,000.00	$ 427,093.72
MYLAN NV	FIXED INCOME	575,000.00	$ 582,634.85
MYLAN NV	FIXED INCOME	1,240,000.00	$ 1,254,865.12
NATIONAL AUSTRALIA BK/NY	FIXED INCOME	4,035,000.00	$ 4,090,896.86
NATIONAL BANK OF CANADA	FIXED INCOME	600,000.00	$ 601,953.60
NATIONAL CITY BANK	FIXED INCOME	3,500,000.00	$ 3,494,655.50
NATIONAL COLLEGIATE STUDENT LO	FIXED INCOME	649,892.47	$ 642,389.14
NATIONAL RETAIL PROP INC	FIXED INCOME	2,775,000.00	$ 2,944,399.88
NATIONAL SEMICONDUCTOR	FIXED INCOME	180,000.00	$ 189,517.14
NATIONWIDE BLDG SOCIETY	FIXED INCOME	3,925,000.00	$ 4,196,460.85
NATL WESTMINSTER BANK	FIXED INCOME	100,000.00	$ 148,577.31
NAVIENT CORP	FIXED INCOME	13,480,000.00	$ 14,575,250.00
NAVIENT CORP	FIXED INCOME	4,000,000.00	$ 4,325,000.00
NAVIENT CORP	FIXED INCOME	7,050,000.00	$ 7,138,125.00
NAVIENT CORP	FIXED INCOME	4,175,000.00	$ 4,206,312.50
NAVIENT CORP	FIXED INCOME	399,000.00	$ 350,122.50
NAVIENT CORP	FIXED INCOME	2,040,000.00	$ 2,084,635.20
NAVIENT STUDENT LOAN TRUST	FIXED INCOME	1,111,099.29	$ 1,109,122.09
NAVIENT STUDENT LOAN TRUST	FIXED INCOME	4,355,000.00	$ 4,597,330.49
NAVISTAR FINANCIAL DEALER NOTE	FIXED INCOME	3,988,000.00	$ 3,975,354.05
NAVISTAR FINANCIAL DEALER NOTE	FIXED INCOME	5,124,000.00	$ 5,091,860.22
NBCUNIVERSAL ENTERPRISE	FIXED INCOME	3,515,000.00	$ 3,529,987.96
NBCUNIVERSAL ENTERPRISE	FIXED INCOME	1,450,000.00	$ 1,482,377.05
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,875,000.00	$ 3,218,657.38
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,800,000.00	$ 3,173,676.80
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,910,000.00	$ 3,257,841.03
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	7,175,000.00	$ 7,550,510.80
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	532,000.00	$ 595,591.56
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	460,000.00	$ 515,461.28
NCL CORP LTD	FIXED INCOME	520,000.00	$ 519,022.40
NCL CORP LTD	FIXED INCOME	395,000.00	$ 398,950.00
NCUA GUARANTEED NOTES	FIXED INCOME	3,800,000.00	$ 4,037,690.00
NELNET STUDENT LOAN TRUST	FIXED INCOME	20,378,838.41	$ 20,063,575.74
NELNET STUDENT LOAN TRUST	FIXED INCOME	4,038,046.12	$ 3,971,491.04
NELNET STUDENT LOAN TRUST	FIXED INCOME	2,438,033.34	$ 2,374,537.44

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NETFLIX INC	FIXED INCOME	924,000.00	$ 969,045.00
NETFLIX INC	FIXED INCOME	460,000.00	$ 479,550.00
NEW CENTURY HOME EQUITY LOAN T	FIXED INCOME	1,121,087.55	$ 1,022,332.63
NEW HAMPSHIRE ST BUSINESS FIN	FIXED INCOME	4,590,000.00	$ 4,360,500.00
NEW JERSEY ST TRANSPRTN TRUST	FIXED INCOME	2,350,000.00	$ 2,549,844.00
NEW JERSEY ST TRANSPRTN TRUSTF	FIXED INCOME	4,415,000.00	$ 4,874,292.45
NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	8,185,000.00	$ 12,379,239.55
NEW RESIDENTIAL ADVANCE RECEIV	FIXED INCOME	12,000,000.00	$ 12,003,530.40
NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	978,623.65	$ 1,014,584.45
NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	2,834,749.53	$ 2,943,290.67
NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	6,404,393.92	$ 6,683,631.90
NEW YORK CITY NY MUNI WTR FINA	FIXED INCOME	665,000.00	$ 796,556.95
NEW YORK ST URBAN DEV CORP REV	FIXED INCOME	2,250,000.00	$ 2,789,977.50
NEWCASTLE MORTGAGE SECURITIES	FIXED INCOME	257,695.61	$ 253,343.67
NEWELL BRANDS INC	FIXED INCOME	1,000,000.00	$ 1,060,669.00
NEWELL BRANDS INC	FIXED INCOME	510,000.00	$ 531,308.82
NEWELL BRANDS INC	FIXED INCOME	770,000.00	$ 834,719.27
NEWFIELD EXPLORATION CO	FIXED INCOME	129,000.00	$ 125,452.50
NEWFIELD EXPLORATION CO	FIXED INCOME	235,000.00	$ 235,000.00
NEWMONT MINING CORP	FIXED INCOME	1,088,000.00	$ 1,075,813.31
NEXTGEAR FLOORPLAN MASTER OWNE	FIXED INCOME	4,605,000.00	$ 4,585,548.48
NIELSEN FINANCE LLC/CO	FIXED INCOME	186,000.00	$ 189,720.00
NIKE INC	FIXED INCOME	3,000,000.00	$ 3,325,677.00
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	2,600,000.00	$ 2,620,592.00
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	1,350,000.00	$ 1,384,786.80
NOBLE ENERGY INC	FIXED INCOME	1,215,000.00	$ 1,235,328.17
NOBLE ENERGY INC	FIXED INCOME	1,680,000.00	$ 1,924,125.84
NOBLE ENERGY INC	FIXED INCOME	290,000.00	$ 304,927.46
NOBLE ENERGY INC	FIXED INCOME	470,000.00	$ 477,863.57
NOBLE HOLDING INTL LTD	FIXED INCOME	1,560,000.00	$ 889,200.00
NOBLE HOLDING INTL LTD	FIXED INCOME	1,885,000.00	$ 1,312,431.25
NOMURA RESECURITIZATION TRUST	FIXED INCOME	1,055,973.00	$ 1,051,932.95
NORDEA BANK AB	FIXED INCOME	120,000.00	$ 133,471.92
NORDEA BANK AB	FIXED INCOME	440,000.00	$ 493,473.64
NORDEA BANK AB	FIXED INCOME	705,000.00	$ 712,179.72
NORDEA BANK AB	FIXED INCOME	2,450,000.00	$ 2,694,277.25
NORFOLK SOUTHERN CORP	FIXED INCOME	3,044,583.00	$ 3,522,911.35
NORTEK INC	FIXED INCOME	230,000.00	$ 238,625.00
NORTHERN STATES PWR MINN	FIXED INCOME	1,555,000.00	$ 1,578,202.16
NORTHROP GRUMMAN CORP	FIXED INCOME	2,900,000.00	$ 3,111,943.60
NORTHROP GRUMMAN CORP	FIXED INCOME	880,000.00	$ 944,313.92
NORTHWEST FLORIDA TIMBER	FIXED INCOME	1,050,000.00	$ 948,500.28
NORTHWESTERN MUTUAL LIFE	FIXED INCOME	2,000,000.00	$ 2,558,272.00
NORTHWESTERN MUTUAL LIFE	FIXED INCOME	2,625,000.00	$ 3,357,732.00
NOVASTAR HOME EQUITY LOAN	FIXED INCOME	9,500,000.00	$ 9,180,504.55
NRG ENERGY INC	FIXED INCOME	370,000.00	$ 358,900.00

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NRG ENERGY INC	FIXED INCOME	116,000.00	$ 110,418.08
NRG ENERGY INC	FIXED INCOME	195,000.00	$ 194,025.00
NRG YIELD OPERATING LLC	FIXED INCOME	705,000.00	$ 701,475.00
OAKS MORTGAGE TRUST SERIES	FIXED INCOME	5,413,284.43	$ 5,528,890.53
OASIS PETROLEUM INC	FIXED INCOME	190,000.00	$ 181,925.00
OASIS PETROLEUM INC	FIXED INCOME	830,000.00	$ 766,712.50
OCCIDENTAL PETROLEUM COR	FIXED INCOME	5,025,000.00	$ 5,299,827.30
OCCIDENTAL PETROLEUM COR	FIXED INCOME	2,565,000.00	$ 2,710,497.06
OCCIDENTAL PETROLEUM COR	FIXED INCOME	980,000.00	$ 1,027,091.94
OCCIDENTAL PETROLEUM COR	FIXED INCOME	330,000.00	$ 367,996.20
OCCIDENTAL PETROLEUM COR	FIXED INCOME	910,000.00	$ 959,769.72
OCTAGON INVESTMENT PARTNERS XX	FIXED INCOME	8,625,000.00	$ 8,615,581.50
OHIO EDISON CO	FIXED INCOME	1,600,000.00	$ 2,391,606.40
OMEGA HLTHCARE INVESTORS	FIXED INCOME	2,500,000.00	$ 2,600,915.00
OMNICOM GROUP INC	FIXED INCOME	4,850,000.00	$ 5,153,129.85
ONCOR ELECTRIC DELIVERY	FIXED INCOME	2,000,000.00	$ 2,050,388.00
ONEMAIN FIN HOLDINGS INC	FIXED INCOME	124,000.00	$ 118,730.00
ONEMAIN FIN HOLDINGS INC	FIXED INCOME	282,000.00	$ 274,950.00
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	9,702,790.99	$ 9,713,539.74
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	12,520,000.00	$ 12,516,295.33
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	6,315,000.00	$ 6,328,713.02
ONTARIO (PROVINCE OF)	FIXED INCOME	200,000.00	$ 167,475.17
ONTARIO (PROVINCE OF)	FIXED INCOME	1,200,000.00	$ 1,216,264.80
ONTARIO (PROVINCE OF)	FIXED INCOME	100,000.00	$ 100,346.40
ONTARIO (PROVINCE OF)	FIXED INCOME	5,165,000.00	$ 5,319,820.88
ORACLE CORP	FIXED INCOME	3,888,000.00	$ 3,901,841.28
ORACLE CORP	FIXED INCOME	1,406,000.00	$ 1,417,533.42
ORACLE CORP	FIXED INCOME	-	$ -
ORACLE CORP	FIXED INCOME	4,400,000.00	$ 4,436,093.20
ORACLE CORP	FIXED INCOME	1,400,000.00	$ 1,470,550.20
ORACLE CORP	FIXED INCOME	14,330,000.00	$ 14,382,634.09
ORACLE CORP	FIXED INCOME	1,585,000.00	$ 1,598,001.76
ORACLE CORP	FIXED INCOME	1,735,000.00	$ 1,952,258.44
ORACLE CORP	FIXED INCOME	4,415,000.00	$ 4,588,465.35
ORACLE CORP	FIXED INCOME	2,240,000.00	$ 2,382,293.76
ORACLE CORP	FIXED INCOME	810,000.00	$ 871,103.97
ORACLE CORP	FIXED INCOME	2,000,000.00	$ 2,007,082.00
OUTFRONT MEDIA CAP LLC/C	FIXED INCOME	369,000.00	$ 380,070.00
OWENS BROCKWAY	FIXED INCOME	112,000.00	$ 117,647.04
OWENS BROCKWAY	FIXED INCOME	94,000.00	$ 98,230.00
OWENS CORNING	FIXED INCOME	3,400,000.00	$ 3,557,688.60
PACIFIC GAS + ELECTRIC	FIXED INCOME	4,600,000.00	$ 5,434,274.40
PACIFIC GAS + ELECTRIC	FIXED INCOME	5,455,000.00	$ 5,571,807.92
PACIFIC GAS + ELECTRIC	FIXED INCOME	2,925,000.00	$ 3,188,501.55
PACIFIC GAS + ELECTRIC	FIXED INCOME	840,000.00	$ 1,093,501.92
PACIFIC GAS + ELECTRIC	FIXED INCOME	1,090,000.00	$ 1,156,165.18

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PACIFIC GAS + ELECTRIC	FIXED INCOME	2,110,000.00	$ 2,811,275.38
PACIFICORP	FIXED INCOME	3,450,000.00	$ 4,764,619.05
PACIFICORP	FIXED INCOME	1,925,000.00	$ 2,124,603.25
PARAGON MORTGAGES PLC	FIXED INCOME	3,707,075.56	$ 3,227,980.53
PARAGON MORTGAGES PLC	FIXED INCOME	5,820,988.32	$ 5,036,255.06
PARSLEY ENERGY LLC/FINAN	FIXED INCOME	255,000.00	$ 265,837.50
PARSLEY ENERGY LLC/FINAN	FIXED INCOME	341,000.00	$ 345,262.50
PEACHTREE FUNDING TRUST	FIXED INCOME	1,970,000.00	$ 1,975,104.27
PEGASUS AVIATION LEASE SECURIT	FIXED INCOME	5,870,767.02	$ 0.59
PENSKE AUTO GROUP INC	FIXED INCOME	-	$ -
PENSKE AUTOMOTIVE GROUP	FIXED INCOME	87,000.00	$ 83,955.00
PENSKE TRUCK LEASING/PTL	FIXED INCOME	5,115,000.00	$ 5,216,241.20
PENSKE TRUCK LEASING/PTL	FIXED INCOME	2,450,000.00	$ 2,565,395.00
PENSKE TRUCK LEASING/PTL	FIXED INCOME	2,325,000.00	$ 2,535,500.85
PENTAIR FINANCE SA	FIXED INCOME	5,500,000.00	$ 5,638,209.50
PENTAIR FINANCE SA	FIXED INCOME	12,135,000.00	$ 12,257,927.55
PEPSICO INC	FIXED INCOME	500,000.00	$ 538,267.50
PEPSICO INC	FIXED INCOME	765,000.00	$ 884,802.06
PERNOD RICARD SA	FIXED INCOME	6,350,000.00	$ 6,996,449.05
PERNOD RICARD SA	FIXED INCOME	1,890,000.00	$ 2,082,407.67
PERNOD RICARD SA	FIXED INCOME	480,000.00	$ 483,976.32
PERNOD RICARD SA	FIXED INCOME	970,000.00	$ 1,156,606.66
PERRIGO CO PLC	FIXED INCOME	2,923,000.00	$ 3,048,633.46
PERRIGO FINANCE UNLIMITE	FIXED INCOME	2,759,000.00	$ 2,873,504.02
PETRO CANADA	FIXED INCOME	575,000.00	$ 747,974.95
PETROBRAS GLOBAL FINANCE	FIXED INCOME	390,000.00	$ 376,779.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	2,700,000.00	$ 2,993,625.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	17,124,000.00	$ 15,684,727.80
PETROBRAS GLOBAL FINANCE	FIXED INCOME	2,450,000.00	$ 1,989,890.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	500,000.00	$ 380,000.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	100,000.00	$ 81,220.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	799,000.00	$ 771,913.90
PETROBRAS GLOBAL FINANCE	FIXED INCOME	5,180,000.00	$ 4,744,621.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	770,000.00	$ 625,394.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	2,890,000.00	$ 2,564,875.00
PETROLEOS MEXICANOS	FIXED INCOME	13,410,000.00	$ 13,477,050.00
PETROLEOS MEXICANOS	FIXED INCOME	6,040,000.00	$ 6,227,240.00
PETROLEOS MEXICANOS	FIXED INCOME	6,675,000.00	$ 6,428,025.00
PETROLEOS MEXICANOS	FIXED INCOME	1,200,000.00	$ 1,129,920.00
PETROLEOS MEXICANOS	FIXED INCOME	2,000,000.00	$ 2,027,600.00
PETROLEOS MEXICANOS	FIXED INCOME	2,000,000.00	$ 2,062,000.00
PETROLEOS MEXICANOS	FIXED INCOME	950,000.00	$ 858,372.50
PETROLEOS MEXICANOS	FIXED INCOME	660,000.00	$ 596,343.00
PETROLEOS MEXICANOS	FIXED INCOME	230,000.00	$ 241,730.00
PETROLEOS MEXICANOS	FIXED INCOME	550,000.00	$ 598,015.00
PETROLEOS MEXICANOS	FIXED INCOME	1,600,000.00	$ 1,788,800.00

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PETROLEOS MEXICANOS	FIXED INCOME	1,920,000.00	$ 1,750,080.00
PETROLEOS MEXICANOS	FIXED INCOME	3,065,000.00	$ 3,103,312.50
PETROLEOS MEXICANOS	FIXED INCOME	356,000.00	$ 367,036.00
PETROLEOS MEXICANOS	FIXED INCOME	910,000.00	$ 822,230.50
PETROLEOS MEXICANOS	FIXED INCOME	4,574,000.00	$ 4,306,878.40
PFIZER INC	FIXED INCOME	215,000.00	$ 241,636.35
PFIZER INC	FIXED INCOME	1,660,000.00	$ 1,816,383.62
PFIZER INC	FIXED INCOME	220,000.00	$ 250,769.20
PFIZER INC	FIXED INCOME	1,390,000.00	$ 1,569,885.46
PFS FINANCING CORP	FIXED INCOME	6,445,000.00	$ 6,411,659.37
PFS FINANCING CORP	FIXED INCOME	7,060,000.00	$ 6,991,683.91
PFS FINANCING CORP	FIXED INCOME	7,090,000.00	$ 7,102,436.57
PHILIP MORRIS INTL INC	FIXED INCOME	17,300,000.00	$ 18,531,137.20
PHILIP MORRIS INTL INC	FIXED INCOME	-	$ -
PHILIP MORRIS INTL INC	FIXED INCOME	925,000.00	$ 1,101,177.35
PHILIP MORRIS INTL INC	FIXED INCOME	950,000.00	$ 1,069,269.65
PHILIP MORRIS INTL INC	FIXED INCOME	890,000.00	$ 914,496.36
PHILIP MORRIS INTL INC	FIXED INCOME	1,880,000.00	$ 1,985,919.20
PHILLIPS 66	FIXED INCOME	3,070,000.00	$ 3,351,095.34
PHILLIPS 66	FIXED INCOME	139,000.00	$ 151,727.12
PINN FOODS FIN LLC/CORP	FIXED INCOME	294,000.00	$ 307,597.50
PINNACLE ENTERTAINMENT I	FIXED INCOME	86,000.00	$ 85,785.00
PIONEER NATURAL RESOURCE	FIXED INCOME	3,775,000.00	$ 3,897,981.95
PIONEER NATURAL RESOURCE	FIXED INCOME	214,000.00	$ 233,152.14
PL UK DISTR/WESTERN PWR	FIXED INCOME	1,015,000.00	$ 1,354,545.92
PL UK DISTR/WESTERN PWR	FIXED INCOME	1,240,000.00	$ 1,296,157.12
PLAINS ALL AMER PIPELINE	FIXED INCOME	3,875,000.00	$ 3,912,382.13
PLAINS ALL AMER PIPELINE	FIXED INCOME	100,000.00	$ 96,907.00
PLAINS ALL AMER PIPELINE	FIXED INCOME	2,331,000.00	$ 1,990,970.04
PLAINS ALL AMER PIPELINE	FIXED INCOME	5,570,000.00	$ 5,230,764.72
PLAINS ALL AMER PIPELINE	FIXED INCOME	627,000.00	$ 577,119.02
PLAINS ALL AMER PIPELINE	FIXED INCOME	700,000.00	$ 625,752.40
PLAINS ALL AMER PIPELINE	FIXED INCOME	890,000.00	$ 898,585.83
PLAINS ALL AMER PIPELINE	FIXED INCOME	1,420,000.00	$ 1,212,860.34
PLASTIPAK HOLDINGS INC	FIXED INCOME	225,000.00	$ 229,500.00
PLATINUM UNDERWRTRS FIN	FIXED INCOME	1,145,000.00	$ 1,199,839.78
PNC BANK NA	FIXED INCOME	1,275,000.00	$ 1,354,632.68
PNC BANK NA	FIXED INCOME	1,064,000.00	$ 1,083,909.57
PORT AUTH OF NEW YORK NEW JE	FIXED INCOME	2,810,000.00	$ 3,763,348.70
POST HOLDINGS INC	FIXED INCOME	578,000.00	$ 635,077.50
POSTAL SQUARE LP	FIXED INCOME	1,238,447.40	$ 1,407,096.69
PPL CAPITAL FUNDING INC	FIXED INCOME	5,475,000.00	$ 5,713,184.40
PPL CAPITAL FUNDING INC	FIXED INCOME	2,000,000.00	$ 2,021,734.00
PPL CAPITAL FUNDING INC	FIXED INCOME	800,000.00	$ 895,141.60
PPL WEM LTD/WESTERN PWR	FIXED INCOME	1,945,000.00	$ 2,165,716.66
PPT HOME LOAN TRUST	FIXED INCOME	2,085,990.75	$ 2,140,309.11

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PQ CORP	FIXED INCOME	251,000.00	$ 261,667.50
PRICELINE GROUP INC/THE	FIXED INCOME	4,050,000.00	$ 4,182,840.00
PRIDE INTERNATIONAL INC	FIXED INCOME	530,000.00	$ 539,275.00
PRIDE INTERNATIONAL INC	FIXED INCOME	220,000.00	$ 209,968.00
PRINCIPAL FINANCIAL GROU	FIXED INCOME	275,000.00	$ 278,587.38
PRIVATE EXPORT FUNDING	FIXED INCOME	4,090,000.00	$ 4,320,643.28
PROGRESS ENERGY INC	FIXED INCOME	1,700,000.00	$ 2,380,287.30
PROGRESS ENERGY INC	FIXED INCOME	5,320,000.00	$ 5,536,194.16
PROLOGIS LP	FIXED INCOME	300,000.00	$ 309,792.00
PROVIDENT COMPANIES INC	FIXED INCOME	1,250,000.00	$ 1,541,572.50
PROVIDENT FDG/PFG FIN	FIXED INCOME	483,000.00	$ 457,642.50
PROVIDENT FUNDING MORTGAGE LOA	FIXED INCOME	1,857,694.58	$ 1,844,577.03
PROVINCE OF QUEBEC	FIXED INCOME	400,000.00	$ 345,631.79
PROVINCE OF QUEBEC	FIXED INCOME	5,590,000.00	$ 5,751,858.45
PRUDENTIAL FINANCIAL INC	FIXED INCOME	2,630,000.00	$ 2,653,012.50
PRUDENTIAL FINANCIAL INC	FIXED INCOME	6,020,000.00	$ 6,135,481.66
PRUDENTIAL FINANCIAL INC	FIXED INCOME	3,025,000.00	$ 3,509,480.98
PTC INC	FIXED INCOME	282,000.00	$ 291,870.00
PUBLIC SERVICE CO OF NEW	FIXED INCOME	1,960,000.00	$ 2,182,683.44
PUGET SOUND ENERGY INC	FIXED INCOME	2,825,000.00	$ 2,397,718.75
QBE INSURANCE GROUP LTD	FIXED INCOME	3,810,000.00	$ 3,842,045.91
QBE INSURANCE GROUP LTD	FIXED INCOME	300,000.00	$ 302,523.30
QEP RESOURCES INC	FIXED INCOME	1,185,000.00	$ 1,180,556.25
QEP RESOURCES INC	FIXED INCOME	740,000.00	$ 747,400.00
QEP RESOURCES INC	FIXED INCOME	560,000.00	$ 515,200.00
QTS LP/FINANCE	FIXED INCOME	189,000.00	$ 191,835.00
QUALCOMM INC	FIXED INCOME	500,000.00	$ 524,484.50
QUALCOMM INC	FIXED INCOME	300,000.00	$ 325,815.30
QUALCOMM INC	FIXED INCOME	391,000.00	$ 410,146.88
QUALCOMM INC	FIXED INCOME	695,000.00	$ 738,589.71
QUEST DIAGNOSTICS INC	FIXED INCOME	2,280,000.00	$ 2,386,466.88
QUICKEN LOANS INC	FIXED INCOME	259,000.00	$ 249,935.00
QUICKEN LOANS INC	FIXED INCOME	580,000.00	$ 559,700.00
QUINTILES TRANSNATIONAL	FIXED INCOME	627,000.00	$ 636,405.00
QVC INC	FIXED INCOME	2,464,000.00	$ 2,472,303.68
QVC INC	FIXED INCOME	50,000.00	$ 46,252.80
QWEST CORP	FIXED INCOME	1,190,000.00	$ 1,287,461.00
QWEST CORP	FIXED INCOME	187,000.00	$ 184,400.51
RABOBANK NEDERLAND NY	FIXED INCOME	2,250,000.00	$ 2,306,286.00
RABOBANK NEDERLAND NY	FIXED INCOME	295,000.00	$ 302,379.72
RANGE RESOURCES CORP	FIXED INCOME	360,000.00	$ 337,500.00
RANGE RESOURCES CORP	FIXED INCOME	1,190,000.00	$ 1,133,475.00
RAYTHEON COMPANY	FIXED INCOME	570,000.00	$ 611,004.09
RBSCF TRUST	FIXED INCOME	2,430,000.00	$ 2,472,131.83
RBSSP RESECURITIZATION TRUST	FIXED INCOME	1,288,918.04	$ 1,274,221.80
RCI BANQUE SA	FIXED INCOME	200,000.00	$ 206,514.60

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REGENCY ENERGY PART/FINA	FIXED INCOME	931,000.00	$ 995,837.63
REGIONS BANK	FIXED INCOME	396,000.00	$ 434,291.22
REINSURANCE GRP OF AMER	FIXED INCOME	2,325,000.00	$ 2,391,504.30
RELIANCE STAND LIFE II	FIXED INCOME	4,475,000.00	$ 4,541,377.68
RELX CAPITAL INC	FIXED INCOME	1,880,000.00	$ 2,168,296.12
RELX CAPITAL INC	FIXED INCOME	6,007,000.00	$ 6,105,052.26
REPUBLIC OF CHILE	FIXED INCOME	2,550,000.00	$ 2,588,250.00
REPUBLIC OF COLOMBIA	FIXED INCOME	1,700,000.00	$ 2,207,875.00
REPUBLIC OF COLOMBIA	FIXED INCOME	350,000.00	$ 375,725.00
REPUBLIC OF COLOMBIA	FIXED INCOME	6,502,000.00	$ 6,791,339.00
REPUBLIC OF COLOMBIA	FIXED INCOME	3,000,000.00	$ 3,195,000.00
REPUBLIC OF COLOMBIA	FIXED INCOME	4,660,000.00	$ 5,160,950.00
REPUBLIC OF PANAMA	FIXED INCOME	600,000.00	$ 664,500.00
REPUBLIC OF PANAMA	FIXED INCOME	1,350,000.00	$ 1,447,875.00
REPUBLIC OF PERU	FIXED INCOME	650,000.00	$ 884,000.00
REPUBLIC OF PERU	FIXED INCOME	462,000.00	$ 507,045.00
REPUBLIC OF PERU	FIXED INCOME	557,000.00	$ 690,680.00
REPUBLIC OF PERU	FIXED INCOME	260,000.00	$ 350,350.00
REPUBLIC OF PERU	FIXED INCOME	1,580,000.00	$ 1,959,200.00
REPUBLIC OF PHILIPPINES	FIXED INCOME	800,000.00	$ 1,014,864.00
REPUBLIC OF PHILIPPINES	FIXED INCOME	350,000.00	$ 451,258.50
REPUBLIC OF POLAND	FIXED INCOME	800,000.00	$ 813,680.00
REPUBLIC OF POLAND	FIXED INCOME	4,790,000.00	$ 5,173,200.00
REPUBLIC OF SLOVENIA	FIXED INCOME	3,100,000.00	$ 3,495,946.70
REPUBLIC OF SOUTH AFRICA	FIXED INCOME	300,000.00	$ 309,852.00
REPUBLIC OF SOUTH AFRICA	FIXED INCOME	1,460,000.00	$ 1,514,750.00
REPUBLIC OF SOUTH AFRICA	FIXED INCOME	640,000.00	$ 712,640.00
REPUBLIC OF TURKEY	FIXED INCOME	2,000,000.00	$ 2,467,740.00
REPUBLIC OF TURKEY	FIXED INCOME	460,000.00	$ 514,503.56
REPUBLIC OF TURKEY	FIXED INCOME	2,000,000.00	$ 2,261,620.00
REPUBLIC OF TURKEY	FIXED INCOME	800,000.00	$ 775,000.00
REPUBLIC OF TURKEY	FIXED INCOME	650,000.00	$ 659,847.50
REPUBLIC OF TURKEY	FIXED INCOME	1,580,000.00	$ 1,722,200.00
REPUBLIC OF TURKEY	FIXED INCOME	2,335,000.00	$ 2,603,781.85
REPUBLIC OF TURKEY	FIXED INCOME	638,000.00	$ 695,420.00
REPUBLIC OF TURKEY	FIXED INCOME	242,000.00	$ 273,656.02
REPUBLIC SERVICES INC	FIXED INCOME	1,065,000.00	$ 1,112,460.66
REPUBLIC SERVICES INC	FIXED INCOME	180,000.00	$ 182,550.42
REPUBLICA ORIENT URUGUAY	FIXED INCOME	1,000,000.00	$ 1,088,750.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	1,000,000.00	$ 1,351,250.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	500,000.00	$ 617,500.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	190,000.00	$ 200,450.00
REPUBLIKA SLOVENIJA	FIXED INCOME	100,000.00	$ 151,561.27
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	959,187.27	$ 744,480.20
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	730,256.39	$ 311,588.06
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	344,137.64	$ 199,683.66

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RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	3,110,674.04	$ 2,532,794.17
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	200,002.61	$ 14,723.09
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	64,532.66	$ 65,142.81
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	66,912.97	$ 35,221.36
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	969,855.67	$ 765,024.87
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	3,566,066.91	$ 2,092,118.38
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	52,197.78	$ 46,401.69
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	196,609.66	$ 172,269.13
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	5,160,000.00	$ 4,716,228.13
RESIDENTIAL FUNDING SECURITIES	FIXED INCOME	44,430.86	$ 36,758.61
RESIDENTIAL FUNDING SECURITIES	FIXED INCOME	33,018.93	$ 30,404.08
REYNOLDS AMERICAN INC	FIXED INCOME	22,875,000.00	$ 24,860,252.63
REYNOLDS AMERICAN INC	FIXED INCOME	270,000.00	$ 285,412.14
REYNOLDS AMERICAN INC	FIXED INCOME	265,000.00	$ 338,598.72
REYNOLDS AMERICAN INC	FIXED INCOME	1,317,000.00	$ 1,474,958.35
REYNOLDS AMERICAN INC	FIXED INCOME	3,931,000.00	$ 5,134,636.82
REYNOLDS AMERICAN INC	FIXED INCOME	3,284,444.00	$ 3,678,373.64
REYNOLDS AMERICAN INC	FIXED INCOME	520,000.00	$ 679,219.32
REYNOLDS AMERICAN INC	FIXED INCOME	490,000.00	$ 580,944.98
REYNOLDS AMERICAN INC	FIXED INCOME	436,000.00	$ 460,887.75
REYNOLDS AMERICAN INC	FIXED INCOME	3,060,000.00	$ 3,909,856.86
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	849,000.00	$ 876,592.50
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	370,000.00	$ 374,625.00
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	1,260,000.00	$ 1,300,950.00
RIO TINTO FIN USA LTD	FIXED INCOME	910,000.00	$ 977,932.41
ROGERS COMMUNICATIONS IN	FIXED INCOME	2,922,000.00	$ 3,048,925.84
ROGERS COMMUNICATIONS IN	FIXED INCOME	275,000.00	$ 293,799.55
ROGERS COMMUNICATIONS IN	FIXED INCOME	365,000.00	$ 414,612.63
ROGERS COMMUNICATIONS IN	FIXED INCOME	1,440,000.00	$ 1,594,709.28
ROLLS ROYCE PLC	FIXED INCOME	400,000.00	$ 424,548.80
ROPER TECHNOLOGIES INC	FIXED INCOME	2,900,000.00	$ 2,935,211.80
ROPER TECHNOLOGIES INC	FIXED INCOME	3,375,000.00	$ 3,489,301.13
ROYAL BANK OF CANADA	FIXED INCOME	5,643,000.00	$ 5,792,787.79
ROYAL BANK OF CANADA	FIXED INCOME	2,545,000.00	$ 2,588,891.07
ROYAL BK OF SCOTLAND NV	FIXED INCOME	700,000.00	$ 717,357.20
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	700,000.00	$ 839,879.31
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	4,200,000.00	$ 4,095,432.60
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	12,225,000.00	$ 12,820,504.20
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	5,250,000.00	$ 5,334,693.00
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	2,300,000.00	$ 2,242,736.90
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	890,000.00	$ 905,192.30
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	150,000.00	$ 157,306.80
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	650,000.00	$ 660,485.80
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,030,000.00	$ 1,080,173.36
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,640,000.00	$ 1,677,290.32
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	3,130,000.00	$ 3,180,493.16

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,510,000.00	$ 1,472,405.53
RSI HOME PRODUCTS INC	FIXED INCOME	132,000.00	$ 135,630.00
RSP PERMIAN INC	FIXED INCOME	301,000.00	$ 310,030.00
SABINE PASS LIQUEFACTION	FIXED INCOME	261,000.00	$ 260,021.25
SABINE PASS LIQUEFACTION	FIXED INCOME	546,000.00	$ 548,047.50
SABINE PASS LIQUEFACTION	FIXED INCOME	380,000.00	$ 383,800.00
SABINE PASS LIQUEFACTION	FIXED INCOME	560,000.00	$ 555,800.00
SABMILLER HOLDINGS INC	FIXED INCOME	6,849,000.00	$ 7,343,778.61
SABMILLER HOLDINGS INC	FIXED INCOME	2,970,000.00	$ 3,184,555.77
SABMILLER HOLDINGS INC	FIXED INCOME	1,050,000.00	$ 1,211,353.50
SALLY HOLDINGS/SALLY CAP	FIXED INCOME	90,000.00	$ 93,262.50
SALLY HOLDINGS/SALLY CAP	FIXED INCOME	164,000.00	$ 171,790.00
SAN DIEGO G + E	FIXED INCOME	1,194,001.60	$ 1,195,003.37
SAN FRANCISCO CITY CNTY CA C	FIXED INCOME	7,695,000.00	$ 10,069,523.10
SANTANDER BANK NA	FIXED INCOME	2,525,000.00	$ 2,811,930.90
SANTANDER BANK NA	FIXED INCOME	3,000,000.00	$ 2,998,305.00
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	5,850,000.00	$ 5,919,792.84
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	6,665,000.00	$ 6,687,318.42
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,792,656.22	$ 4,791,366.52
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	7,240,000.00	$ 7,253,846.50
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,910,000.00	$ 4,939,993.23
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	5,165,000.00	$ 5,289,907.78
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,260,000.00	$ 4,332,042.99
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,775,000.00	$ 4,832,743.60
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	1,232,015.13	$ 1,232,280.01
SANTANDER HOLDINGS USA	FIXED INCOME	775,000.00	$ 791,057.23
SANTANDER HOLDINGS USA	FIXED INCOME	520,000.00	$ 513,487.00
SANTANDER HOLDINGS USA	FIXED INCOME	970,000.00	$ 996,383.03
SANTANDER HOLDINGS USA	FIXED INCOME	1,300,000.00	$ 1,306,254.30
SANTANDER UK GROUP HLDGS	FIXED INCOME	2,645,000.00	$ 2,610,667.90
SANTANDER UK GROUP HLDGS	FIXED INCOME	8,400,000.00	$ 8,290,968.00
SANTANDER UK GROUP HLDGS	FIXED INCOME	460,000.00	$ 454,029.20
SANTANDER UK GROUP HLDGS	FIXED INCOME	740,000.00	$ 734,282.76
SANTANDER UK GROUP HLDGS	FIXED INCOME	290,000.00	$ 285,257.92
SANTANDER UK PLC	FIXED INCOME	8,100,000.00	$ 8,182,644.30
SANTANDER UK PLC	FIXED INCOME	6,762,000.00	$ 6,941,186.24
SANTANDER UK PLC	FIXED INCOME	630,000.00	$ 646,694.37
SAUDI ELECTRICITY GLOBAL	FIXED INCOME	3,000,000.00	$ 2,954,400.00
SAUDI ELECTRICITY GLOBAL	FIXED INCOME	1,000,000.00	$ 1,002,500.00
SAXON ASSET SECURITIES TRUST	FIXED INCOME	86,942.09	$ 79,033.76
SBA COMMUNICATIONS CORP	FIXED INCOME	811,000.00	$ 808,972.50
SBA TELECOMMUNICATIONS	FIXED INCOME	133,000.00	$ 136,990.00
SBA TOWER TRUST	FIXED INCOME	911,000.00	$ 912,587.78
SBA TOWER TRUST	FIXED INCOME	3,305,000.00	$ 3,356,096.29
SBA TOWER TRUST	FIXED INCOME	6,200,000.00	$ 6,216,963.20
SCG TRUST	FIXED INCOME	3,560,000.00	$ 3,549,934.46

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SCHLUMBERGER HLDGS CORP	FIXED INCOME	3,995,000.00	$ 4,299,554.83
SCHLUMBERGER HLDGS CORP	FIXED INCOME	860,000.00	$ 925,561.24
SCHLUMBERGER HLDGS CORP	FIXED INCOME	1,200,000.00	$ 1,251,547.20
SCHLUMBERGER NORGE AS	FIXED INCOME	80,000.00	$ 87,334.00
SCIENTIFIC GAMES INTERNA	FIXED INCOME	479,000.00	$ 481,395.00
SCOTTS MIRACLE GRO CO	FIXED INCOME	746,000.00	$ 785,165.00
SCRIPPS NETWORKS INTERAC	FIXED INCOME	3,345,000.00	$ 3,397,493.09
SCRIPPS NETWORKS INTERAC	FIXED INCOME	7,398,000.00	$ 7,876,879.94
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	752,629.67	$ 490,057.57
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	773,586.62	$ 402,418.21
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	876,043.00	$ 293,470.99
SELECT INCOME REIT	FIXED INCOME	1,625,000.00	$ 1,632,606.63
SELECT INCOME REIT	FIXED INCOME	650,000.00	$ 655,091.45
SEMPRA ENERGY	FIXED INCOME	1,018,000.00	$ 1,101,337.55
SEMPRA ENERGY	FIXED INCOME	6,405,000.00	$ 6,713,240.63
SEMPRA ENERGY	FIXED INCOME	3,145,000.00	$ 3,296,353.13
SEQUOIA MORTGAGE TRUST	FIXED INCOME	1,445,026.72	$ 1,227,619.70
SEQUOIA MORTGAGE TRUST	FIXED INCOME	195,296.22	$ 166,876.93
SEQUOIA MORTGAGE TRUST	FIXED INCOME	219,677.46	$ 195,718.67
SEQUOIA MORTGAGE TRUST	FIXED INCOME	4,165,236.02	$ 4,249,190.52
SEQUOIA MORTGAGE TRUST	FIXED INCOME	36,725.36	$ 34,256.00
SEQUOIA MORTGAGE TRUST	FIXED INCOME	353.41	$ 331.27
SEQUOIA MORTGAGE TRUST	FIXED INCOME	4,702.72	$ 4,408.08
SERVICE CORP INTL	FIXED INCOME	192,000.00	$ 199,200.00
SESI LLC	FIXED INCOME	120,000.00	$ 115,500.00
SFAVE COMMERCIAL MORTGAGE SECU	FIXED INCOME	5,533,000.00	$ 4,322,708.26
SHELL INTERNATIONAL FIN	FIXED INCOME	2,400,000.00	$ 2,401,140.00
SHELL INTERNATIONAL FIN	FIXED INCOME	2,250,000.00	$ 2,502,497.25
SHELL INTERNATIONAL FIN	FIXED INCOME	660,000.00	$ 673,613.16
SHELL INTERNATIONAL FIN	FIXED INCOME	39,000.00	$ 42,339.69
SHELL INTERNATIONAL FIN	FIXED INCOME	850,000.00	$ 916,627.25
SHELL INTERNATIONAL FIN	FIXED INCOME	12,000.00	$ 13,346.65
SHELL INTERNATIONAL FIN	FIXED INCOME	2,770,000.00	$ 2,827,134.02
SHELL INTERNATIONAL FIN	FIXED INCOME	2,240,000.00	$ 2,431,817.92
SHELL INTERNATIONAL FIN	FIXED INCOME	770,000.00	$ 830,356.45
SHELL INTERNATIONAL FIN	FIXED INCOME	1,850,000.00	$ 1,879,564.85
SIERRA RECEIVABLES FUNDING CO	FIXED INCOME	507,868.13	$ 509,186.00
SILGAN HOLDINGS INC	FIXED INCOME	625,000.00	$ 639,843.75
SIMON PROPERTY GROUP LP	FIXED INCOME	620,000.00	$ 665,030.60
SIMON PROPERTY GROUP LP	FIXED INCOME	20,000.00	$ 20,605.42
SIMON PROPERTY GROUP LP	FIXED INCOME	760,000.00	$ 813,507.80
SIRIUS XM RADIO INC	FIXED INCOME	347,000.00	$ 345,481.88
SIRIUS XM RADIO INC	FIXED INCOME	130,000.00	$ 129,025.00
SKY PLC	FIXED INCOME	7,808,000.00	$ 7,988,606.85
SL GREEN REALTY CORP	FIXED INCOME	1,200,000.00	$ 1,258,532.40
SL GREEN REALTY CORP	FIXED INCOME	2,000,000.00	$ 2,090,698.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SLM STUDENT LOAN TRUST	FIXED INCOME	5,223,000.00	$ 5,327,463.13
SLM STUDENT LOAN TRUST	FIXED INCOME	4,450,000.00	$ 4,459,870.99
SLM STUDENT LOAN TRUST	FIXED INCOME	296,579.41	$ 296,587.92
SLM STUDENT LOAN TRUST	FIXED INCOME	6,930.22	$ 6,928.49
SLM STUDENT LOAN TRUST	FIXED INCOME	6,390,941.03	$ 6,362,083.37
SLM STUDENT LOAN TRUST	FIXED INCOME	19,245,649.20	$ 19,056,489.49
SLM STUDENT LOAN TRUST	FIXED INCOME	7,173,003.47	$ 7,136,258.33
SLM STUDENT LOAN TRUST	FIXED INCOME	906,988.00	$ 909,436.87
SLM STUDENT LOAN TRUST	FIXED INCOME	2,240,745.79	$ 2,238,905.69
SLM STUDENT LOAN TRUST	FIXED INCOME	39,987.32	$ 39,977.31
SLM STUDENT LOAN TRUST	FIXED INCOME	780,648.89	$ 779,436.78
SLM STUDENT LOAN TRUST	FIXED INCOME	5,830,000.00	$ 5,465,376.64
SLM STUDENT LOAN TRUST	FIXED INCOME	3,126,474.39	$ 3,127,451.73
SLM STUDENT LOAN TRUST	FIXED INCOME	1,397,576.98	$ 1,120,266.40
SLM STUDENT LOAN TRUST	FIXED INCOME	4,237,111.87	$ 4,040,829.78
SLM STUDENT LOAN TRUST	FIXED INCOME	2,539,677.73	$ 2,501,266.12
SM ENERGY CO	FIXED INCOME	170,000.00	$ 158,100.00
SM ENERGY CO	FIXED INCOME	310,000.00	$ 265,050.00
SM ENERGY CO	FIXED INCOME	750,000.00	$ 689,062.50
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,980,700.56	$ 2,172,561.52
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	13,840.86	$ 14,037.54
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,384,067.27	$ 1,507,175.76
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,733,860.92	$ 1,966,073.45
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	132,400.33	$ 140,786.70
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	70,173.02	$ 74,063.48
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	63,657.60	$ 66,448.37
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	446,445.84	$ 479,014.11
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,873,618.65	$ 2,063,445.07
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	2,230,000.00	$ 2,303,800.07
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	3,855,000.00	$ 3,746,887.30
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	2,170,000.00	$ 2,169,991.97
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	700,000.00	$ 709,097.41
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	2,900,000.00	$ 2,800,452.86
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	3,100,000.00	$ 3,063,608.17
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	2,750,000.00	$ 2,821,733.75
SOCIAL PROFESSIONAL LOAN PROGR	FIXED INCOME	3,898,837.76	$ 3,895,207.16
SOCIAL PROFESSIONAL LOAN PROGR	FIXED INCOME	773,779.40	$ 776,052.53
SOUNDVIEW NIM TRUST	FIXED INCOME	320,000.00	$ 3.20
SOUTH CAROLINA ELEC+GAS	FIXED INCOME	1,805,000.00	$ 2,083,224.51
SOUTH CAROLINA ELEC+GAS	FIXED INCOME	255,000.00	$ 263,688.36
SOUTHERN CAL EDISON	FIXED INCOME	1,565,000.00	$ 1,895,642.25
SOUTHERN CAL EDISON	FIXED INCOME	1,950,000.00	$ 2,132,024.70
SOUTHERN CAL EDISON	FIXED INCOME	3,755,000.00	$ 3,900,187.08
SOUTHERN CO	FIXED INCOME	2,877,000.00	$ 2,982,295.32
SOUTHERN CO	FIXED INCOME	3,655,000.00	$ 3,928,843.57
SOUTHERN CO	FIXED INCOME	5,625,000.00	$ 5,736,678.75

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SOUTHERN CO	FIXED INCOME	11,385,000.00	$ 11,825,861.36
SOUTHERN CO	FIXED INCOME	3,160,000.00	$ 3,218,131.36
SOUTHERN COPPER CORP	FIXED INCOME	3,670,000.00	$ 3,253,627.49
SOUTHERN NATURAL GAS	FIXED INCOME	1,040,000.00	$ 1,153,115.60
SOUTHERN POWER CO	FIXED INCOME	1,871,000.00	$ 2,023,211.46
SOUTHERN POWER CO	FIXED INCOME	1,030,000.00	$ 1,113,793.59
SOUTHERN RAILWAY CO	FIXED INCOME	4,930,000.00	$ 6,340,088.46
SOUTHWESTERN ELEC POWER	FIXED INCOME	1,020,000.00	$ 1,270,088.70
SOUTHWESTERN ELEC POWER	FIXED INCOME	1,827,000.00	$ 1,812,561.22
SOUTHWESTERN ENERGY CO	FIXED INCOME	10,791,000.00	$ 11,465,437.50
SOUTHWESTERN PUBLIC SERV	FIXED INCOME	1,600,000.00	$ 1,710,630.40
SPECIALTY UNDERWRITING + RESID	FIXED INCOME	24,153.86	$ 21,164.45
SPECTRUM BRANDS INC	FIXED INCOME	698,000.00	$ 740,752.50
SPECTRUM BRANDS INC	FIXED INCOME	233,000.00	$ 242,611.25
SPECTRUM BRANDS INC	FIXED INCOME	400,000.00	$ 416,500.00
SPRINGCASTLE SPV	FIXED INCOME	1,846,078.31	$ 1,852,355.53
SPRINGFIELD FUNDING TRUST	FIXED INCOME	7,215,000.00	$ 7,257,676.73
SPRINGLEAF FINANCE CORP	FIXED INCOME	64,000.00	$ 59,920.00
SPRINGLEAF FINANCE CORP	FIXED INCOME	155,000.00	$ 155,387.50
SPRINGS INDUSTRIES INC	FIXED INCOME	287,000.00	$ 289,870.00
SPRINT CAPITAL CORP	FIXED INCOME	2,070,000.00	$ 1,769,850.00
SPRINT COMMUNICATIONS	FIXED INCOME	10,900,000.00	$ 10,968,125.00
SPRINT COMMUNICATIONS	FIXED INCOME	3,682,000.00	$ 3,705,012.50
SPRINT COMMUNICATIONS	FIXED INCOME	1,690,000.00	$ 1,741,578.80
SPRINT COMMUNICATIONS	FIXED INCOME	840,000.00	$ 894,600.00
SPRINT COMMUNICATIONS	FIXED INCOME	423,000.00	$ 442,876.77
SPRINT CORP	FIXED INCOME	510,000.00	$ 416,925.00
SPRINT CORP	FIXED INCOME	2,440,000.00	$ 1,930,650.00
SPS SERVICER ADVANCE RECEIVABL	FIXED INCOME	12,550,000.00	$ 12,569,171.38
SPS SERVICER ADVANCE RECEIVABL	FIXED INCOME	7,800,000.00	$ 7,811,915.28
ST JUDE MEDICAL INC	FIXED INCOME	4,830,000.00	$ 4,978,136.10
ST JUDE MEDICAL INC	FIXED INCOME	100,000.00	$ 106,517.40
ST JUDE MEDICAL INC	FIXED INCOME	120,000.00	$ 128,139.24
STADSHYPOTEK AB	FIXED INCOME	1,250,000.00	$ 1,268,358.75
STANDARD CHARTERED PLC	FIXED INCOME	3,700,000.00	$ 3,764,679.70
STANDARD INDUSTRIES INC	FIXED INCOME	172,000.00	$ 179,740.00
STARWOOD HOTELS + RESORT	FIXED INCOME	635,000.00	$ 692,699.28
STATE STREET CAP TR IV	FIXED INCOME	2,310,000.00	$ 1,929,612.30
STATE STREET CORP	FIXED INCOME	1,040,000.00	$ 1,079,218.40
STATE STREET CORP	FIXED INCOME	2,260,000.00	$ 2,368,611.08
STATE STREET CORP	FIXED INCOME	1,500,000.00	$ 1,551,771.00
STEEL DYNAMICS INC	FIXED INCOME	530,000.00	$ 556,500.00
STEELRIVER TRANSMISSION	FIXED INCOME	2,000,278.95	$ 2,024,860.38
STRIP PRINC	FIXED INCOME	11,700,000.00	$ 9,473,373.00
STRPS 2012 1 LTD	FIXED INCOME	298,498.44	$ 295,013.35
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	628,136.63	$ 623,986.91

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Security Name	Asset Class	Shares/Par Value	Base Market Value
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	94,375.52	$ 75,491.87
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	31,836.76	$ 31,768.48
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	1,093.92	$ 967.54
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	1,033,967.57	$ 1,044,054.13
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	495,238.55	$ 313,528.74
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	608,774.26	$ 295,095.10
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	1,633,663.71	$ 1,335,672.18
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	2,403,962.97	$ 2,251,241.61
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	3,937,849.24	$ 3,970,749.18
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	450,193.90	$ 437,096.99
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	2,293,986.88	$ 2,317,538.10
STRYKER CORP	FIXED INCOME	2,500,000.00	$ 2,623,527.50
STRYKER CORP	FIXED INCOME	1,775,000.00	$ 1,834,624.03
STRYKER CORP	FIXED INCOME	245,000.00	$ 275,266.32
STRYKER CORP	FIXED INCOME	145,000.00	$ 153,827.60
SUMITOMO MITSUI BANKING	FIXED INCOME	5,275,000.00	$ 5,387,505.20
SUNCORP METWAY LTD	FIXED INCOME	4,612,000.00	$ 4,662,948.76
SUNOCO LOGISTICS PARTNER	FIXED INCOME	1,550,000.00	$ 1,565,704.60
SUNOCO LOGISTICS PARTNER	FIXED INCOME	1,237,000.00	$ 1,225,784.12
SUNTORY HOLDINGS LTD	FIXED INCOME	6,425,000.00	$ 6,547,704.65
SWEDBANK AB	FIXED INCOME	4,975,000.00	$ 5,003,904.75
SWEDISH EXPORT CREDIT	FIXED INCOME	11,800,000.00	$ 11,909,728.20
SYNCHRONY CREDIT CARD MASTER N	FIXED INCOME	8,320,000.00	$ 8,567,347.78
SYNCHRONY CREDIT CARD MASTER N	FIXED INCOME	5,915,000.00	$ 6,068,687.67
SYNCHRONY FINANCIAL	FIXED INCOME	4,300,000.00	$ 4,165,491.70
SYNCHRONY FINANCIAL	FIXED INCOME	3,650,000.00	$ 3,710,834.55
SYNCHRONY FINANCIAL	FIXED INCOME	3,475,000.00	$ 3,513,026.93
SYNCHRONY FINANCIAL	FIXED INCOME	260,000.00	$ 260,711.62
SYNCHRONY FINANCIAL	FIXED INCOME	3,080,000.00	$ 3,113,704.44
SYNCHRONY FINANCIAL	FIXED INCOME	290,000.00	$ 300,700.71
SYNOVUS FINANCIAL CORP	FIXED INCOME	321,000.00	$ 355,507.50
SYSCO CORPORATION	FIXED INCOME	3,350,000.00	$ 3,475,534.55
T MOBILE USA INC	FIXED INCOME	1,850,000.00	$ 1,914,750.00
T MOBILE USA INC	FIXED INCOME	61,000.00	$ 64,431.25
T MOBILE USA INC	FIXED INCOME	199,000.00	$ 207,955.00
T MOBILE USA INC	FIXED INCOME	134,000.00	$ 140,907.70
T MOBILE USA INC	FIXED INCOME	90,000.00	$ 94,387.50
T MOBILE USA INC	FIXED INCOME	502,000.00	$ 528,355.00
T MOBILE USA INC	FIXED INCOME	107,000.00	$ 113,353.66
T MOBILE USA INC	FIXED INCOME	195,000.00	$ 203,775.00
T MOBILE USA INC	FIXED INCOME	90,000.00	$ 93,150.00
T MOBILE USA INC	FIXED INCOME	303,000.00	$ 319,665.00
TAL ADVANTAGE LLC	FIXED INCOME	3,633,333.34	$ 3,483,360.97
TARGA RESOURCES PARTNERS	FIXED INCOME	9,000.00	$ 8,505.00
TARGA RESOURCES PARTNERS	FIXED INCOME	245,000.00	$ 219,887.50
TARGA RESOURCES PARTNERS	FIXED INCOME	180,000.00	$ 184,500.00

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TARGA RESOURCES PARTNERS	FIXED INCOME	80,000.00	$ 79,200.00
TARGA RESOURCES PARTNERS	FIXED INCOME	204,000.00	$ 207,570.00
TAYLOR MORRISON COMM/MON	FIXED INCOME	186,000.00	$ 186,930.00
TAYLOR MORRISON COMM/MON	FIXED INCOME	930,000.00	$ 927,675.00
TCI COMMUNICATIONS INC	FIXED INCOME	1,195,000.00	$ 1,663,276.29
TD AMERITRADE HOLDING CO	FIXED INCOME	4,250,000.00	$ 4,428,138.75
TEACHERS INSUR + ANNUITY	FIXED INCOME	4,415,000.00	$ 4,955,409.25
TEACHERS INSUR + ANNUITY	FIXED INCOME	1,500,000.00	$ 2,037,684.00
TEACHERS INSUR + ANNUITY	FIXED INCOME	1,640,000.00	$ 1,840,740.92
TELECOM ITALIA CAPITAL	FIXED INCOME	2,975,000.00	$ 3,220,437.50
TELECOM ITALIA CAPITAL	FIXED INCOME	5,598,000.00	$ 5,821,920.00
TELECOM ITALIA CAPITAL	FIXED INCOME	10,899,000.00	$ 12,288,622.50
TELECOM ITALIA SPA	FIXED INCOME	6,325,000.00	$ 6,309,187.50
TELEFLEX INC	FIXED INCOME	62,000.00	$ 62,620.00
TELEFONICA EMISIONES SAU	FIXED INCOME	6,560,000.00	$ 7,484,271.20
TELEFONICA EMISIONES SAU	FIXED INCOME	80,000.00	$ 83,524.08
TELEFONICA EMISIONES SAU	FIXED INCOME	220,000.00	$ 245,772.56
TELEFONICA EMISIONES SAU	FIXED INCOME	765,000.00	$ 844,429.95
TEMPUR SEALY INTL INC	FIXED INCOME	514,000.00	$ 529,420.00
TENET HEALTHCARE CORP	FIXED INCOME	165,000.00	$ 169,009.50
TENET HEALTHCARE CORP	FIXED INCOME	423,000.00	$ 426,172.50
TENET HEALTHCARE CORP	FIXED INCOME	389,000.00	$ 410,395.00
TENN VALLEY AUTHORITY	FIXED INCOME	5,000,000.00	$ 6,953,150.00
TENN VALLEY AUTHORITY	FIXED INCOME	580,000.00	$ 861,427.60
TENN VALLEY AUTHORITY	FIXED INCOME	21,682,000.00	$ 24,323,257.88
TENN VALLEY AUTHORITY	FIXED INCOME	670,000.00	$ 918,200.16
TENN VALLEY AUTHORITY	FIXED INCOME	2,220,000.00	$ 2,490,435.96
TERWIN MORTGAGE TRUST	FIXED INCOME	308,713.59	$ 301,441.81
TESORO LOGISTICS LP/CORP	FIXED INCOME	74,000.00	$ 77,330.00
TESORO LOGISTICS LP/CORP	FIXED INCOME	223,000.00	$ 232,477.50
TESORO LOGISTICS LP/CORP	FIXED INCOME	192,000.00	$ 201,120.00
TEVA PHARMACEUT FIN BV	FIXED INCOME	1,175,000.00	$ 1,195,113.65
TEXTAINER MARINE CONTAINERS LI	FIXED INCOME	2,175,000.00	$ 2,135,662.73
THERMO FISHER SCIENTIFIC	FIXED INCOME	1,000,000.00	$ 1,000,744.00
THERMO FISHER SCIENTIFIC	FIXED INCOME	2,650,000.00	$ 2,782,282.70
THERMO FISHER SCIENTIFIC	FIXED INCOME	4,450,000.00	$ 4,542,880.40
THERMO FISHER SCIENTIFIC	FIXED INCOME	355,000.00	$ 368,310.02
THERMO FISHER SCIENTIFIC	FIXED INCOME	921,000.00	$ 976,341.05
THERMO FISHER SCIENTIFIC	FIXED INCOME	7,535,000.00	$ 7,666,041.19
THERMO FISHER SCIENTIFIC	FIXED INCOME	600,000.00	$ 636,052.80
THOMSON REUTERS CORP	FIXED INCOME	3,590,000.00	$ 3,558,425.95
THOMSON REUTERS CORP	FIXED INCOME	475,000.00	$ 550,916.40
THORNBURG MORTGAGE SECURITIES	FIXED INCOME	2,311,087.33	$ 2,356,522.84
TIME WARNER CABLE INC	FIXED INCOME	4,475,000.00	$ 5,214,332.65
TIME WARNER CABLE INC	FIXED INCOME	3,000,000.00	$ 3,502,827.00
TIME WARNER CABLE INC	FIXED INCOME	10,417,000.00	$ 12,096,230.82

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TIME WARNER CABLE INC	FIXED INCOME	3,000,000.00	$ 3,175,917.00
TIME WARNER CABLE INC	FIXED INCOME	1,350,000.00	$ 1,467,375.75
TIME WARNER CABLE INC	FIXED INCOME	150,000.00	$ 163,348.05
TIME WARNER CABLE INC	FIXED INCOME	1,150,000.00	$ 1,207,941.60
TIME WARNER CABLE INC	FIXED INCOME	500,000.00	$ 626,122.00
TIME WARNER CABLE INC	FIXED INCOME	2,140,000.00	$ 2,484,970.14
TIME WARNER CABLE INC	FIXED INCOME	370,000.00	$ 434,710.78
TIME WARNER CABLE INC	FIXED INCOME	850,000.00	$ 879,898.75
TIME WARNER CABLE INC	FIXED INCOME	680,000.00	$ 740,511.16
TIME WARNER CABLE INC	FIXED INCOME	130,000.00	$ 136,549.92
TIME WARNER ENTERTAINMEN	FIXED INCOME	1,500,000.00	$ 2,032,375.50
TIME WARNER ENTERTAINMEN	FIXED INCOME	660,000.00	$ 894,245.22
TIME WARNER INC	FIXED INCOME	3,780,000.00	$ 4,075,452.36
TIME WARNER INC	FIXED INCOME	7,215,000.00	$ 9,896,339.31
TIME WARNER INC	FIXED INCOME	9,610,000.00	$ 13,416,780.47
TIME WARNER INC	FIXED INCOME	925,000.00	$ 1,164,072.73
TIME WARNER INC	FIXED INCOME	1,175,000.00	$ 1,266,840.35
TIME WARNER INC	FIXED INCOME	2,305,000.00	$ 3,218,072.74
TIME WARNER INC	FIXED INCOME	140,000.00	$ 176,183.98
TOBACCO SETTLEMENT AUTH IA TOB	FIXED INCOME	385,000.00	$ 392,630.70
TOBACCO SETTLEMENT FIN AUTH WV	FIXED INCOME	90,000.00	$ 85,507.20
TOLL BROS FINANCE CORP	FIXED INCOME	284,000.00	$ 281,160.00
TORONTO DOMINION BANK	FIXED INCOME	4,600,000.00	$ 4,624,706.60
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	2,130,000.00	$ 2,138,671.23
TRANSALTA CORP	FIXED INCOME	2,370,000.00	$ 2,350,160.73
TRANSCONT GAS PIPE LINE	FIXED INCOME	1,760,000.00	$ 2,190,323.52
TRANSOCEAN INC	FIXED INCOME	790,000.00	$ 797,900.00
TRAVELERS COS INC	FIXED INCOME	477,000.00	$ 543,131.76
TREEHOUSE FOODS INC	FIXED INCOME	52,000.00	$ 55,120.00
TRILLIUM CREDIT CARD TRUST II	FIXED INCOME	20,800,000.00	$ 20,800,000.00
TSY INFL IX N/B	FIXED INCOME	51,271,310.00	$ 59,940,058.01
TSY INFL IX N/B	FIXED INCOME	14,087,121.00	$ 16,819,980.21
TSY INFL IX N/B	FIXED INCOME	10,847,610.00	$ 12,761,334.51
TSY INFL IX N/B	FIXED INCOME	3,914,592.00	$ 4,802,562.39
TSY INFL IX N/B	FIXED INCOME	45,131,338.00	$ 45,996,370.36
TSY INFL IX N/B	FIXED INCOME	13,704,906.00	$ 17,364,540.75
TSY INFL IX N/B	FIXED INCOME	13,143,833.20	$ 13,760,462.99
TSY INFL IX N/B	FIXED INCOME	3,684,955.50	$ 4,259,819.61
TSY INFL IX N/B	FIXED INCOME	8,065,347.00	$ 8,235,791.98
TSY INFL IX N/B	FIXED INCOME	7,949,096.10	$ 8,029,000.41
TSY INFL IX N/B	FIXED INCOME	17,462,280.00	$ 25,151,131.43
TSY INFL IX N/B	FIXED INCOME	2,798,280.00	$ 2,835,371.20
TSY INFL IX N/B	FIXED INCOME	8,480,587.50	$ 8,768,461.04
TSY INFL IX N/B	FIXED INCOME	7,616,460.00	$ 7,413,252.85
TSY INFL IX N/B	FIXED INCOME	3,581,133.50	$ 3,687,450.19
TSY INFL IX N/B	FIXED INCOME	1,047,051.20	$ 1,102,580.51

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TSY INFL IX N/B	FIXED INCOME	2,250,196.35	$ 2,259,777.69
TSY INFL IX N/B	FIXED INCOME	26,443,076.69	$ 27,845,458.82
TSY INFL IX N/B	FIXED INCOME	1,826,220.00	$ 2,387,474.02
TSY INFL IX N/B	FIXED INCOME	723,392.70	$ 863,728.71
TSY INFL IX N/B	FIXED INCOME	3,563,896.00	$ 4,659,191.72
TSY INFL IX N/B	FIXED INCOME	14,808,554.40	$ 14,900,722.84
TSY INFL IX N/B	FIXED INCOME	17,111,769.68	$ 17,692,628.70
TSY INFL IX N/B	FIXED INCOME	7,638,187.00	$ 7,996,524.90
TSY INFL IX N/B	FIXED INCOME	8,745,354.00	$ 10,109,655.46
TSY INFL IX N/B	FIXED INCOME	5,225,428.60	$ 5,380,561.12
TSY INFL IX N/B	FIXED INCOME	2,124,305.80	$ 2,236,966.23
TSY INFL IX N/B	FIXED INCOME	11,610,630.00	$ 12,534,638.77
TSY INFL IX N/B	FIXED INCOME	7,700,446.20	$ 7,733,234.70
TYSON FOODS INC	FIXED INCOME	340,000.00	$ 392,060.80
UAL 2009 2A PASS THRU TR	FIXED INCOME	61,405.54	$ 63,493.33
UBM PLC	FIXED INCOME	760,000.00	$ 822,374.72
UBS AG	FIXED INCOME	7,100,000.00	$ 7,223,028.80
UBS AG	FIXED INCOME	1,200,000.00	$ 1,224,000.00
UBS AG JERSEY BRANCH	FIXED INCOME	200,000.00	$ 204,751.00
UBS AG STAMFORD CT	FIXED INCOME	7,600,000.00	$ 8,607,000.00
UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	11,414,341.65	$ 913,238.65
UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	4,831,000.00	$ 5,236,386.60
UBS GROUP FUNDING	FIXED INCOME	5,165,000.00	$ 5,268,041.75
UBS GROUP FUNDING	FIXED INCOME	400,000.00	$ 406,787.60
UBS GROUP FUNDING	FIXED INCOME	500,000.00	$ 518,274.00
UBS GROUP FUNDING	FIXED INCOME	7,350,000.00	$ 7,618,627.80
UBS GROUP FUNDING	FIXED INCOME	6,220,000.00	$ 6,325,547.18
UBS GROUP FUNDING	FIXED INCOME	265,000.00	$ 274,685.22
UBS GROUP FUNDING	FIXED INCOME	1,210,000.00	$ 1,254,223.08
UNION PACIFIC CORP	FIXED INCOME	190,000.00	$ 191,416.83
UNION PACIFIC CORP	FIXED INCOME	1,180,000.00	$ 1,202,582.84
UNION PACIFIC CORP	FIXED INCOME	3,495,000.00	$ 3,785,008.11
UNION PACIFIC CORP	FIXED INCOME	5,000,000.00	$ 5,972,005.00
UNION PACIFIC RR 2014 1	FIXED INCOME	1,038,290.52	$ 1,089,270.58
UNION PACIFIC RR CO 07 3	FIXED INCOME	4,754,543.97	$ 5,816,078.64
UNITED MEXICAN STATES	FIXED INCOME	3,420,000.00	$ 4,095,450.00
UNITED MEXICAN STATES	FIXED INCOME	2,360,000.00	$ 2,489,800.00
UNITED MEXICAN STATES	FIXED INCOME	3,180,000.00	$ 3,423,429.00
UNITED MEXICAN STATES	FIXED INCOME	3,282,000.00	$ 3,557,688.00
UNITED MEXICAN STATES	FIXED INCOME	2,660,000.00	$ 2,939,300.00
UNITED MEXICAN STATES	FIXED INCOME	1,094,000.00	$ 1,153,076.00
UNITED MEXICAN STATES	FIXED INCOME	740,000.00	$ 796,647.00
UNITED MEXICAN STATES	FIXED INCOME	553,000.00	$ 583,415.00
UNITED MEXICAN STATES	FIXED INCOME	500,000.00	$ 598,750.00
UNITED MEXICAN STATES	FIXED INCOME	428,000.00	$ 538,210.00
UNITED MEXICAN STATES	FIXED INCOME	2,106,000.00	$ 2,269,215.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
UNITED MEXICAN STATES	FIXED INCOME	4,990,000.00	$ 5,975,525.00
UNITED MEXICAN STATES	FIXED INCOME	2,140,000.00	$ 2,236,300.00
UNITED RENTALS NORTH AM	FIXED INCOME	154,000.00	$ 160,352.50
UNITED RENTALS NORTH AM	FIXED INCOME	263,000.00	$ 261,027.50
UNITED RENTALS NORTH AM	FIXED INCOME	1,005,000.00	$ 989,925.00
UNITED RENTALS NORTH AM	FIXED INCOME	480,000.00	$ 476,400.00
UNITED TECHNOLOGIES CORP	FIXED INCOME	3,543,000.00	$ 3,574,830.31
UNITED TECHNOLOGIES CORP	FIXED INCOME	590,000.00	$ 675,733.49
UNITEDHEALTH GROUP INC	FIXED INCOME	2,670,000.00	$ 2,683,854.63
UNITEDHEALTH GROUP INC	FIXED INCOME	3,350,000.00	$ 4,035,758.40
UNITEDHEALTH GROUP INC	FIXED INCOME	1,265,000.00	$ 1,332,368.84
UNITEDHEALTH GROUP INC	FIXED INCOME	2,320,000.00	$ 2,545,311.44
UNITEDHEALTH GROUP INC	FIXED INCOME	470,000.00	$ 489,513.93
UNITEDHEALTH GROUP INC	FIXED INCOME	145,000.00	$ 174,682.08
UNITEDHEALTH GROUP INC	FIXED INCOME	1,000,000.00	$ 1,161,397.00
UNITEDHEALTH GROUP INC	FIXED INCOME	1,595,000.00	$ 1,706,366.09
UNITEDHEALTH GROUP INC	FIXED INCOME	1,093,000.00	$ 1,141,458.16
UNITEDHEALTH GROUP INC	FIXED INCOME	400,000.00	$ 524,524.80
UNITEDHEALTH GROUP INC	FIXED INCOME	47,000.00	$ 50,681.65
UNITEDHEALTH GROUP INC	FIXED INCOME	10,000.00	$ 10,988.87
UNITEDHEALTH GROUP INC	FIXED INCOME	240,000.00	$ 259,032.72
UNITEDHEALTH GROUP INC	FIXED INCOME	360,000.00	$ 394,962.12
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME	126,000.00	$ 136,755.36
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME	510,000.00	$ 566,655.90
UNIVERSAL HEALTH SVCS	FIXED INCOME	354,000.00	$ 360,060.48
UNIVISION COMMUNICATIONS	FIXED INCOME	977,000.00	$ 969,672.50
UNIVISION COMMUNICATIONS	FIXED INCOME	1,921,000.00	$ 2,026,655.00
UNP RR CO 2000 PASS TRST	FIXED INCOME	3,071,484.26	$ 3,445,077.18
UNUM GROUP	FIXED INCOME	1,250,000.00	$ 1,495,380.00
UNUM GROUP	FIXED INCOME	509,000.00	$ 598,987.64
US BANCORP	FIXED INCOME	246,000.00	$ 255,875.92
US BANCORP	FIXED INCOME	6,560,000.00	$ 6,727,929.44
US BANK NA CINCINNATI	FIXED INCOME	4,975,000.00	$ 5,009,342.43
US CONCRETE INC	FIXED INCOME	106,000.00	$ 106,000.00
US TREASURY FRN	FIXED INCOME	26,900,000.00	$ 26,902,985.90
US TREASURY N/B	FIXED INCOME	26,865,000.00	$ 26,931,920.72
US TREASURY N/B	FIXED INCOME	50,350,000.00	$ 51,075,744.90
US TREASURY N/B	FIXED INCOME	58,971,000.00	$ 59,657,481.41
US TREASURY N/B	FIXED INCOME	1,250,000.00	$ 1,255,957.50
US TREASURY N/B	FIXED INCOME	6,455,000.00	$ 6,490,050.65
US TREASURY N/B	FIXED INCOME	39,770,000.00	$ 39,967,298.97
US TREASURY N/B	FIXED INCOME	342,500.00	$ 384,590.17
US TREASURY N/B	FIXED INCOME	23,962,500.00	$ 24,232,078.13
US TREASURY N/B	FIXED INCOME	65,476,400.00	$ 68,179,855.08
US TREASURY N/B	FIXED INCOME	31,100,000.00	$ 31,158,281.40
US TREASURY N/B	FIXED INCOME	17,205,000.00	$ 17,220,450.09

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US TREASURY N/B	FIXED INCOME	21,100,000.00	$ 21,116,479.10
US TREASURY N/B	FIXED INCOME	25,000,000.00	$ 25,025,600.00
US TREASURY N/B	FIXED INCOME	80,000.00	$ 80,978.16
US TREASURY N/B	FIXED INCOME	3,650,000.00	$ 4,196,645.90
US TREASURY N/B	FIXED INCOME	4,200,000.00	$ 4,372,758.60
US TREASURY N/B	FIXED INCOME	27,800,000.00	$ 29,062,954.00
US TREASURY N/B	FIXED INCOME	113,600,000.00	$ 115,663,430.40
US TREASURY N/B	FIXED INCOME	51,300,000.00	$ 52,207,753.50
US TREASURY N/B	FIXED INCOME	6,010,000.00	$ 6,077,612.50
US TREASURY N/B	FIXED INCOME	25,800,000.00	$ 26,865,256.20
US TREASURY N/B	FIXED INCOME	25,000,000.00	$ 25,103,525.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	$ 15,040,425.00
US TREASURY N/B	FIXED INCOME	14,000,000.00	$ 14,118,678.00
US TREASURY N/B	FIXED INCOME	18,000,000.00	$ 22,184,298.00
US TREASURY N/B	FIXED INCOME	110,000.00	$ 155,538.24
US TREASURY N/B	FIXED INCOME	4,230,000.00	$ 5,954,054.94
US TREASURY N/B	FIXED INCOME	29,700,000.00	$ 39,185,437.50
US TREASURY N/B	FIXED INCOME	13,045,000.00	$ 13,750,238.79
US TREASURY N/B	FIXED INCOME	5,750,000.00	$ 7,256,678.25
US TREASURY N/B	FIXED INCOME	3,140,000.00	$ 3,869,927.54
US TREASURY N/B	FIXED INCOME	6,400,000.00	$ 6,827,001.60
US TREASURY N/B	FIXED INCOME	7,350,000.00	$ 8,450,780.10
US TREASURY N/B	FIXED INCOME	10,750,000.00	$ 11,355,106.75
US TREASURY N/B	FIXED INCOME	6,745,000.00	$ 7,209,244.86
US TREASURY N/B	FIXED INCOME	3,000,000.00	$ 4,192,968.00
US TREASURY N/B	FIXED INCOME	525,000.00	$ 571,799.03
US TREASURY N/B	FIXED INCOME	1,535,000.00	$ 2,183,896.69
US TREASURY N/B	FIXED INCOME	410,000.00	$ 410,272.24
US TREASURY N/B	FIXED INCOME	17,530,000.00	$ 18,083,983.06
US TREASURY N/B	FIXED INCOME	2,770,000.00	$ 2,876,038.37
US TREASURY N/B	FIXED INCOME	1,500,000.00	$ 1,653,516.00
US TREASURY N/B	FIXED INCOME	660,000.00	$ 673,792.68
US TREASURY N/B	FIXED INCOME	1,950,000.00	$ 2,514,281.25
US TREASURY N/B	FIXED INCOME	4,706,100.00	$ 5,194,908.49
US TREASURY N/B	FIXED INCOME	4,000,000.00	$ 4,079,064.00
US TREASURY N/B	FIXED INCOME	4,500,000.00	$ 4,810,779.00
US TREASURY N/B	FIXED INCOME	27,660,000.00	$ 36,711,098.82
US TREASURY N/B	FIXED INCOME	30,000,000.00	$ 30,491,010.00
US TREASURY N/B	FIXED INCOME	7,290,000.00	$ 10,500,450.39
US TREASURY N/B	FIXED INCOME	10,000.00	$ 14,403.91
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,160,350.00
US TREASURY N/B	FIXED INCOME	7,500,000.00	$ 8,393,265.00
US TREASURY N/B	FIXED INCOME	515,000.00	$ 534,030.80
US TREASURY N/B	FIXED INCOME	2,945,000.00	$ 3,103,523.46
US TREASURY N/B	FIXED INCOME	7,500,000.00	$ 7,641,502.50
US TREASURY N/B	FIXED INCOME	21,945,000.00	$ 22,307,597.24

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US TREASURY N/B	FIXED INCOME	1,235,000.00	$ 1,329,361.41
US TREASURY N/B	FIXED INCOME	48,000,000.00	$ 49,325,616.00
US TREASURY N/B	FIXED INCOME	10,930,000.00	$ 10,974,834.86
US TREASURY N/B	FIXED INCOME	13,595,000.00	$ 14,978,930.22
US TREASURY N/B	FIXED INCOME	10,070,000.00	$ 10,147,488.65
US TREASURY N/B	FIXED INCOME	3,000,000.00	$ 3,002,814.00
US TREASURY N/B	FIXED INCOME	5,895,000.00	$ 6,034,086.63
US TREASURY N/B	FIXED INCOME	18,015,000.00	$ 19,817,905.17
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,004,100.00
US TREASURY N/B	FIXED INCOME	27,500,000.00	$ 27,795,405.00
US TREASURY N/B	FIXED INCOME	4,845,000.00	$ 4,857,679.37
US TREASURY N/B	FIXED INCOME	10,500,000.00	$ 10,548,804.00
US TREASURY N/B	FIXED INCOME	13,530,000.00	$ 15,949,015.17
US TREASURY N/B	FIXED INCOME	27,030,000.00	$ 27,103,900.02
US TREASURY N/B	FIXED INCOME	11,000,000.00	$ 11,030,074.00
US TREASURY N/B	FIXED INCOME	31,500,000.00	$ 31,819,914.00
US TREASURY N/B	FIXED INCOME	11,755,000.00	$ 11,870,257.78
US TREASURY N/B	FIXED INCOME	10,945,000.00	$ 12,307,564.94
US TREASURY N/B	FIXED INCOME	12,410,000.00	$ 12,598,569.95
US TREASURY N/B	FIXED INCOME	4,095,000.00	$ 4,251,760.70
US TREASURY N/B	FIXED INCOME	2,000,000.00	$ 2,580,390.00
US TREASURY N/B	FIXED INCOME	14,687,000.00	$ 19,492,982.95
US TREASURY N/B	FIXED INCOME	2,750,000.00	$ 2,755,637.50
US TREASURY N/B	FIXED INCOME	5,565,000.00	$ 5,577,844.02
US TREASURY N/B	FIXED INCOME	2,135,000.00	$ 2,522,803.54
US TREASURY N/B	FIXED INCOME	24,450,000.00	$ 24,540,758.40
US TREASURY N/B	FIXED INCOME	335,000.00	$ 386,951.13
US TREASURY N/B	FIXED INCOME	1,960,000.00	$ 2,009,919.24
US TREASURY N/B	FIXED INCOME	996,500.00	$ 997,317.13
US TREASURY N/B	FIXED INCOME	6,020,000.00	$ 8,062,098.38
US TREASURY N/B	FIXED INCOME	975,000.00	$ 1,393,830.75
US TREASURY N/B	FIXED INCOME	5,920,000.00	$ 6,995,314.72
US TREASURY N/B	FIXED INCOME	13,875,000.00	$ 14,532,980.25
US TREASURY N/B	FIXED INCOME	2,910,000.00	$ 2,962,857.24
US TREASURY N/B	FIXED INCOME	7,000,000.00	$ 7,157,227.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,084,770.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	$ 32,485,350.00
US TREASURY N/B	FIXED INCOME	12,310,000.00	$ 18,832,859.73
US TREASURY N/B	FIXED INCOME	980,000.00	$ 1,451,395.68
US TREASURY N/B	FIXED INCOME	5,580,000.00	$ 7,890,030.72
US TREASURY N/B	FIXED INCOME	500,000.00	$ 704,160.00
US TREASURY N/B	FIXED INCOME	4,460,000.00	$ 5,977,969.92
US TREASURY N/B	FIXED INCOME	1,000,000.00	$ 1,476,172.00
US TREASURY N/B	FIXED INCOME	11,165,000.00	$ 15,200,533.43
US TREASURY N/B	FIXED INCOME	11,530,000.00	$ 17,100,880.92
US TREASURY N/B	FIXED INCOME	6,815,000.00	$ 7,449,115.31

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Security Name	Asset Class	Shares/Par Value	Base Market Value
US TREASURY N/B	FIXED INCOME	30,290,000.00	$ 33,321,362.62
US TREASURY N/B	FIXED INCOME	6,380,000.00	$ 6,397,442.92
US TREASURY N/B	FIXED INCOME	14,100,000.00	$ 15,855,337.20
US TREASURY N/B	FIXED INCOME	33,300,000.00	$ 42,963,493.50
US TREASURY N/B	FIXED INCOME	9,425,000.00	$ 9,871,952.35
US TREASURY N/B	FIXED INCOME	5,865,000.00	$ 6,913,597.49
US TREASURY N/B	FIXED INCOME	2,145,000.00	$ 2,150,864.43
US TREASURY N/B	FIXED INCOME	67,000,000.00	$ 67,193,697.00
US TREASURY N/B	FIXED INCOME	6,750,000.00	$ 10,041,151.50
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,251,560.00
US TREASURY N/B	FIXED INCOME	20,850,000.00	$ 23,412,277.35
US TREASURY N/B	FIXED INCOME	5,870,000.00	$ 6,100,902.32
US TREASURY N/B	FIXED INCOME	19,080,000.00	$ 19,684,454.40
US TREASURY N/B	FIXED INCOME	12,110,000.00	$ 12,583,525.22
US TREASURY N/B	FIXED INCOME	21,700,000.00	$ 23,151,187.50
US TREASURY N/B	FIXED INCOME	16,420,000.00	$ 18,880,438.48
US TREASURY N/B	FIXED INCOME	76,130,000.00	$ 78,749,937.82
US TREASURY N/B	FIXED INCOME	50,450,000.00	$ 51,183,088.95
US TREASURY N/B	FIXED INCOME	8,930,000.00	$ 9,414,523.94
US TREASURY N/B	FIXED INCOME	30,000.00	$ 31,233.99
US TREASURY N/B	FIXED INCOME	2,815,000.00	$ 3,235,600.41
US TREASURY N/B	FIXED INCOME	7,795,000.00	$ 8,016,058.41
US TREASURY N/B	FIXED INCOME	10,840,000.00	$ 12,172,138.44
US TREASURY N/B	FIXED INCOME	14,700,000.00	$ 14,967,010.80
US TREASURY N/B	FIXED INCOME	7,500,000.00	$ 7,737,600.00
US TREASURY N/B	FIXED INCOME	3,890,000.00	$ 4,150,143.75
US TREASURY N/B	FIXED INCOME	2,500,000.00	$ 2,874,610.00
US TREASURY N/B	FIXED INCOME	4,965,000.00	$ 5,575,153.82
US TREASURY N/B	FIXED INCOME	2,100,000.00	$ 2,414,672.40
US TREASURY N/B	FIXED INCOME	420,000.00	$ 424,725.00
US TREASURY N/B	FIXED INCOME	7,500,000.00	$ 7,514,647.50
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,084,770.00
US TREASURY N/B	FIXED INCOME	10,500,000.00	$ 10,651,347.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,058,205.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,047,660.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	$ 15,258,990.00
US TREASURY N/B	FIXED INCOME	7,200,000.00	$ 7,281,000.00
US TREASURY N/B	FIXED INCOME	22,955,000.00	$ 23,902,789.00
US TREASURY N/B	FIXED INCOME	25,715,000.00	$ 26,085,656.01
US TREASURY N/B	FIXED INCOME	11,995,000.00	$ 12,134,633.80
US TREASURY N/B	FIXED INCOME	49,101,600.00	$ 50,204,471.04
US TREASURY N/B	FIXED INCOME	85,975,000.00	$ 87,459,444.35
US TREASURY N/B	FIXED INCOME	34,150,000.00	$ 34,314,090.75
US TREASURY N/B	FIXED INCOME	6,050,000.00	$ 6,123,973.35
US TREASURY N/B	FIXED INCOME	21,850,000.00	$ 22,769,229.50
US TREASURY N/B	FIXED INCOME	113,205,000.00	$ 113,819,703.15

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Security Name	Asset Class	Shares/Par Value	Base Market Value
US TREASURY N/B	FIXED INCOME	50,015,000.00	$ 50,263,124.42
US TREASURY N/B	FIXED INCOME	6,640,000.00	$ 6,674,235.84
US TREASURY N/B	FIXED INCOME	35,865,000.00	$ 36,042,926.27
US TREASURY N/B	FIXED INCOME	115,340,000.00	$ 115,394,094.46
US TREASURY N/B	FIXED INCOME	3,035,000.00	$ 4,514,799.23
US TREASURY N/B	FIXED INCOME	24,870,000.00	$ 26,069,778.54
US TREASURY N/B	FIXED INCOME	12,825,000.00	$ 16,729,109.55
US TREASURY N/B	FIXED INCOME	26,060,000.00	$ 30,774,201.88
US TREASURY N/B	FIXED INCOME	11,690,000.00	$ 12,209,199.66
US TREASURY N/B	FIXED INCOME	8,000,000.00	$ 8,269,064.00
US TREASURY N/B	FIXED INCOME	1,000,000.00	$ 1,319,375.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,257,420.00
US TREASURY N/B	FIXED INCOME	20,970,000.00	$ 23,148,090.99
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,460,940.00
US TREASURY N/B	FIXED INCOME	8,000,000.00	$ 8,465,312.00
US TREASURY N/B	FIXED INCOME	14,240,000.00	$ 15,466,533.92
US TREASURY N/B	FIXED INCOME	8,500,000.00	$ 8,726,780.00
US TREASURY N/B	FIXED INCOME	18,605,000.00	$ 19,597,018.60
US TREASURY N/B	FIXED INCOME	9,000,000.00	$ 9,425,394.00
US TREASURY N/B	FIXED INCOME	1,385,000.00	$ 1,450,625.46
US TREASURY N/B	FIXED INCOME	2,500,000.00	$ 2,558,202.50
US TREASURY N/B	FIXED INCOME	2,275,000.00	$ 2,426,785.73
US TREASURY N/B	FIXED INCOME	2,500,000.00	$ 2,515,430.00
US TREASURY N/B	FIXED INCOME	3,875,000.00	$ 3,953,406.75
US TREASURY N/B	FIXED INCOME	1,720,000.00	$ 1,799,550.00
US TREASURY N/B	FIXED INCOME	8,815,000.00	$ 9,177,587.40
US TREASURY N/B	FIXED INCOME	5,275,000.00	$ 5,451,796.90
US TREASURY N/B	FIXED INCOME	17,500,000.00	$ 18,354,490.00
US TREASURY N/B	FIXED INCOME	7,615,000.00	$ 7,953,212.61
US TREASURY N/B	FIXED INCOME	12,375,000.00	$ 12,408,350.63
US TREASURY N/B	FIXED INCOME	15,000,000.00	$ 15,498,045.00
US TREASURY N/B	FIXED INCOME	4,980,000.00	$ 5,724,081.72
US TREASURY N/B	FIXED INCOME	13,150,000.00	$ 13,677,025.70
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,053,910.00
US TREASURY N/B	FIXED INCOME	3,240,000.00	$ 3,813,833.16
US TREASURY N/B	FIXED INCOME	1,910,000.00	$ 2,046,385.46
US TREASURY N/B	FIXED INCOME	360,000.00	$ 360,388.44
US TREASURY N/B	FIXED INCOME	23,780,000.00	$ 26,159,854.84
US TREASURY N/B	FIXED INCOME	240,000.00	$ 240,196.80
US TREASURY N/B	FIXED INCOME	37,220,000.00	$ 41,853,592.24
US TREASURY N/B	FIXED INCOME	51,080,000.00	$ 58,734,031.52
US TREASURY N/B	FIXED INCOME	63,500,000.00	$ 66,459,227.00
US TREASURY N/B	FIXED INCOME	57,560,000.00	$ 58,578,524.20
US TREASURY N/B	FIXED INCOME	7,090,000.00	$ 7,382,739.01
US TREASURY N/B	FIXED INCOME	53,510,000.00	$ 54,287,553.81
US TREASURY N/B	FIXED INCOME	18,000,000.00	$ 20,689,452.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
US TREASURY N/B	FIXED INCOME	58,240,000.00	$ 59,891,628.16
US TREASURY N/B	FIXED INCOME	9,270,000.00	$ 9,659,988.90
US TREASURY N/B	FIXED INCOME	41,280,000.00	$ 41,492,839.68
US TREASURY N/B	FIXED INCOME	350,000.00	$ 356,617.10
UTILITY CONTRACT FUNDING	FIXED INCOME	114,214.60	$ 115,621.84
VALE OVERSEAS LIMITED	FIXED INCOME	2,690,000.00	$ 2,447,900.00
VALEANT PHARMACEUTICALS	FIXED INCOME	174,000.00	$ 153,446.25
VALEANT PHARMACEUTICALS	FIXED INCOME	237,000.00	$ 195,525.00
VALEANT PHARMACEUTICALS	FIXED INCOME	344,000.00	$ 276,060.00
VALEANT PHARMACEUTICALS	FIXED INCOME	468,000.00	$ 377,910.00
VALEANT PHARMACEUTICALS	FIXED INCOME	198,000.00	$ 170,280.00
VALEANT PHARMACEUTICALS	FIXED INCOME	1,380,000.00	$ 1,216,987.50
VALEANT PHARMACEUTICALS	FIXED INCOME	2,100,000.00	$ 1,794,187.50
VALERO ENERGY CORP	FIXED INCOME	2,050,000.00	$ 2,052,857.70
VENTAS REALTY LP	FIXED INCOME	2,625,000.00	$ 2,690,821.88
VENTAS REALTY LP	FIXED INCOME	1,030,000.00	$ 1,076,623.98
VEREIT OPERATING PARTNER	FIXED INCOME	12,850,000.00	$ 12,927,100.00
VERISIGN INC	FIXED INCOME	299,000.00	$ 302,737.50
VERISIGN INC	FIXED INCOME	490,000.00	$ 502,250.00
VERIZON COMMUNICATIONS	FIXED INCOME	3,225,000.00	$ 3,755,918.85
VERIZON COMMUNICATIONS	FIXED INCOME	3,137,000.00	$ 3,317,540.62
VERIZON COMMUNICATIONS	FIXED INCOME	20,000,000.00	$ 26,947,720.00
VERIZON COMMUNICATIONS	FIXED INCOME	1,800,000.00	$ 1,914,359.40
VERIZON COMMUNICATIONS	FIXED INCOME	2,600,000.00	$ 2,680,982.20
VERIZON COMMUNICATIONS	FIXED INCOME	1,600,000.00	$ 1,680,600.00
VERIZON COMMUNICATIONS	FIXED INCOME	3,438,000.00	$ 3,518,490.46
VERIZON COMMUNICATIONS	FIXED INCOME	300,000.00	$ 315,239.10
VERIZON COMMUNICATIONS	FIXED INCOME	100,000.00	$ 116,462.60
VERIZON COMMUNICATIONS	FIXED INCOME	3,100,000.00	$ 3,107,957.70
VERIZON COMMUNICATIONS	FIXED INCOME	2,200,000.00	$ 2,201,159.40
VERIZON COMMUNICATIONS	FIXED INCOME	10,512,000.00	$ 10,878,500.88
VERIZON COMMUNICATIONS	FIXED INCOME	3,380,000.00	$ 3,631,157.66
VERIZON COMMUNICATIONS	FIXED INCOME	5,543,000.00	$ 5,212,964.24
VERIZON COMMUNICATIONS	FIXED INCOME	3,809,000.00	$ 3,852,574.96
VERIZON COMMUNICATIONS	FIXED INCOME	10,025,000.00	$ 11,127,308.90
VERIZON COMMUNICATIONS	FIXED INCOME	22,515,000.00	$ 26,221,554.39
VERIZON COMMUNICATIONS	FIXED INCOME	1,700,000.00	$ 1,752,949.90
VERIZON COMMUNICATIONS	FIXED INCOME	2,371,000.00	$ 2,507,455.79
VERIZON COMMUNICATIONS	FIXED INCOME	20,126,000.00	$ 20,597,189.91
VERIZON COMMUNICATIONS	FIXED INCOME	4,850,000.00	$ 4,963,548.20
VERIZON COMMUNICATIONS	FIXED INCOME	965,000.00	$ 1,020,537.68
VERIZON COMMUNICATIONS	FIXED INCOME	2,193,000.00	$ 2,954,817.50
VERIZON COMMUNICATIONS	FIXED INCOME	2,237,000.00	$ 2,855,313.51
VERIZON COMMUNICATIONS	FIXED INCOME	3,760,000.00	$ 4,378,993.76
VIACOM INC	FIXED INCOME	1,700,000.00	$ 1,723,619.80
VIACOM INC	FIXED INCOME	290,000.00	$ 301,288.25

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Security Name	Asset Class	Shares/Par Value	Base Market Value
VIACOM INC	FIXED INCOME	240,000.00	$ 243,767.76
VIDEOTRON LTD	FIXED INCOME	590,000.00	$ 598,850.00
VIRGINIA ELEC + POWER CO	FIXED INCOME	945,000.00	$ 1,266,122.34
VIRGINIA ELEC + POWER CO	FIXED INCOME	350,000.00	$ 485,124.50
VIRGINIA ELEC + POWER CO	FIXED INCOME	2,570,000.00	$ 2,707,381.92
VISA INC	FIXED INCOME	527,000.00	$ 610,131.62
VISA INC	FIXED INCOME	1,841,000.00	$ 2,082,108.41
VISA INC	FIXED INCOME	1,750,000.00	$ 2,026,053.75
VISA INC	FIXED INCOME	3,420,000.00	$ 3,656,359.62
VNO MORTGAGE TRUST	FIXED INCOME	370,000.00	$ 388,459.23
VOLKSWAGEN INTL FIN NV	FIXED INCOME	500,000.00	$ 499,394.50
VOYA FINANCIAL INC	FIXED INCOME	3,083,000.00	$ 3,097,527.10
VOYA FINANCIAL INC	FIXED INCOME	3,030,000.00	$ 3,086,706.45
VOYA FINANCIAL INC	FIXED INCOME	976,000.00	$ 994,265.84
VULCAN MATERIALS CO	FIXED INCOME	6,200,000.00	$ 7,448,060.00
WACHOVIA ASSET SECURITIZATION	FIXED INCOME	3,882.61	$ 3,209.16
WACHOVIA ASSET SECURITIZATION	FIXED INCOME	51,663.45	$ 42,702.27
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	1,810,000.00	$ 1,827,489.49
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	274,697.68	$ 274,792.92
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	4,310,000.00	$ 4,425,354.13
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	2,546,605.38	$ 2,618,283.92
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	4,260,000.00	$ 4,327,813.66
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	5,650,000.00	$ 5,822,909.78
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	4,125,000.00	$ 4,164,858.64
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	5,805,498.66	$ 5,950,166.46
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	645,000.00	$ 674,623.43
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	343,000.00	$ 330,084.95
WACHOVIA CAP TRUST III	FIXED INCOME	700,000.00	$ 691,276.60
WACHOVIA CORP	FIXED INCOME	364,000.00	$ 420,086.94
WAL MART STORES INC	FIXED INCOME	615,000.00	$ 682,653.08
WAL MART STORES INC	FIXED INCOME	980,000.00	$ 1,318,982.98
WALGREENS BOOTS ALLIANCE	FIXED INCOME	2,400,000.00	$ 2,463,696.00
WALGREENS BOOTS ALLIANCE	FIXED INCOME	2,225,000.00	$ 2,266,509.60
WALGREENS BOOTS ALLIANCE	FIXED INCOME	640,000.00	$ 688,510.08
WALGREENS BOOTS ALLIANCE	FIXED INCOME	40,000.00	$ 40,740.60
WALGREENS BOOTS ALLIANCE	FIXED INCOME	80,000.00	$ 81,492.48
WALGREENS BOOTS ALLIANCE	FIXED INCOME	25,000.00	$ 26,663.05
WALGREENS BOOTS ALLIANCE	FIXED INCOME	1,410,000.00	$ 1,447,421.40
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	527,647.45	$ 524,745.97
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,892,344.61	$ 1,904,055.20
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,294,399.77	$ 1,215,352.33
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,544,699.40	$ 1,268,682.63
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,997,733.13	$ 1,709,056.10
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	236,948.13	$ 199,437.37
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,498,413.05	$ 1,293,812.24
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,522,244.06	$ 1,331,517.23

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Security Name	Asset Class	Shares/Par Value	Base Market Value
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	3,018,423.95	$ 1,540,925.35
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	4,186,727.70	$ 232,335.34
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,942,860.29	$ 131,533.78
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	3,239,568.75	$ 199,098.06
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,010,867.81	$ 868,710.78
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	794.66	$ 740.88
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	21,300.83	$ 20,327.96
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,020,150.67	$ 1,809,816.42
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	1,581,506.00	$ 1,199,787.86
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	27,636.30	$ 209.39
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	987.26	$ 717.10
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	13,136.84	$ 9,541.94
WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	15,789.65	$ 16,469.95
WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	516,578.79	$ 514,765.24
WASTE MANAGEMENT INC	FIXED INCOME	290,000.00	$ 303,885.20
WASTE MANAGEMENT INC	FIXED INCOME	355,000.00	$ 387,414.70
WASTE MANAGEMENT INC	FIXED INCOME	580,000.00	$ 812,850.28
WASTE MANAGEMENT INC	FIXED INCOME	740,000.00	$ 799,809.76
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	2,810,000.00	$ 2,866,188.76
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	2,040,000.00	$ 2,126,720.40
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	670,000.00	$ 722,312.93
WELLS FARGO + COMPANY	FIXED INCOME	7,600,000.00	$ 8,205,955.60
WELLS FARGO + COMPANY	FIXED INCOME	547,000.00	$ 574,142.69
WELLS FARGO + COMPANY	FIXED INCOME	905,000.00	$ 977,156.56
WELLS FARGO + COMPANY	FIXED INCOME	1,470,000.00	$ 1,510,743.99
WELLS FARGO + COMPANY	FIXED INCOME	520,000.00	$ 569,038.08
WELLS FARGO + COMPANY	FIXED INCOME	320,000.00	$ 329,324.80
WELLS FARGO + COMPANY	FIXED INCOME	1,520,000.00	$ 1,548,600.32
WELLS FARGO + COMPANY	FIXED INCOME	12,365,000.00	$ 12,631,230.82
WELLS FARGO + COMPANY	FIXED INCOME	3,520,000.00	$ 3,528,085.44
WELLS FARGO + COMPANY	FIXED INCOME	4,195,000.00	$ 4,424,290.31
WELLS FARGO + COMPANY	FIXED INCOME	270,000.00	$ 301,715.01
WELLS FARGO + COMPANY	FIXED INCOME	720,000.00	$ 724,032.00
WELLS FARGO + COMPANY	FIXED INCOME	1,680,000.00	$ 1,738,343.04
WELLS FARGO + COMPANY	FIXED INCOME	1,200,000.00	$ 1,397,966.40
WELLS FARGO + COMPANY	FIXED INCOME	1,120,000.00	$ 1,339,798.88
WELLS FARGO + COMPANY	FIXED INCOME	1,376,000.00	$ 1,508,291.39
WELLS FARGO + COMPANY	FIXED INCOME	1,840,000.00	$ 2,013,519.36
WELLS FARGO + COMPANY	FIXED INCOME	510,000.00	$ 537,875.58
WELLS FARGO + COMPANY	FIXED INCOME	3,820,000.00	$ 4,124,572.42
WELLS FARGO BANK NA	FIXED INCOME	2,250,000.00	$ 2,394,060.75
WELLS FARGO BANK NA	FIXED INCOME	5,060,000.00	$ 5,383,976.62
WELLS FARGO CAPITAL X	FIXED INCOME	410,000.00	$ 432,550.00
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	1,560,000.00	$ 1,706,403.19
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	1,680,000.00	$ 1,747,754.06
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	2,200,000.00	$ 2,301,157.32

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WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	170,000.00	$ 186,743.28
WELLS FARGO DEALER FLOORPLAN M	FIXED INCOME	5,245,000.00	$ 5,197,277.32
WELLS FARGO HOME EQUITY TRUST	FIXED INCOME	5,160,000.00	$ 5,026,754.87
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	1,380,449.28	$ 1,372,065.95
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	1,061,633.27	$ 1,050,436.75
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	2,009,561.35	$ 1,996,605.51
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	909,018.50	$ 857,048.91
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	129,441.29	$ 124,173.44
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	991,526.60	$ 993,484.07
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	3,331,794.89	$ 3,349,162.54
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	37,929.81	$ 37,575.12
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	3,921,804.31	$ 3,978,212.41
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	275,548.09	$ 267,936.24
WELLTOWER INC	FIXED INCOME	2,381,000.00	$ 2,519,148.00
WENDYS FUNDING LLC	FIXED INCOME	5,197,722.50	$ 5,358,332.13
WESCO DISTRIBUTION INC	FIXED INCOME	194,000.00	$ 194,000.00
WEST CORP	FIXED INCOME	1,210,000.00	$ 1,125,300.00
WEST CORP	FIXED INCOME	290,000.00	$ 286,375.00
WESTERN GAS PARTNERS	FIXED INCOME	205,000.00	$ 199,746.26
WESTERN GAS PARTNERS LP	FIXED INCOME	253,000.00	$ 240,709.51
WESTERN GAS PARTNERS LP	FIXED INCOME	3,250,000.00	$ 3,092,118.25
WESTROCK MWV LLC	FIXED INCOME	196,000.00	$ 263,112.36
WESTROCK RKT CO	FIXED INCOME	310,000.00	$ 344,119.22
WESTROCK RKT CO	FIXED INCOME	400,000.00	$ 412,927.60
WESTROCK RKT CO	FIXED INCOME	260,000.00	$ 271,476.40
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	36,670,714.51	$ 1,932,741.01
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,820,000.00	$ 5,796,490.69
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	59,547,205.03	$ 3,861,719.61
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,050,422.20	$ 70,829.65
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	18,593,573.57	$ 1,148,422.77
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	20,189,151.23	$ 1,309,294.72
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,620,000.00	$ 1,747,570.30
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	2,700,000.00	$ 1,998,205.20
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	25,416,470.89	$ 1,650,433.79
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	560,000.00	$ 608,719.66
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	180,000.00	$ 199,990.98
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	21,295,973.74	$ 1,297,638.22
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,620,000.00	$ 1,557,025.25
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	8,616,626.44	$ 666,110.89
WHITEWAVE FOODS CO	FIXED INCOME	277,000.00	$ 296,390.00
WHITING PETROLEUM CORP	FIXED INCOME	290,000.00	$ 266,800.00
WHITING PETROLEUM CORP	FIXED INCOME	170,000.00	$ 153,425.00
WHITING PETROLEUM CORP	FIXED INCOME	1,670,000.00	$ 1,494,650.00
WILLIAMS COMPANIES INC	FIXED INCOME	711,000.00	$ 653,053.50
WILLIAMS COMPANIES INC	FIXED INCOME	236,000.00	$ 208,860.00
WILLIAMS COMPANIES INC	FIXED INCOME	299,000.00	$ 300,495.00

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WILLIAMS COS INC	FIXED INCOME	384,000.00	$ 387,840.00
WILLIAMS COS INC	FIXED INCOME	1,108,000.00	$ 1,191,100.00
WILLIAMS COS INC	FIXED INCOME	474,000.00	$ 507,180.00
WILLIAMS PARTNERS LP	FIXED INCOME	4,375,000.00	$ 3,976,643.13
WILLIAMS PARTNERS LP	FIXED INCOME	2,950,000.00	$ 2,794,688.40
WILLIAMS PARTNERS LP	FIXED INCOME	5,800,000.00	$ 4,974,491.80
WILLIAMS PARTNERS/ACMP	FIXED INCOME	1,240,000.00	$ 1,272,122.20
WILLIAMS PARTNERS/ACMP	FIXED INCOME	120,000.00	$ 115,986.60
WILLIAMS PARTNERS/ACMP	FIXED INCOME	960,000.00	$ 920,762.88
WIMC CAPITAL TRUST	FIXED INCOME	3,457,349.38	$ 3,471,508.95
WM WRIGLEY JR CO	FIXED INCOME	5,000,000.00	$ 5,195,900.00
WM WRIGLEY JR CO	FIXED INCOME	3,715,000.00	$ 3,860,553.70
WM WRIGLEY JR CO	FIXED INCOME	1,150,000.00	$ 1,195,057.00
WM WRIGLEY JR CO	FIXED INCOME	320,000.00	$ 326,351.04
WOODSIDE FINANCE LTD	FIXED INCOME	3,250,000.00	$ 3,174,645.50
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	2,595,000.00	$ 2,644,392.97
WPP FINANCE 2010	FIXED INCOME	60,000.00	$ 63,283.26
WPX ENERGY INC	FIXED INCOME	574,000.00	$ 533,820.00
WPX ENERGY INC	FIXED INCOME	90,000.00	$ 83,700.00
WPX ENERGY INC	FIXED INCOME	50,000.00	$ 50,125.00
WR GRACE + CO CONN	FIXED INCOME	200,000.00	$ 205,500.00
WYNN LAS VEGAS LLC/CORP	FIXED INCOME	4,100,000.00	$ 3,966,750.00
XEROX CORPORATION	FIXED INCOME	2,680,000.00	$ 2,865,608.76
XEROX CORPORATION	FIXED INCOME	2,650,000.00	$ 2,833,531.05
XEROX CORPORATION	FIXED INCOME	7,900,000.00	$ 8,468,555.10
XEROX CORPORATION	FIXED INCOME	3,625,000.00	$ 3,665,371.63
XTO ENERGY INC	FIXED INCOME	600,000.00	$ 652,340.40
YUM BRANDS INC	FIXED INCOME	1,500,000.00	$ 1,415,625.00
YUM BRANDS INC	FIXED INCOME	815,000.00	$ 798,700.00
ZAYO GROUP LLC/ZAYO CAP	FIXED INCOME	681,000.00	$ 694,620.00
ZEBRA TECHNOLOGIES CORP	FIXED INCOME	375,000.00	$ 397,500.00
ZIMMER BIOMET HOLDINGS	FIXED INCOME	1,500,000.00	$ 1,526,487.00
ZOETIS INC	FIXED INCOME	3,810,000.00	$ 4,201,831.83
ZOETIS INC	FIXED INCOME	2,900,000.00	$ 2,993,884.60
CANADIAN DOLLAR	CASH	13,307.63	$ 10,246.89
EURO CURRENCY	CASH	774.27	$ 860.17
EURO CURRENCY	CASH	1,557,724.67	$ 1,730,553.30
JAPANESE YEN	CASH	9,870.00	$ 96.21
POUND STERLING	CASH	15,647.00	$ 20,916.91
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	20,000,000.00	$ 19,981,819.41
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	6,000,000.00	$ 5,998,762.50
TREASURY BILL	CASH EQUIVALENT	21,000.00	$ 20,976.92
TREASURY BILL	CASH EQUIVALENT	5,489,000.00	$ 5,479,241.78
TREASURY BILL	CASH EQUIVALENT	1,563,000.00	$ 1,560,437.25
WI TREASURY SEC.	CASH EQUIVALENT	600,000.00	$ 599,699.58
WI TREASURY SEC.	CASH EQUIVALENT	2,600,000.00	$ 2,599,318.94

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WI TREASURY SEC.	CASH EQUIVALENT	20,435,000.00	$ 20,424,159.17
WII TREASURY SEC	CASH EQUIVALENT	3,900,000.00	$ 3,899,224.66
90DAY EUR FUTR DEC16	FUTURE	(67,000,000.00)	$ -
90DAY EUR FUTR MAR17	FUTURE	(65,250,000.00)	$ -
90DAY EUR FUTR SEP16	FUTURE	(64,500,000.00)	$ -
US 10YR NOTE (CBT)SEP16	FUTURE	(37,000,000.00)	$ -
US 10YR NOTE (CBT)SEP16	FUTURE	(25,900,000.00)	$ -
US 10YR NOTE (CBT)SEP16	FUTURE	(26,000,000.00)	$ -
US 10YR NOTE (CBT)SEP16	FUTURE	(263,800,000.00)	$ -
US 2YR NOTE (CBT) SEP16	FUTURE	(9,000,000.00)	$ -
US 2YR NOTE (CBT) SEP16	FUTURE	(35,800,000.00)	$ -
US 5YR NOTE (CBT) SEP16	FUTURE	3,200,000.00	$ -
US 5YR NOTE (CBT) SEP16	FUTURE	30,400,000.00	$ -
US 5YR NOTE (CBT) SEP16	FUTURE	295,100,000.00	$ -
US LONG BOND(CBT) SEP16	FUTURE	(17,700,000.00)	$ -
US LONG BOND(CBT) SEP16	FUTURE	(71,200,000.00)	$ -
US ULTRA BOND CBT SEP16	FUTURE	(13,000,000.00)	$ -
US ULTRA BOND CBT SEP16	FUTURE	42,900,000.00	$ -
US 10Y NOTE W1 OP JUL16C 132.2	OPTIONS	(47,000.00)	$ (35,984.38)
US 10YR FUT OPTN AUG16C 133.5	OPTIONS	(116,000.00)	$ (50,750.00)
US BOND FUTR OPTN AUG16C 178	OPTIONS	(106,000.00)	$ (41,406.25)
Total Bond			**$ 14,878,414,080.19**
Alternative Assets			
ADAMS STREET GLOBAL SECONDARIE	EQUITY	53,379,119.00	$ 43,120,079.36
ADVENT INTERNATIONAL GPE VI	EQUITY	23,784,642.00	$ 39,180,060.21
ADVENT INTERNATIONAL GPE VII	EQUITY	69,355,625.00	$ 86,758,754.56
AFFINITY VENTURES IV LP	EQUITY	2,863,465.94	$ 2,048,297.32
AFFINITY VENTURES V LP	EQUITY	3,613,124.34	$ 2,419,109.59
AG REALTY FUND IX	EQUITY	22,000,000.00	$ 22,000,000.00
ANTERO RESOURCES CORP	EQUITY	87,500.00	$ 2,319,625.00
APACHE CORP III	EQUITY	30,000,000.00	$ 442,830.00
APAX VIII	EQUITY	167,126,746.90	$ 193,892,095.42
AUDAX MEZZANINE PART III, LP	EQUITY	59,632,424.26	$ 55,086,167.50
AVENUE ENERGY OPP FUND	EQUITY	89,026,598.00	$ 74,872,526.26
BANC FUND IX LP	EQUITY	47,170,610.08	$ 49,376,638.00
BANC FUND VII	EQUITY	45,000,000.00	$ 45,241,785.00
BANC FUND VIII LP	EQUITY	98,250,000.00	$ 129,786,383.25
BLACKROCK TEMPUS FD SR1	EQUITY	1,249.04	$ 1,168,232.83
BLACKSTONE CAP PARTNERS IV LP	EQUITY	10,459,116.62	$ 16,065,056.70
BLACKSTONE CAPITAL PARTNERS	EQUITY	53,031,807.61	$ 47,767,976.45
BLACKSTONE CAPITAL PARTNERS VI	EQUITY	79,249,034.10	$ 94,172,815.96
BLACKSTONE RE PART VIII.TE.1	EQUITY	55,786,569.36	$ 58,387,952.88
BLACKSTONE REAL ESTATE PARTNER	EQUITY	33,558,739.00	$ 58,067,558.62
BLACKSTONE REAL ESTATE V	EQUITY	33,331,025.00	$ 57,098,379.00
BLACKSTONE REAL ESTATE VII	EQUITY	73,901,129.00	$ 102,200,236.13

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BLUM STRATEGIC PARTNERS II	EQUITY	1,692,465.00	$ 64,748.63
BLUM STRATEGIC PARTNERS III	EQUITY	17,990,629.00	$ -
BLUM STRATEGIC PARTNERS IV	EQUITY	38,983,324.00	$ -
BROOKFIELD CAP PRTNRS FUND IV	EQUITY	23,879,468.82	$ 23,795,675.76
CARVAL CREDIT VALUE A III	EQUITY	52,500,000.00	$ 55,527,150.00
CARVAL CREDIT VALUE FUND	EQUITY	89,142,131.20	$ 75,346,316.69
CHICAGO GROWTH PART LP	EQUITY	30,277,852.22	$ 5,462,427.32
CHICAGO GROWTH PARTNERS II	EQUITY	34,774,172.52	$ 56,476,803.14
CITICORP MEZZANINE III LP	EQUITY	7,719,822.30	$ 11,534,804.08
COLONY INVESTORS III LP	EQUITY	1.00	$ 5,177,800.00
COURT SQUARE CAP PARTNERS III	EQUITY	58,128,719.00	$ 52,858,536.82
COURT SQUARE CAPITAL PARTNERS	EQUITY	13,391,964.33	$ 315,541.46
COURT SQUARE VENTURES II LP	EQUITY	72,487,366.00	$ 80,206,908.04
CRESCENDO III L P	EQUITY	1.00	$ -
CRESCENDO IV	EQUITY	82,393,975.08	$ 11,946,220.05
CSFB STRATEGIC PARTNERS II	EQUITY	26,270.00	$ 2,354,793.99
CSFB STRATEGIC PARTNERS III RE	EQUITY	16,351,640.00	$ 5,719,656.51
CSFB STRATEGIC PARTNERS V,L.P.	EQUITY	6,737,357.00	$ 54,156,081.55
CSFB STRATEGIC PARTNERS VI LP	EQUITY	66,803,710.00	$ 92,486,997.54
CSFB STRATEGIC PARTRS IV RE LP	EQUITY	15,042,824.00	$ 13,925,984.57
CSFB STRATEGIC PARTRS IV VC LP	EQUITY	367,275.00	$ 18,658,535.93
CSFB STRATEGIC PTN IV LP	EQUITY	1,281,700.00	$ 27,674,485.63
CSFB STRATEGIC PTNRS III B LP	EQUITY	590,776.00	$ 28,151,148.11
CSFB STRATEGIC PTNRS III VC LP	EQUITY	112,213.00	$ 7,225,295.99
CVC CAPITAL PARTNERS VI	EQUITY	80,609,443.06	$ 82,333,069.90
CVC EUROPEAN EQTY PRTNRS V L.P	EQUITY	44,513,579.62	$ 58,396,135.77
CVI CREDIT VALUE FD II A LP	EQUITY	142,071,309.68	$ 171,569,433.64
CVI GLOBAL VALUE A L.P	EQUITY	25,090,895.11	$ 41,140,637.44
DIAMONDCASTLE PARTNER IV A LP	EQUITY	31,422,680.32	$ -
DLJ INVESTMENT PARTNERS II	EQUITY	768,633.15	$ 80,537.38
DLJ INVESTMENTS PARTNERS III	EQUITY	23,487,651.19	$ 7,569,882.08
DOVER STREET VII	EQUITY	1,858,738.00	$ 1,131,553.23
DSV PARTNERS IV	EQUITY	1.00	$ 31,339.00
DULUTH GROWTH CO	EQUITY	5,000.00	$ 0.01
EIG ENERGY FUND XVI, L.P	EQUITY	90,010,296.90	$ 62,649,596.92
ELEVATION PARTNERS	EQUITY	12,502,144.00	$ 1,281,294.73
ENCAP ENERGY CAP FD IX L.P.	EQUITY	71,549,909.35	$ 67,008,493.50
ENCAP ENERGY CAPITAL	EQUITY	54,439,923.92	$ 10,087,064.62
ENCAP ENERGY CAPITAL FD VIII	EQUITY	77,289,601.46	$ 36,698,957.72
ENCAP ENERGY CAPITAL FUND X	EQUITY	21,306,065.80	$ 19,181,126.63
ENERGY + MINERALS GRP FD III	EQUITY	170,365,906.00	$ 138,251,762.35
ENERGY + MINERALS GRP FD IV	EQUITY	89,434,503.00	$ 87,955,166.89
ENERGY CAPITAL PARTNERS II A	EQUITY	18,653,323.36	$ 46,860,207.43
ENERGY CAPITAL PARTNERS III A	EQUITY	54,189,931.00	$ 48,683,637.92
ENERVEST ENERGY INSTL FD XIV A	EQUITY	49,337,235.32	$ 47,088,937.51
ENERY + MINERALS GROUP FD II	EQUITY	82,713,556.00	$ 116,932,898.54

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FACEBOOK INC A	EQUITY	10,276.00	$ 1,173,108.16
FIRST RESERVE FUND X	EQUITY	8,561,935.67	$ 505,822.04
FIRST RESERVE FUND XII	EQUITY	119,815,158.70	$ 49,746,415.19
FIRST RESERVE FUND XIII	EQUITY	30,405,828.00	$ 17,608,227.84
FIRST RESERVE XI OFFSHORE	EQUITY	114,105,848.07	$ 12,653,768.02
FOX PAINE CAPITAL FUND II	EQUITY	170,427.00	$ 3,958,215.99
GHJM MARATHON FD LMTDPTNSHP V	EQUITY	4,863,307.12	$ 35,589.68
GOLD HILL CAPITAL 2008 LP	EQUITY	12,839,094.07	$ 11,728,114.42
GOLD HILL VENTURE LENDING 03 B	EQUITY	8,458,613.11	$ 960,856.16
GOLDMAN SACHS GSCP VI	EQUITY	27,993,261.00	$ 29,424,052.56
GREEN EQUITY INVESTORS VI	EQUITY	155,080,052.19	$ 160,968,286.69
GS CAPITAL PARTNERS 2000	EQUITY	8,623,516.00	$ 1,978,829.59
GS CAPITAL PARTNERS V	EQUITY	305,922.00	$ 7,314,451.85
GS MEZZANINE PARTNERS 2006	EQUITY	76,895.00	$ 11,169,895.04
GS MEZZANINE PARTNERS V	EQUITY	2,143,555.00	$ 12,895,410.38
GTCR FUND IX/A	EQUITY	13,159,414.64	$ 7,163,406.32
GTCR FUND VI L.P.	EQUITY	73,165,272.00	$ 2,202,274.69
GTCR FUND X	EQUITY	52,882,142.00	$ 70,352,709.49
GTCR FUND XI L.P.	EQUITY	44,446,515.00	$ 46,128,193.34
HARBOURVEST INTL PEP V CAYMAN	EQUITY	2,325,672.00	$ 2,172,029.46
HARBOURVEST PRTNS VIII CB	EQUITY	3,446,146.00	$ 2,949,525.35
HARBOURVEST PRTNS VIII CV	EQUITY	6,523,776.00	$ 5,545,770.64
HELLMAN + FRIEDMAN CAP P VI	EQUITY	38,321,291.43	$ 40,423,942.37
HELLMAN + FRIEDMAN CAP PART V	EQUITY	4,936,712.11	$ 3,680,225.08
HELLMAN + FRIEDMAN CAPITAL	EQUITY	37,408,462.00	$ 48,637,995.98
HIPEP VI CAYMAN PART. FUND	EQUITY	2,685,501.00	$ 3,210,362.47
IK VII FUND LP	EQUITY	135,529,791.85	$ 170,725,370.01
KKR 2006 OVERSEAS FUND	EQUITY	127,292,239.00	$ 117,918,693.10
KKR LENDING PARTNERS II LP	EQUITY	25,847,994.00	$ 25,774,508.15
KKR MILLENIUM	EQUITY	79,814,697.00	$ 27,340,125.38
LEHMAN BROS RE PENS PRTNS III	EQUITY	63,444,556.13	$ 21,757,739.52
LEXINGTON CAPITAL PART VIII	EQUITY	30,974,737.38	$ 35,703,867.36
LEXINGTON CAPITAL PARTNERS VII	EQUITY	99,578,473.59	$ 101,493,168.48
LEXINGTON CAPITAL VI B	EQUITY	52,542,088.05	$ 29,882,734.62
LPL FINANCIAL HOLDINGS INC	EQUITY	405,060.00	$ 9,000,433.20
MADISON DEARBORN CAP PTNRS VII	EQUITY	8,947,735.00	$ 8,266,758.68
MERCED PARTNERS II LP	EQUITY	50,961.50	$ 8,336,855.74
MERCED PARTNERS III L P	EQUITY	34,002,893.00	$ 64,679,691.01
MERCED PARTNERS IV LP	EQUITY	125,000,000.00	$ 126,777,500.00
MERIT ENERGY FUND E II	EQUITY	371,226.00	$ 17,844,121.07
MERIT ENERGY PARTNERS B L P	EQUITY	1.00	$ 11,410,092.00
MERIT ENERGY PARTNERS C I LP	EQUITY	1.00	$ 8,224,923.00
MERIT ENERGY PARTNERS C II L P	EQUITY	1.00	$ 11,890,910.00
MERIT ENERGY PARTNERS D I LP	EQUITY	1,000,000.00	$ 27,359,854.00
MERIT ENERGY PARTNERS D II LP	EQUITY	1,000,000.00	$ 15,853,298.00
MERIT ENERGY PARTNERS EI	EQUITY	89,087.00	$ 9,605,665.02

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MERIT ENERGY PARTNERS F II	EQUITY	36,729,475.00	$ 27,981,946.50
MERIT ENERGY PARTNERS H	EQUITY	92,500,922.00	$ 76,958,084.58
MERIT ENERGY PARTNERS I LP	EQUITY	125,099,999.00	$ 124,358,531.31
MERIT MEZZANINE FUND V	EQUITY	59,270,582.25	$ 56,168,656.33
MERIT MEZZANINE FUND VI	EQUITY	6,965,000.00	$ 6,965,000.00
MERIT MEZZANINE IV	EQUITY	42,749,476.57	$ 35,035,547.27
MHR INSTITUTIONAL PARTNERS IV	EQUITY	11,250,000.00	$ 10,361,610.00
MOBILE MINI INC	EQUITY	159,499.00	$ 5,303,341.75
NATURAL GAS PARTNERS IX	EQUITY	52,937,444.70	$ 30,372,805.96
NGP MIDSTREAM + RESOURCES	EQUITY	68,475,542.00	$ 75,789,688.54
NGP NATURAL RESOURCES X, LP	EQUITY	112,697,004.00	$ 85,367,642.44
NGP NATURAL RESOURCES XI LP	EQUITY	31,555,042.00	$ 29,143,542.58
NORDIC CAPITAL FUND VIII LP	EQUITY	77,504,730.87	$ 87,327,111.92
NORTH SKY CAP LBO FUND III	EQUITY	626,752.07	$ 532,610.78
NORTH SKY CAP VENTURE FUND III	EQUITY	1,060,633.83	$ 710,638.45
OAKTREE OPPORTUNITIES FUND X	EQUITY	7,500,000.00	$ 7,949,092.50
OAKTREE PRINCIPAL FUND VI	EQUITY	14,830,128.34	$ 15,969,645.74
PAINE PART CAP FUND IV	EQUITY	16,566,346.00	$ 13,196,585.56
PERMAL PRIVATE EQUITY OPP IV	EQUITY	3,405,246.64	$ 2,850,797.57
PERMIRA V, LP	EQUITY	110,595,581.53	$ 133,609,384.17
PIMCO BRAVO FD ONSHORE FEEDER	EQUITY	3,050,588.75	$ 914,584.81
PIMCO BRAVO ONSHORE FEEDER II	EQUITY	5,243,670.00	$ 5,502,413.65
PIPER JAFFRAY FUND III	EQUITY	13,275,457.50	$ -
PIPER JAFFRAY HEALTHCARE FD IV	EQUITY	518,328.88	$ 53,731.01
PRUDENTIAL CAPITAL PARTNER III	EQUITY	40,765,196.47	$ 52,714,453.92
PRUDENTIAL CAPITAL PARTNERS II	EQUITY	32,135,631.55	$ 6,265,580.49
PRUDENTIAL CAPITAL PARTNERS IV	EQUITY	68,122,137.26	$ 69,595,823.46
PRUDENTIAL CAPITAL PARTNERS LP	EQUITY	19,270,205.46	$ -
PUBLIC PENSION CAPITAL, L.P	EQUITY	8,356,236.72	$ 7,638,728.45
REALTY ASSOCIATES FUND IX	EQUITY	63,528,565.52	$ 76,754,450.52
REALTY ASSOCIATES FUND VII	EQUITY	21,092,233.65	$ 474,976.01
REALTY ASSOCIATES FUND VIII	EQUITY	71,914,675.31	$ 57,278,241.02
REALTY ASSOCIATES FUND X UTP L	EQUITY	88,527,816.62	$ 101,427,470.36
REALTY ASSOCIATES FUND XI	EQUITY	25,000,000.00	$ 24,421,650.00
ROCKPOINT REAL ESTATE FUND V	EQUITY	10,076,473.00	$ 10,400,673.44
RWI VENTURES I	EQUITY	4,840,247.91	$ 487,500.09
SELECT MEDICAL HOLDINGS CORP	EQUITY	400,000.00	$ 4,444,000.00
SHERIDAN PRODUCTION PARTNERS	EQUITY	21,252,260.00	$ 42,636,007.73
SHERIDAN PRODUCTION PTN II B	EQUITY	95,000,000.00	$ 24,023,030.00
SHERIDAN PRODUCTION PTRS III B	EQUITY	7,353,005.00	$ 4,813,997.67
SILVER LAKE PARTNERS II	EQUITY	2,187,367.90	$ 20,433,483.16
SILVER LAKE PARTNERS III	EQUITY	45,290,630.23	$ 60,319,148.32
SILVER LAKE PARTNERS IV LP	EQUITY	50,523,905.00	$ 59,977,988.63
SILVERPEAK LEGACY PP II	EQUITY	8,701,733.38	$ 12,673,665.69
SPLIT ROCK PARTNERS II LP	EQUITY	48,766,747.00	$ 39,041,926.15
SPLIT ROCK PARTNERS, LP	EQUITY	37,694,544.00	$ 27,529,418.62

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STRATEGIC PARTNERS FUND VII LP	EQUITY	3,000,000.00	$ 3,000,000.00
SUMMIT PARTNERS GROWTH	EQUITY	76,609,013.91	$ 85,031,255.68
SUMMIT SUBORDINATED DEBT III	EQUITY	9,457,861.94	$ 5,746,842.82
SUMMIT SUBORDINATED DEBT IV	EQUITY	27,953,001.67	$ 28,748,655.91
SUMMIT VENTURE V LP	EQUITY	9,070,588.30	$ 47,511.74
TCW CRESCENT MEZZ PRTNRS III	EQUITY	7,746,386.00	$ 2,418,762.55
TCW DIRECT LENDING LLC	EQUITY	33,000,000.00	$ 32,541,333.00
TCW ENERGY FUND XV, L.P.	EQUITY	116,507,509.25	$ 97,124,853.98
TCW ENERGY PARTNERS XIV	EQUITY	52,937,102.18	$ 10,672,913.86
THOMA CRESSEY FD VIII	EQUITY	14,179,144.51	$ 1,203,029.52
THOMA CRESSEY FUND VII	EQUITY	11,751,779.80	$ 1,069,670.50
THOMA CRESSEY VI	EQUITY	17,346,601.37	$ 431,930.37
THOMAS H LEE EQUITY FUND VII	EQUITY	9,902,345.00	$ 6,410,659.32
THOMAS MCNERNEY + PARTNERS MGT	EQUITY	25,112,475.49	$ 6,786,721.84
THOMAS NCNERNEY + PTNRS II LP	EQUITY	27,456,127.21	$ 26,168,023.00
TPG PARTNERS VII, L.P.	EQUITY	16,395,261.00	$ 14,900,652.61
TRAILHEAD FUND	EQUITY	14,914,187.35	$ 20,138,313.98
VARDE FUND IX	EQUITY	673,712.00	$ 30,944,170.20
VARDE FUND X LP	EQUITY	64,092,848.00	$ 167,170,042.61
VARDE FUND XI, LP	EQUITY	200,000,000.00	$ 241,006,400.00
VESTAR CAPITAL PARTNERS IV LP	EQUITY	5,782,264.82	$ 1,002,656.28
VESTAR CAPITAL PARTNERS VI LP	EQUITY	45,739,846.00	$ 68,718,538.35
VESTAR CAPITAL V LIMITED PNTR	EQUITY	54,809,715.69	$ 53,803,902.60
WARBURG PINCUS EQUITY	EQUITY	24,589,447.00	$ 1,349,813.10
WARBURG PINCUS PE XI LP	EQUITY	158,451,177.04	$ 194,358,907.43
WARBURG PINCUS PRT EQT IX	EQUITY	1,358,665.33	$ 11,478,011.50
WARBURG PINCUS PRT EQT XII	EQUITY	9,170,000.00	$ 8,420,242.46
WARBURG PINCUS PRVT EQUITY X	EQUITY	49,982,595.10	$ 73,525,946.85
WARBURG PINCUS VIII	EQUITY	2,826,080.46	$ 23,322,726.39
WAYZATA OPPORTUNITIES FUND II	EQUITY	195.00	$ 29,190,966.00
WAYZATA OPPORTUNITIES FUND III	EQUITY	61,245,000.00	$ 52,386,890.67
WAYZATA OPPORTUNITIES FUND LLC	EQUITY	420,000.00	$ 1,904,581.14
WELSH CARSON ANDERSON + STO	EQUITY	43,684,653.05	$ 151,498.38
WELSH CARSON ANDERSON +STOWE X	EQUITY	39,882,946.77	$ 21,620,505.56
WELSH CARSON ANDERSON STOWE	EQUITY	51,968,855.51	$ 64,520,633.34
WELSH CARSON ANDERSON+STOWE IX	EQUITY	31,479,058.10	$ 71,929.65
WELSH CARSON ANDRSN STOWE XII	EQUITY	38,858,359.00	$ 36,170,176.58
WILLIAM BLAIR CAPITAL PTNR VII	EQUITY	26,345,733.72	$ 3,834,937.69
WILLIAM BLAIR PARTNERS III LP	EQUITY	15,131,174.55	$ 620,711.04
WINDJAMMER MEZZANINE EQUITY II	EQUITY	6,298,838.38	$ 375,776.10
WINDJAMMER SENIOR EQUITY III	EQUITY	21,095,504.94	$ 18,626,107.32
WINDJAMMER SENIOR EQUITY IV	EQUITY	49,648,437.15	$ 41,460,516.19
EURO CURRENCY	CASH	(1,114.68)	$ (1,238.35)
Total Alternative Asset			**$ 7,284,155,679.11**

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Short Term Non-Retirement			
AUS AND NEW ZEALAND	CASH EQUIVALENT	1,000,000.00	$ 999,694.44
AUST & NEW ZEA	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
BANK OF AMERICA, N.A.	CASH EQUIVALENT	2,000,000.00	$ 2,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	2,000,000.00	$ 1,999,997.55
BANK OF NOVA SCOTIA	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	20,000,000.00	$ 20,000,000.00
BNK OF TKYO-MTBSHI L	CASH EQUIVALENT	2,000,000.00	$ 2,000,000.00
CANADIAN IMPERIAL BK	CASH EQUIVALENT	2,000,000.00	$ 2,000,000.00
CITIBANK NEW YORK N.	CASH EQUIVALENT	2,000,000.00	$ 2,000,000.00
CITIGROUP TRI PARTY C	CASH EQUIVALENT	25,000,000.00	$ 25,000,000.00
CMMNWLTH BNK OF AUS	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
CMMNWLTH BNK OF AUS	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
DEUTSCHE TRI PARTY A	CASH EQUIVALENT	45,000,000.00	$ 45,000,000.00
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	2,000,000.00	$ 1,999,904.44
FEDERAL FARM CREDIT BANK	CASH EQUIVALENT	500,000.00	$ 500,001.38
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	300,000.00	$ 299,983.67
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	2,000,000.00	$ 2,000,000.00
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	1,200,000.00	$ 1,200,000.00
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	500,000.00	$ 499,984.84
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	2,600,000.00	$ 2,599,920.00
HSBC BANK PLC	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
HSBC TRI PARTY A	CASH EQUIVALENT	41,000,000.00	$ 41,000,000.00
JPM CHASETRI PARTY A	CASH EQUIVALENT	13,000,000.00	$ 13,000,000.00
JPMORGAN CHASE BANK	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
MERRILL LYNCH TRI PARTY A	CASH EQUIVALENT	28,733,000.00	$ 28,733,000.00
SWEDBANK (SPARBANK)	CASH EQUIVALENT	2,000,000.00	$ 2,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	3,500,000.00	$ 3,500,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	1,000,000.00	$ 1,000,000.00
JP MORGAN CHASE BANK NA	FIXED INCOME	2,000,000.00	$ 1,999,762.00
Total Short Term Non-Retirement			**$ 209,332,248.32**
International Equity			
3I GROUP PLC	EQUITY	280,798.00	$ 2,055,155.10
3I GROUP PLC	EQUITY	41,655.00	$ 304,872.14
3I GROUP PLC	EQUITY	473,888.00	$ 3,468,377.06
3I GROUP PLC	EQUITY	376,100.00	$ 2,752,668.59
3I GROUP PLC	EQUITY	232,533.00	$ 1,701,904.51
3I GROUP PLC	EQUITY	345,278.00	$ 2,527,082.97
3SBIO INC	EQUITY	55,300.00	$ 56,668.97
58.COM INC ADR	EQUITY	5,200.00	$ 238,628.00
AAC TECHNOLOGIES HOLDINGS IN	EQUITY	53,000.00	$ 450,209.14
ABACUS PROPERTY GROUP	EQUITY	696,153.00	$ 1,632,819.84
ABB LTD REG	EQUITY	326,200.00	$ 6,402,118.66

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ABB LTD REG	EQUITY	492,449.00	$ 9,664,981.40
ABC MART INC	EQUITY	6,700.00	$ 447,363.29
ABERDEEN ASSET MGMT PLC	EQUITY	242,824.00	$ 906,952.38
ABERTIS INFRAESTRUCTURAS SA	EQUITY	146,897.00	$ 2,154,175.78
ABN AMRO GROUP NV CVA	EQUITY	58,818.00	$ 973,296.23
ABOITIZ EQUITY VENTURES INC	EQUITY	158,600.00	$ 262,774.22
ABOITIZ POWER CORP	EQUITY	132,700.00	$ 129,886.50
ABU DHABI COMMERCIAL BANK	EQUITY	135,384.00	$ 222,992.35
ACC LTD	EQUITY	3,976.00	$ 95,663.76
ACCOR SA	EQUITY	41,094.00	$ 1,583,714.88
ACCOR SA	EQUITY	83,727.00	$ 3,226,741.03
ACCOR SA	EQUITY	53,896.00	$ 2,077,089.05
ACER INC	EQUITY	220,458.00	$ 103,193.40
ACERINOX SA	EQUITY	162,026.00	$ 81,721.22
ACERINOX SA	EQUITY	162,026.00	$ 1,787,606.70
ACOM CO LTD	EQUITY	106,100.00	$ 508,833.22
ACS ACTIVIDADES CONS Y SERV	EQUITY	115,054.00	$ 3,118,148.73
ACS ACTIVIDADES CONS Y SERV	EQUITY	48,798.00	$ 1,322,504.40
ACS ACTIVIDADES CONS Y SERV	EQUITY	48,286.00	$ 1,308,628.38
ACS ACTIVIDADES CONS Y SERV	EQUITY	161,798.00	$ 4,384,986.42
ACS ACTIVIDADES DE CONSTRUCCIO	EQUITY	115,054.00	$ 80,909.53
ACS ACTIVIDADES DE CONSTRUCCIO	EQUITY	48,798.00	$ 34,316.26
ACS ACTIVIDADES DE CONSTRUCCIO	EQUITY	48,286.00	$ 33,956.21
ACS ACTIVIDADES DE CONSTRUCCIO	EQUITY	161,798.00	$ 113,781.36
ACTELION LTD REG	EQUITY	2,314.00	$ 387,646.07
ACTELION LTD REG	EQUITY	24,870.00	$ 4,166,273.87
ACTELION LTD REG	EQUITY	25,502.00	$ 4,272,147.81
ACTELION LTD REG	EQUITY	35,048.00	$ 5,871,313.49
ADANI PORTS AND SPECIAL ECON	EQUITY	56,708.00	$ 173,917.42
ADARO ENERGY TBK PT	EQUITY	1,671,500.00	$ 107,532.64
ADASTRIA CO LTD	EQUITY	50,200.00	$ 1,976,878.84
ADECCO GROUP AG REG	EQUITY	24,025.00	$ 1,205,689.03
ADECCO GROUP AG REG	EQUITY	69,165.00	$ 3,471,029.41
ADECCO GROUP AG REG	EQUITY	41,303.00	$ 2,072,781.43
ADIDAS AG	EQUITY	28,008.00	$ 3,996,782.25
ADIDAS AG	EQUITY	23,896.00	$ 3,409,993.88
ADIDAS AG	EQUITY	22,700.00	$ 3,239,322.94
ADIDAS AG	EQUITY	51,918.00	$ 7,408,773.95
ADIDAS AG	EQUITY	20,598.00	$ 2,939,364.49
ADMIRAL GROUP PLC	EQUITY	125,055.00	$ 3,393,622.80
ADMIRAL GROUP PLC	EQUITY	55,475.00	$ 1,505,427.41
ADP	EQUITY	7,165.00	$ 788,274.10
ADVANCED INFO SERVICE FOR RG	EQUITY	71,822.00	$ 322,933.30
ADVANCED SEMICONDUCTOR ENGR	EQUITY	4,789,000.00	$ 5,440,864.56
ADVANCED SEMICONDUCTOR ENGR	EQUITY	438,000.00	$ 497,619.27
ADVANTECH CO LTD	EQUITY	110,000.00	$ 833,720.82

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ADVANTECH CO LTD	EQUITY	20,187.00	$ 153,002.93
AEGON NV	EQUITY	469,757.00	$ 1,842,223.20
AENA SA	EQUITY	17,525.00	$ 2,302,255.17
AEON CO LTD	EQUITY	167,900.00	$ 2,595,666.24
AEON FINANCIAL SERVICE CO LT	EQUITY	27,400.00	$ 586,246.22
AEON MALL CO LTD	EQUITY	8,280.00	$ 107,666.63
AEON MALL CO LTD	EQUITY	2,600.00	$ 33,808.36
AEON MALL CO LTD	EQUITY	27,100.00	$ 352,387.17
AERCAP HOLDINGS NV	EQUITY	42,622.00	$ 1,431,672.98
AES CORP	EQUITY	486,800.00	$ 6,075,264.00
AES TIETE ENERGIA SA UNIT	EQUITY	9,928.00	$ 45,832.27
AFREN PLC	EQUITY	969.00	$ 23.13
AFRICAN BANK INVESTMENTS LTD	EQUITY	102,729.00	$ 2,174.53
AGEAS	EQUITY	61,939.00	$ 2,132,111.79
AGEAS	EQUITY	57,610.00	$ 1,983,095.63
AGFA GEVAERT NV	EQUITY	1,182.00	$ 3,837.00
AGGREKO PLC	EQUITY	64,113.00	$ 1,095,326.07
AGGREKO PLC	EQUITY	50,065.00	$ 855,325.74
AGL ENERGY LTD	EQUITY	23,198.00	$ 333,200.61
AGL ENERGY LTD	EQUITY	170,659.00	$ 2,451,232.13
AGL ENERGY LTD	EQUITY	50,268.00	$ 722,016.05
AGNICO EAGLE MINES LTD	EQUITY	12,268.00	$ 653,121.98
AGNICO EAGLE MINES LTD	EQUITY	10,900.00	$ 580,292.60
AGNICO EAGLE MINES LTD	EQUITY	54,100.00	$ 2,880,167.86
AGRICULTURAL BANK OF CHINA H	EQUITY	1,786,000.00	$ 651,509.74
AGRIUM INC	EQUITY	35,800.00	$ 3,222,192.96
AGUAS ANDINAS SA A	EQUITY	126,989.00	$ 72,886.83
AIA GROUP LTD	EQUITY	1,500,800.00	$ 8,947,208.99
AIA GROUP LTD	EQUITY	31,600.00	$ 188,387.40
AIA GROUP LTD	EQUITY	699,000.00	$ 4,167,176.90
AIA GROUP LTD	EQUITY	2,652,600.00	$ 15,813,810.35
AIA GROUP LTD	EQUITY	3,024,421.00	$ 18,030,468.26
AIA GROUP LTD	EQUITY	456,400.00	$ 2,720,886.32
AIA GROUP LTD	EQUITY	1,473,000.00	$ 8,781,475.78
AIMIA INC	EQUITY	25,800.00	$ 156,941.56
AIN HOLDINGS INC	EQUITY	7,400.00	$ 572,005.07
AIR CHINA LTD H	EQUITY	134,000.00	$ 91,026.62
AIR FRANCE KLM	EQUITY	224,509.00	$ 1,426,921.18
AIR FRANCE KLM	EQUITY	59,765.00	$ 379,850.90
AIR LIQUIDE SA	EQUITY	85,584.00	$ 8,943,177.20
AIR NEW ZEALAND LTD	EQUITY	534,928.00	$ 798,144.12
AIR WATER INC	EQUITY	34,000.00	$ 496,130.23
AIRASIA BHD	EQUITY	107,600.00	$ 69,393.53
AIRBUS GROUP SE	EQUITY	59,406.00	$ 3,414,027.94
AIRBUS GROUP SE	EQUITY	148,987.00	$ 8,562,195.40
AIRBUS GROUP SE	EQUITY	67,169.00	$ 3,860,162.99

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AIRPORTS OF THAILAND PCL FOR	EQUITY	29,400.00	$ 326,294.82
AIRTAC INTERNATIONAL GROUP	EQUITY	805,664.00	$ 5,968,991.48
AISIN SEIKI CO LTD	EQUITY	51,500.00	$ 2,075,762.74
AJINOMOTO CO INC	EQUITY	29,000.00	$ 680,124.77
AJINOMOTO CO INC	EQUITY	150,000.00	$ 3,517,886.73
AKBANK T.A.S.	EQUITY	4,500,620.00	$ 12,880,601.81
AKBANK T.A.S.	EQUITY	140,588.00	$ 402,357.46
AKR CORPORINDO TBK PT	EQUITY	88,500.00	$ 42,868.50
AKZO NOBEL	EQUITY	59,285.00	$ 3,712,676.77
AKZO NOBEL	EQUITY	63,427.00	$ 3,972,066.28
AKZO NOBEL	EQUITY	63,050.00	$ 3,948,456.95
AKZO NOBEL	EQUITY	9,810.00	$ 614,343.58
ALDAR PROPERTIES PJSC	EQUITY	214,893.00	$ 157,377.19
ALFA LAVAL AB	EQUITY	178,582.00	$ 2,782,209.21
ALFA LAVAL AB	EQUITY	79,251.00	$ 1,234,686.94
ALFA S.A.B. A	EQUITY	2,267,069.00	$ 3,862,161.26
ALFA S.A.B. A	EQUITY	207,700.00	$ 353,836.12
ALFRESA HOLDINGS CORP	EQUITY	62,300.00	$ 1,291,059.56
ALFRESA HOLDINGS CORP	EQUITY	37,500.00	$ 777,122.53
ALFRESA HOLDINGS CORP	EQUITY	246,500.00	$ 5,108,285.41
ALFRESA HOLDINGS CORP	EQUITY	41,600.00	$ 862,087.92
ALFRESA HOLDINGS CORP	EQUITY	124,700.00	$ 2,584,191.44
ALIBABA GROUP HOLDING SP ADR	EQUITY	107,115.00	$ 8,518,855.95
ALIBABA GROUP HOLDING SP ADR	EQUITY	86,800.00	$ 6,903,204.00
ALIBABA GROUP HOLDING SP ADR	EQUITY	68,800.00	$ 5,471,664.00
ALIBABA HEALTH INFORMATION T	EQUITY	231,800.00	$ 170,011.67
ALIBABA PICTURES GROUP LTD	EQUITY	740,000.00	$ 171,694.84
ALIMENTATION COUCHE TARD B	EQUITY	28,742.00	$ 1,227,847.97
ALIMENTATION COUCHE TARD B	EQUITY	29,700.00	$ 1,268,773.39
ALIMENTATION COUCHE TARD B	EQUITY	49,688.00	$ 2,122,653.61
ALIMENTATION COUCHE TARD B	EQUITY	103,500.00	$ 4,421,483.02
ALIMENTATION COUCHE TARD B	EQUITY	13,700.00	$ 585,259.11
ALIOR BANK SA	EQUITY	2,563.00	$ 33,825.25
ALLIANCE FINANCIAL GROUP BHD	EQUITY	75,400.00	$ 75,371.95
ALLIANCE GLOBAL GROUP INC	EQUITY	181,100.00	$ 56,969.66
ALLIANZ SE REG	EQUITY	22,878.00	$ 3,248,203.21
ALLIANZ SE REG	EQUITY	18,587.00	$ 2,638,969.88
ALLIANZ SE REG	EQUITY	24,480.00	$ 3,475,654.10
ALLIANZ SE REG	EQUITY	28,350.00	$ 4,025,114.12
ALLIANZ SE REG	EQUITY	114,721.00	$ 16,288,011.19
ALMIRALL SA	EQUITY	66,384.00	$ 988,977.65
ALPHA BANK AE	EQUITY	100,660.00	$ 181,161.63
ALPS ELECTRIC CO LTD	EQUITY	37,700.00	$ 701,523.54
ALPS ELECTRIC CO LTD	EQUITY	42,700.00	$ 794,563.80
ALS LTD	EQUITY	320,507.00	$ 1,166,996.08
ALSEA SAB DE CV	EQUITY	972,288.00	$ 3,667,967.25

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ALSTOM	EQUITY	54,013.00	$ 1,252,619.21
ALTAGAS LTD	EQUITY	40,700.00	$ 984,045.58
ALTICE NV A	EQUITY	83,024.00	$ 1,243,334.05
ALTICE NV A	EQUITY	102,491.00	$ 1,534,864.01
ALTICE NV B	EQUITY	43,150.00	$ 648,354.24
ALTICE NV B	EQUITY	21,090.00	$ 316,889.71
ALUMINA LTD	EQUITY	1,915,142.00	$ 1,846,689.02
ALUMINA LTD	EQUITY	590,462.00	$ 569,357.10
ALUMINUM CORP OF CHINA LTD H	EQUITY	288,000.00	$ 90,580.63
AMADA HOLDINGS CO LTD	EQUITY	26,300.00	$ 264,563.80
AMADA HOLDINGS CO LTD	EQUITY	83,000.00	$ 834,935.18
AMADEUS IT GROUP SA	EQUITY	56,720.00	$ 2,474,837.55
AMADEUS IT GROUP SA	EQUITY	82,200.00	$ 3,586,594.62
AMADEUS IT GROUP SA	EQUITY	112,318.00	$ 4,900,719.40
AMADEUS IT GROUP SA	EQUITY	41,655.00	$ 1,817,513.37
AMADEUS IT GROUP SA	EQUITY	10,390.00	$ 453,342.07
AMADEUS IT GROUP SA	EQUITY	130,317.00	$ 5,686,061.45
AMBEV SA	EQUITY	330,696.00	$ 1,966,370.28
AMBUJA CEMENTS LTD	EQUITY	54,510.00	$ 206,628.39
AMCOR LIMITED	EQUITY	58,348.00	$ 648,647.58
AMCOR LIMITED	EQUITY	118,482.00	$ 1,317,149.89
AMCOR LIMITED	EQUITY	293,835.00	$ 3,266,527.74
AMEC FOSTER WHEELER PLC	EQUITY	200,607.00	$ 1,314,040.14
AMEC FOSTER WHEELER PLC	EQUITY	138,617.00	$ 907,985.78
AMER SPORTS OYJ	EQUITY	38,734.00	$ 1,056,853.99
AMERICA MOVIL SAB DE C SER L	EQUITY	1,251,980.00	$ 762,754.87
AMERICA MOVIL SPN ADR CL L	EQUITY	782,500.00	$ 9,593,450.00
AMERICA MOVIL SPN ADR CL L	EQUITY	47,653.00	$ 584,225.78
AMMB HOLDINGS BHD	EQUITY	145,400.00	$ 160,132.95
AMOREPACIFIC CORP	EQUITY	18,561.00	$ 6,953,224.38
AMOREPACIFIC CORP	EQUITY	2,457.00	$ 920,428.44
AMOREPACIFIC CORP PREF	EQUITY	310.00	$ 66,475.67
AMOREPACIFIC GROUP	EQUITY	1,970.00	$ 286,473.93
AMP LTD	EQUITY	296,458.00	$ 1,139,031.92
AMP LTD	EQUITY	39,032.00	$ 149,966.25
AMP LTD	EQUITY	722,978.00	$ 2,777,779.71
AMP LTD	EQUITY	1,058,222.00	$ 4,065,832.70
ANA HOLDINGS INC	EQUITY	298,000.00	$ 845,868.02
ANADOLU EFES BIRACILIK VE	EQUITY	16,506.00	$ 111,641.44
ANGLO AMERICAN PLATINUM LTD	EQUITY	4,153.00	$ 104,149.70
ANGLO AMERICAN PLC	EQUITY	338,636.00	$ 3,290,593.71
ANGLOGOLD ASHANTI LTD	EQUITY	28,001.00	$ 511,627.69
ANHEUSER BUSCH INBEV SA/NV	EQUITY	40,529.00	$ 5,295,018.61
ANHEUSER BUSCH INBEV SA/NV	EQUITY	7,305.00	$ 954,381.08
ANHEUSER BUSCH INBEV SA/NV	EQUITY	59,560.00	$ 7,781,374.04
ANHEUSER BUSCH INBEV SA/NV	EQUITY	58,192.00	$ 7,602,648.06

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ANHEUSER BUSCH INBEV SA/NV	EQUITY	203,169.00	$ 26,543,552.44
ANHEUSER BUSCH INBEV SA/NV	EQUITY	17,166.00	$ 2,242,697.56
ANHEUSER BUSCH INBEV SA/NV	EQUITY	54,242.00	$ 7,086,589.84
ANHUI CONCH CEMENT CO LTD H	EQUITY	593,199.00	$ 1,425,277.21
ANHUI CONCH CEMENT CO LTD H	EQUITY	102,000.00	$ 245,075.05
ANICOM HOLDINGS INC	EQUITY	143,200.00	$ 3,993,519.84
ANSELL LTD	EQUITY	233,778.00	$ 3,162,871.76
ANTA SPORTS PRODUCTS LTD	EQUITY	67,000.00	$ 134,035.41
ANTOFAGASTA PLC	EQUITY	100,363.00	$ 624,673.49
AOZORA BANK LTD	EQUITY	815,000.00	$ 2,812,262.40
AOZORA BANK LTD	EQUITY	281,000.00	$ 969,626.67
AP MOELLER MAERSK A/S A	EQUITY	937.00	$ 1,173,908.43
AP MOELLER MAERSK A/S B	EQUITY	1,107.00	$ 1,438,961.15
AP MOELLER MAERSK A/S B	EQUITY	1,739.00	$ 2,260,481.87
APA GROUP	EQUITY	287,098.00	$ 1,975,264.03
APA GROUP	EQUITY	48,662.00	$ 334,799.61
APERAM	EQUITY	10,269.00	$ 359,990.16
APOLLO HOSPITALS 144A GDR	EQUITY	16,800.00	$ 327,437.04
APOLLO HOSPITALS ENTERPRISE	EQUITY	167,668.00	$ 3,267,284.05
APOLLO HOSPITALS ENTERPRISE	EQUITY	4,641.00	$ 90,437.44
ARABTEC HOLDING CO PJSC	EQUITY	190,381.00	$ 70,490.37
ARC RESOURCES LTD	EQUITY	104,700.00	$ 1,782,487.87
ARC RESOURCES LTD	EQUITY	88,000.00	$ 1,498,175.10
ARC RESOURCES LTD	EQUITY	32,700.00	$ 556,708.25
ARCA CONTINENTAL SAB DE CV	EQUITY	27,300.00	$ 194,156.02
ARCELIK A.S.	EQUITY	721,513.00	$ 4,749,618.73
ARCELIK A.S.	EQUITY	16,422.00	$ 108,103.72
ARCELORMITTAL	EQUITY	244,049.00	$ 1,109,176.84
ARCELORMITTAL	EQUITY	477,216.00	$ 2,168,896.15
ARCELORMITTAL	EQUITY	169,514.00	$ 770,423.16
ARCLAND SAKAMOTO CO LTD	EQUITY	8,400.00	$ 92,769.28
ARCOS DORADOS HOLDINGS INC A	EQUITY	87,400.00	$ 416,898.00
ARISTOCRAT LEISURE LTD	EQUITY	132,567.00	$ 1,362,189.51
ARISTOCRAT LEISURE LTD	EQUITY	61,777.00	$ 634,788.31
ARKEMA	EQUITY	18,694.00	$ 1,434,451.85
ARKEMA	EQUITY	17,221.00	$ 1,321,423.74
ARM HOLDINGS PLC	EQUITY	31,268.00	$ 472,747.43
ARM HOLDINGS PLC	EQUITY	240,000.00	$ 3,628,610.20
ARM HOLDINGS PLC	EQUITY	358,943.00	$ 5,426,934.29
ARYZTA AG	EQUITY	7,797.00	$ 286,845.08
ARYZTA AG	EQUITY	24,224.00	$ 891,180.62
ASAHI GLASS CO LTD	EQUITY	226,000.00	$ 1,216,024.95
ASAHI GLASS CO LTD	EQUITY	253,000.00	$ 1,361,302.27
ASAHI GLASS CO LTD	EQUITY	56,000.00	$ 301,315.92
ASAHI GROUP HOLDINGS LTD	EQUITY	50,700.00	$ 1,633,825.91
ASAHI GROUP HOLDINGS LTD	EQUITY	103,100.00	$ 3,322,434.94

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ASAHI GROUP HOLDINGS LTD	EQUITY	62,400.00	$ 2,010,862.66
ASAHI KASEI CORP	EQUITY	315,000.00	$ 2,173,896.09
ASALEO CARE LTD	EQUITY	2,145,113.00	$ 3,354,227.28
ASALEO CARE LTD	EQUITY	410,392.00	$ 641,713.53
ASCENDAS REAL ESTATE INV TRT	EQUITY	74,300.00	$ 136,907.65
ASCENDAS REAL ESTATE INV TRT	EQUITY	552,296.00	$ 1,017,678.94
ASCIANO LTD	EQUITY	220,823.00	$ 1,458,447.98
ASHOK LEYLAND LTD	EQUITY	6,584,594.00	$ 9,619,097.24
ASHOK LEYLAND LTD	EQUITY	55,228.00	$ 80,679.77
ASHTEAD GROUP PLC	EQUITY	127,449.00	$ 1,812,777.62
ASIA CEMENT CORP	EQUITY	173,400.00	$ 149,969.31
ASIAN PAINTS LTD	EQUITY	22,960.00	$ 339,322.91
ASICS CORP	EQUITY	42,900.00	$ 717,578.71
ASM PACIFIC TECHNOLOGY	EQUITY	4,100.00	$ 29,357.63
ASM PACIFIC TECHNOLOGY	EQUITY	66,600.00	$ 476,882.42
ASML HOLDING NV	EQUITY	8,021.00	$ 787,636.68
ASML HOLDING NV	EQUITY	7,803.00	$ 766,229.77
ASML HOLDING NV	EQUITY	92,189.00	$ 9,052,666.46
ASML HOLDING NV	EQUITY	42,262.00	$ 4,149,993.92
ASML HOLDING NV	EQUITY	23,767.00	$ 2,333,843.77
ASML HOLDING NV	EQUITY	61,548.00	$ 6,043,817.76
ASPEN PHARMACARE HOLDINGS LT	EQUITY	23,422.00	$ 579,400.63
ASSA ABLOY AB B	EQUITY	395,617.00	$ 8,035,890.06
ASSA ABLOY AB B	EQUITY	257,748.00	$ 5,235,453.96
ASSA ABLOY AB B	EQUITY	104,425.00	$ 2,121,111.63
ASSICURAZIONI GENERALI	EQUITY	284,995.00	$ 3,340,288.52
ASSOCIATED BRITISH FOODS PLC	EQUITY	61,000.00	$ 2,217,203.28
ASSOCIATED BRITISH FOODS PLC	EQUITY	88,207.00	$ 3,206,112.29
ASSOCIATED BRITISH FOODS PLC	EQUITY	8,603.00	$ 312,698.36
ASTELLAS PHARMA INC	EQUITY	276,300.00	$ 4,309,191.93
ASTELLAS PHARMA INC	EQUITY	19,300.00	$ 301,004.00
ASTELLAS PHARMA INC	EQUITY	141,700.00	$ 2,209,961.98
ASTELLAS PHARMA INC	EQUITY	231,400.00	$ 3,608,928.75
ASTELLAS PHARMA INC	EQUITY	281,500.00	$ 4,390,291.45
ASTELLAS PHARMA INC	EQUITY	542,000.00	$ 8,453,065.60
ASTM SPA	EQUITY	6,356.00	$ 69,058.48
ASTRA INTERNATIONAL TBK PT	EQUITY	12,751,800.00	$ 7,141,973.13
ASTRA INTERNATIONAL TBK PT	EQUITY	1,427,500.00	$ 799,508.04
ASTRAZENECA PLC	EQUITY	14,163.00	$ 845,741.57
ASTRAZENECA PLC	EQUITY	317,273.00	$ 18,945,912.95
ASTRAZENECA PLC	EQUITY	113,713.00	$ 6,790,355.94
ASTRAZENECA PLC	EQUITY	64,571.00	$ 3,856,259.04
ASTRO MALAYSIA HOLDINGS BHD	EQUITY	119,200.00	$ 86,631.77
ASUSTEK COMPUTER INC	EQUITY	50,000.00	$ 411,513.07
ASX LTD	EQUITY	3,573.00	$ 121,742.45
ASX LTD	EQUITY	52,488.00	$ 1,788,418.10

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ATCO LTD CLASS I	EQUITY	16,800.00	$ 586,260.11
ATKINS (WS) PLC	EQUITY	138,000.00	$ 2,444,338.99
ATLANTIA SPA	EQUITY	103,848.00	$ 2,580,824.08
ATLAS COPCO AB A SHS	EQUITY	36,690.00	$ 940,991.30
ATLAS COPCO AB A SHS	EQUITY	164,537.00	$ 4,219,893.32
ATLAS COPCO AB B SHS	EQUITY	97,276.00	$ 2,275,555.99
ATOS SE	EQUITY	27,883.00	$ 2,308,686.17
ATOS SE	EQUITY	22,804.00	$ 1,888,149.75
ATOS SE	EQUITY	3,986.00	$ 330,037.05
AU OPTRONICS CORP	EQUITY	688,000.00	$ 233,534.83
AUCKLAND INTL AIRPORT LTD	EQUITY	210,934.00	$ 976,476.75
AUCKLAND INTL AIRPORT LTD	EQUITY	176,797.00	$ 818,446.34
AURIZON HOLDINGS LTD	EQUITY	533,032.00	$ 1,913,036.86
AURIZON HOLDINGS LTD	EQUITY	507,874.00	$ 1,822,745.50
AUROBINDO PHARMA LTD	EQUITY	18,602.00	$ 204,499.36
AUSNET SERVICES	EQUITY	524,584.00	$ 640,592.58
AUST AND NZ BANKING GROUP	EQUITY	108,327.00	$ 1,945,525.99
AUST AND NZ BANKING GROUP	EQUITY	230,827.00	$ 4,145,595.53
AUST AND NZ BANKING GROUP	EQUITY	737,152.00	$ 13,239,066.66
AUTO TRADER GROUP PLC	EQUITY	238,729.00	$ 1,127,815.86
AVICHINA INDUSTRY + TECH H	EQUITY	164,000.00	$ 113,308.28
AVIVA PLC	EQUITY	351,303.00	$ 1,849,840.61
AVIVA PLC	EQUITY	1,029,936.00	$ 5,423,288.26
AXA SA	EQUITY	178,596.00	$ 3,532,709.99
AXA SA	EQUITY	137,400.00	$ 2,717,834.40
AXA SA	EQUITY	21,971.00	$ 434,596.36
AXA SA	EQUITY	108,665.00	$ 2,149,443.06
AXA SA	EQUITY	157,630.00	$ 3,117,992.99
AXA SA	EQUITY	497,392.00	$ 9,838,639.66
AXA SA	EQUITY	126,934.00	$ 2,510,812.17
AXEL SPRINGER SE	EQUITY	25,993.00	$ 1,360,824.29
AXEL SPRINGER SE	EQUITY	42,693.00	$ 2,235,127.59
AXEL SPRINGER SE	EQUITY	11,780.00	$ 616,724.12
AXFOOD AB	EQUITY	134,700.00	$ 2,565,956.54
AXFOOD AB	EQUITY	13,079.00	$ 249,147.33
AXIATA GROUP BERHAD	EQUITY	198,208.00	$ 276,797.98
AXIS BANK LTD	EQUITY	43,341.00	$ 342,579.80
AYALA CORPORATION	EQUITY	155,600.00	$ 2,807,894.15
AYALA CORPORATION	EQUITY	15,990.00	$ 288,549.02
AYALA LAND INC	EQUITY	487,200.00	$ 401,793.08
AZ. BGP HOLDINGS	EQUITY	138,098.00	$ -
AZ. BGP HOLDINGS	EQUITY	2,354,734.00	$ -
AZBIL CORP	EQUITY	55,700.00	$ 1,631,528.41
AZRIELI GROUP LTD	EQUITY	11,106.00	$ 471,798.08
BABCOCK INTL GROUP PLC	EQUITY	62,343.00	$ 753,811.47
BAE SYSTEMS PLC	EQUITY	362,501.00	$ 2,539,258.80

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BAE SYSTEMS PLC	EQUITY	582,860.00	$ 4,082,836.69
BAE SYSTEMS PLC	EQUITY	793,939.00	$ 5,561,409.74
BAIDU INC SPON ADR	EQUITY	18,900.00	$ 3,121,335.00
BAJAJ AUTO LTD	EQUITY	6,816.00	$ 272,559.21
BAJAJ FINANCE LTD	EQUITY	766.00	$ 90,678.42
BALOISE HOLDING AG REG	EQUITY	13,537.00	$ 1,503,493.53
BANCA IFIS SPA	EQUITY	34,301.00	$ 691,636.16
BANCA POPOLARE DI MILANO	EQUITY	1,498,024.00	$ 612,935.49
BANCO BILBAO VIZCAYA ARGENTA	EQUITY	266,221.00	$ 1,497,718.82
BANCO BILBAO VIZCAYA ARGENTA	EQUITY	1,640,350.00	$ 9,228,359.43
BANCO BRADESCO ADR	EQUITY	835,151.00	$ 6,522,529.31
BANCO BRADESCO S.A.	EQUITY	37,461.00	$ 315,824.15
BANCO BRADESCO SA PREF	EQUITY	1,223,816.00	$ 9,618,630.32
BANCO BRADESCO SA PREF	EQUITY	213,806.00	$ 1,680,416.72
BANCO DE CHILE	EQUITY	1,170,062.00	$ 125,088.91
BANCO DE CREDITO E INVERSION	EQUITY	2,192.00	$ 94,988.38
BANCO DE SABADELL SA	EQUITY	1,278,858.00	$ 1,675,060.16
BANCO DO BRASIL S.A.	EQUITY	58,400.00	$ 313,168.01
BANCO MACRO SA ADR	EQUITY	28,765.00	$ 2,134,938.30
BANCO POPULAR ESPANOL	EQUITY	862,821.00	$ 1,103,291.60
BANCO SANTANDER BRASIL UNIT	EQUITY	27,700.00	$ 157,186.42
BANCO SANTANDER CHILE	EQUITY	4,142,227.00	$ 200,146.27
BANCO SANTANDER SA	EQUITY	56,128.00	$ 213,816.56
BANCO SANTANDER SA	EQUITY	566,290.00	$ 2,157,250.90
BANCO SANTANDER SA	EQUITY	3,638,584.00	$ 13,860,987.50
BANCOLOMBIA SA PREF	EQUITY	29,034.00	$ 254,309.49
BANDAI NAMCO HOLDINGS INC	EQUITY	206,350.00	$ 5,296,028.37
BANDAI NAMCO HOLDINGS INC	EQUITY	57,800.00	$ 1,483,452.58
BANDAI NAMCO HOLDINGS INC	EQUITY	50,500.00	$ 1,296,096.11
BANDO CHEMICAL INDUSTRIES	EQUITY	13,000.00	$ 62,598.69
BANGKOK BANK PUBLIC CO NVDR	EQUITY	849,200.00	$ 3,830,341.49
BANGKOK BANK PUBLIC CO NVDR	EQUITY	18,075.00	$ 81,527.82
BANGKOK DUSIT MED SERVICE F	EQUITY	221,700.00	$ 150,786.28
BANGKOK EXPRESSWAY AND METRO	EQUITY	351,100.00	$ 68,941.09
BANK CENTRAL ASIA TBK PT	EQUITY	860,000.00	$ 867,322.61
BANK DANAMON INDONESIA TBK	EQUITY	249,000.00	$ 66,714.10
BANK HANDLOWY W WARSZAWIE SA	EQUITY	1,440.00	$ 26,063.84
BANK HAPOALIM BM	EQUITY	296,061.00	$ 1,491,413.73
BANK LEUMI LE ISRAEL	EQUITY	346,503.00	$ 1,217,362.72
BANK MANDIRI PERSERO TBK PT	EQUITY	300,200.00	$ 216,416.65
BANK MANDIRI PERSERO TBK PT	EQUITY	3,568,649.00	$ 2,572,668.44
BANK MANDIRI PERSERO TBK PT	EQUITY	660,000.00	$ 475,799.43
BANK MILLENNIUM SA	EQUITY	18,719.00	$ 22,114.92
BANK MUSCAT SAOG 144A SP GDR	EQUITY	124,544.00	$ 489,121.65
BANK MUSCAT SAOG GDR REG S	EQUITY	223,599.00	$ 878,140.35
BANK NEGARA INDONESIA PERSER	EQUITY	8,783,000.00	$ 3,456,696.31

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BANK NEGARA INDONESIA PERSER	EQUITY	567,000.00	$ 223,152.32
BANK OF CHINA LTD H	EQUITY	23,549,000.00	$ 9,409,947.22
BANK OF CHINA LTD H	EQUITY	5,693,000.00	$ 2,274,866.43
BANK OF COMMUNICATIONS CO H	EQUITY	680,000.00	$ 428,618.39
BANK OF EAST ASIA LTD	EQUITY	315,454.00	$ 1,209,695.41
BANK OF IRELAND	EQUITY	2,508,500.00	$ 515,561.07
BANK OF IRELAND	EQUITY	14,127,312.00	$ 2,903,524.84
BANK OF IRELAND	EQUITY	6,699,058.00	$ 1,376,828.18
BANK OF IRELAND	EQUITY	3,624,545.00	$ 744,936.94
BANK OF IRELAND	EQUITY	18,339,970.00	$ 3,769,334.07
BANK OF KYOTO LTD/THE	EQUITY	75,000.00	$ 455,453.75
BANK OF MONTREAL	EQUITY	25,125.00	$ 1,585,426.77
BANK OF MONTREAL	EQUITY	17,300.00	$ 1,091,657.04
BANK OF MONTREAL	EQUITY	43,800.00	$ 2,763,848.46
BANK OF MONTREAL	EQUITY	161,100.00	$ 10,165,661.82
BANK OF NOVA SCOTIA	EQUITY	25,952.00	$ 1,265,127.53
BANK OF NOVA SCOTIA	EQUITY	25,500.00	$ 1,243,093.09
BANK OF NOVA SCOTIA	EQUITY	301,500.00	$ 14,697,747.75
BANK OF NOVA SCOTIA	EQUITY	43,200.00	$ 2,105,945.95
BANK OF QUEENSLAND LTD	EQUITY	86,337.00	$ 680,794.33
BANK OF THE PHILIPPINE ISLAN	EQUITY	53,407.00	$ 110,452.23
BANK PEKAO SA	EQUITY	113,431.00	$ 3,924,348.66
BANK PEKAO SA	EQUITY	8,634.00	$ 298,708.70
BANK RAKYAT INDONESIA PERSER	EQUITY	2,553,700.00	$ 2,087,414.19
BANK RAKYAT INDONESIA PERSER	EQUITY	769,000.00	$ 628,586.57
BANK ZACHODNI WBK SA	EQUITY	1,936.00	$ 128,411.78
BANKIA SA	EQUITY	341,607.00	$ 245,162.23
BANKIA SA	EQUITY	1,117,075.00	$ 801,694.92
BANKINTER SA	EQUITY	187,536.00	$ 1,201,722.47
BANKINTER SA	EQUITY	173,933.00	$ 1,114,555.04
BANPU PUBLIC CO LTD	EQUITY	114,500.00	$ 29,977.23
BANPU PUBLIC CO LTD FOR REG	EQUITY	218,738.00	$ 91,503.94
BARCLAYS AFRICA GROUP LTD	EQUITY	28,353.00	$ 278,941.63
BARCLAYS PLC	EQUITY	859,752.00	$ 1,592,952.75
BARCLAYS PLC	EQUITY	1,552,024.00	$ 2,875,597.73
BARCLAYS PLC	EQUITY	616,095.00	$ 1,141,503.86
BARCLAYS PLC	EQUITY	4,179,381.00	$ 7,743,577.77
BARCLAYS PLC	EQUITY	1,019,898.00	$ 1,889,672.06
BARRATT DEVELOPMENTS PLC	EQUITY	168,043.00	$ 910,690.15
BARRATT DEVELOPMENTS PLC	EQUITY	105,938.00	$ 574,119.08
BARRATT DEVELOPMENTS PLC	EQUITY	244,094.00	$ 1,322,840.01
BARRICK GOLD CORP	EQUITY	131,390.00	$ 2,790,279.66
BARRICK GOLD CORP	EQUITY	47,600.00	$ 1,010,863.17
BARRICK GOLD CORP	EQUITY	298,657.00	$ 6,342,465.59
BARRY CALLEBAUT AG REG	EQUITY	745.00	$ 915,381.85
BARWA REAL ESTATE CO	EQUITY	7,744.00	$ 70,181.53

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BASF SE	EQUITY	22,087.00	$ 1,684,256.71
BASF SE	EQUITY	64,608.00	$ 4,926,719.69
BASF SE	EQUITY	232,067.00	$ 17,696,400.72
BASF SE	EQUITY	38,223.00	$ 2,914,716.55
BAYER AG REG	EQUITY	33,911.00	$ 3,390,606.48
BAYER AG REG	EQUITY	36,541.00	$ 3,653,568.20
BAYER AG REG	EQUITY	21,556.00	$ 2,155,286.29
BAYER AG REG	EQUITY	40,487.00	$ 4,048,110.77
BAYER AG REG	EQUITY	39,810.00	$ 3,980,420.63
BAYER AG REG	EQUITY	207,589.00	$ 20,755,878.87
BAYER AG REG	EQUITY	33,603.00	$ 3,359,810.96
BAYERISCHE MOTOREN WERKE AG	EQUITY	56,575.00	$ 4,135,030.62
BAYERISCHE MOTOREN WERKE AG	EQUITY	82,156.00	$ 6,004,729.58
BAYERISCHE MOTOREN WERKE PRF	EQUITY	13,157.00	$ 834,324.74
BB SEGURIDADE PARTICIPACOES	EQUITY	48,290.00	$ 423,700.94
BCE INC	EQUITY	12,600.00	$ 593,180.87
BCE INC	EQUITY	35,703.00	$ 1,680,820.37
BDO UNIBANK INC	EQUITY	1,331,420.00	$ 3,169,542.27
BDO UNIBANK INC	EQUITY	102,859.00	$ 244,863.34
BE SEMICONDUCTOR INDUSTRIES	EQUITY	13,418.00	$ 364,692.88
BEAZLEY PLC	EQUITY	59,808.00	$ 291,022.88
BEC WORLD PCL FOREIGN	EQUITY	69,600.00	$ 45,158.79
BEIERSDORF AG	EQUITY	25,106.00	$ 2,367,709.08
BEIJING CAPITAL INTL AIRPO H	EQUITY	128,000.00	$ 138,428.32
BEIJING ENTERPRISES HLDGS	EQUITY	1,341,500.00	$ 7,573,869.39
BEIJING ENTERPRISES HLDGS	EQUITY	41,000.00	$ 231,478.68
BEIJING ENTERPRISES WATER GR	EQUITY	334,000.00	$ 201,055.69
BEKAERT NV	EQUITY	9,444.00	$ 408,813.23
BELLE INTERNATIONAL HOLDINGS	EQUITY	436,000.00	$ 255,711.88
BELLWAY PLC	EQUITY	37,700.00	$ 956,541.97
BENDIGO AND ADELAIDE BANK	EQUITY	77,742.00	$ 555,712.24
BENDIGO AND ADELAIDE BANK	EQUITY	117,412.00	$ 839,279.73
BENESSE HOLDINGS INC	EQUITY	17,300.00	$ 404,886.44
BERENDSEN PLC	EQUITY	88,246.00	$ 1,436,841.25
BERENDSEN PLC	EQUITY	43,085.00	$ 701,519.67
BERJAYA SPORTS TOTO BHD	EQUITY	38,239.00	$ 28,834.57
BERKELEY GROUP HOLDINGS/THE	EQUITY	26,770.00	$ 902,884.28
BERKELEY GROUP HOLDINGS/THE	EQUITY	32,497.00	$ 1,096,041.48
BEZEQ THE ISRAELI TELECOM CO	EQUITY	376,868.00	$ 747,159.82
BEZEQ THE ISRAELI TELECOM CO	EQUITY	516,803.00	$ 1,024,588.02
BGF RETAIL CO LTD	EQUITY	10,513.00	$ 1,948,626.56
BGF RETAIL CO LTD	EQUITY	590.00	$ 109,358.86
BHARAT FINANCIAL INCLUSION L	EQUITY	217,926.00	$ 2,386,062.88
BHARAT FORGE LTD	EQUITY	5,433.00	$ 61,180.11
BHARTI AIRTEL LTD	EQUITY	2,222,838.00	$ 11,987,747.71
BHARTI AIRTEL LTD	EQUITY	72,633.00	$ 391,709.19

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BHARTI INFRATEL LTD	EQUITY	34,957.00	$ 179,303.85
BHP BILLITON LIMITED	EQUITY	60,631.00	$ 841,969.94
BHP BILLITON LIMITED	EQUITY	74,046.00	$ 1,028,261.22
BHP BILLITON LIMITED	EQUITY	178,809.00	$ 2,483,082.95
BHP BILLITON LIMITED	EQUITY	40,472.00	$ 562,026.15
BHP BILLITON LIMITED	EQUITY	814,020.00	$ 11,304,124.41
BHP BILLITON PLC	EQUITY	128,128.00	$ 1,614,842.20
BHP BILLITON PLC	EQUITY	131,609.00	$ 1,658,714.47
BHP BILLITON PLC	EQUITY	47,825.00	$ 602,755.28
BHP BILLITON PLC	EQUITY	116,935.00	$ 1,473,772.89
BHP BILLITON PLC	EQUITY	524,249.00	$ 6,607,294.34
BID CORP LTD	EQUITY	14,467.00	$ 272,645.41
BIDVEST GROUP LTD	EQUITY	23,242.00	$ 220,104.68
BILLERUDKORSNAS AB	EQUITY	56,662.00	$ 837,955.86
BIM BIRLESIK MAGAZALAR AS	EQUITY	14,933.00	$ 291,062.77
BLACKBERRY LTD	EQUITY	118,900.00	$ 793,765.30
BLUESCOPE STEEL LTD	EQUITY	485,287.00	$ 2,301,765.66
BM+FBOVESPA SA	EQUITY	751,600.00	$ 4,222,801.40
BM+FBOVESPA SA	EQUITY	119,900.00	$ 673,648.07
BML INC	EQUITY	2,000.00	$ 91,431.91
BNK FINANCIAL GROUP INC	EQUITY	17,263.00	$ 120,946.66
BNP PARIBAS	EQUITY	18,412.00	$ 813,180.59
BNP PARIBAS	EQUITY	78,407.00	$ 3,462,907.39
BNP PARIBAS	EQUITY	29,501.00	$ 1,302,935.08
BNP PARIBAS	EQUITY	267,268.00	$ 11,804,103.34
BNP PARIBAS	EQUITY	42,697.00	$ 1,885,746.90
BOARDWALK REAL ESTATE INVEST	EQUITY	21,000.00	$ 930,746.13
BOBST GROUP SA REG	EQUITY	1,575.00	$ 78,410.49
BOC HONG KONG HOLDINGS LTD	EQUITY	330,600.00	$ 988,652.93
BOC HONG KONG HOLDINGS LTD	EQUITY	633,000.00	$ 1,892,974.30
BOC HONG KONG HOLDINGS LTD	EQUITY	1,612,000.00	$ 4,820,654.94
BOC HONG KONG HOLDINGS LTD	EQUITY	924,000.00	$ 2,763,204.20
BOC HONG KONG HOLDINGS LTD	EQUITY	281,500.00	$ 841,820.33
BOIRON SA	EQUITY	1,760.00	$ 137,866.16
BOLIDEN AB	EQUITY	96,398.00	$ 1,852,254.23
BOLIDEN AB	EQUITY	64,131.00	$ 1,232,254.98
BOLIDEN AB	EQUITY	62,006.00	$ 1,191,423.84
BOLIDEN AB	EQUITY	64,185.00	$ 1,233,292.57
BOLIDEN AB	EQUITY	31,067.00	$ 596,941.66
BOLLORE	EQUITY	219,212.00	$ 742,777.00
BOMBARDIER INC B	EQUITY	521,200.00	$ 778,569.34
BONAVA AB B SHARES	EQUITY	11,009.00	$ 132,533.67
BONAVISTA ENERGY CORP	EQUITY	30,300.00	$ 76,992.38
BORAL LTD	EQUITY	115,799.00	$ 536,312.86
BORAL LTD	EQUITY	173,717.00	$ 804,554.97
BOSCH LTD	EQUITY	573.00	$ 191,863.10

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BOSKALIS WESTMINSTER	EQUITY	69,834.00	$ 2,396,509.24
BOSKALIS WESTMINSTER	EQUITY	22,956.00	$ 787,786.27
BOUYGUES SA	EQUITY	45,404.00	$ 1,307,949.31
BOUYGUES SA	EQUITY	54,514.00	$ 1,570,380.33
BP PLC	EQUITY	1,230,426.00	$ 7,206,838.43
BP PLC	EQUITY	563,759.00	$ 3,302,043.38
BP PLC	EQUITY	1,179,190.00	$ 6,906,739.46
BP PLC	EQUITY	4,787,730.00	$ 28,042,642.59
BP PLC	EQUITY	963,809.00	$ 5,645,212.09
BPOST SA	EQUITY	174,553.00	$ 4,437,848.95
BR MALLS PARTICIPACOES SA	EQUITY	41,210.00	$ 165,290.21
BRAIT SE	EQUITY	24,021.00	$ 229,548.58
BRAMBLES LTD	EQUITY	146,474.00	$ 1,351,309.61
BRAMBLES LTD	EQUITY	409,912.00	$ 3,781,681.56
BRAMBLES LTD	EQUITY	19,251.00	$ 177,601.90
BRAMBLES LTD	EQUITY	229,518.00	$ 2,117,439.81
BRASKEM SA PREF A	EQUITY	12,600.00	$ 74,882.25
BRENNTAG AG	EQUITY	52,496.00	$ 2,532,854.97
BRENNTAG AG	EQUITY	38,616.00	$ 1,863,165.34
BRENNTAG AG	EQUITY	93,432.00	$ 4,507,956.91
BRF SA	EQUITY	642,067.00	$ 9,044,552.07
BRF SA	EQUITY	43,100.00	$ 607,133.20
BRF SA ADR	EQUITY	43,900.00	$ 611,527.00
BRIDGESTONE CORP	EQUITY	38,300.00	$ 1,220,418.17
BRIDGESTONE CORP	EQUITY	39,100.00	$ 1,245,909.93
BRIDGESTONE CORP	EQUITY	18,500.00	$ 589,497.03
BRIDGESTONE CORP	EQUITY	163,100.00	$ 5,197,133.25
BRILLIANCE CHINA AUTOMOTIVE	EQUITY	218,000.00	$ 222,272.64
BRITISH AMERICAN TOBACCO BHD	EQUITY	10,400.00	$ 135,949.40
BRITISH AMERICAN TOBACCO PLC	EQUITY	470,221.00	$ 30,442,685.40
BRITISH LAND CO PLC	EQUITY	23,608.00	$ 191,564.20
BRITISH LAND CO PLC	EQUITY	239,289.00	$ 1,941,681.07
BRITVIC PLC	EQUITY	176,000.00	$ 1,376,369.38
BROOKFIELD ASSET MANAGE CL A	EQUITY	86,900.00	$ 2,859,864.48
BROOKFIELD ASSET MANAGE CL A	EQUITY	59,387.00	$ 1,954,416.25
BROOKFIELD ASSET MANAGE CL A	EQUITY	17,625.00	$ 580,035.81
BROOKFIELD ASSET MANAGE CL A	EQUITY	224,355.00	$ 7,383,485.56
BROOKFIELD ASSET MANAGE CL A	EQUITY	30,550.00	$ 1,005,395.40
BROOKFIELD BUSINESS PT UNIT	EQUITY	352.00	$ 6,643.20
BROOKFIELD BUSINESS PT UNIT	EQUITY	1.00	$ 18.87
BROTHER INDUSTRIES LTD	EQUITY	53,600.00	$ 568,445.27
BT GROUP PLC	EQUITY	1,110,890.00	$ 6,088,655.25
BT GROUP PLC	EQUITY	268,783.00	$ 1,473,167.48
BT GROUP PLC	EQUITY	220,713.00	$ 1,209,701.56
BT GROUP PLC	EQUITY	720,500.00	$ 3,948,974.34
BT GROUP PLC	EQUITY	2,125,649.00	$ 11,650,427.98

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BT GROUP PLC	EQUITY	674,436.00	$ 3,696,503.06
BT GROUP PLC	EQUITY	1,220,979.00	$ 6,692,039.89
BTS GROUP HOLDINGS PCL FORGN	EQUITY	300,100.00	$ 81,985.20
BTS RAIL MASS TRANSIT FUND F	EQUITY	8,690,528.00	$ 3,116,125.58
BUMI ARMADA BERHAD	EQUITY	7,434,580.00	$ 1,336,988.84
BUMI SERPONG DAMAI PT	EQUITY	19,349,900.00	$ 3,090,125.94
BUMI SERPONG DAMAI PT	EQUITY	502,000.00	$ 80,168.02
BUMRUNGRAD HOSPITAL FOREIGN	EQUITY	17,200.00	$ 89,328.40
BUNZL PLC	EQUITY	237,829.00	$ 7,318,744.72
BUNZL PLC	EQUITY	84,234.00	$ 2,592,144.53
BURBERRY GROUP PLC	EQUITY	156,401.00	$ 2,425,291.72
BURBERRY GROUP PLC	EQUITY	109,872.00	$ 1,703,772.05
BUREAU VERITAS SA	EQUITY	69,404.00	$ 1,465,367.84
BUWOG AG	EQUITY	11,034.00	$ 254,787.01
BYD CO LTD H	EQUITY	46,500.00	$ 278,114.71
CADILA HEALTHCARE LTD	EQUITY	8,127.00	$ 39,614.53
CAE INC	EQUITY	69,800.00	$ 838,975.90
CAIRN INDIA LTD	EQUITY	61,202.00	$ 127,490.94
CAIXABANK S.A	EQUITY	661,586.00	$ 1,445,722.52
CALBEE INC	EQUITY	17,200.00	$ 714,221.66
CALFRAC WELL SERVICES LTD	EQUITY	16,600.00	$ 49,594.21
CALSONIC KANSEI CORP	EQUITY	13,000.00	$ 97,826.30
CALTEX AUSTRALIA LTD	EQUITY	45,870.00	$ 1,089,538.15
CALTEX AUSTRALIA LTD	EQUITY	66,708.00	$ 1,584,497.73
CALTEX AUSTRALIA LTD	EQUITY	202,254.00	$ 4,804,086.51
CAMECO CORP	EQUITY	160,014.00	$ 1,748,362.72
CAMECO CORP	EQUITY	98,700.00	$ 1,078,426.89
CAN APARTMENT PROP REAL ESTA	EQUITY	37,600.00	$ 960,049.28
CAN APARTMENT PROP REAL ESTA	EQUITY	4,100.00	$ 104,686.22
CAN IMPERIAL BK OF COMMERCE	EQUITY	16,670.00	$ 1,245,596.98
CAN IMPERIAL BK OF COMMERCE	EQUITY	84,100.00	$ 6,284,025.56
CAN IMPERIAL BK OF COMMERCE	EQUITY	101,000.00	$ 7,546,808.35
CANADIAN NATL RAILWAY CO	EQUITY	17,308.00	$ 1,016,730.05
CANADIAN NATL RAILWAY CO	EQUITY	101,800.00	$ 5,980,073.92
CANADIAN NATL RAILWAY CO	EQUITY	23,900.00	$ 1,403,966.27
CANADIAN NATL RAILWAY CO	EQUITY	207,600.00	$ 12,195,121.28
CANADIAN NATL RAILWAY CO	EQUITY	84,800.00	$ 4,981,436.82
CANADIAN NATURAL RESOURCES	EQUITY	50,700.00	$ 1,556,096.10
CANADIAN NATURAL RESOURCES	EQUITY	146,937.00	$ 4,509,824.30
CANADIAN NATURAL RESOURCES	EQUITY	95,880.00	$ 2,942,771.08
CANADIAN NATURAL RESOURCES	EQUITY	280,000.00	$ 8,593,824.59
CANADIAN NATURAL RESOURCES	EQUITY	42,600.00	$ 1,307,489.03
CANADIAN PACIFIC RAILWAY LTD	EQUITY	12,207.00	$ 1,563,402.10
CANADIAN PACIFIC RAILWAY LTD	EQUITY	36,400.00	$ 4,661,901.90
CANADIAN TIRE CORP CLASS A	EQUITY	10,688.00	$ 1,158,339.88
CANADIAN TIRE CORP CLASS A	EQUITY	19,700.00	$ 2,135,038.89

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CANADIAN UTILITIES LTD A	EQUITY	29,700.00	$ 855,987.53
CANON INC	EQUITY	40,280.00	$ 1,143,537.38
CANON INC	EQUITY	275,000.00	$ 7,807,169.31
CANON MARKETING JAPAN INC	EQUITY	166,100.00	$ 3,016,320.30
CANYON SERVICES GROUP INC	EQUITY	9,500.00	$ 41,329.79
CAPCOM CO LTD	EQUITY	276,700.00	$ 6,354,471.20
CAPGEMINI	EQUITY	18,107.00	$ 1,573,068.14
CAPGEMINI	EQUITY	21,716.00	$ 1,886,604.51
CAPGEMINI	EQUITY	41,231.00	$ 3,581,994.40
CAPITA PLC	EQUITY	88,319.00	$ 1,135,783.84
CAPITA PLC	EQUITY	395,296.00	$ 5,083,513.27
CAPITA PLC	EQUITY	160,970.00	$ 2,070,076.93
CAPITALAND COMMERCIAL TRUST	EQUITY	528,000.00	$ 578,646.26
CAPITALAND LTD	EQUITY	555,900.00	$ 1,268,008.77
CAPITALAND LTD	EQUITY	646,685.00	$ 1,475,089.49
CAPITALAND MALL TRUST	EQUITY	536,069.00	$ 848,374.30
CAPITALAND RETAIL CHINA TRUS	EQUITY	1,011,593.00	$ 1,127,416.23
CAPITEC BANK HOLDINGS LTD	EQUITY	1,765.00	$ 71,708.77
CARA OPERATIONS LTD SUB VTG	EQUITY	6,800.00	$ 157,341.96
CARLSBERG AS B	EQUITY	30,480.00	$ 2,887,880.78
CARLSBERG AS B	EQUITY	2,270.00	$ 215,075.11
CARLSBERG AS B	EQUITY	26,939.00	$ 2,552,382.56
CARNIVAL PLC	EQUITY	63,177.00	$ 2,795,461.16
CARNIVAL PLC	EQUITY	46,359.00	$ 2,051,296.90
CARREFOUR SA	EQUITY	141,158.00	$ 3,482,958.79
CASETEK HOLDINGS LTD	EQUITY	7,000.00	$ 24,411.79
CASINO GUICHARD PERRACHON	EQUITY	14,324.00	$ 799,162.88
CASIO COMPUTER CO LTD	EQUITY	51,100.00	$ 729,217.27
CASIO COMPUTER CO LTD	EQUITY	57,200.00	$ 816,266.69
CATCHER TECHNOLOGY CO LTD	EQUITY	620,000.00	$ 4,564,617.63
CATCHER TECHNOLOGY CO LTD	EQUITY	46,000.00	$ 338,665.18
CATHAY FINANCIAL HOLDING CO	EQUITY	581,775.00	$ 631,207.57
CATHAY PACIFIC AIRWAYS	EQUITY	285,000.00	$ 415,857.28
CCC SA	EQUITY	112,163.00	$ 4,520,383.95
CCC SA	EQUITY	1,129.00	$ 45,500.86
CCL INDUSTRIES INC CL B	EQUITY	6,800.00	$ 1,177,263.42
CCL INDUSTRIES INC CL B	EQUITY	1,300.00	$ 225,065.07
CCR SA	EQUITY	703,300.00	$ 3,688,003.12
CCR SA	EQUITY	63,100.00	$ 330,887.24
CELESTICA INC	EQUITY	184,328.00	$ 1,706,031.08
CELLAVISION AB	EQUITY	15,937.00	$ 111,918.46
CELLNEX TELECOM SAU	EQUITY	171,053.00	$ 2,666,138.14
CELLTRION INC	EQUITY	5,206.00	$ 434,341.80
CEMENTOS ARGOS SA	EQUITY	28,867.00	$ 118,286.23
CEMEX LATAM HOLDINGS SA	EQUITY	495,412.00	$ 2,145,820.28
CEMEX SAB CPO	EQUITY	979,175.00	$ 600,266.64

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CEMEX SAB SPONS ADR PART CER	EQUITY	1,202,390.00	$ 7,418,746.30
CEMEX SAB SPONS ADR PART CER	EQUITY	1,797,559.00	$ 11,090,939.03
CENCOSUD SA	EQUITY	91,462.00	$ 260,572.04
CENOVUS ENERGY INC	EQUITY	40,146.00	$ 552,405.50
CENOVUS ENERGY INC	EQUITY	202,700.00	$ 2,789,134.52
CENTAMIN PLC	EQUITY	244,355.00	$ 430,856.35
CENTERRA GOLD INC	EQUITY	204,900.00	$ 1,214,853.31
CENTERRA GOLD INC	EQUITY	101,100.00	$ 599,422.50
CENTRAIS ELETRICAS BRAS PR B	EQUITY	10,000.00	$ 54,966.84
CENTRAL JAPAN RAILWAY CO	EQUITY	34,300.00	$ 6,059,922.99
CENTRAL JAPAN RAILWAY CO	EQUITY	36,100.00	$ 6,377,936.45
CENTRAL JAPAN RAILWAY CO	EQUITY	33,700.00	$ 5,953,918.51
CENTRAL PATTANA PUB CO FOREI	EQUITY	1,434,300.00	$ 2,438,799.80
CENTRAL PATTANA PUB CO FOREI	EQUITY	1,246,800.00	$ 2,119,985.77
CENTRAL PATTANA PUB CO FOREI	EQUITY	86,900.00	$ 147,759.68
CENTRICA PLC	EQUITY	176,444.00	$ 531,887.66
CENTRICA PLC	EQUITY	80,171.00	$ 241,674.22
CENTRICA PLC	EQUITY	1,359,064.00	$ 4,096,876.99
CENTROTEC SUSTAINABLE AG	EQUITY	5,272.00	$ 77,135.71
CETIP SA MERCADOS ORGANIZADO	EQUITY	11,825.00	$ 161,628.33
CEZ AS	EQUITY	11,694.00	$ 198,787.57
CGI GROUP INC CLASS A	EQUITY	19,498.00	$ 828,593.69
CGI GROUP INC CLASS A	EQUITY	11,500.00	$ 488,707.94
CGI GROUP INC CLASS A	EQUITY	142,600.00	$ 6,059,978.44
CGI GROUP INC CLASS A	EQUITY	59,900.00	$ 2,545,530.92
CGN POWER CO LTD H	EQUITY	770,200.00	$ 213,449.43
CHAILEASE HOLDING CO LTD	EQUITY	469,270.00	$ 757,896.00
CHAILEASE HOLDING CO LTD	EQUITY	67,496.00	$ 109,009.63
CHALLENGER LTD	EQUITY	241,702.00	$ 1,553,152.35
CHALLENGER LTD	EQUITY	140,633.00	$ 903,693.28
CHALLENGER LTD	EQUITY	153,213.00	$ 984,531.08
CHANG HWA COMMERCIAL BANK	EQUITY	267,818.00	$ 139,060.46
CHARGEURS SA	EQUITY	10,155.00	$ 112,365.64
CHAROEN POKPHAND FOOD FORGN	EQUITY	198,000.00	$ 161,994.88
CHAROEN POKPHAND INDONESI PT	EQUITY	568,500.00	$ 161,352.89
CHECK POINT SOFTWARE TECH	EQUITY	32,832.00	$ 2,616,053.76
CHEIL WORLDWIDE INC	EQUITY	4,550.00	$ 66,757.82
CHENG SHIN RUBBER IND CO LTD	EQUITY	128,000.00	$ 268,229.02
CHEUNG KONG INFRASTRUCTURE	EQUITY	11,000.00	$ 94,361.27
CHEUNG KONG INFRASTRUCTURE	EQUITY	181,000.00	$ 1,552,671.78
CHEUNG KONG INFRASTRUCTURE	EQUITY	161,000.00	$ 1,381,105.83
CHEUNG KONG PROPERTY HOLDING	EQUITY	105,000.00	$ 656,423.41
CHEUNG KONG PROPERTY HOLDING	EQUITY	35,108.00	$ 219,482.98
CHEUNG KONG PROPERTY HOLDING	EQUITY	227,408.00	$ 1,421,675.57
CHEUNG KONG PROPERTY HOLDING	EQUITY	691,953.00	$ 4,325,849.03
CHEUNG KONG PROPERTY HOLDING	EQUITY	372,500.00	$ 2,328,740.20

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CHEUNG KONG PROPERTY HOLDING	EQUITY	131,540.00	$ 822,342.24
CHIBA BANK LTD/THE	EQUITY	238,000.00	$ 1,115,878.74
CHIBA BANK LTD/THE	EQUITY	191,000.00	$ 895,516.13
CHICONY ELECTRONICS CO LTD	EQUITY	38,380.00	$ 86,256.55
CHINA AIRLINES LTD	EQUITY	126,000.00	$ 37,848.04
CHINA CINDA ASSET MANAGEME H	EQUITY	596,000.00	$ 200,511.73
CHINA CITIC BANK CORP LTD H	EQUITY	627,000.00	$ 379,855.50
CHINA COAL ENERGY CO H	EQUITY	406,000.00	$ 211,426.99
CHINA COMMUNICATIONS CONST H	EQUITY	327,000.00	$ 349,847.58
CHINA COMMUNICATIONS SERVI H	EQUITY	221,600.00	$ 115,399.56
CHINA CONCH VENTURE HOLDINGS	EQUITY	100,900.00	$ 199,772.36
CHINA CONSTRUCTION BANK H	EQUITY	20,265,336.00	$ 13,400,598.57
CHINA CONSTRUCTION BANK H	EQUITY	6,061,000.00	$ 4,007,879.66
CHINA COSCO HOLDINGS H	EQUITY	249,500.00	$ 87,798.32
CHINA DEVELOPMENT FINANCIAL	EQUITY	861,000.00	$ 207,383.06
CHINA EVERBRIGHT BANK CO L H	EQUITY	243,000.00	$ 110,255.93
CHINA EVERBRIGHT INTL LTD	EQUITY	5,814,000.00	$ 6,445,053.14
CHINA EVERBRIGHT INTL LTD	EQUITY	171,000.00	$ 189,560.39
CHINA EVERBRIGHT LTD	EQUITY	74,000.00	$ 142,125.17
CHINA GALAXY SECURITIES CO H	EQUITY	244,800.00	$ 218,989.81
CHINA GAS HOLDINGS LTD	EQUITY	146,000.00	$ 222,445.36
CHINA HIGH SPEED TRANSMISSIO	EQUITY	2,175,000.00	$ 1,741,020.50
CHINA HUISHAN DAIRY HOLDINGS	EQUITY	301,900.00	$ 123,360.29
CHINA JINMAO HOLDINGS GROUP	EQUITY	336,000.00	$ 94,416.70
CHINA LIFE INSURANCE CO H	EQUITY	543,000.00	$ 1,163,278.96
CHINA LIFE INSURANCE CO LTD	EQUITY	209,330.00	$ 161,577.14
CHINA LONGYUAN POWER GROUP H	EQUITY	668,000.00	$ 550,212.36
CHINA LONGYUAN POWER GROUP H	EQUITY	209,000.00	$ 172,147.28
CHINA MACHINERY ENGINEERIN H	EQUITY	2,035,000.00	$ 1,319,427.17
CHINA MEDICAL SYSTEM HOLDING	EQUITY	81,782.00	$ 124,602.92
CHINA MENGNIU DAIRY CO	EQUITY	1,476,000.00	$ 2,564,656.90
CHINA MENGNIU DAIRY CO	EQUITY	5,402,000.00	$ 9,386,366.24
CHINA MENGNIU DAIRY CO	EQUITY	212,000.00	$ 368,365.35
CHINA MERCHANTS BANK H	EQUITY	452,500.00	$ 1,009,061.67
CHINA MERCHANTS BANK H	EQUITY	292,158.00	$ 651,503.73
CHINA MERCHANTS PORT HOLDING	EQUITY	103,209.00	$ 274,055.05
CHINA MINSHENG BANKING H	EQUITY	454,400.00	$ 438,119.86
CHINA MOBILE LTD	EQUITY	1,495,500.00	$ 17,108,337.25
CHINA MOBILE LTD	EQUITY	434,500.00	$ 4,970,626.91
CHINA MODERN DAIRY HOLDINGS	EQUITY	8,419,888.00	$ 1,215,562.69
CHINA NATIONAL BUILDING MA H	EQUITY	256,000.00	$ 111,534.62
CHINA OILFIELD SERVICES H	EQUITY	280,000.00	$ 214,747.45
CHINA OVERSEAS GRAND OCEANS	EQUITY	991,000.00	$ 289,969.64
CHINA OVERSEAS LAND + INVEST	EQUITY	1,366,000.00	$ 4,313,897.36
CHINA OVERSEAS LAND + INVEST	EQUITY	6,114,000.00	$ 19,308,322.43
CHINA OVERSEAS LAND + INVEST	EQUITY	294,000.00	$ 928,466.93

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CHINA PACIFIC INSURANCE GR H	EQUITY	1,818,400.00	$ 6,117,626.43
CHINA PACIFIC INSURANCE GR H	EQUITY	3,389,800.00	$ 11,404,273.04
CHINA PACIFIC INSURANCE GR H	EQUITY	195,400.00	$ 657,382.43
CHINA POWER INTERNATIONAL	EQUITY	234,000.00	$ 86,265.06
CHINA RAILWAY CONSTRUCTION H	EQUITY	163,000.00	$ 203,593.73
CHINA RAILWAY GROUP LTD H	EQUITY	299,000.00	$ 221,996.79
CHINA RESOURCES BEER HOLDIN	EQUITY	86,675.00	$ 188,366.84
CHINA RESOURCES GAS GROUP LT	EQUITY	66,000.00	$ 200,774.69
CHINA RESOURCES LAND LTD	EQUITY	3,199,777.00	$ 7,465,369.55
CHINA RESOURCES LAND LTD	EQUITY	202,888.00	$ 473,356.08
CHINA RESOURCES POWER HOLDIN	EQUITY	154,856.00	$ 230,748.50
CHINA SHENHUA ENERGY CO H	EQUITY	328,500.00	$ 603,820.60
CHINA SHIPPING CONTAINER H	EQUITY	390,000.00	$ 80,433.62
CHINA SOUTHERN AIRLINES CO H	EQUITY	132,000.00	$ 74,524.84
CHINA STATE CONSTRUCTION INT	EQUITY	138,000.00	$ 182,151.21
CHINA STEEL CORP	EQUITY	820,380.00	$ 531,508.79
CHINA TAIPING INSURANCE HOLD	EQUITY	1,005,400.00	$ 1,871,367.56
CHINA TAIPING INSURANCE HOLD	EQUITY	111,935.00	$ 208,346.46
CHINA TELECOM CORP LTD H	EQUITY	1,090,000.00	$ 486,133.58
CHINA UNICOM HONG KONG LTD	EQUITY	2,942,000.00	$ 3,048,960.10
CHINA UNICOM HONG KONG LTD	EQUITY	412,000.00	$ 426,978.78
CHINA VANKE CO LTD H	EQUITY	2,027,300.00	$ 3,972,049.32
CHINA VANKE CO LTD H	EQUITY	91,900.00	$ 180,057.88
CHOCOLADEFABRIKEN LINDT PC	EQUITY	262.00	$ 1,559,843.97
CHOCOLADEFABRIKEN LINDT REG	EQUITY	25.00	$ 1,786,080.89
CHONGQING CHANGAN AUTOMOBI B	EQUITY	756,100.00	$ 1,052,582.19
CHONGQING CHANGAN AUTOMOBI B	EQUITY	68,400.00	$ 95,221.03
CHONGQING RURAL COMMERCIAL H	EQUITY	221,000.00	$ 111,953.54
CHOW SANG SANG HLDG	EQUITY	720,200.00	$ 1,271,823.10
CHR HANSEN HOLDING A/S	EQUITY	56,500.00	$ 3,694,503.34
CHR HANSEN HOLDING A/S	EQUITY	24,410.00	$ 1,596,156.22
CHRISTIAN DIOR SE	EQUITY	13,554.00	$ 2,180,370.63
CHRISTIAN DIOR SE	EQUITY	7,234.00	$ 1,163,700.84
CHRISTIAN DIOR SE	EQUITY	7,997.00	$ 1,286,441.20
CHUBU ELECTRIC POWER CO INC	EQUITY	125,900.00	$ 1,777,621.11
CHUBU ELECTRIC POWER CO INC	EQUITY	16,900.00	$ 238,616.34
CHUBU ELECTRIC POWER CO INC	EQUITY	160,600.00	$ 2,267,561.17
CHUGAI PHARMACEUTICAL CO LTD	EQUITY	54,027.00	$ 1,914,301.05
CHUGOKU BANK LTD/THE	EQUITY	46,000.00	$ 465,425.48
CHUGOKU ELECTRIC POWER CO	EQUITY	76,400.00	$ 967,380.84
CHUNGHWA TELECOM CO LTD	EQUITY	269,000.00	$ 971,465.33
CI FINANCIAL CORP	EQUITY	55,500.00	$ 1,151,709.40
CIA BRASILEIRA DE DIS PREF	EQUITY	9,478.00	$ 138,187.24
CIA CERVECERIAS UNI SPON ADR	EQUITY	2,500.00	$ 58,350.00
CIA CERVECERIAS UNIDAS SA	EQUITY	3,016.00	$ 35,327.47
CIA DE MINAS BUENAVENTUR ADR	EQUITY	371,461.00	$ 4,438,958.95

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CIA DE MINAS BUENAVENTUR ADR	EQUITY	13,000.00	$ 155,350.00
CIA ENERGETICA DE SP PREF B	EQUITY	12,400.00	$ 46,058.53
CIA ENERGETICA MINAS GER PRF	EQUITY	57,060.00	$ 129,659.56
CIA PARANAENSE DE ENERGI PFB	EQUITY	9,200.00	$ 83,909.17
CIA SANEAMENTO BASICO DE SP	EQUITY	23,700.00	$ 215,121.65
CIA SIDERURGICA NACIONAL SA	EQUITY	43,000.00	$ 104,958.25
CIE FINANCIERE RICHEMONT REG	EQUITY	64,282.00	$ 3,744,614.56
CIE FINANCIERE RICHEMONT REG	EQUITY	130,429.00	$ 7,597,870.82
CIE FINANCIERE RICHEMONT REG	EQUITY	32,400.00	$ 1,887,394.79
CIE FINANCIERE RICHEMONT REG	EQUITY	96,495.00	$ 5,621,116.04
CIELO SA	EQUITY	71,465.00	$ 755,303.91
CIMB GROUP HOLDINGS BHD	EQUITY	332,803.00	$ 360,746.40
CIMB GROUP HOLDINGS BHD	EQUITY	231,315.00	$ 250,737.08
CIMIC GROUP LTD	EQUITY	105,498.00	$ 2,808,298.64
CIMIC GROUP LTD	EQUITY	28,447.00	$ 757,243.47
CIMIC GROUP LTD	EQUITY	37,055.00	$ 986,383.69
CINEPLEX INC	EQUITY	1,900.00	$ 75,461.62
CIPLA LTD	EQUITY	27,904.00	$ 207,042.35
CITIC LTD	EQUITY	314,000.00	$ 457,363.09
CITIC SECURITIES CO LTD H	EQUITY	161,000.00	$ 353,629.50
CITY DEVELOPMENTS LTD	EQUITY	93,520.00	$ 565,608.74
CJ CHEILJEDANG CORP	EQUITY	3,562.00	$ 1,201,403.83
CJ CHEILJEDANG CORP	EQUITY	551.00	$ 185,843.21
CJ CORP	EQUITY	12,354.00	$ 2,166,521.68
CJ CORP	EQUITY	1,039.00	$ 182,209.49
CJ E+M CORP	EQUITY	1,034.00	$ 62,209.66
CJ KOREA EXPRESS CORP	EQUITY	372.00	$ 70,082.04
CK HUTCHISON HOLDINGS LTD	EQUITY	405,668.00	$ 4,421,171.75
CK HUTCHISON HOLDINGS LTD	EQUITY	202,408.00	$ 2,205,943.12
CK HUTCHISON HOLDINGS LTD	EQUITY	691,953.00	$ 7,541,248.16
CK HUTCHISON HOLDINGS LTD	EQUITY	323,000.00	$ 3,520,214.75
CK HUTCHISON HOLDINGS LTD	EQUITY	80,540.00	$ 877,765.00
CLARIANT AG REG	EQUITY	116,864.00	$ 1,970,925.40
CLAS OHLSON AB B SHS	EQUITY	4,002.00	$ 68,135.13
CLEANAWAY WASTE MANAGEMENT L	EQUITY	2,040,728.00	$ 1,215,620.81
CLICKS GROUP LTD	EQUITY	191,386.00	$ 1,603,486.66
CLOSE BROTHERS GROUP PLC	EQUITY	31,246.00	$ 473,250.20
CLP HOLDINGS LTD	EQUITY	157,500.00	$ 1,605,868.82
CLP HOLDINGS LTD	EQUITY	44,000.00	$ 448,623.67
CLP HOLDINGS LTD	EQUITY	116,500.00	$ 1,187,833.13
CLP HOLDINGS LTD	EQUITY	471,122.00	$ 4,803,556.38
CLP HOLDINGS LTD	EQUITY	96,500.00	$ 983,913.28
CNH INDUSTRIAL NV	EQUITY	539,585.00	$ 3,884,446.60
CNH INDUSTRIAL NV	EQUITY	235,764.00	$ 1,697,253.76
CNOOC LTD	EQUITY	1,372,000.00	$ 1,703,073.62
CNP ASSURANCES	EQUITY	29,163.00	$ 431,387.60

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CNP ASSURANCES	EQUITY	42,325.00	$ 626,083.74
COAL INDIA LTD	EQUITY	73,893.00	$ 342,888.92
COBALT INTERNATIONAL ENERGY	EQUITY	655,400.00	$ 878,236.00
COBHAM PLC	EQUITY	417,231.00	$ 877,347.74
COCA COLA AMATIL LTD	EQUITY	364,395.00	$ 2,233,033.62
COCA COLA AMATIL LTD	EQUITY	193,355.00	$ 1,184,890.61
COCA COLA AMATIL LTD	EQUITY	628,500.00	$ 3,851,484.32
COCA COLA AMATIL LTD	EQUITY	144,797.00	$ 887,324.38
COCA COLA EUROPEAN PARTNERS	EQUITY	54,571.00	$ 1,957,601.27
COCA COLA FEMSA SAB SER L	EQUITY	35,300.00	$ 289,873.57
COCA COLA HBC AG DI	EQUITY	67,325.00	$ 1,359,001.01
COCA COLA HBC AG DI	EQUITY	51,843.00	$ 1,046,486.29
COCA COLA HBC AG DI	EQUITY	12,870.00	$ 259,789.72
COCA COLA ICECEK AS	EQUITY	4,947.00	$ 60,417.17
COCA COLA WEST CO LTD	EQUITY	15,600.00	$ 439,762.16
COCHLEAR LTD	EQUITY	13,519.00	$ 1,220,532.46
COCHLEAR LTD	EQUITY	20,953.00	$ 1,891,694.40
COGECO COMMUNICATIONS INC	EQUITY	56,600.00	$ 2,954,862.55
COLBUN SA	EQUITY	552,425.00	$ 133,745.48
COLOPLAST B	EQUITY	98,494.00	$ 7,319,983.25
COLOPLAST B	EQUITY	31,421.00	$ 2,335,179.74
COLRUYT SA	EQUITY	16,365.00	$ 901,307.57
COMFORTDELGRO CORP LTD	EQUITY	531,000.00	$ 1,084,961.74
COMFORTDELGRO CORP LTD	EQUITY	380,400.00	$ 777,249.42
COMMERCIAL BANK QSC	EQUITY	6,815.00	$ 69,248.62
COMMERCIAL INTERNATIONAL BAN	EQUITY	702,577.00	$ 3,125,219.34
COMMERCIAL INTERNATIONAL BAN	EQUITY	71,324.00	$ 317,265.07
COMMERZBANK AG	EQUITY	67,107.00	$ 434,193.66
COMMERZBANK AG	EQUITY	269,665.00	$ 1,744,778.22
COMMONWEALTH BANK OF AUSTRAL	EQUITY	428,645.00	$ 23,736,602.71
COMMONWEALTH BANK OF AUSTRAL	EQUITY	38,445.00	$ 2,128,926.48
COMMONWEALTH BANK OF AUSTRAL	EQUITY	91,386.00	$ 5,060,582.01
COMPAGNIE DE SAINT GOBAIN	EQUITY	36,265.00	$ 1,384,114.18
COMPAGNIE DE SAINT GOBAIN	EQUITY	55,041.00	$ 2,100,731.52
COMPAGNIE DE SAINT GOBAIN	EQUITY	121,890.00	$ 4,652,135.02
COMPAL ELECTRONICS	EQUITY	289,000.00	$ 181,414.49
COMPASS GROUP PLC	EQUITY	439,106.00	$ 8,347,096.56
COMPASS GROUP PLC	EQUITY	419,799.00	$ 7,980,084.06
COMPASS GROUP PLC	EQUITY	49,277.00	$ 936,721.15
COMPUTACENTER PLC	EQUITY	5,812.00	$ 57,299.93
COMPUTERSHARE LTD	EQUITY	9,063.00	$ 61,882.00
COMPUTERSHARE LTD	EQUITY	123,446.00	$ 842,887.04
CONCORDIA FINANCIAL GROUP LT	EQUITY	224,000.00	$ 870,759.33
CONCORDIA FINANCIAL GROUP LT	EQUITY	276,000.00	$ 1,072,899.89
CONSTELLATION SOFTWARE INC	EQUITY	1,606.00	$ 618,322.98
CONSTELLATION SOFTWARE INC	EQUITY	3,800.00	$ 1,463,030.72

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CONSTELLATION SOFTWARE INC	EQUITY	4,700.00	$ 1,809,538.00
CONSTELLATION SOFTWARE INC	EQUITY	1,100.00	$ 423,508.89
CONSTELLATION SOFTWARE INC	EQUITY	11,300.00	$ 4,350,591.36
CONTACT ENERGY LTD	EQUITY	181,379.00	$ 669,142.67
CONTAINER CORP OF INDIA LTD	EQUITY	4,010.00	$ 84,840.06
CONTINENTAL AG	EQUITY	8,487.00	$ 1,596,266.65
CONTINENTAL AG	EQUITY	13,200.00	$ 2,482,705.30
CONTINENTAL AG	EQUITY	21,595.00	$ 4,061,668.25
CONTINENTAL AG	EQUITY	9,534.00	$ 1,793,190.32
CONTINENTAL AG	EQUITY	27,298.00	$ 5,134,309.78
CONTINENTAL AG	EQUITY	16,998.00	$ 3,197,047.32
COPA HOLDINGS SA CLASS A	EQUITY	53,250.00	$ 2,782,845.00
CORONATION FUND MANAGERS LTD	EQUITY	18,139.00	$ 82,848.60
CORP FINANCIERA COLOMBIANA	EQUITY	3,743.00	$ 49,100.34
COSAN SA INDUSTRIA COMERCIO	EQUITY	13,200.00	$ 137,242.92
COSCO SHIPPING PORTS LTD	EQUITY	145,126.00	$ 144,041.94
COSMAX INC	EQUITY	14,460.00	$ 2,140,408.91
COUNTRY GARDEN HOLDINGS CO	EQUITY	411,747.00	$ 173,021.90
COVER MORE GROUP LTD	EQUITY	215,498.00	$ 194,156.36
COVESTRO AG	EQUITY	17,739.00	$ 787,201.37
COWAY CO LTD	EQUITY	60,680.00	$ 5,505,109.17
COWAY CO LTD	EQUITY	3,710.00	$ 336,584.62
CP ALL PCL FOREIGN	EQUITY	335,500.00	$ 479,763.09
CPFL ENERGIA SA	EQUITY	11,855.51	$ 76,193.52
CRANSWICK PLC	EQUITY	1,700.00	$ 47,428.33
CRCC HIGH TECH EQUIPMENT C H	EQUITY	3,272,500.00	$ 1,421,551.44
CREDICORP LTD	EQUITY	80,958.00	$ 12,494,248.14
CREDICORP LTD	EQUITY	20,600.00	$ 3,179,198.00
CREDICORP LTD	EQUITY	4,800.00	$ 740,784.00
CREDIT AGRICOLE SA	EQUITY	228,072.00	$ 1,915,525.98
CREDIT AGRICOLE SA	EQUITY	263,721.00	$ 2,214,934.00
CREDIT SAISON CO LTD	EQUITY	38,040.00	$ 635,174.19
CREDIT SUISSE GROUP AG REG	EQUITY	207,696.00	$ 2,198,055.59
CREDIT SUISSE GROUP AG REG	EQUITY	66,709.00	$ 705,984.18
CREDIT SUISSE GROUP AG REG	EQUITY	473,172.00	$ 5,007,599.38
CRESCENT POINT ENERGY CORP	EQUITY	8,200.00	$ 128,868.87
CRESCENT POINT ENERGY CORP	EQUITY	123,000.00	$ 1,933,033.03
CRESCENT POINT ENERGY CORP	EQUITY	81,300.00	$ 1,277,687.69
CRH PLC	EQUITY	41,452.00	$ 1,197,327.94
CRH PLC	EQUITY	16,602.00	$ 484,929.18
CRH PLC	EQUITY	101,811.00	$ 2,940,778.62
CRH PLC	EQUITY	207,128.00	$ 5,982,826.94
CRH PLC	EQUITY	175,739.00	$ 5,076,165.58
CRISIL LTD	EQUITY	29,288.00	$ 872,196.16
CRODA INTERNATIONAL PLC	EQUITY	29,580.00	$ 1,241,240.55
CRODA INTERNATIONAL PLC	EQUITY	36,225.00	$ 1,520,079.07

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CROWN RESORTS LTD	EQUITY	90,681.00	$ 851,440.70
CRRC CORP LTD H	EQUITY	309,349.00	$ 275,935.66
CSE GLOBAL LTD	EQUITY	9,600.00	$ 3,138.42
CSL LTD	EQUITY	13,563.00	$ 1,132,906.88
CSL LTD	EQUITY	21,079.00	$ 1,760,712.54
CSL LTD	EQUITY	121,225.00	$ 10,125,830.32
CSL LTD	EQUITY	99,388.00	$ 8,301,802.63
CSPC PHARMACEUTICAL GROUP LT	EQUITY	2,878,000.00	$ 2,548,593.38
CSPC PHARMACEUTICAL GROUP LT	EQUITY	288,000.00	$ 255,036.45
CTBC FINANCIAL HOLDING CO LT	EQUITY	1,076,163.00	$ 562,117.44
CTCI CORP	EQUITY	2,403,000.00	$ 3,501,069.47
CTRIP.COM INTERNATIONAL ADR	EQUITY	48,600.00	$ 2,002,320.00
CTRIP.COM INTERNATIONAL ADR	EQUITY	23,100.00	$ 951,720.00
CTS EVENTIM AG + CO KGAA	EQUITY	48,145.00	$ 1,466,871.63
CYBERAGENT INC	EQUITY	19,000.00	$ 1,142,703.97
CYBERDYNE INC	EQUITY	25,000.00	$ 559,021.35
CYBERDYNE INC	EQUITY	19,400.00	$ 433,800.57
CYFROWY POLSAT SA	EQUITY	11,635.00	$ 64,616.86
DABUR INDIA LTD	EQUITY	30,120.00	$ 137,535.88
DAELIM INDUSTRIAL CO LTD	EQUITY	1,355.00	$ 89,404.00
DAEWOO ENGINEERING + CONSTR	EQUITY	7,510.00	$ 36,576.90
DAI ICHI LIFE INSURANCE	EQUITY	16,100.00	$ 176,866.17
DAI ICHI LIFE INSURANCE	EQUITY	462,000.00	$ 5,075,289.99
DAI ICHI LIFE INSURANCE	EQUITY	278,400.00	$ 3,058,356.56
DAI NIPPON PRINTING CO LTD	EQUITY	144,000.00	$ 1,593,137.73
DAICEL CORP	EQUITY	70,000.00	$ 718,491.08
DAIHATSU MOTOR CO LTD	EQUITY	46,000.00	$ 593,215.71
DAIICHI SANKYO CO LTD	EQUITY	57,900.00	$ 1,396,000.10
DAIICHI SANKYO CO LTD	EQUITY	162,200.00	$ 3,910,729.12
DAIICHI SANKYO CO LTD	EQUITY	34,400.00	$ 829,402.48
DAIKIN INDUSTRIES LTD	EQUITY	37,500.00	$ 3,112,145.43
DAIKIN INDUSTRIES LTD	EQUITY	19,300.00	$ 1,601,717.52
DAIKIN INDUSTRIES LTD	EQUITY	60,700.00	$ 5,037,526.07
DAILY MAIL+GENERAL TST A NV	EQUITY	254,607.00	$ 2,030,239.43
DAIMLER AG REGISTERED SHARES	EQUITY	13,948.00	$ 829,320.35
DAIMLER AG REGISTERED SHARES	EQUITY	241,705.00	$ 14,371,298.84
DAIRY CREST GROUP PLC	EQUITY	88,429.00	$ 635,388.95
DAIRY FARM INTL HLDGS LTD	EQUITY	43,200.00	$ 291,168.00
DAITO TRUST CONSTRUCT CO LTD	EQUITY	9,800.00	$ 1,589,550.64
DAITO TRUST CONSTRUCT CO LTD	EQUITY	1,500.00	$ 243,298.57
DAITO TRUST CONSTRUCT CO LTD	EQUITY	29,200.00	$ 4,736,212.11
DAITO TRUST CONSTRUCT CO LTD	EQUITY	13,500.00	$ 2,189,687.10
DAITO TRUST CONSTRUCT CO LTD	EQUITY	18,300.00	$ 2,968,242.52
DAITO TRUST CONSTRUCT CO LTD	EQUITY	28,100.00	$ 4,557,793.16
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	9,000.00	$ 261,604.44
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	65,500.00	$ 1,903,899.02

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DAIWA HOUSE INDUSTRY CO LTD	EQUITY	150,000.00	$ 4,360,074.08
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	183,000.00	$ 5,319,290.38
DAIWA SECURITIES GROUP INC	EQUITY	400,000.00	$ 2,095,720.83
DALIAN WANDA COMMERCIAL PR H	EQUITY	40,800.00	$ 250,597.13
DANIELI + CO	EQUITY	3,885.00	$ 69,099.78
DANONE	EQUITY	41,238.00	$ 2,905,023.36
DANONE	EQUITY	148,729.00	$ 10,477,259.30
DANSKE BANK A/S	EQUITY	98,882.00	$ 2,589,879.17
DANSKE BANK A/S	EQUITY	5,888.00	$ 154,216.22
DANSKE BANK A/S	EQUITY	22,576.00	$ 591,301.88
DANSKE BANK A/S	EQUITY	165,200.00	$ 4,326,854.62
DANSKE BANK A/S	EQUITY	177,423.00	$ 4,646,994.71
DART GROUP PLC	EQUITY	2,195.00	$ 15,463.64
DASSAULT SYSTEMES SA	EQUITY	31,876.00	$ 2,417,973.92
DAVIDE CAMPARI MILANO SPA	EQUITY	66,883.00	$ 659,816.23
DBS GROUP HOLDINGS LTD	EQUITY	56,022.00	$ 655,997.27
DBS GROUP HOLDINGS LTD	EQUITY	89,100.00	$ 1,043,328.63
DBS GROUP HOLDINGS LTD	EQUITY	444,669.00	$ 5,206,912.43
DBS GROUP HOLDINGS LTD	EQUITY	408,400.00	$ 4,782,215.62
DCC PLC	EQUITY	43,683.00	$ 3,845,339.65
DCC PLC	EQUITY	22,157.00	$ 1,950,442.75
DEBENHAMS PLC	EQUITY	2,933,452.00	$ 2,168,555.73
DELHAIZE GROUP	EQUITY	2,353.00	$ 247,107.47
DELHAIZE GROUP	EQUITY	25,702.00	$ 2,699,173.85
DELHAIZE GROUP	EQUITY	37,201.00	$ 3,906,776.38
DELTA ELECTRONICS I GDR REGS	EQUITY	21,000.00	$ 508,410.00
DELTA ELECTRONICS INC	EQUITY	910,423.00	$ 4,402,677.95
DELTA ELECTRONICS INC	EQUITY	2,224,635.00	$ 10,758,022.88
DELTA ELECTRONICS INC	EQUITY	139,984.00	$ 676,942.99
DELTA ELECTRONICS THAI FORGN	EQUITY	26,900.00	$ 52,246.02
DENSO CORP	EQUITY	17,800.00	$ 620,631.64
DENSO CORP	EQUITY	19,800.00	$ 690,365.53
DENSO CORP	EQUITY	121,900.00	$ 4,250,280.73
DENTSU INC	EQUITY	24,000.00	$ 1,115,898.24
DENTSU INC	EQUITY	3,000.00	$ 139,487.28
DENTSU INC	EQUITY	56,400.00	$ 2,622,360.85
DENTSU INC	EQUITY	42,400.00	$ 1,971,420.22
DENTSU INC	EQUITY	166,600.00	$ 7,746,193.59
DERICHEBOURG	EQUITY	10,011.00	$ 25,591.06
DERWENT LONDON PLC	EQUITY	18,904.00	$ 660,327.81
DETOUR GOLD CORP	EQUITY	6,200.00	$ 154,295.83
DEUTSCHE BANK AG REGISTERED	EQUITY	342,241.00	$ 4,686,118.28
DEUTSCHE BOERSE AG	EQUITY	14,965.00	$ 1,222,628.82
DEUTSCHE BOERSE AG	EQUITY	4,613.00	$ 376,878.50
DEUTSCHE BOERSE AG	EQUITY	47,894.00	$ 3,912,902.41
DEUTSCHE BOERSE AG	EQUITY	32,572.00	$ 2,661,106.97

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DEUTSCHE LUFTHANSA REG	EQUITY	75,663.00	$ 885,128.26
DEUTSCHE LUFTHANSA REG	EQUITY	172,158.00	$ 2,013,955.46
DEUTSCHE LUFTHANSA REG	EQUITY	73,772.00	$ 863,006.78
DEUTSCHE LUFTHANSA REG	EQUITY	366,128.00	$ 4,283,074.17
DEUTSCHE POST AG REG	EQUITY	96,482.00	$ 2,698,423.17
DEUTSCHE POST AG REG	EQUITY	240,569.00	$ 6,728,270.20
DEUTSCHE POST AG REG	EQUITY	67,269.00	$ 1,881,389.58
DEUTSCHE TELEKOM AG REG	EQUITY	264,278.00	$ 4,486,200.16
DEUTSCHE TELEKOM AG REG	EQUITY	142,616.00	$ 2,420,950.37
DEUTSCHE TELEKOM AG REG	EQUITY	266,072.00	$ 4,516,653.86
DEUTSCHE TELEKOM AG REG	EQUITY	43,253.00	$ 734,232.95
DEUTSCHE TELEKOM AG REG	EQUITY	163,137.00	$ 2,769,300.65
DEUTSCHE TELEKOM AG REG	EQUITY	812,791.00	$ 13,797,376.69
DEUTSCHE WOHNEN AG BR	EQUITY	41,043.00	$ 1,391,839.17
DEUTSCHE WOHNEN AG BR	EQUITY	82,152.00	$ 2,785,916.49
DEVRO PLC	EQUITY	290,392.00	$ 1,006,398.27
DEXUS PROPERTY GROUP	EQUITY	237,555.00	$ 1,595,488.69
DEXUS PROPERTY GROUP	EQUITY	17,217.00	$ 115,634.40
DEXUS PROPERTY GROUP	EQUITY	237,236.00	$ 1,593,346.20
DGB FINANCIAL GROUP INC	EQUITY	11,846.00	$ 89,165.10
DIAGEO PLC	EQUITY	197,125.00	$ 5,498,276.37
DIAGEO PLC	EQUITY	187,060.00	$ 5,217,540.02
DIAGEO PLC	EQUITY	632,668.00	$ 17,646,587.24
DIAGEO PLC	EQUITY	189,232.00	$ 5,278,122.17
DIALOG GROUP BHD	EQUITY	276,192.00	$ 105,503.08
DIALOG SEMICONDUCTOR PLC	EQUITY	21,194.00	$ 631,253.83
DIGI.COM BHD	EQUITY	271,500.00	$ 321,907.48
DIRECT LINE INSURANCE GROUP	EQUITY	486,222.00	$ 2,241,136.63
DIRECT LINE INSURANCE GROUP	EQUITY	267,072.00	$ 1,231,011.44
DIRECT LINE INSURANCE GROUP	EQUITY	101,008.00	$ 465,574.83
DIRECT LINE INSURANCE GROUP	EQUITY	333,405.00	$ 1,536,759.25
DIRECT LINE INSURANCE GROUP	EQUITY	593,900.00	$ 2,737,455.40
DISCO CORP	EQUITY	8,000.00	$ 716,639.05
DISCO CORP	EQUITY	16,100.00	$ 1,442,236.09
DISCOVERY LTD	EQUITY	770,445.00	$ 6,444,487.03
DISCOVERY LTD	EQUITY	25,197.00	$ 210,763.57
DISTRIBUIDORA INTERNACIONAL	EQUITY	156,504.00	$ 904,461.47
DIVI S LABORATORIES LTD	EQUITY	4,800.00	$ 79,703.68
DIXONS CARPHONE PLC	EQUITY	153,551.00	$ 656,854.38
DIXONS CARPHONE PLC	EQUITY	238,610.00	$ 1,020,716.39
DKSH HOLDING AG	EQUITY	76,851.00	$ 5,025,055.12
DKSH HOLDING AG	EQUITY	10,196.00	$ 666,685.69
DMCI HOLDINGS INC	EQUITY	12,601,450.00	$ 3,374,850.31
DMCI HOLDINGS INC	EQUITY	280,600.00	$ 75,148.73
DNB ASA	EQUITY	94,367.00	$ 1,120,389.28
DNB ASA	EQUITY	84,788.00	$ 1,006,660.87

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DNB ASA	EQUITY	199,134.00	$ 2,364,254.44
DNB ASA	EQUITY	239,846.00	$ 2,847,615.02
DOHA BANK QSC	EQUITY	3,603.00	$ 34,978.18
DOLLARAMA INC	EQUITY	22,775.00	$ 1,581,816.43
DOLLARAMA INC	EQUITY	35,600.00	$ 2,472,564.87
DOLLARAMA INC	EQUITY	4,100.00	$ 284,761.68
DOLLARAMA INC	EQUITY	63,916.00	$ 4,439,226.30
DOMINO S PIZZA ENTERPRISES L	EQUITY	15,356.00	$ 779,003.68
DON QUIJOTE HOLDINGS CO LTD	EQUITY	30,900.00	$ 1,138,532.02
DON QUIJOTE HOLDINGS CO LTD	EQUITY	28,600.00	$ 1,053,786.92
DONGBU INSURANCE CO LTD	EQUITY	3,090.00	$ 185,907.02
DONGSUH COMPANIES INC	EQUITY	1,913.00	$ 55,387.90
DOOSAN HEAVY INDUSTRIES	EQUITY	3,565.00	$ 65,614.45
DOREL INDUSTRIES CL B	EQUITY	2,992.00	$ 79,206.10
DOWNER EDI LTD	EQUITY	1,650,058.00	$ 4,668,805.95
DOWNER EDI LTD	EQUITY	48,561.00	$ 137,402.37
DP WORLD LTD	EQUITY	253,763.00	$ 4,209,928.17
DP WORLD LTD	EQUITY	13,243.00	$ 219,701.37
DR. REDDY S LABORATORIES	EQUITY	7,632.00	$ 382,759.02
DRAEGERWERK AG	EQUITY	711.00	$ 39,494.25
DSV A/S	EQUITY	5,413.00	$ 226,484.68
DSV A/S	EQUITY	52,138.00	$ 2,181,499.76
DTS CORP	EQUITY	3,700.00	$ 68,417.00
DUBAI FINANCIAL MARKET PJSC	EQUITY	142,610.00	$ 48,920.15
DUBAI ISLAMIC BANK	EQUITY	90,186.00	$ 125,466.35
DUET GROUP	EQUITY	572,975.00	$ 1,066,592.93
DUFRY AG REG	EQUITY	20,312.00	$ 2,424,846.64
DUFRY AG REG	EQUITY	12,029.00	$ 1,436,022.07
DULUXGROUP LTD	EQUITY	143,653.00	$ 676,012.61
DUNDEE PRECIOUS METALS INC	EQUITY	39,400.00	$ 93,441.13
DURATEX SA	EQUITY	23,336.00	$ 61,913.69
E MART INC	EQUITY	1,440.00	$ 216,278.16
E.ON SE	EQUITY	288,345.00	$ 2,891,359.11
E.ON SE	EQUITY	250,268.00	$ 2,509,544.69
E.ON SE	EQUITY	496,560.00	$ 4,979,220.31
E.SUN FINANCIAL HOLDING CO	EQUITY	3,204,000.00	$ 1,887,101.27
E.SUN FINANCIAL HOLDING CO	EQUITY	480,510.00	$ 283,012.18
EAST JAPAN RAILWAY CO	EQUITY	72,700.00	$ 6,684,658.35
EAST JAPAN RAILWAY CO	EQUITY	14,700.00	$ 1,351,643.44
EAST JAPAN RAILWAY CO	EQUITY	36,300.00	$ 3,337,731.75
EAST JAPAN RAILWAY CO	EQUITY	20,800.00	$ 1,912,529.49
EAST JAPAN RAILWAY CO	EQUITY	83,000.00	$ 7,631,728.24
EASYJET PLC	EQUITY	30,420.00	$ 441,626.89
EASYJET PLC	EQUITY	34,995.00	$ 508,045.13
EASYJET PLC	EQUITY	24,818.00	$ 360,299.02
ECLAT TEXTILE COMPANY LTD	EQUITY	281,810.00	$ 2,712,483.49

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ECLAT TEXTILE COMPANY LTD	EQUITY	13,831.00	$ 133,126.43
ECOPETROL SA	EQUITY	532,405.00	$ 255,312.81
EDENRED	EQUITY	86,154.00	$ 1,770,207.04
EDENRED	EQUITY	65,318.00	$ 1,342,089.55
EDENRED	EQUITY	54,810.00	$ 1,126,181.58
EDF	EQUITY	61,285.00	$ 746,887.34
EDP ENERGIAS DO BRASIL SA	EQUITY	15,800.00	$ 67,170.04
EDP ENERGIAS DE PORTUGAL SA	EQUITY	561,529.00	$ 1,718,028.68
EDP ENERGIAS DO BRASIL RCT	EQUITY	4,407.00	$ 18,982.94
EICHER MOTORS LTD	EQUITY	834.00	$ 236,638.77
EIFFAGE	EQUITY	14,332.00	$ 1,022,359.77
EISAI CO LTD	EQUITY	62,000.00	$ 3,437,528.02
EISAI CO LTD	EQUITY	2,500.00	$ 138,610.00
EL PUERTO DE LIVERPOOL C1	EQUITY	13,700.00	$ 143,644.21
ELDORADO GOLD CORP	EQUITY	237,300.00	$ 1,061,610.07
ELDORADO GOLD CORP	EQUITY	182,400.00	$ 816,003.70
ELECTRIC POWER DEVELOPMENT C	EQUITY	35,300.00	$ 818,585.63
ELECTROLUX AB SER B	EQUITY	85,630.00	$ 2,309,352.98
ELECTROLUX AB SER B	EQUITY	61,424.00	$ 1,656,542.07
ELECTROLUX AB SER B	EQUITY	211,711.00	$ 5,709,627.80
ELEMENT FINANCIAL CORP	EQUITY	94,800.00	$ 1,000,046.20
ELIOR GROUP	EQUITY	68,641.00	$ 1,496,537.32
ELIS SA	EQUITY	21,467.00	$ 376,333.29
ELISA OYJ	EQUITY	74,060.00	$ 2,830,325.81
ELISA OYJ	EQUITY	34,345.00	$ 1,312,551.17
EMAAR MALLS GROUP PJSC	EQUITY	135,071.00	$ 103,699.93
EMAAR PROPERTIES PJSC	EQUITY	244,532.00	$ 412,757.18
EMBOTELLADORA ANDINA PREF B	EQUITY	16,392.00	$ 57,720.42
EMBRAER SA	EQUITY	46,200.00	$ 252,360.52
EMIRATES TELECOM GROUP CO	EQUITY	118,562.00	$ 611,676.76
EMLAK KONUT GAYRIMENKUL YATI	EQUITY	79,457.00	$ 79,024.58
EMPIRE CO LTD A	EQUITY	154,752.00	$ 2,289,047.45
EMPIRE CO LTD A	EQUITY	5,603.00	$ 82,877.98
EMPIRE CO LTD A	EQUITY	44,100.00	$ 652,314.62
EMPRESA NACIONAL DE ELECTRIC	EQUITY	241,325.00	$ 223,076.13
EMPRESA NACIONAL DE TELECOM	EQUITY	5,555.00	$ 50,342.49
EMPRESA NACIONAL DE TELECOMUNI	EQUITY	1,522.00	$ 1,471.28
EMPRESAS CMPC SA	EQUITY	84,873.00	$ 175,767.29
EMPRESAS COPEC SA	EQUITY	55,974.00	$ 490,358.50
EMS CHEMIE HOLDING AG REG	EQUITY	2,177.00	$ 1,122,913.67
ENAGAS SA	EQUITY	59,347.00	$ 1,800,260.01
ENBRIDGE INC	EQUITY	41,300.00	$ 1,740,470.47
ENBRIDGE INC	EQUITY	230,100.00	$ 9,696,906.91
ENCANA CORP	EQUITY	211,800.00	$ 1,639,015.94
ENDESA AMERICAS SA	EQUITY	271,441.00	$ 125,047.40
ENDESA SA	EQUITY	119,844.00	$ 2,400,525.39

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ENDESA SA	EQUITY	174,007.00	$ 3,485,432.91
ENDESA SA	EQUITY	278,170.00	$ 5,571,861.32
ENDESA SA	EQUITY	77,940.00	$ 1,561,170.76
ENEA SA	EQUITY	9,647.00	$ 24,109.28
ENEL SPA	EQUITY	784,940.00	$ 3,470,673.94
ENEL SPA	EQUITY	214,910.00	$ 950,241.46
ENEL SPA	EQUITY	1,982,988.00	$ 8,767,937.38
ENERFLEX LTD	EQUITY	28,800.00	$ 236,839.92
ENERGA SA	EQUITY	16,103.00	$ 38,617.77
ENERGY ABSOLUTE PCL FOREIGN	EQUITY	192,600.00	$ 116,743.88
ENERGY DEVELOPMENT CORP	EQUITY	703,400.00	$ 82,528.68
ENERPLUS CORP	EQUITY	72,200.00	$ 473,105.41
ENERSIS AMERICAS SA	EQUITY	968,000.00	$ 165,859.73
ENERSIS AMERICAS SA	EQUITY	785,516.00	$ 134,592.43
ENERSIS AMERICAS SPONS ADR	EQUITY	381,073.00	$ 3,269,606.34
ENERSIS AMERICAS SPONS ADR	EQUITY	11,527.00	$ 98,901.66
ENERSIS CHILE SA	EQUITY	968,000.00	$ 114,043.18
ENERSIS CHILE SA	EQUITY	381,073.00	$ 2,221,655.59
ENERSIS CHILE SA	EQUITY	785,516.00	$ 92,544.16
ENERSIS CHILE SA	EQUITY	11,722.00	$ 68,339.26
ENGIE	EQUITY	100,679.00	$ 1,622,932.98
ENGIE	EQUITY	365,481.00	$ 5,891,508.36
ENGIE	EQUITY	95,366.00	$ 1,537,288.08
ENI SPA	EQUITY	628,516.00	$ 10,138,582.41
ENN ENERGY HOLDINGS LTD	EQUITY	58,000.00	$ 285,964.72
ENSIGN ENERGY SERVICES INC	EQUITY	50,400.00	$ 281,358.28
EQUATORIAL ENERGIA SA ORD	EQUITY	8,100.00	$ 123,001.17
EREGLI DEMIR VE CELIK FABRIK	EQUITY	94,451.00	$ 133,351.09
ERICSSON LM B SHS	EQUITY	137,332.00	$ 1,042,223.57
ERICSSON LM B SHS	EQUITY	68,541.00	$ 520,163.15
ERICSSON LM B SHS	EQUITY	259,830.00	$ 1,971,870.71
ERICSSON LM B SHS	EQUITY	755,138.00	$ 5,730,802.86
ERSTE GROUP BANK AG	EQUITY	292,881.00	$ 6,608,386.01
ERSTE GROUP BANK AG	EQUITY	37,831.00	$ 853,595.32
ERSTE GROUP BANK AG	EQUITY	74,861.00	$ 1,689,117.37
ESPRIT HOLDINGS LTD	EQUITY	3,939,223.00	$ 2,929,809.64
ESSENTRA PLC	EQUITY	115,585.00	$ 792,657.02
ESSILOR INTERNATIONAL	EQUITY	22,449.00	$ 2,964,083.73
ESSILOR INTERNATIONAL	EQUITY	51,617.00	$ 6,815,319.60
EURAZEO	EQUITY	11,505.00	$ 683,808.80
EURAZEO	EQUITY	1,702.00	$ 101,159.72
EUROBANK ERGASIAS SA	EQUITY	135,220.00	$ 82,622.42
EUROCASH SA	EQUITY	268,235.00	$ 3,121,570.55
EUROCASH SA	EQUITY	3,635.00	$ 42,302.12
EUROFINS SCIENTIFIC	EQUITY	8,175.00	$ 3,029,759.00
EUROFINS SCIENTIFIC	EQUITY	2,015.00	$ 746,784.63

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EURONAV NV	EQUITY	32,515.00	$ 297,794.05
EUTELSAT COMMUNICATIONS	EQUITY	40,780.00	$ 771,309.40
EVA AIRWAYS CORP	EQUITY	91,147.00	$ 41,534.48
EVA PRECISION INDUSTRIAL HLD	EQUITY	9,510,000.00	$ 907,121.08
EVERGRANDE REAL ESTATE GROUP	EQUITY	312,000.00	$ 189,823.34
EVERGREEN MARINE CORP LTD	EQUITY	133,320.00	$ 49,386.96
EVOLUTION MINING LTD	EQUITY	231,112.00	$ 400,960.36
EVONIK INDUSTRIES AG	EQUITY	46,772.00	$ 1,389,445.85
EVONIK INDUSTRIES AG	EQUITY	34,710.00	$ 1,031,122.58
EVONIK INDUSTRIES AG	EQUITY	36,826.00	$ 1,093,982.14
EVRAZ PLC	EQUITY	70,051.00	$ 128,479.82
EXOR SPA	EQUITY	25,747.00	$ 943,347.20
EXOR SPA	EQUITY	74,124.00	$ 2,715,837.49
EXPERIAN PLC	EQUITY	216,518.00	$ 4,086,910.94
EXPERIAN PLC	EQUITY	247,172.00	$ 4,665,524.11
EXPERIAN PLC	EQUITY	92,914.00	$ 1,753,809.12
EXXARO RESOURCES LTD	EQUITY	16,979.00	$ 78,211.22
EZDAN HOLDING GROUP	EQUITY	55,656.00	$ 274,053.79
EZRA HOLDINGS LTD	EQUITY	2,117,000.00	$ 114,823.54
FAIRFAX FINANCIAL HLDGS LTD	EQUITY	370.00	$ 198,242.17
FAIRFAX FINANCIAL HLDGS LTD	EQUITY	5,500.00	$ 2,946,843.00
FAIRFAX MEDIA LTD	EQUITY	1,882,119.00	$ 1,303,325.96
FAMILYMART UNY HOLDINGS CO L	EQUITY	14,200.00	$ 865,094.06
FANUC CORP	EQUITY	11,500.00	$ 1,853,518.86
FANUC CORP	EQUITY	50,100.00	$ 8,074,895.21
FANUC CORP	EQUITY	29,900.00	$ 4,819,149.04
FAR EAST HORIZON LTD	EQUITY	116,000.00	$ 90,013.47
FAR EASTERN NEW CENTURY CORP	EQUITY	255,938.00	$ 190,412.35
FAR EASTONE TELECOMM CO LTD	EQUITY	103,000.00	$ 248,727.49
FAST RETAILING CO LTD	EQUITY	13,000.00	$ 3,459,401.50
FELDA GLOBAL VENTURES	EQUITY	85,300.00	$ 31,949.15
FENG TAY ENTERPRISE CO LTD	EQUITY	16,480.00	$ 67,945.07
FERRARI NV	EQUITY	6,080.00	$ 247,555.08
FERRARI NV	EQUITY	34,764.00	$ 1,415,461.31
FERROVIAL SA	EQUITY	69,465.00	$ 1,345,495.58
FERROVIAL SA	EQUITY	121,534.00	$ 2,354,041.01
FF GROUP	EQUITY	1,328.00	$ 24,741.47
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	55,568.00	$ 339,224.14
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	219,510.00	$ 1,340,035.45
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	254,212.00	$ 1,551,879.60
FIBRA UNO ADMINISTRACION SA	EQUITY	1,867,300.00	$ 3,942,238.03
FIBRA UNO ADMINISTRACION SA	EQUITY	180,500.00	$ 381,071.05
FIBRIA CELULOSE SA	EQUITY	17,900.00	$ 120,292.47
FIELMANN AG	EQUITY	12,328.00	$ 898,854.32
FINNING INTERNATIONAL INC	EQUITY	44,900.00	$ 727,416.65
FIRST CAPITAL REALTY INC	EQUITY	26,600.00	$ 453,881.57

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FIRST CAPITAL REALTY INC	EQUITY	10,800.00	$ 184,282.74
FIRST FINANCIAL HOLDING CO	EQUITY	609,742.00	$ 319,434.57
FIRST GULF BANK	EQUITY	828,035.00	$ 2,840,445.67
FIRST GULF BANK	EQUITY	61,794.00	$ 211,974.74
FIRST PACIFIC CO	EQUITY	2,042,400.00	$ 1,471,653.72
FIRST PACIFIC CO	EQUITY	513,000.00	$ 369,642.75
FIRST QUANTUM MINERALS LTD	EQUITY	329,978.00	$ 2,304,535.66
FIRST QUANTUM MINERALS LTD	EQUITY	176,654.00	$ 1,233,735.10
FIRSTRAND LTD	EQUITY	238,112.00	$ 729,050.33
FISHER + PAYKEL HEALTHCARE C	EQUITY	96,055.00	$ 687,524.21
FISHER + PAYKEL HEALTHCARE C	EQUITY	106,843.00	$ 764,740.51
FLETCHER BUILDING LTD	EQUITY	161,084.00	$ 984,332.11
FLETCHER BUILDING LTD	EQUITY	184,890.00	$ 1,129,802.86
FLIGHT CENTRE TRAVEL GROUP L	EQUITY	4,239.00	$ 99,677.83
FLIGHT CENTRE TRAVEL GROUP L	EQUITY	14,635.00	$ 344,134.23
FOMENTO ECONOMICO MEX SP ADR	EQUITY	145,521.00	$ 13,459,237.29
FOMENTO ECONOMICO MEXICA UBD	EQUITY	28,300.00	$ 259,649.63
FOMENTO ECONOMICO MEXICA UBD	EQUITY	130,900.00	$ 1,200,994.24
FONCIERE DES REGIONS	EQUITY	7,102.00	$ 631,275.91
FORD OTOMOTIV SANAYI AS	EQUITY	5,550.00	$ 59,057.95
FORMOSA CHEMICALS + FIBRE	EQUITY	228,000.00	$ 572,491.40
FORMOSA PETROCHEMICAL CORP	EQUITY	114,000.00	$ 309,216.03
FORMOSA PLASTICS CORP	EQUITY	862,000.00	$ 2,078,911.31
FORMOSA PLASTICS CORP	EQUITY	307,000.00	$ 740,401.13
FORMOSA TAFFETA CO.	EQUITY	61,000.00	$ 58,713.85
FORTESCUE METALS GROUP LTD	EQUITY	466,780.00	$ 1,216,475.32
FORTESCUE METALS GROUP LTD	EQUITY	400,771.00	$ 1,044,449.27
FORTIS INC	EQUITY	69,000.00	$ 2,320,189.42
FORTRESS INCOME FUND LTD	EQUITY	57,477.00	$ 140,660.68
FORTUM OYJ	EQUITY	8,154.00	$ 130,263.84
FORTUM OYJ	EQUITY	110,802.00	$ 1,770,112.08
FOSUN INTERNATIONAL LTD	EQUITY	435,348.00	$ 560,041.38
FOSUN INTERNATIONAL LTD	EQUITY	176,000.00	$ 226,410.33
FOXCONN TECHNOLOGY CO LTD	EQUITY	71,053.00	$ 166,074.47
FRANCO NEVADA CORP	EQUITY	43,700.00	$ 3,305,681.07
FRANCO NEVADA CORP	EQUITY	5,000.00	$ 378,224.38
FRAPORT AG FRANKFURT AIRPORT	EQUITY	9,883.00	$ 527,291.12
FRESENIUS MEDICAL CARE ADR	EQUITY	82,832.00	$ 3,608,990.24
FRESENIUS MEDICAL CARE AG +	EQUITY	51,263.00	$ 4,443,855.27
FRESENIUS MEDICAL CARE AG +	EQUITY	28,070.00	$ 2,433,314.82
FRESENIUS MEDICAL CARE AG +	EQUITY	22,102.00	$ 1,915,964.52
FRESENIUS MEDICAL CARE AG +	EQUITY	54,079.00	$ 4,687,966.94
FRESENIUS SE + CO KGAA	EQUITY	43,626.00	$ 3,190,050.47
FRESENIUS SE + CO KGAA	EQUITY	6,723.00	$ 491,603.84
FRESENIUS SE + CO KGAA	EQUITY	51,000.00	$ 3,729,257.19
FRESENIUS SE + CO KGAA	EQUITY	33,630.00	$ 2,459,116.06

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FRESENIUS SE + CO KGAA	EQUITY	102,444.00	$ 7,490,980.85
FRESNILLO PLC	EQUITY	61,160.00	$ 1,344,112.93
FUBON FINANCIAL HOLDING CO	EQUITY	2,292,000.00	$ 2,675,030.22
FUBON FINANCIAL HOLDING CO	EQUITY	483,000.00	$ 563,717.10
FUCHS PETROLUB SE PREF	EQUITY	17,247.00	$ 676,079.82
FUJI ELECTRIC CO LTD	EQUITY	119,000.00	$ 489,501.90
FUJI HEAVY INDUSTRIES LTD	EQUITY	48,600.00	$ 1,647,634.27
FUJI HEAVY INDUSTRIES LTD	EQUITY	138,700.00	$ 4,702,199.04
FUJI HEAVY INDUSTRIES LTD	EQUITY	12,800.00	$ 433,944.83
FUJI HEAVY INDUSTRIES LTD	EQUITY	147,900.00	$ 5,014,096.89
FUJI KIKO CO LTD	EQUITY	19,000.00	$ 60,931.86
FUJI MEDIA HOLDINGS INC	EQUITY	224,800.00	$ 2,517,742.47
FUJI SOFT INC	EQUITY	4,000.00	$ 94,122.23
FUJIFILM HOLDINGS CORP	EQUITY	264,300.00	$ 10,160,826.59
FUJIFILM HOLDINGS CORP	EQUITY	31,000.00	$ 1,191,773.08
FUJIFILM HOLDINGS CORP	EQUITY	29,702.00	$ 1,141,872.39
FUJIFILM HOLDINGS CORP	EQUITY	45,100.00	$ 1,733,837.61
FUJIFILM HOLDINGS CORP	EQUITY	116,100.00	$ 4,463,382.40
FUJITSU GENERAL LTD	EQUITY	158,000.00	$ 3,485,271.47
FUJITSU GENERAL LTD	EQUITY	19,000.00	$ 419,114.92
FUJITSU LTD	EQUITY	326,000.00	$ 1,188,458.91
FUJITSU LTD	EQUITY	467,000.00	$ 1,702,485.62
FUJITSU LTD	EQUITY	949,000.00	$ 3,459,654.94
FUKUOKA FINANCIAL GROUP INC	EQUITY	187,000.00	$ 610,634.56
FURUKAWA ELECTRIC CO LTD	EQUITY	269,000.00	$ 618,812.75
G.U.D. HOLDINGS LTD	EQUITY	85,347.00	$ 578,934.80
G4S PLC	EQUITY	1,181,492.00	$ 2,888,756.67
G4S PLC	EQUITY	396,621.00	$ 969,741.28
GALAXY ENTERTAINMENT GROUP L	EQUITY	1,209,000.00	$ 3,592,115.19
GALAXY ENTERTAINMENT GROUP L	EQUITY	126,000.00	$ 374,364.36
GALAXY ENTERTAINMENT GROUP L	EQUITY	564,000.00	$ 1,675,726.19
GALENICA AG REG	EQUITY	651.00	$ 876,063.44
GALENICA AG REG	EQUITY	963.00	$ 1,295,927.94
GALENICA AG REG	EQUITY	507.00	$ 682,279.82
GALP ENERGIA SGPS SA	EQUITY	116,152.00	$ 1,612,987.44
GALP ENERGIA SGPS SA	EQUITY	105,608.00	$ 1,466,564.31
GAM HOLDING AG	EQUITY	44,564.00	$ 473,452.47
GAMUDA BHD	EQUITY	139,183.00	$ 167,786.03
GAS NATURAL SDG SA	EQUITY	87,901.00	$ 1,725,050.21
GCL POLY ENERGY HOLDINGS LTD	EQUITY	775,000.00	$ 101,895.47
GDF SUEZ STRIP VVPR	EQUITY	378.00	$ 0.42
GDF SUEZ STRIP VVPR	EQUITY	19,971.00	$ 22.19
GEA GROUP AG	EQUITY	15,217.00	$ 714,672.29
GEA GROUP AG	EQUITY	45,380.00	$ 2,131,289.22
GEBERIT AG REG	EQUITY	18,626.00	$ 7,035,894.07
GEBERIT AG REG	EQUITY	9,644.00	$ 3,642,980.91

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GECINA SA	EQUITY	9,270.00	$ 1,261,566.37
GECINA SA	EQUITY	2,920.00	$ 397,386.60
GEELY AUTOMOBILE HOLDINGS LT	EQUITY	370,000.00	$ 199,356.79
GEMALTO	EQUITY	3,890.00	$ 236,780.09
GEMALTO	EQUITY	16,051.00	$ 977,007.00
GENER S.A.	EQUITY	134,451.00	$ 65,829.84
GENMAB A/S	EQUITY	6,769.00	$ 1,223,045.34
GENMAB A/S	EQUITY	22,769.00	$ 4,113,978.32
GENMAB A/S	EQUITY	13,412.00	$ 2,423,324.57
GENMAB A/S	EQUITY	8,446.00	$ 1,526,051.25
GENTERA SAB DE CV	EQUITY	70,600.00	$ 125,324.88
GENTING BHD	EQUITY	164,200.00	$ 333,979.91
GENTING MALAYSIA BHD	EQUITY	231,000.00	$ 254,979.54
GENTING PLANTATIONS BHD	EQUITY	18,400.00	$ 48,470.30
GENTING SINGAPORE PLC	EQUITY	563,400.00	$ 303,488.37
GENTING SINGAPORE PLC	EQUITY	1,538,000.00	$ 828,479.08
GEO HOLDINGS CORP	EQUITY	29,700.00	$ 397,775.61
GERDAU SA SPON ADR	EQUITY	128,700.00	$ 234,234.00
GERDAU SA PREF	EQUITY	71,100.00	$ 130,715.26
GERRESHEIMER AG	EQUITY	7,629.00	$ 584,720.12
GERRESHEIMER AG	EQUITY	13,802.00	$ 1,057,846.00
GETINGE AB B SHS	EQUITY	50,542.00	$ 1,030,203.29
GF SECURITIES CO LTD H	EQUITY	97,700.00	$ 221,646.18
GIANT MANUFACTURING	EQUITY	18,000.00	$ 111,596.76
GILDAN ACTIVEWEAR INC	EQUITY	50,600.00	$ 1,474,323.55
GILDAN ACTIVEWEAR INC	EQUITY	55,400.00	$ 1,614,180.33
GINKO INTERNATIONAL CO LTD	EQUITY	280,000.00	$ 2,907,715.68
GIVAUDAN REG	EQUITY	2,396.00	$ 4,810,691.85
GJENSIDIGE FORSIKRING ASA	EQUITY	53,157.00	$ 881,085.08
GKN PLC	EQUITY	409,010.00	$ 1,474,624.15
GL LTD	EQUITY	809,300.00	$ 499,085.37
GLAXOSMITHKLINE CONSUMER HEA	EQUITY	677.00	$ 58,777.98
GLAXOSMITHKLINE PLC	EQUITY	264,631.00	$ 5,676,059.11
GLAXOSMITHKLINE PLC	EQUITY	84,874.00	$ 1,820,458.83
GLAXOSMITHKLINE PLC	EQUITY	20,981.00	$ 450,020.59
GLAXOSMITHKLINE PLC	EQUITY	1,230,478.00	$ 26,392,470.49
GLAXOSMITHKLINE PLC	EQUITY	102,096.00	$ 2,189,852.78
GLENCORE PLC	EQUITY	883,213.00	$ 1,804,668.20
GLENCORE PLC	EQUITY	581,934.00	$ 1,189,065.14
GLENCORE PLC	EQUITY	449,603.00	$ 918,673.35
GLENCORE PLC	EQUITY	3,085,950.00	$ 6,305,518.42
GLENCORE PLC	EQUITY	742,879.00	$ 1,517,923.88
GLENMARK PHARMACEUTICALS LTD	EQUITY	273,240.00	$ 3,238,639.90
GLENMARK PHARMACEUTICALS LTD	EQUITY	53,895.00	$ 638,802.87
GLENMARK PHARMACEUTICALS LTD	EQUITY	8,229.00	$ 97,536.11
GLOBAL LOGISTIC PROPERTIES L	EQUITY	780,000.00	$ 1,046,065.83

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GLOBAL MEDIACOM TBK PT	EQUITY	520,500.00	$ 38,803.60
GLOBAL PORTS INV GDR REG S	EQUITY	199,305.00	$ 558,054.00
GLOBAL TELECOM HOLDING	EQUITY	151,520.00	$ 53,578.32
GLOBALTRA SPONS GDR REG S	EQUITY	75,956.00	$ 297,747.52
GLOBE TELECOM INC	EQUITY	1,940.00	$ 97,809.24
GLOW ENERGY PCL FOREIGN	EQUITY	22,600.00	$ 55,149.40
GMO INTERNET INC	EQUITY	30,300.00	$ 312,185.40
GN STORE NORD A/S	EQUITY	177,249.00	$ 3,184,066.23
GODREJ CONSUMER PRODUCTS LTD	EQUITY	157,722.00	$ 3,755,113.24
GODREJ CONSUMER PRODUCTS LTD	EQUITY	9,143.00	$ 217,680.48
GOLD FIELDS LTD	EQUITY	56,783.00	$ 276,334.89
GOLDCORP INC	EQUITY	87,700.00	$ 1,669,318.55
GOLDCORP INC	EQUITY	63,318.00	$ 1,205,221.34
GOLDCORP INC	EQUITY	241,000.00	$ 4,587,294.99
GOLDCORP INC	EQUITY	213,706.00	$ 4,067,769.55
GOLDEN AGRI RESOURCES LTD	EQUITY	1,621,993.00	$ 421,797.72
GOME ELECTRICAL APPLIANCES	EQUITY	938,150.00	$ 110,044.08
GOODBABY INTERNATIONAL HOLDI	EQUITY	1,014,000.00	$ 467,922.58
GOODBABY INTERNATIONAL HOLDI	EQUITY	6,235,000.00	$ 2,877,216.27
GOODMAN GROUP	EQUITY	40,595.00	$ 214,914.23
GOODMAN GROUP	EQUITY	451,268.00	$ 2,389,060.55
GOODMAN GROUP	EQUITY	129,801.00	$ 687,180.23
GPT GROUP	EQUITY	35,079.00	$ 141,308.24
GPT GROUP	EQUITY	447,516.00	$ 1,802,722.38
GRANA Y MONTERO SA SPON ADR	EQUITY	117,100.00	$ 836,094.00
GRANGES AB	EQUITY	20,671.00	$ 178,099.43
GRANITE REAL ESTATE INVESTME	EQUITY	64,314.00	$ 1,918,970.89
GREAT EASTERN HOLDINGS LTD	EQUITY	161,600.00	$ 2,467,404.71
GREAT WALL MOTOR COMPANY H	EQUITY	1,970,000.00	$ 1,625,171.60
GREAT WALL MOTOR COMPANY H	EQUITY	250,500.00	$ 206,652.53
GREAT WEST LIFECO INC	EQUITY	4,800.00	$ 125,959.81
GREAT WEST LIFECO INC	EQUITY	71,400.00	$ 1,873,652.11
GREENCORE GROUP PLC	EQUITY	251,664.00	$ 1,034,505.22
GRIFOLS SA	EQUITY	76,278.00	$ 1,716,852.64
GRIFOLS SA B	EQUITY	118,727.00	$ 1,978,495.35
GROUPE BRUXELLES LAMBERT SA	EQUITY	1,626.00	$ 132,698.42
GROUPE BRUXELLES LAMBERT SA	EQUITY	20,387.00	$ 1,663,790.07
GROUPE BRUXELLES LAMBERT SA	EQUITY	13,909.00	$ 1,135,118.27
GROUPE EUROTUNNEL SE REGR	EQUITY	210,061.00	$ 2,228,656.22
GROUPE EUROTUNNEL SE REGR	EQUITY	116,013.00	$ 1,230,847.68
GROWTHPOINT PROPERTIES LTD	EQUITY	161,997.00	$ 284,061.66
GRUMA S.A.B. B	EQUITY	13,800.00	$ 196,723.44
GRUPA AZOTY SA	EQUITY	3,241.00	$ 56,256.37
GRUPA LOTOS SA	EQUITY	18,041.00	$ 138,768.16
GRUPO AEROPORT DEL PACIFIC B	EQUITY	24,200.00	$ 246,535.23
GRUPO AEROPORT DEL SURESTE B	EQUITY	15,500.00	$ 244,750.33

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GRUPO ARGOS SA	EQUITY	19,439.00	$ 123,623.75
GRUPO AVAL ACCIONES SA PF	EQUITY	138,999.00	$ 56,383.23
GRUPO BIMBO SAB SERIES A	EQUITY	119,100.00	$ 370,161.06
GRUPO CARSO SAB DE CV SER A1	EQUITY	36,200.00	$ 154,381.13
GRUPO COMERCIAL CHEDRAUI SA	EQUITY	340,800.00	$ 841,967.23
GRUPO COMERCIAL CHEDRAUI SA	EQUITY	24,500.00	$ 60,528.75
GRUPO DE INV SURAMERICANA	EQUITY	144,700.00	$ 1,905,125.47
GRUPO DE INV SURAMERICANA	EQUITY	20,672.00	$ 272,168.31
GRUPO DE INV SURAMERICANA PF	EQUITY	153,700.00	$ 1,985,577.86
GRUPO DE INV SURAMERICANA PF	EQUITY	5,848.00	$ 75,547.56
GRUPO FIN SANTANDER ADR B	EQUITY	412,248.00	$ 3,747,334.32
GRUPO FIN SANTANDER B	EQUITY	112,700.00	$ 202,684.99
GRUPO FINANCIERO BANORTE O	EQUITY	2,012,702.00	$ 11,147,222.26
GRUPO FINANCIERO BANORTE O	EQUITY	172,700.00	$ 956,487.99
GRUPO FINANCIERO GALICIA ADR	EQUITY	54,125.00	$ 1,652,977.50
GRUPO FINANCIERO INBURSA O	EQUITY	151,300.00	$ 254,965.22
GRUPO LALA SAB DE CV	EQUITY	49,400.00	$ 107,934.69
GRUPO MEXICO SAB DE CV SER B	EQUITY	270,100.00	$ 627,184.52
GRUPO SANBORNS SAB DE CV	EQUITY	771,900.00	$ 1,024,221.15
GRUPO TELEVISA SAB SER CPO	EQUITY	172,700.00	$ 892,366.41
GS ENGINEERING + CONSTRUCT	EQUITY	1,134.00	$ 27,319.96
GS HOLDINGS	EQUITY	5,395.00	$ 222,244.87
GS RETAIL CO LTD	EQUITY	1,380.00	$ 65,294.96
GT CAPITAL HOLDINGS INC	EQUITY	4,650.00	$ 142,324.25
GUANGDONG INVESTMENT LTD	EQUITY	1,364,000.00	$ 2,081,704.57
GUANGDONG INVESTMENT LTD	EQUITY	202,000.00	$ 308,287.63
GUANGZHOU AUTOMOBILE GROUP H	EQUITY	152,000.00	$ 180,645.66
GUANGZHOU R+F PROPERTIES H	EQUITY	81,200.00	$ 102,259.49
GUDANG GARAM TBK PT	EQUITY	33,000.00	$ 172,336.80
GUNGHO ONLINE ENTERTAINMENT	EQUITY	117,900.00	$ 317,188.81
GUNGHO ONLINE ENTERTAINMENT	EQUITY	76,000.00	$ 204,464.37
GVC HOLDINGS PLC	EQUITY	182,423.00	$ 1,372,949.17
H LUNDBECK A/S	EQUITY	40,949.00	$ 1,527,454.93
H+R REAL ESTATE INV REIT UTS	EQUITY	75,349.00	$ 1,306,002.92
H+R REAL ESTATE INV REIT UTS	EQUITY	6,800.00	$ 117,862.48
H+R REAL ESTATE INV REIT UTS	EQUITY	30,900.00	$ 535,580.97
H+R REAL ESTATE INV REIT UTS	EQUITY	8,300.00	$ 143,861.55
HACHIJUNI BANK LTD/THE	EQUITY	104,000.00	$ 450,102.35
HACI OMER SABANCI HOLDING	EQUITY	67,781.00	$ 222,035.72
HAIER ELECTRONICS GROUP CO	EQUITY	91,000.00	$ 139,116.65
HAITIAN INTERNATIONAL HLDGS	EQUITY	2,712,000.00	$ 4,803,186.41
HAITIAN INTERNATIONAL HLDGS	EQUITY	51,000.00	$ 90,325.41
HAITONG SECURITIES CO LTD H	EQUITY	237,809.00	$ 399,722.78
HAKUHODO DY HOLDINGS INC	EQUITY	49,400.00	$ 588,427.72
HAL TRUST	EQUITY	397.00	$ 75,630.72
HAMAMATSU PHOTONICS KK	EQUITY	35,700.00	$ 993,503.27

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HAMMERSON PLC	EQUITY	14,205.00	$ 102,162.14
HAMMERSON PLC	EQUITY	185,331.00	$ 1,332,897.69
HANA FINANCIAL GROUP	EQUITY	20,507.00	$ 413,932.15
HANERGY THIN FILM POWER GROU	EQUITY	674,000.00	$ 339,695.41
HANG LUNG PROPERTIES LTD	EQUITY	634,000.00	$ 1,279,776.23
HANG LUNG PROPERTIES LTD	EQUITY	560,500.00	$ 1,131,411.00
HANG SENG BANK LTD	EQUITY	64,200.00	$ 1,095,660.58
HANG SENG BANK LTD	EQUITY	186,200.00	$ 3,177,757.01
HANKOOK TIRE CO LTD	EQUITY	91,370.00	$ 4,045,552.81
HANKOOK TIRE CO LTD	EQUITY	5,160.00	$ 228,467.25
HANKYU HANSHIN HOLDINGS INC	EQUITY	297,000.00	$ 2,206,004.48
HANMI PHARM CO LTD	EQUITY	389.00	$ 238,428.61
HANMI SCIENCE CO LTD	EQUITY	846.00	$ 112,374.01
HANNOVER RUECK SE	EQUITY	17,699.00	$ 1,844,557.28
HANNOVER RUECK SE	EQUITY	5,897.00	$ 614,574.51
HANNOVER RUECK SE	EQUITY	15,519.00	$ 1,617,361.68
HANNOVER RUECK SE	EQUITY	27,377.00	$ 2,853,180.67
HANON SYSTEMS	EQUITY	13,150.00	$ 119,872.38
HANSSEM CO LTD	EQUITY	680.00	$ 93,866.39
HANWHA CHEMICAL CORP	EQUITY	7,310.00	$ 150,724.92
HANWHA CORPORATION	EQUITY	3,300.00	$ 101,419.46
HANWHA LIFE INSURANCE CO LTD	EQUITY	16,290.00	$ 81,884.88
HAP SENG CONSOLIDATED	EQUITY	7,800.00	$ 14,936.38
HARGREAVES LANSDOWN PLC	EQUITY	62,915.00	$ 1,045,422.40
HARTALEGA HOLDINGS BHD	EQUITY	37,100.00	$ 39,846.96
HARVEY NORMAN HOLDINGS LTD	EQUITY	179,273.00	$ 615,373.55
HARVEY NORMAN HOLDINGS LTD	EQUITY	117,702.00	$ 404,024.58
HASEKO CORP	EQUITY	422,900.00	$ 4,208,801.05
HAVELLS INDIA LTD	EQUITY	12,466.00	$ 66,619.55
HAW PAR CORP LTD 1	EQUITY	46,800.00	$ 312,950.44
HAYS PLC	EQUITY	1,611,763.00	$ 2,103,971.73
HAYS PLC	EQUITY	1,478,014.00	$ 1,929,377.75
HAZAMA ANDO CORP	EQUITY	20,400.00	$ 112,548.98
HCL TECHNOLOGIES LTD	EQUITY	38,750.00	$ 418,932.88
HDFC BANK LIMITED	EQUITY	400,160.00	$ 6,957,963.94
HDFC BANK LIMITED	EQUITY	364,397.00	$ 6,336,118.52
HEALTHSCOPE LTD	EQUITY	519,216.00	$ 1,105,699.51
HEIDELBERGCEMENT AG	EQUITY	19,925.00	$ 1,493,493.45
HEIDELBERGCEMENT AG	EQUITY	35,390.00	$ 2,652,684.22
HEINEKEN HOLDING NV	EQUITY	25,550.00	$ 2,076,628.85
HEINEKEN HOLDING NV	EQUITY	11,284.00	$ 917,130.33
HEINEKEN NV	EQUITY	11,854.00	$ 1,090,014.21
HEINEKEN NV	EQUITY	5,905.00	$ 542,984.13
HEINEKEN NV	EQUITY	68,022.00	$ 6,254,846.17
HEINEKEN NV	EQUITY	56,556.00	$ 5,200,509.84
HELLENIC TELECOMMUN ORGANIZA	EQUITY	17,158.00	$ 153,827.68

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HELVETIA HOLDING AG REG	EQUITY	1,033.00	$ 537,070.93
HENDERSON LAND DEVELOPMENT	EQUITY	273,529.00	$ 1,535,481.40
HENGAN INTL GROUP CO LTD	EQUITY	54,500.00	$ 454,169.59
HENKEL AG + CO KGAA	EQUITY	29,564.00	$ 3,181,608.77
HENKEL AG + CO KGAA VORZUG	EQUITY	30,170.00	$ 3,671,824.99
HENKEL AG + CO KGAA VORZUG	EQUITY	18,163.00	$ 2,210,518.97
HENKEL AG + CO KGAA VORZUG	EQUITY	44,212.00	$ 5,380,799.68
HENNES + MAURITZ AB B SHS	EQUITY	235,585.00	$ 6,853,978.37
HERMES INTERNATIONAL	EQUITY	856.00	$ 320,430.25
HERMES INTERNATIONAL	EQUITY	6,481.00	$ 2,426,061.26
HERMES MICROVISION INC	EQUITY	3,000.00	$ 122,291.45
HERO MOTOCORP LTD	EQUITY	3,995.00	$ 186,802.28
HEXAGON AB B SHS	EQUITY	68,900.00	$ 2,487,578.93
HIGHWEALTH CONSTRUCTION CORP	EQUITY	50,700.00	$ 83,297.68
HIKARI TSUSHIN INC	EQUITY	4,100.00	$ 342,499.27
HIKMA PHARMACEUTICALS PLC	EQUITY	25,578.00	$ 842,849.39
HIKMA PHARMACEUTICALS PLC	EQUITY	35,949.00	$ 1,184,595.85
HIKMA PHARMACEUTICALS PLC	EQUITY	35,192.00	$ 1,159,651.10
HIKMA PHARMACEUTICALS PLC	EQUITY	29,269.00	$ 964,475.67
HILL + SMITH HOLDINGS PLC	EQUITY	9,881.00	$ 117,493.37
HILONG HOLDING LTD	EQUITY	1,347,000.00	$ 144,111.52
HINDALCO INDUSTRIES LTD	EQUITY	94,931.00	$ 173,209.17
HINDUSTAN PETROLEUM CORP	EQUITY	469,128.00	$ 6,922,757.06
HINDUSTAN UNILEVER LTD	EQUITY	46,403.00	$ 617,308.74
HINO MOTORS LTD	EQUITY	68,000.00	$ 670,123.79
HIROSE ELECTRIC CO LTD	EQUITY	7,500.00	$ 914,562.82
HIROSHIMA BANK LTD/THE	EQUITY	133,000.00	$ 440,783.70
HISAMITSU PHARMACEUTICAL CO	EQUITY	3,600.00	$ 206,335.90
HISAMITSU PHARMACEUTICAL CO	EQUITY	5,900.00	$ 338,161.61
HISAMITSU PHARMACEUTICAL CO	EQUITY	17,700.00	$ 1,014,484.84
HISCOX LTD	EQUITY	21,319.00	$ 294,112.17
HITACHI CAPITAL CORP	EQUITY	45,700.00	$ 898,052.44
HITACHI CHEMICAL CO LTD	EQUITY	25,800.00	$ 476,063.94
HITACHI CHEMICAL CO LTD	EQUITY	28,100.00	$ 518,503.75
HITACHI CONSTRUCTION MACHINE	EQUITY	20,800.00	$ 300,270.98
HITACHI HIGH TECHNOLOGIES CO	EQUITY	14,800.00	$ 401,197.00
HITACHI HIGH TECHNOLOGIES CO	EQUITY	14,600.00	$ 395,775.42
HITACHI HIGH TECHNOLOGIES CO	EQUITY	155,800.00	$ 4,223,411.64
HITACHI LTD	EQUITY	1,344,000.00	$ 5,553,383.37
HITACHI LTD	EQUITY	1,233,000.00	$ 5,094,733.40
HITACHI METALS LTD	EQUITY	52,000.00	$ 521,571.30
HIWIN TECHNOLOGIES CORP	EQUITY	14,852.00	$ 68,369.20
HK ELECTRIC INVESTMENTS SS	EQUITY	654,345.00	$ 608,971.56
HKT TRUST AND HKT LTD SS	EQUITY	431,000.00	$ 622,226.23
HKT TRUST AND HKT LTD SS	EQUITY	703,279.00	$ 1,015,310.08
HKT TRUST AND HKT LTD SS	EQUITY	4,209,000.00	$ 6,076,450.61

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HM SAMPOERNA TBK PT	EQUITY	600,000.00	$ 172,563.86
HOCHTIEF AG	EQUITY	5,204.00	$ 668,905.75
HOCHTIEF AG	EQUITY	33,051.00	$ 4,248,271.31
HOKURIKU ELECTRIC POWER CO	EQUITY	37,800.00	$ 466,098.06
HOME PRODUCT CENTER PCL FOR	EQUITY	239,201.00	$ 67,390.15
HOMESERVE PLC	EQUITY	434,453.00	$ 3,060,693.81
HON HAI PRECISION INDUSTRY	EQUITY	2,981,600.00	$ 7,625,220.87
HON HAI PRECISION INDUSTRY	EQUITY	995,360.00	$ 2,545,559.38
HONDA MOTOR CO LTD	EQUITY	180,200.00	$ 4,518,612.93
HONDA MOTOR CO LTD	EQUITY	125,700.00	$ 3,151,995.81
HONDA MOTOR CO LTD	EQUITY	408,700.00	$ 10,248,374.60
HONG KONG + CHINA GAS	EQUITY	1,858,662.00	$ 3,392,475.32
HONG KONG EXCHANGES + CLEAR	EQUITY	23,700.00	$ 573,410.50
HONG KONG EXCHANGES + CLEAR	EQUITY	9,700.00	$ 234,687.00
HONG KONG EXCHANGES + CLEAR	EQUITY	294,693.00	$ 7,129,960.38
HONG LEONG BANK BERHAD	EQUITY	58,000.00	$ 189,616.77
HONG LEONG FINANCIAL GROUP	EQUITY	16,786.00	$ 61,123.27
HONGHUA GROUP	EQUITY	2,914,000.00	$ 135,221.29
HONGKONG + SHANGHAI HOTELS	EQUITY	864,432.00	$ 882,488.47
HONGKONG LAND HOLDINGS LTD	EQUITY	294,000.00	$ 1,790,460.00
HOSHIZAKI CORP	EQUITY	13,500.00	$ 1,314,601.81
HOTAI MOTOR COMPANY LTD	EQUITY	17,000.00	$ 166,000.19
HOTEL SHILLA CO LTD	EQUITY	24,586.00	$ 1,449,311.46
HOTEL SHILLA CO LTD	EQUITY	2,210.00	$ 130,276.51
HOUSING DEVELOPMENT FINANCE	EQUITY	556,916.00	$ 10,335,476.43
HOUSING DEVELOPMENT FINANCE	EQUITY	105,662.00	$ 1,960,918.90
HOWDEN JOINERY GROUP PLC	EQUITY	150,695.00	$ 773,765.97
HOYA CORP	EQUITY	67,800.00	$ 2,401,649.28
HOYA CORP	EQUITY	21,600.00	$ 765,127.21
HOYA CORP	EQUITY	108,400.00	$ 3,839,805.05
HSBC BANK PLC	EQUITY	153,800.00	$ 667,184.40
HSBC BANK PLC	EQUITY	1,534,380.00	$ 11,084,514.56
HSBC HOLDINGS PLC	EQUITY	445,642.00	$ 2,722,810.90
HSBC HOLDINGS PLC	EQUITY	722,429.00	$ 4,499,397.38
HSBC HOLDINGS PLC	EQUITY	536,535.00	$ 3,341,621.36
HSBC HOLDINGS PLC	EQUITY	512,890.00	$ 3,194,356.71
HSBC HOLDINGS PLC	EQUITY	856,633.00	$ 5,233,908.98
HSBC HOLDINGS PLC	EQUITY	402,031.00	$ 2,503,910.05
HSBC HOLDINGS PLC	EQUITY	4,970,424.00	$ 30,956,554.56
HTC CORP	EQUITY	52,000.00	$ 166,837.16
HUA NAN FINANCIAL HOLDINGS C	EQUITY	471,453.00	$ 244,064.14
HUADIAN POWER INTL CORP H	EQUITY	3,024,000.00	$ 1,438,338.74
HUADIAN POWER INTL CORP H	EQUITY	117,000.00	$ 55,650.01
HUANENG POWER INTL INC H	EQUITY	3,226,000.00	$ 1,991,832.89
HUANENG POWER INTL INC H	EQUITY	300,000.00	$ 185,229.35
HUANENG RENEWABLES CORP H	EQUITY	251,900.00	$ 83,122.99

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HUATAI SECURITIES CO LTD H	EQUITY	98,200.00	$ 208,097.24
HUFVUDSTADEN AB A SHS	EQUITY	10,964.00	$ 170,942.49
HUGEL INC	EQUITY	8,239.00	$ 2,273,888.18
HUGO BOSS AG ORD	EQUITY	17,183.00	$ 971,652.68
HULIC CO LTD	EQUITY	5,700.00	$ 59,561.36
HULIC CO LTD	EQUITY	63,000.00	$ 658,309.78
HUSKY ENERGY INC	EQUITY	88,969.00	$ 1,080,342.75
HUSQVARNA AB B SHS	EQUITY	98,306.00	$ 725,747.44
HUSQVARNA AB B SHS	EQUITY	148,309.00	$ 1,094,896.31
HUTCHISON CHINA MEDITECH ADR	EQUITY	66,400.00	$ 873,160.00
HUTCHISON CHINA MEDITECH LTD	EQUITY	30,900.00	$ 781,737.31
HUTCHISON PORT HOLDINGS TR U	EQUITY	1,499,500.00	$ 682,272.50
HYDRO ONE LTD	EQUITY	44,700.00	$ 893,518.13
HYDRO ONE LTD	EQUITY	22,800.00	$ 455,754.22
HYOSUNG CORPORATION	EQUITY	1,513.00	$ 163,535.62
HYPERMARCAS SA	EQUITY	967,400.00	$ 7,047,714.71
HYPERMARCAS SA	EQUITY	25,600.00	$ 186,501.44
HYPROP INVESTMENTS LTD UTS	EQUITY	13,234.00	$ 117,375.50
HYSAN DEVELOPMENT CO	EQUITY	192,000.00	$ 851,358.93
HYSAN DEVELOPMENT CO	EQUITY	142,466.00	$ 631,717.19
HYUNDAI DEPT STORE CO	EQUITY	1,145.00	$ 128,232.84
HYUNDAI DEVELOPMENT CO ENGIN	EQUITY	119,697.00	$ 4,109,924.34
HYUNDAI DEVELOPMENT CO ENGIN	EQUITY	4,340.00	$ 149,018.54
HYUNDAI ENGINEERING + CONST	EQUITY	5,729.00	$ 165,874.16
HYUNDAI GLOVIS CO LTD	EQUITY	1,153.00	$ 171,671.22
HYUNDAI HEAVY INDUSTRIES	EQUITY	3,110.00	$ 284,850.46
HYUNDAI MARINE + FIRE INS CO	EQUITY	4,510.00	$ 114,526.63
HYUNDAI MOBIS CO LTD	EQUITY	4,851.00	$ 1,061,294.44
HYUNDAI MOTOR CO	EQUITY	66,246.00	$ 7,792,970.44
HYUNDAI MOTOR CO	EQUITY	10,412.00	$ 1,224,834.83
HYUNDAI MOTOR CO LTD 2ND PRF	EQUITY	11,482.00	$ 959,948.43
HYUNDAI MOTOR CO LTD 2ND PRF	EQUITY	2,936.00	$ 245,463.21
HYUNDAI MOTOR CO LTD PRF	EQUITY	997.00	$ 81,795.81
HYUNDAI STEEL CO	EQUITY	5,780.00	$ 230,075.96
HYUNDAI WIA CORP	EQUITY	23,464.00	$ 1,815,030.08
HYUNDAI WIA CORP	EQUITY	1,157.00	$ 89,498.37
IBERDROLA SA	EQUITY	388,531.00	$ 2,627,382.24
IBERDROLA SA	EQUITY	652,607.00	$ 4,413,156.32
IBERDROLA SA	EQUITY	22,739.00	$ 153,769.05
IBERDROLA SA	EQUITY	1,407,150.00	$ 9,515,639.45
IBERDROLA SA	EQUITY	383,572.00	$ 2,593,847.74
IBERDROLA SA	EQUITY	107,523.00	$ 727,108.05
ICA GRUPPEN AB	EQUITY	20,901.00	$ 694,915.63
ICADE	EQUITY	8,585.00	$ 607,252.67
ICAP PLC	EQUITY	154,863.00	$ 868,866.61
ICAP PLC	EQUITY	406,669.00	$ 2,281,636.76

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ICAP PLC	EQUITY	125,059.00	$ 701,649.77
ICICI BANK LTD	EQUITY	562,856.00	$ 2,004,749.72
ICICI BANK LTD	EQUITY	79,774.00	$ 284,134.67
IDEA CELLULAR LTD	EQUITY	77,223.00	$ 121,849.76
IDEMITSU KOSAN CO LTD	EQUITY	23,600.00	$ 508,852.71
IG GROUP HOLDINGS PLC	EQUITY	215,070.00	$ 2,327,357.81
IGM FINANCIAL INC	EQUITY	23,000.00	$ 622,861.32
IHH HEALTHCARE BHD	EQUITY	3,376,500.00	$ 5,527,694.41
IHH HEALTHCARE BHD	EQUITY	192,700.00	$ 315,470.67
IHI CORP	EQUITY	319,000.00	$ 845,774.44
IIDA GROUP HOLDINGS CO LTD	EQUITY	66,400.00	$ 1,348,193.78
IIDA GROUP HOLDINGS CO LTD	EQUITY	32,000.00	$ 649,731.94
IIDA GROUP HOLDINGS CO LTD	EQUITY	135,400.00	$ 2,749,178.28
IJM CORP BHD	EQUITY	3,373,460.00	$ 2,920,346.12
IJM CORP BHD	EQUITY	202,200.00	$ 175,041.05
ILIAD SA	EQUITY	6,592.00	$ 1,336,516.57
ILIAD SA	EQUITY	8,366.00	$ 1,696,192.00
ILUKA RESOURCES LTD	EQUITY	162,847.00	$ 786,950.61
IMERYS SA	EQUITY	5,495.00	$ 351,201.49
IMERYS SA	EQUITY	30,304.00	$ 1,936,817.11
IMERYS SA	EQUITY	8,183.00	$ 522,999.42
IMI PLC	EQUITY	30,360.00	$ 392,459.38
IMI PLC	EQUITY	63,906.00	$ 826,103.72
IMMOEAST ANSPR NACHB	EQUITY	22,205.00	$ -
IMMOEAST ANSPR NACHB	EQUITY	101,863.00	$ -
IMPALA PLATINUM HOLDINGS LTD	EQUITY	43,275.00	$ 139,472.86
IMPERIAL BRANDS PLC	EQUITY	242,562.00	$ 13,143,753.69
IMPERIAL HOLDINGS LTD	EQUITY	11,243.00	$ 114,756.14
IMPERIAL OIL LTD	EQUITY	71,900.00	$ 2,263,241.70
IMPULSORA DEL DESARROLLO Y E	EQUITY	2,196,099.00	$ 3,180,604.38
INCHCAPE PLC	EQUITY	68,565.00	$ 575,610.35
INCITEC PIVOT LTD	EQUITY	563,577.00	$ 1,246,329.08
INCITEC PIVOT LTD	EQUITY	423,354.00	$ 936,231.25
IND + COMM BK OF CHINA H	EQUITY	5,248,000.00	$ 2,902,045.00
INDIABULLS HOUSING FINANCE L	EQUITY	17,070.00	$ 170,206.83
INDIVIOR PLC	EQUITY	159,523.00	$ 535,471.66
INDOCEMENT TUNGGAL PRAKARSA	EQUITY	118,500.00	$ 151,348.16
INDOFOOD CBP SUKSES MAKMUR T	EQUITY	86,000.00	$ 112,117.31
INDOFOOD SUKSES MAKMUR TBK P	EQUITY	292,500.00	$ 160,501.42
INDORAMA VENTURES FOREIGN	EQUITY	92,000.00	$ 75,924.87
INDORAMA VENTURES PCL	EQUITY	4,900.00	$ 373.71
INDORAMA VENTURES PCL	EQUITY	6,370.00	$ 630.84
INDUSIND BANK LTD	EQUITY	527,646.00	$ 8,680,615.13
INDUSTRIA DE DISENO TEXTIL	EQUITY	60,955.00	$ 2,025,443.02
INDUSTRIA DE DISENO TEXTIL	EQUITY	270,669.00	$ 8,993,923.98
INDUSTRIA DE DISENO TEXTIL	EQUITY	52,148.00	$ 1,732,799.65

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INDUSTRIA DE DISENO TEXTIL	EQUITY	229,093.00	$ 7,612,416.00
INDUSTRIAL ALLIANCE INSURANC	EQUITY	20,035.00	$ 626,489.07
INDUSTRIAL ALLIANCE INSURANC	EQUITY	26,400.00	$ 825,520.91
INDUSTRIAL BANK OF KOREA	EQUITY	16,970.00	$ 164,270.96
INDUSTRIAS PENOLES SAB DE CV	EQUITY	9,645.00	$ 228,190.63
INDUSTRIES QATAR	EQUITY	10,768.00	$ 289,804.19
INDUSTRIVARDEN AB C SHS	EQUITY	44,623.00	$ 716,795.15
INFINEON TECHNOLOGIES AG	EQUITY	25,030.00	$ 360,796.65
INFINEON TECHNOLOGIES AG	EQUITY	279,862.00	$ 4,034,089.98
INFO EDGE INDIA LTD	EQUITY	294,403.00	$ 3,581,078.05
INFO SERVICES INTL DENTSU	EQUITY	5,800.00	$ 90,117.95
INFORMA PLC	EQUITY	199,277.00	$ 1,940,676.76
INFOSYS LTD	EQUITY	110,841.00	$ 1,924,506.52
INFOSYS LTD	EQUITY	129,275.00	$ 2,244,571.78
ING GROEP NV CVA	EQUITY	233,392.00	$ 2,379,992.66
ING GROEP NV CVA	EQUITY	76,491.00	$ 780,009.68
ING GROEP NV CVA	EQUITY	306,716.00	$ 3,127,707.14
ING GROEP NV CVA	EQUITY	979,726.00	$ 9,990,662.41
ING GROEP NV CVA	EQUITY	278,425.00	$ 2,839,212.38
INGENICO GROUP	EQUITY	13,769.00	$ 1,607,679.22
INMARSAT PLC	EQUITY	106,263.00	$ 1,142,811.48
INMARSAT PLC	EQUITY	102,521.00	$ 1,102,567.93
INNOCEAN WORLDWIDE INC	EQUITY	35,196.00	$ 2,478,096.63
INNOLUX CORP	EQUITY	582,725.00	$ 195,090.67
INOTERA MEMORIES INC	EQUITY	181,000.00	$ 140,832.02
INPEX CORP	EQUITY	321,800.00	$ 2,488,703.77
INPEX CORP	EQUITY	242,200.00	$ 1,873,101.47
INSURANCE AUSTRALIA GROUP	EQUITY	277,890.00	$ 1,127,697.03
INSURANCE AUSTRALIA GROUP	EQUITY	597,726.00	$ 2,425,613.87
INTACT FINANCIAL CORP	EQUITY	31,900.00	$ 2,266,921.54
INTACT FINANCIAL CORP	EQUITY	33,100.00	$ 2,352,197.58
INTACT FINANCIAL CORP	EQUITY	31,670.00	$ 2,250,576.96
INTACT FINANCIAL CORP	EQUITY	6,900.00	$ 490,337.26
INTER PIPELINE LTD	EQUITY	81,300.00	$ 1,715,269.12
INTERCONEXION ELECTRICA SA	EQUITY	23,289.00	$ 71,572.24
INTERCONTINENTAL HOTELS GROU	EQUITY	22,909.00	$ 843,099.46
INTERCONTINENTAL HOTELS GROU	EQUITY	51,740.00	$ 1,904,141.01
INTERNATIONAL PERSONAL FINAN	EQUITY	418,129.00	$ 1,591,903.52
INTERTEK GROUP PLC	EQUITY	170,136.00	$ 7,912,561.83
INTERTEK GROUP PLC	EQUITY	40,276.00	$ 1,873,127.03
INTERTEK GROUP PLC	EQUITY	27,422.00	$ 1,275,322.51
INTESA SANPAOLO	EQUITY	274,041.00	$ 518,166.56
INTESA SANPAOLO	EQUITY	1,368,894.00	$ 2,588,353.91
INTESA SANPAOLO	EQUITY	421,179.00	$ 796,380.37
INTESA SANPAOLO	EQUITY	730,645.00	$ 1,381,529.79
INTESA SANPAOLO	EQUITY	3,155,486.00	$ 5,966,506.18

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INTESA SANPAOLO RSP	EQUITY	225,046.00	$ 399,773.53
INTL CONSOLIDATED AIRLINE DI	EQUITY	310,626.00	$ 1,527,022.23
INTL CONSOLIDATED AIRLINE DI	EQUITY	348,200.00	$ 1,722,253.04
INTL CONSOLIDATED AIRLINE DI	EQUITY	245,991.00	$ 1,209,279.74
INTL CONTAINER TERM SVCS INC	EQUITY	1,713,760.00	$ 2,240,209.15
INTL CONTAINER TERM SVCS INC	EQUITY	1,360,640.00	$ 1,778,614.38
INTL CONTAINER TERM SVCS INC	EQUITY	54,220.00	$ 70,875.82
INTU PROPERTIES PLC	EQUITY	247,267.00	$ 958,915.55
INVENTEC CO LTD	EQUITY	185,000.00	$ 131,040.95
INVERSIONES LA CONSTRUCCION	EQUITY	150,517.00	$ 1,650,568.33
INVESTEC LTD	EQUITY	19,186.00	$ 118,102.96
INVESTEC PLC	EQUITY	141,959.00	$ 878,828.60
INVESTEC PLC	EQUITY	149,848.00	$ 927,667.20
INVESTEC PLC	EQUITY	412,745.00	$ 2,555,189.26
INVESTOR AB B SHS	EQUITY	12,019.00	$ 398,472.40
INVESTOR AB B SHS	EQUITY	116,886.00	$ 3,875,184.70
INVESTOR AB B SHS	EQUITY	51,244.00	$ 1,698,920.01
IOI CORP BHD	EQUITY	182,500.00	$ 196,465.34
IOI PROPERTIES GROUP BHD	EQUITY	143,150.00	$ 83,443.51
IPSEN	EQUITY	50,607.00	$ 3,116,375.29
IRISH BANK RESOLUTION CORP	EQUITY	215,703.00	$ -
IRISH CONTINENTAL GROUP PLC	EQUITY	235,640.00	$ 1,099,493.30
IRPC PCL FOREIGN	EQUITY	1,592,800.00	$ 215,757.77
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	28,800.00	$ 254,340.58
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	164,800.00	$ 1,455,393.31
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	84,220.00	$ 743,769.57
ISRAEL CHEMICALS LTD	EQUITY	140,335.00	$ 543,688.35
ISS A/S	EQUITY	19,326.00	$ 724,927.01
ISS A/S	EQUITY	21,545.00	$ 808,162.70
ISS A/S	EQUITY	39,245.00	$ 1,472,097.72
ISS A/S	EQUITY	21,163.00	$ 793,833.71
ISUZU MOTORS LTD	EQUITY	148,000.00	$ 1,801,130.71
ITAU CORPBANCA	EQUITY	6,002,101.00	$ 50,940.32
ITAU UNIBANCO H SPON PRF ADR	EQUITY	785,290.00	$ 7,413,137.60
ITAU UNIBANCO HOLDING S PREF	EQUITY	1,011,362.00	$ 9,565,124.81
ITAU UNIBANCO HOLDING S PREF	EQUITY	201,725.00	$ 1,907,847.83
ITAUSA INVESTIMENTOS ITAU PR	EQUITY	269,584.00	$ 638,671.11
ITC LTD	EQUITY	160,852.00	$ 879,389.41
ITOCHU CORP	EQUITY	81,000.00	$ 978,648.02
ITOCHU CORP	EQUITY	168,400.00	$ 2,034,621.31
ITOCHU CORP	EQUITY	71,400.00	$ 862,660.10
ITOCHU CORP	EQUITY	397,200.00	$ 4,798,999.90
ITV PLC	EQUITY	1,969,604.00	$ 4,731,441.39
ITV PLC	EQUITY	929,914.00	$ 2,233,867.11
IYO BANK LTD/THE	EQUITY	59,000.00	$ 358,290.28
J FRONT RETAILING CO LTD	EQUITY	62,000.00	$ 637,586.51

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JAFCO CO LTD	EQUITY	30,800.00	$ 755,364.07
JAMES HARDIE INDUSTRIES CDI	EQUITY	112,361.00	$ 1,710,928.75
JAMES HARDIE INDUSTRIES CDI	EQUITY	104,322.00	$ 1,588,518.34
JAMES HARDIE INDUSTRIES CDI	EQUITY	51,686.00	$ 787,026.31
JAPAN AIRLINES CO LTD	EQUITY	36,300.00	$ 1,164,826.98
JAPAN AIRLINES CO LTD	EQUITY	43,400.00	$ 1,392,658.15
JAPAN AIRLINES CO LTD	EQUITY	32,000.00	$ 1,026,844.72
JAPAN AIRLINES CO LTD	EQUITY	156,600.00	$ 5,025,121.36
JAPAN AIRLINES CO LTD	EQUITY	137,000.00	$ 4,396,178.96
JAPAN AIRPORT TERMINAL CO	EQUITY	12,000.00	$ 430,451.31
JAPAN EXCHANGE GROUP INC	EQUITY	141,600.00	$ 1,612,133.74
JAPAN EXCHANGE GROUP INC	EQUITY	227,600.00	$ 2,591,254.51
JAPAN POST BANK CO LTD	EQUITY	100,000.00	$ 1,168,729.90
JAPAN POST HOLDINGS CO LTD	EQUITY	360,200.00	$ 4,357,229.75
JAPAN POST HOLDINGS CO LTD	EQUITY	111,000.00	$ 1,342,733.21
JAPAN PRIME REALTY INVESTMEN	EQUITY	204.00	$ 876,927.58
JAPAN REAL ESTATE INVESTMENT	EQUITY	30.00	$ 185,398.19
JAPAN REAL ESTATE INVESTMENT	EQUITY	343.00	$ 2,119,719.27
JAPAN RETAIL FUND INVESTMENT	EQUITY	53.00	$ 135,405.98
JAPAN RETAIL FUND INVESTMENT	EQUITY	609.00	$ 1,555,891.41
JAPAN TOBACCO INC	EQUITY	275,700.00	$ 11,026,387.56
JARDINE CYCLE + CARRIAGE LTD	EQUITY	31,524.00	$ 854,911.95
JARDINE CYCLE + CARRIAGE LTD	EQUITY	36,900.00	$ 1,000,705.85
JARDINE MATHESON HLDGS LTD	EQUITY	75,240.00	$ 4,387,244.40
JARDINE MATHESON HLDGS LTD	EQUITY	20,000.00	$ 1,166,200.00
JARDINE MATHESON HLDGS LTD	EQUITY	61,600.00	$ 3,591,896.00
JASA MARGA (PERSERO) TBK PT	EQUITY	6,153,000.00	$ 2,456,543.05
JASA MARGA (PERSERO) TBK PT	EQUITY	136,000.00	$ 54,297.07
JBS SA	EQUITY	49,200.00	$ 153,570.04
JCDECAUX SA	EQUITY	27,963.00	$ 943,924.56
JCDECAUX SA	EQUITY	21,526.00	$ 726,635.91
JD SPORTS FASHION PLC	EQUITY	145,700.00	$ 2,245,718.56
JD SPORTS FASHION PLC	EQUITY	21,903.00	$ 337,597.62
JD.COM INC ADR	EQUITY	168,630.00	$ 3,580,014.90
JD.COM INC ADR	EQUITY	255,000.00	$ 5,413,650.00
JD.COM INC ADR	EQUITY	47,500.00	$ 1,008,425.00
JEAN COUTU GROUP INC CLASS A	EQUITY	20,300.00	$ 312,620.31
JERONIMO MARTINS	EQUITY	410,911.00	$ 6,464,058.85
JERONIMO MARTINS	EQUITY	64,031.00	$ 1,007,274.45
JERONIMO MARTINS	EQUITY	32,019.00	$ 503,692.28
JFE HOLDINGS INC	EQUITY	220,300.00	$ 2,823,808.36
JFE HOLDINGS INC	EQUITY	132,000.00	$ 1,691,977.78
JG SUMMIT HOLDINGS INC	EQUITY	189,400.00	$ 346,211.81
JGC CORP	EQUITY	52,000.00	$ 736,485.04
JIANGSU EXPRESS CO LTD H	EQUITY	94,000.00	$ 130,616.98
JIANGXI COPPER CO LTD H	EQUITY	104,000.00	$ 115,690.36

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JOEL JERUSALEM OIL EXPLORATI	EQUITY	2,305.00	$ 89,899.25
JOHNSON MATTHEY PLC	EQUITY	7,456.00	$ 279,180.76
JOHNSON MATTHEY PLC	EQUITY	48,339.00	$ 1,809,994.44
JOHNSON MATTHEY PLC	EQUITY	12,247.00	$ 458,573.86
JOLLIBEE FOODS CORP	EQUITY	30,520.00	$ 156,986.87
JOYO BANK LTD/THE	EQUITY	159,200.00	$ 591,238.91
JSP CORP	EQUITY	4,000.00	$ 79,189.00
JSR CORP	EQUITY	59,700.00	$ 783,275.17
JSW STEEL LTD	EQUITY	6,371.00	$ 138,662.11
JTEKT CORP	EQUITY	31,909.00	$ 356,756.24
JTEKT CORP	EQUITY	46,500.00	$ 519,889.85
JULIUS BAER GROUP LTD	EQUITY	38,772.00	$ 1,544,591.79
JULIUS BAER GROUP LTD	EQUITY	57,302.00	$ 2,282,786.51
JUMBO SA	EQUITY	6,217.00	$ 81,361.78
JUPITER FUND MANAGEMENT	EQUITY	219,676.00	$ 1,073,631.56
JUST EAT PLC	EQUITY	220,555.00	$ 1,256,304.50
JX HOLDINGS INC	EQUITY	540,900.00	$ 2,102,123.31
K S AG REG	EQUITY	47,497.00	$ 968,006.29
KAGA ELECTRONICS CO LTD	EQUITY	6,000.00	$ 67,608.93
KAJIMA CORP	EQUITY	679,000.00	$ 4,685,953.80
KAJIMA CORP	EQUITY	206,000.00	$ 1,421,659.03
KAKAKU.COM INC	EQUITY	35,400.00	$ 698,752.32
KAKAO CORP	EQUITY	1,725.00	$ 139,425.71
KAKEN PHARMACEUTICAL CO LTD	EQUITY	34,000.00	$ 2,217,175.16
KALBE FARMA TBK PT	EQUITY	1,506,000.00	$ 174,393.95
KAMEI CORP	EQUITY	1,100.00	$ 8,738.67
KAMIGUMI CO LTD	EQUITY	72,000.00	$ 661,117.07
KAMIGUMI CO LTD	EQUITY	14,000.00	$ 128,550.54
KAMIGUMI CO LTD	EQUITY	63,000.00	$ 578,477.43
KANEKA CORP	EQUITY	46,000.00	$ 304,006.24
KANEKA CORP	EQUITY	80,000.00	$ 528,706.50
KANGWON LAND INC	EQUITY	7,400.00	$ 267,899.47
KANSAI ELECTRIC POWER CO INC	EQUITY	145,500.00	$ 1,406,069.79
KANSAI ELECTRIC POWER CO INC	EQUITY	171,400.00	$ 1,656,359.88
KANSAI PAINT CO LTD	EQUITY	57,000.00	$ 1,141,777.95
KAO CORP	EQUITY	104,000.00	$ 6,010,488.35
KAO CORP	EQUITY	18,500.00	$ 1,069,173.41
KAO CORP	EQUITY	75,100.00	$ 4,340,266.11
KAO CORP	EQUITY	13,200.00	$ 762,869.68
KAO CORP	EQUITY	128,900.00	$ 7,449,537.97
KASIKORNBANK PCL FOREIGN	EQUITY	81,300.00	$ 393,312.46
KASIKORNBANK PCL FOREIGN	EQUITY	120,200.00	$ 581,502.56
KASIKORNBANK PCL NVDR	EQUITY	794,700.00	$ 3,844,593.06
KAWASAKI HEAVY INDUSTRIES	EQUITY	364,000.00	$ 1,011,209.67
KB FINANCIAL GROUP INC	EQUITY	27,235.00	$ 770,813.04
KBC GROEP NV	EQUITY	46,716.00	$ 2,279,409.02

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KBC GROEP NV	EQUITY	15,065.00	$ 735,065.01
KBC GROEP NV	EQUITY	52,300.00	$ 2,551,868.56
KBC GROEP NV	EQUITY	44,046.00	$ 2,149,131.98
KBC GROEP NV	EQUITY	60,721.00	$ 2,962,753.55
KCC CORP	EQUITY	392.00	$ 129,492.56
KDDI CORP	EQUITY	99,100.00	$ 3,007,099.13
KDDI CORP	EQUITY	46,700.00	$ 1,417,068.92
KDDI CORP	EQUITY	102,400.00	$ 3,107,234.62
KDDI CORP	EQUITY	105,900.00	$ 3,213,438.93
KDDI CORP	EQUITY	471,400.00	$ 14,304,203.14
KDDI CORP	EQUITY	125,700.00	$ 3,814,251.88
KEIHAN HOLDINGS CO LTD	EQUITY	125,000.00	$ 863,875.62
KEIKYU CORP	EQUITY	106,430.00	$ 1,067,516.03
KEIO CORP	EQUITY	140,000.00	$ 1,314,163.17
KEISEI ELECTRIC RAILWAY CO	EQUITY	74,000.00	$ 947,811.68
KEMAYAN CORP BHD	EQUITY	800.00	$ -
KEPCO PLANT SERVICE + ENGINE	EQUITY	1,270.00	$ 71,446.80
KEPPEL CORP LTD	EQUITY	351,350.00	$ 1,435,786.46
KERING	EQUITY	9,431.00	$ 1,523,932.57
KERING	EQUITY	7,613.00	$ 1,230,166.33
KERING	EQUITY	18,565.00	$ 2,999,873.63
KERRY GROUP PLC A	EQUITY	39,737.00	$ 3,525,483.31
KERRY PROPERTIES LTD	EQUITY	294,000.00	$ 726,099.03
KERRY PROPERTIES LTD	EQUITY	172,234.00	$ 425,370.55
KEYENCE CORP	EQUITY	3,000.00	$ 2,021,834.49
KEYENCE CORP	EQUITY	5,400.00	$ 3,639,302.08
KEYENCE CORP	EQUITY	2,400.00	$ 1,617,467.59
KEYENCE CORP	EQUITY	11,400.00	$ 7,682,971.05
KEYERA CORP	EQUITY	40,800.00	$ 1,241,561.56
KEYERA CORP	EQUITY	9,400.00	$ 286,046.05
KGHM POLSKA MIEDZ SA	EQUITY	8,734.00	$ 145,517.06
KIA MOTORS CORP	EQUITY	77,923.00	$ 2,922,493.03
KIA MOTORS CORP	EQUITY	18,765.00	$ 703,779.14
KIKKOMAN CORP	EQUITY	39,000.00	$ 1,425,577.54
KIMBERLY CLARK DE MEXICO A	EQUITY	105,200.00	$ 246,274.94
KINAXIS INC	EQUITY	3,300.00	$ 131,827.21
KINGFISHER PLC	EQUITY	312,382.00	$ 1,346,735.13
KINGFISHER PLC	EQUITY	586,767.00	$ 2,529,658.35
KINGSOFT CORP LTD	EQUITY	60,000.00	$ 115,545.99
KINNEVIK AB B	EQUITY	5,705.00	$ 134,667.82
KINNEVIK AB B	EQUITY	58,691.00	$ 1,385,414.33
KINROSS GOLD CORP	EQUITY	315,224.00	$ 1,538,862.06
KINROSS GOLD CORP	EQUITY	41,800.00	$ 204,059.44
KINROSS GOLD CORP	EQUITY	287,518.00	$ 1,403,606.78
KINTETSU GROUP HOLDINGS CO L	EQUITY	471,120.00	$ 2,011,410.08
KIRIN HOLDINGS CO LTD	EQUITY	522,000.00	$ 8,766,994.83

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KIRIN HOLDINGS CO LTD	EQUITY	209,000.00	$ 3,510,156.94
KLABIN SA UNIT	EQUITY	37,500.00	$ 180,491.61
KLEPIERRE	EQUITY	2,301.00	$ 101,868.34
KLEPIERRE	EQUITY	58,526.00	$ 2,591,024.08
KLOECKNER + CO SE	EQUITY	9,204.00	$ 101,454.22
KNIGHT THERAPEUTICS INC	EQUITY	26,600.00	$ 170,000.77
KNT CT HOLDINGS CO LTD	EQUITY	42,000.00	$ 58,134.32
KOBE STEEL LTD	EQUITY	754,000.00	$ 610,020.47
KOC HOLDING AS	EQUITY	48,328.00	$ 220,493.93
KOITO MANUFACTURING CO LTD	EQUITY	29,800.00	$ 1,357,978.36
KOMATSU LTD	EQUITY	168,200.00	$ 2,901,158.98
KOMATSU LTD	EQUITY	48,500.00	$ 836,541.09
KOMATSU LTD	EQUITY	127,200.00	$ 2,193,979.92
KOMATSU LTD	EQUITY	231,500.00	$ 3,992,974.46
KOMERCNI BANKA AS	EQUITY	200,565.00	$ 7,486,915.32
KOMERCNI BANKA AS	EQUITY	5,000.00	$ 186,645.61
KOMERI CO LTD	EQUITY	3,000.00	$ 77,814.60
KONAMI HOLDINGS CORP	EQUITY	41,900.00	$ 1,590,803.20
KONAMI HOLDINGS CORP	EQUITY	22,500.00	$ 854,249.93
KONAMI HOLDINGS CORP	EQUITY	58,300.00	$ 2,213,456.48
KONE OYJ B	EQUITY	83,322.00	$ 3,818,369.22
KONICA MINOLTA INC	EQUITY	163,700.00	$ 1,180,797.35
KONICA MINOLTA INC	EQUITY	114,900.00	$ 828,794.23
KONICA MINOLTA INC	EQUITY	115,500.00	$ 833,122.14
KONINKLIJKE AHOLD NV	EQUITY	274,948.00	$ 6,078,521.02
KONINKLIJKE AHOLD NV	EQUITY	99,805.00	$ 2,206,478.28
KONINKLIJKE AHOLD NV	EQUITY	164,985.00	$ 3,647,470.76
KONINKLIJKE AHOLD NV	EQUITY	57,608.00	$ 1,273,591.51
KONINKLIJKE AHOLD NV	EQUITY	228,278.00	$ 5,046,745.64
KONINKLIJKE AHOLD NV	EQUITY	193,700.00	$ 4,282,298.91
KONINKLIJKE DSM NV	EQUITY	86,900.00	$ 5,019,192.76
KONINKLIJKE DSM NV	EQUITY	45,335.00	$ 2,618,470.70
KONINKLIJKE KPN NV	EQUITY	315,475.00	$ 1,140,801.87
KONINKLIJKE KPN NV	EQUITY	1,034,961.00	$ 3,742,564.20
KONINKLIJKE KPN NV	EQUITY	855,034.00	$ 3,091,922.92
KONINKLIJKE PHILIPS NV	EQUITY	110,341.00	$ 2,745,252.30
KONINKLIJKE PHILIPS NV	EQUITY	112,538.00	$ 2,799,913.02
KONINKLIJKE PHILIPS NV	EQUITY	249,241.00	$ 6,201,044.29
KONINKLIJKE PHILIPS NV	EQUITY	83,813.00	$ 2,085,243.30
KOREA AEROSPACE INDUSTRIES	EQUITY	74,297.00	$ 4,721,570.00
KOREA AEROSPACE INDUSTRIES	EQUITY	3,560.00	$ 226,237.79
KOREA ELECTRIC POWER CORP	EQUITY	99,186.00	$ 5,201,054.30
KOREA ELECTRIC POWER CORP	EQUITY	18,170.00	$ 952,787.26
KOREA GAS CORPORATION	EQUITY	2,029.00	$ 70,020.18
KOREA INVESTMENT HOLDINGS CO	EQUITY	2,470.00	$ 90,278.25
KOREA ZINC CO LTD	EQUITY	580.00	$ 255,797.20

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KOREAN AIR LINES CO LTD	EQUITY	2,155.00	$ 48,549.94
KOSE CORP	EQUITY	7,500.00	$ 627,985.18
KOTAK MAHINDRA BANK LTD	EQUITY	94,717.00	$ 1,068,557.07
KRISENERGY LTD	EQUITY	1,912,740.00	$ 208,910.60
KRONES AG	EQUITY	787.00	$ 82,885.27
KROSAKI HARIMA CORP	EQUITY	36,000.00	$ 83,166.00
KROTON EDUCACIONAL SA	EQUITY	98,060.00	$ 416,267.19
KRUNG THAI BANK PUB CO FOREI	EQUITY	218,400.00	$ 101,306.77
KT CORP	EQUITY	2,200.00	$ 56,630.64
KT+G CORP	EQUITY	8,011.00	$ 949,343.66
KUALA LUMPUR KEPONG BHD	EQUITY	40,200.00	$ 231,936.50
KUBOTA CORP	EQUITY	94,400.00	$ 1,258,329.27
KUBOTA CORP	EQUITY	205,000.00	$ 2,732,600.64
KUBOTA CORP	EQUITY	279,000.00	$ 3,719,002.83
KUEHNE + NAGEL INTL AG REG	EQUITY	14,925.00	$ 2,086,619.79
KUMAGAI GUMI CO LTD	EQUITY	529,000.00	$ 1,490,213.47
KUMHO PETROCHEMICAL CO LTD	EQUITY	1,089.00	$ 56,253.42
KURA CORP	EQUITY	2,000.00	$ 117,360.37
KURARAY CO LTD	EQUITY	83,100.00	$ 984,174.87
KURITA WATER INDUSTRIES LTD	EQUITY	27,200.00	$ 603,973.10
KYOCERA CORP	EQUITY	5,400.00	$ 254,866.95
KYOCERA CORP	EQUITY	79,800.00	$ 3,766,367.09
KYOWA HAKKO KIRIN CO LTD	EQUITY	32,000.00	$ 541,495.27
KYOWA HAKKO KIRIN CO LTD	EQUITY	62,986.00	$ 1,065,831.91
KYUSHU ELECTRIC POWER CO INC	EQUITY	107,000.00	$ 1,065,932.35
KYUSHU FINANCIAL GROUP INC	EQUITY	87,000.00	$ 429,106.15
L OREAL	EQUITY	11,473.00	$ 2,192,298.68
L OREAL	EQUITY	64,010.00	$ 12,231,241.90
L OREAL	EQUITY	14,826.00	$ 2,833,000.97
L OREAL	EQUITY	38,370.00	$ 7,331,866.14
LA DORIA SPA	EQUITY	12,287.00	$ 153,974.65
LAFARGE MALAYSIA BHD	EQUITY	36,300.00	$ 70,502.05
LAFARGEHOLCIM LTD REG	EQUITY	20,594.00	$ 856,991.13
LAFARGEHOLCIM LTD REG	EQUITY	43,624.00	$ 1,798,016.51
LAFARGEHOLCIM LTD REG	EQUITY	42,767.00	$ 1,779,690.19
LAFARGEHOLCIM LTD REG	EQUITY	29,797.00	$ 1,228,119.80
LAFARGEHOLCIM LTD REG	EQUITY	70,640.00	$ 2,939,586.94
LAFARGEHOLCIM LTD REG	EQUITY	26,057.00	$ 1,084,326.40
LAGARDERE SCA	EQUITY	49,930.00	$ 1,089,979.68
LAGARDERE SCA	EQUITY	28,483.00	$ 621,788.33
LAND + HOUSES PUB NVDR	EQUITY	575,400.00	$ 148,189.24
LAND + HOUSES PUB CO FOR REG	EQUITY	9,638,160.00	$ 2,482,223.90
LAND SECURITIES GROUP PLC	EQUITY	19,315.00	$ 268,272.85
LAND SECURITIES GROUP PLC	EQUITY	191,230.00	$ 2,656,060.98
LAND SECURITIES GROUP PLC	EQUITY	7,912.00	$ 109,892.56
LANXESS AG	EQUITY	22,712.00	$ 991,108.36

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LARGAN PRECISION CO LTD	EQUITY	7,000.00	$ 639,046.47
LARSEN + TOUBRO LTD	EQUITY	351,867.00	$ 7,809,419.45
LARSEN + TOUBRO LTD	EQUITY	25,168.00	$ 558,584.55
LATAM AIRLINES GROUP SA	EQUITY	18,824.00	$ 124,533.27
LAWSON INC	EQUITY	16,659.00	$ 1,326,679.31
LEGAL + GENERAL GROUP PLC	EQUITY	531,404.00	$ 1,354,696.42
LEGAL + GENERAL GROUP PLC	EQUITY	1,499,501.00	$ 3,822,644.61
LEGAL + GENERAL GROUP PLC	EQUITY	1,002,910.00	$ 2,556,696.19
LEGRAND SA	EQUITY	20,580.00	$ 1,058,801.22
LEGRAND SA	EQUITY	107,346.00	$ 5,522,744.20
LEGRAND SA	EQUITY	65,940.00	$ 3,392,485.54
LENDLEASE GROUP	EQUITY	19,648.00	$ 184,336.74
LENDLEASE GROUP	EQUITY	38,504.00	$ 361,242.98
LENDLEASE GROUP	EQUITY	146,506.00	$ 1,374,513.39
LENOVO GROUP LTD	EQUITY	1,326,000.00	$ 798,203.13
LENOVO GROUP LTD	EQUITY	494,000.00	$ 297,369.79
LENZING AG	EQUITY	3,172.00	$ 292,486.32
LEONARDO FINMECCANICA SPA	EQUITY	218,000.00	$ 2,194,213.95
LEONARDO FINMECCANICA SPA	EQUITY	77,755.00	$ 782,619.75
LEONARDO FINMECCANICA SPA	EQUITY	107,609.00	$ 1,083,106.28
LEOPALACE21 CORP	EQUITY	233,600.00	$ 1,628,072.91
LEOPALACE21 CORP	EQUITY	71,800.00	$ 500,409.40
LG CHEM LTD	EQUITY	13,642.00	$ 3,079,324.56
LG CHEM LTD	EQUITY	3,499.00	$ 789,807.70
LG CHEM LTD PREFERENCE	EQUITY	264.00	$ 43,776.53
LG CORP	EQUITY	6,766.00	$ 374,175.63
LG DISPLAY CO LTD	EQUITY	16,480.00	$ 377,715.85
LG ELECTRONICS INC	EQUITY	7,504.00	$ 351,144.33
LG HOUSEHOLD + HEALTH CARE	EQUITY	1,380.00	$ 1,338,247.17
LG HOUSEHOLD + HEALTH CARE	EQUITY	723.00	$ 701,125.15
LG INNOTEK CO LTD	EQUITY	738.00	$ 50,487.82
LG UPLUS CORP	EQUITY	602,184.00	$ 5,698,489.91
LG UPLUS CORP	EQUITY	15,680.00	$ 148,380.43
LI + FUNG LTD	EQUITY	764,000.00	$ 369,298.59
LI + FUNG LTD	EQUITY	1,460,800.00	$ 706,114.37
LIBERTY HOLDINGS LTD	EQUITY	7,855.00	$ 64,899.62
LIC HOUSING FINANCE LTD	EQUITY	13,808.00	$ 101,327.54
LIFE HEALTHCARE GROUP HOLDIN	EQUITY	1,510,749.00	$ 3,734,319.82
LIFE HEALTHCARE GROUP HOLDIN	EQUITY	78,801.00	$ 194,782.94
LINAMAR CORP	EQUITY	12,100.00	$ 428,768.77
LINAMAR CORP	EQUITY	67,400.00	$ 2,388,348.35
LINDE AG	EQUITY	46,086.00	$ 6,417,821.52
LINK NET TBK PT	EQUITY	8,989,500.00	$ 2,762,336.42
LINK REIT	EQUITY	46,500.00	$ 316,475.36
LINK REIT	EQUITY	576,044.00	$ 3,920,510.34
LION CORP	EQUITY	25,000.00	$ 410,615.07

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Security Name	Asset Class	Shares/Par Value	Base Market Value
LIPPO KARAWACI TBK PT	EQUITY	1,428,000.00	$ 123,750.99
LITE ON TECHNOLOGY CORP	EQUITY	146,654.00	$ 200,484.87
LIXIL GROUP CORP	EQUITY	179,800.00	$ 2,953,143.58
LIXIL GROUP CORP	EQUITY	73,400.00	$ 1,205,565.84
LLOYDS BANKING GROUP PLC	EQUITY	4,903,665.00	$ 3,543,751.86
LLOYDS BANKING GROUP PLC	EQUITY	5,105,841.00	$ 3,689,859.22
LLOYDS BANKING GROUP PLC	EQUITY	2,328,837.00	$ 1,682,990.26
LLOYDS BANKING GROUP PLC	EQUITY	3,799,961.00	$ 2,746,133.53
LLOYDS BANKING GROUP PLC	EQUITY	16,077,571.00	$ 11,618,844.71
LOBLAW COMPANIES LTD	EQUITY	31,400.00	$ 1,670,943.25
LOBLAW COMPANIES LTD	EQUITY	55,565.00	$ 2,956,877.76
LOBLAW COMPANIES LTD	EQUITY	14,000.00	$ 745,006.55
LOCALIZA RENT A CAR	EQUITY	10,145.00	$ 109,247.76
LOGITECH INTERNATIONAL REG	EQUITY	130,892.00	$ 2,122,863.48
LOJAS AMERICANAS SA	EQUITY	13,200.00	$ 46,763.95
LOJAS AMERICANAS SA PREF	EQUITY	42,895.20	$ 215,296.08
LOJAS RENNER S.A.	EQUITY	411,401.00	$ 3,042,088.08
LOJAS RENNER S.A.	EQUITY	43,500.00	$ 321,658.99
LONDON STOCK EXCHANGE GROUP	EQUITY	77,149.00	$ 2,610,290.94
LONDON STOCK EXCHANGE GROUP	EQUITY	48,831.00	$ 1,652,168.10
LONGFOR PROPERTIES	EQUITY	2,822,500.00	$ 3,660,032.61
LONGFOR PROPERTIES	EQUITY	124,500.00	$ 161,443.42
LONMIN PLC	EQUITY	1,431,440.00	$ 3,664,446.60
LONMIN PLC	EQUITY	29,091.00	$ 74,472.16
LONZA GROUP AG REG	EQUITY	21,752.00	$ 3,599,283.93
LONZA GROUP AG REG	EQUITY	25,700.00	$ 4,252,555.94
LONZA GROUP AG REG	EQUITY	15,279.00	$ 2,528,202.42
LONZA GROUP AG REG	EQUITY	41,771.00	$ 6,911,809.90
LOOMIS AB B	EQUITY	203.00	$ 4,928.43
LOTTE CHEMICAL CORP	EQUITY	1,093.00	$ 268,541.04
LOTTE CHILSUNG BEVERAGE CO	EQUITY	28.00	$ 43,415.38
LOTTE CONFECTIONERY CO LTD	EQUITY	344.00	$ 58,386.07
LOTTE SHOPPING CO	EQUITY	781.00	$ 137,303.03
LPP SA	EQUITY	1,964.00	$ 2,498,288.71
LPP SA	EQUITY	72.00	$ 91,586.96
LUCKY CEMENT GDR REG S	EQUITY	199,619.00	$ 3,842,665.75
LUKOIL PJSC SPON ADR	EQUITY	19,575.00	$ 817,647.75
LUNDBERGS AB B SHS	EQUITY	4,652.00	$ 262,833.85
LUNDIN MINING CORP	EQUITY	49,200.00	$ 165,174.41
LUNDIN PETROLEUM AB	EQUITY	124,069.00	$ 2,236,044.74
LUNDIN PETROLEUM AB	EQUITY	50,492.00	$ 909,996.62
LUPIN LTD	EQUITY	275,540.00	$ 6,306,455.17
LUPIN LTD	EQUITY	15,054.00	$ 344,550.25
LUXOTTICA GROUP SPA	EQUITY	11,213.00	$ 543,626.78
LUXOTTICA GROUP SPA	EQUITY	41,355.00	$ 2,004,966.17
LUXOTTICA GROUP SPA SPON ADR	EQUITY	110,910.00	$ 5,419,062.60

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LUYE PHARMA GROUP LTD	EQUITY	102,800.00	$ 62,941.89
LVMH MOET HENNESSY LOUIS VUI	EQUITY	21,471.00	$ 3,244,034.48
LVMH MOET HENNESSY LOUIS VUI	EQUITY	70,756.00	$ 10,690,461.72
LVMH MOET HENNESSY LOUIS VUI	EQUITY	12,480.00	$ 1,885,592.21
M DIAS BRANCO SA	EQUITY	2,454.00	$ 81,117.00
M3 INC	EQUITY	47,000.00	$ 1,626,376.84
M3 INC	EQUITY	18,700.00	$ 647,090.36
MABUCHI MOTOR CO LTD	EQUITY	8,000.00	$ 333,755.73
MABUCHI MOTOR CO LTD	EQUITY	12,800.00	$ 534,009.16
MACQUARIE GROUP LTD	EQUITY	17,143.00	$ 879,486.27
MACQUARIE GROUP LTD	EQUITY	38,903.00	$ 1,995,838.21
MACQUARIE GROUP LTD	EQUITY	75,944.00	$ 3,896,150.34
MACQUARIE GROUP LTD	EQUITY	23,077.00	$ 1,183,917.91
MAGELLAN AEROSPACE CORP	EQUITY	8,300.00	$ 115,102.03
MAGELLAN FINANCIAL GROUP LTD	EQUITY	56,659.00	$ 938,689.45
MAGELLAN FINANCIAL GROUP LTD	EQUITY	222,700.00	$ 3,689,548.72
MAGNA INTERNATIONAL INC	EQUITY	52,126.00	$ 1,820,215.68
MAGNA INTERNATIONAL INC	EQUITY	18,213.00	$ 635,989.49
MAGNA INTERNATIONAL INC	EQUITY	132,300.00	$ 4,619,854.47
MAGNA INTERNATIONAL INC	EQUITY	114,400.00	$ 3,994,794.79
MAGNIT PJSC SPON GDR REGS	EQUITY	30,739.00	$ 1,021,149.58
MAGNIT PJSC SPON GDR REGS	EQUITY	21,311.00	$ 707,951.42
MAHINDRA + MAHINDRA FIN SECS	EQUITY	19,960.00	$ 99,289.87
MAHINDRA + MAHINDRA LTD	EQUITY	24,143.00	$ 510,796.41
MAIL.RU GROUP GDR REGS	EQUITY	238,280.00	$ 4,336,696.00
MAKITA CORP	EQUITY	25,000.00	$ 1,647,334.05
MAKITA CORP	EQUITY	50,400.00	$ 3,321,025.44
MAKITA CORP	EQUITY	26,600.00	$ 1,752,763.43
MAKITA CORP	EQUITY	28,300.00	$ 1,864,782.14
MALAYAN BANKING BHD	EQUITY	270,810.00	$ 546,792.36
MALAYSIA AIRPORTS HLDGS BHD	EQUITY	42,117.00	$ 63,935.52
MAN GROUP PLC	EQUITY	1,209,715.00	$ 1,871,039.24
MAN GROUP PLC	EQUITY	478,688.00	$ 740,376.07
MAN WAH HOLDINGS LTD	EQUITY	1,096,400.00	$ 1,574,371.58
MANDO CORP	EQUITY	7,530.00	$ 1,421,864.83
MANULIFE FINANCIAL CORP	EQUITY	501,556.00	$ 6,824,127.60
MAPFRE SA	EQUITY	280,915.00	$ 611,057.25
MARICO LTD	EQUITY	1,330,204.00	$ 5,212,815.14
MARICO LTD	EQUITY	33,672.00	$ 131,954.13
MARINE HARVEST	EQUITY	132,300.00	$ 2,205,540.19
MARINE HARVEST	EQUITY	95,753.00	$ 1,596,274.30
MARKS + SPENCER GROUP PLC	EQUITY	395,614.00	$ 1,685,466.74
MARUBENI CORP	EQUITY	398,000.00	$ 1,782,639.63
MARUI GROUP CO LTD	EQUITY	92,600.00	$ 1,238,397.50
MARUI GROUP CO LTD	EQUITY	118,100.00	$ 1,579,424.90
MARUI GROUP CO LTD	EQUITY	53,800.00	$ 719,500.93

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MARUICHI STEEL TUBE LTD	EQUITY	14,300.00	$ 496,924.65
MARUTI SUZUKI INDIA LTD	EQUITY	106,289.00	$ 6,613,555.28
MARUTI SUZUKI INDIA LTD	EQUITY	7,296.00	$ 453,974.53
MASRAF AL RAYAN	EQUITY	24,857.00	$ 232,097.88
MASSMART HOLDINGS LTD	EQUITY	6,906.00	$ 59,416.59
MATAHARI DEPARTMENT STORE TB	EQUITY	5,187,100.00	$ 7,851,807.00
MATAHARI DEPARTMENT STORE TB	EQUITY	1,172,200.00	$ 1,774,380.32
MATAHARI DEPARTMENT STORE TB	EQUITY	143,500.00	$ 217,218.54
MAXIS BHD	EQUITY	144,400.00	$ 210,967.63
MAZDA MOTOR CORP	EQUITY	79,200.00	$ 1,049,154.89
MAZDA MOTOR CORP	EQUITY	147,700.00	$ 1,956,567.89
MBANK SA	EQUITY	964.00	$ 75,183.41
MCCARTHY + STONE PLC	EQUITY	146,240.00	$ 335,467.10
MCDONALD S HOLDINGS CO JAPAN	EQUITY	17,900.00	$ 487,674.24
MEDIA NUSANTARA CITRA TBK PT	EQUITY	305,000.00	$ 50,785.24
MEDIASET ESPANA COMUNICACION	EQUITY	132,116.00	$ 1,477,282.24
MEDIASET ESPANA COMUNICACION	EQUITY	44,229.00	$ 494,555.67
MEDIATEK INC	EQUITY	103,910.00	$ 785,952.45
MEDIBANK PRIVATE LTD	EQUITY	676,126.00	$ 1,485,158.04
MEDICLINIC INTERNATIONAL PLC	EQUITY	100,652.00	$ 1,473,340.06
MEDICLINIC INTERNATIONAL PLC	EQUITY	540.00	$ 7,904.50
MEDIOBANCA SPA	EQUITY	133,851.00	$ 766,557.21
MEDIOBANCA SPA	EQUITY	48,223.00	$ 276,170.44
MEDIOBANCA SPA	EQUITY	156,341.00	$ 895,356.19
MEDIPAL HOLDINGS CORP	EQUITY	77,100.00	$ 1,259,573.06
MEDIPAL HOLDINGS CORP	EQUITY	42,200.00	$ 689,416.12
MEDIPAL HOLDINGS CORP	EQUITY	35,400.00	$ 578,325.37
MEDIPAL HOLDINGS CORP	EQUITY	136,300.00	$ 2,226,716.05
MEDIVIR AB B SHS	EQUITY	5,610.00	$ 36,582.49
MEGA FINANCIAL HOLDING CO LT	EQUITY	752,071.00	$ 566,518.66
MEGAFON REG S GDR	EQUITY	12,400.00	$ 128,960.00
MEGAWORLD CORP	EQUITY	945,000.00	$ 93,400.29
MEGGITT PLC	EQUITY	350,230.00	$ 1,900,373.06
MEGGITT PLC	EQUITY	206,821.00	$ 1,122,225.56
MEIJI HOLDINGS CO LTD	EQUITY	21,200.00	$ 2,155,336.78
MEIJI HOLDINGS CO LTD	EQUITY	29,400.00	$ 2,989,004.78
MELCO CROWN ENTERTAINME ADR	EQUITY	374,100.00	$ 4,706,178.00
MELCO CROWN ENTERTAINME ADR	EQUITY	47,623.00	$ 599,097.34
MENICON CO LTD	EQUITY	2,500.00	$ 71,278.88
MERCADOLIBRE INC	EQUITY	52,953.00	$ 7,448,898.51
MERCADOLIBRE INC	EQUITY	35,277.00	$ 4,962,415.59
MERCK KGAA	EQUITY	32,290.00	$ 3,266,196.25
MERCK KGAA	EQUITY	71,797.00	$ 7,262,406.08
MERCURY NZ LTD	EQUITY	205,731.00	$ 441,030.06
MERIDA INDUSTRY CO LTD	EQUITY	99,750.00	$ 418,987.72
MERIDA INDUSTRY CO LTD	EQUITY	16,800.00	$ 70,566.35

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MERIDIAN ENERGY LTD	EQUITY	366,566.00	$ 687,914.97
MERLIN ENTERTAINMENT	EQUITY	745,969.00	$ 4,390,721.95
MERLIN ENTERTAINMENT	EQUITY	188,290.00	$ 1,108,261.92
MERLIN ENTERTAINMENT	EQUITY	158,216.00	$ 931,248.44
METCASH LTD	EQUITY	578,092.00	$ 817,849.85
METHANEX CORP	EQUITY	22,900.00	$ 662,825.13
METRO AG	EQUITY	149,488.00	$ 4,562,041.93
METRO AG	EQUITY	51,296.00	$ 1,565,440.05
METRO AG	EQUITY	49,825.00	$ 1,520,548.40
METRO AG	EQUITY	8,310.00	$ 253,602.75
METRO INC	EQUITY	66,600.00	$ 2,308,205.13
METRO PACIFIC INVESTMENTS CO	EQUITY	29,778,100.00	$ 4,411,570.37
METRO PACIFIC INVESTMENTS CO	EQUITY	792,176.00	$ 117,359.41
METROPOLITAN BANK + TRUST	EQUITY	3,552,794.00	$ 6,822,784.16
METROPOLITAN BANK + TRUST	EQUITY	28,045.00	$ 53,857.61
METSO OYJ	EQUITY	34,337.00	$ 802,224.47
METSO OYJ	EQUITY	32,787.00	$ 766,011.40
MEXICHEM SAB DE CV	EQUITY	1,725,195.00	$ 3,603,887.17
MEXICHEM SAB DE CV	EQUITY	83,208.00	$ 173,819.33
MGI COUTIER	EQUITY	4,060.00	$ 92,509.42
MGM CHINA HOLDINGS LTD	EQUITY	859,200.00	$ 1,111,939.11
MGM CHINA HOLDINGS LTD	EQUITY	204,877.00	$ 265,142.86
MICHELIN (CGDE)	EQUITY	58,694.00	$ 5,556,208.75
MICHELIN (CGDE)	EQUITY	47,188.00	$ 4,467,004.78
MILLENNIUM + COPTHORNE HOTEL	EQUITY	60,105.00	$ 321,634.53
MILLICOM INTL CELLULAR SDR	EQUITY	17,075.00	$ 1,037,877.54
MINEBEA CO LTD	EQUITY	83,000.00	$ 554,196.32
MINEBEA CO LTD	EQUITY	78,000.00	$ 520,811.00
MINERA FRISCO SAB DE CV A1	EQUITY	325,414.00	$ 218,009.79
MINOR INTERNATIONAL PCL FOR	EQUITY	3,635,500.00	$ 4,164,168.33
MINOR INTERNATIONAL PCL FOR	EQUITY	107,877.00	$ 123,564.29
MINTH GROUP LTD	EQUITY	2,880,000.00	$ 9,317,925.48
MIRACA HOLDINGS INC	EQUITY	11,800.00	$ 508,392.63
MIRAE ASSET DAEWOO CO LTD	EQUITY	11,910.00	$ 80,547.73
MIRAE ASSET SECURITIES CO LT	EQUITY	4,976.00	$ 99,576.16
MIRVAC GROUP	EQUITY	336,773.00	$ 506,537.56
MIRVAC GROUP	EQUITY	74,835.00	$ 112,558.72
MIRVAC GROUP	EQUITY	954,129.00	$ 1,435,097.75
MISUMI GROUP INC	EQUITY	104,100.00	$ 1,859,979.53
MISUMI GROUP INC	EQUITY	128,000.00	$ 2,287,006.53
MITO SECURITIES CO LTD	EQUITY	22,000.00	$ 49,322.55
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	225,700.00	$ 1,022,349.06
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	97,300.00	$ 440,737.99
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	336,600.00	$ 1,524,690.71
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	21,100.00	$ 95,576.27
MITSUBISHI CORP	EQUITY	59,800.00	$ 1,042,230.24

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MITSUBISHI CORP	EQUITY	133,500.00	$ 2,326,718.00
MITSUBISHI CORP	EQUITY	378,100.00	$ 6,589,753.39
MITSUBISHI ELECTRIC CORP	EQUITY	104,000.00	$ 1,224,602.79
MITSUBISHI ELECTRIC CORP	EQUITY	42,000.00	$ 494,551.13
MITSUBISHI ELECTRIC CORP	EQUITY	92,000.00	$ 1,083,302.47
MITSUBISHI ELECTRIC CORP	EQUITY	484,000.00	$ 5,699,112.97
MITSUBISHI ELECTRIC CORP	EQUITY	34,000.00	$ 400,350.91
MITSUBISHI ESTATE CO LTD	EQUITY	196,000.00	$ 3,578,399.45
MITSUBISHI ESTATE CO LTD	EQUITY	29,000.00	$ 529,457.06
MITSUBISHI ESTATE CO LTD	EQUITY	311,000.00	$ 5,677,970.56
MITSUBISHI GAS CHEMICAL CO	EQUITY	93,000.00	$ 481,362.71
MITSUBISHI HEAVY INDUSTRIES	EQUITY	799,000.00	$ 3,172,946.68
MITSUBISHI HEAVY INDUSTRIES	EQUITY	825,000.00	$ 3,276,196.51
MITSUBISHI LOGISTICS CORP	EQUITY	151,000.00	$ 2,093,011.01
MITSUBISHI LOGISTICS CORP	EQUITY	24,000.00	$ 332,664.00
MITSUBISHI MATERIALS CORP	EQUITY	397,000.00	$ 940,354.81
MITSUBISHI MATERIALS CORP	EQUITY	291,000.00	$ 689,277.71
MITSUBISHI MOTORS CORP	EQUITY	200,600.00	$ 917,062.09
MITSUBISHI MOTORS CORP	EQUITY	149,500.00	$ 683,453.55
MITSUBISHI MOTORS CORP	EQUITY	151,899.00	$ 694,420.81
MITSUBISHI TANABE PHARMA	EQUITY	60,200.00	$ 1,081,475.78
MITSUBISHI TANABE PHARMA	EQUITY	54,000.00	$ 970,094.55
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	388,000.00	$ 1,724,234.33
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	866,100.00	$ 3,848,864.31
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	298,700.00	$ 1,327,393.80
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	301,800.00	$ 1,341,169.90
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	3,196,500.00	$ 14,204,935.67
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	332,800.00	$ 1,478,930.89
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	1,232,100.00	$ 5,475,332.78
MITSUBISHI UFJ LEASE + FINAN	EQUITY	140,500.00	$ 534,116.39
MITSUI CHEMICALS INC	EQUITY	307,000.00	$ 1,113,207.92
MITSUI CHEMICALS INC	EQUITY	744,000.00	$ 2,697,806.80
MITSUI CHEMICALS INC	EQUITY	228,000.00	$ 826,747.25
MITSUI FUDOSAN CO LTD	EQUITY	61,000.00	$ 1,386,309.58
MITSUI FUDOSAN CO LTD	EQUITY	234,000.00	$ 5,317,974.46
MITSUI FUDOSAN CO LTD	EQUITY	19,000.00	$ 431,801.35
MITSUI FUDOSAN CO LTD	EQUITY	109,000.00	$ 2,477,176.14
MITSUI FUDOSAN CO LTD	EQUITY	59,000.00	$ 1,340,856.81
MITSUI OSK LINES LTD	EQUITY	246,000.00	$ 517,945.22
MIXI INC	EQUITY	46,800.00	$ 1,913,695.29
MIXI INC	EQUITY	9,200.00	$ 376,196.51
MIXI INC	EQUITY	47,600.00	$ 1,946,408.03
MIZRAHI TEFAHOT BANK LTD	EQUITY	32,141.00	$ 370,559.16
MIZUHO FINANCIAL GROUP INC	EQUITY	904,400.00	$ 1,307,364.46
MIZUHO FINANCIAL GROUP INC	EQUITY	715,800.00	$ 1,034,731.85
MIZUHO FINANCIAL GROUP INC	EQUITY	2,951,200.00	$ 4,266,136.66

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MIZUHO FINANCIAL GROUP INC	EQUITY	5,956,100.00	$ 8,609,899.89
MIZUHO FINANCIAL GROUP INC	EQUITY	62,600.00	$ 90,492.06
MMC NORILSK NICKEL PJSC ADR	EQUITY	262,270.00	$ 3,485,568.30
MMC NORILSK NICKEL PJSC ADR	EQUITY	46,411.00	$ 616,802.19
MMI HOLDINGS LTD	EQUITY	78,980.00	$ 122,096.77
MOBILE TELESYSTEMS SP ADR	EQUITY	41,500.00	$ 343,620.00
MOBILEYE NV	EQUITY	43,896.00	$ 2,025,361.44
MOCHIDA PHARMACEUTICAL CO	EQUITY	3,200.00	$ 257,335.02
MODERN TIMES GROUP B SHS	EQUITY	45,326.00	$ 1,190,832.63
MOL HUNGARIAN OIL AND GAS PL	EQUITY	5,271.00	$ 305,057.16
MONDI LTD	EQUITY	7,420.00	$ 135,845.03
MONDI PLC	EQUITY	39,030.00	$ 727,845.55
MONDI PLC	EQUITY	323,091.00	$ 5,912,046.85
MONDI PLC	EQUITY	72,586.00	$ 1,353,609.96
MONDI PLC	EQUITY	68,746.00	$ 1,282,000.25
MONDI PLC	EQUITY	90,365.00	$ 1,685,159.18
MONDI PLC	EQUITY	290,671.00	$ 5,420,537.86
MONEYSUPERMARKET.COM	EQUITY	413,774.00	$ 1,498,990.77
MONEYSUPERMARKET.COM	EQUITY	103,991.00	$ 376,731.14
MONOGATARI CORP	EQUITY	1,500.00	$ 76,177.02
MORINAGA MILK INDUSTRY CO	EQUITY	24,000.00	$ 166,565.94
MOTHERSON SUMI SYSTEMS LTD	EQUITY	16,746.00	$ 72,286.05
MR PRICE GROUP LTD	EQUITY	105,419.00	$ 1,484,647.92
MR PRICE GROUP LTD	EQUITY	17,710.00	$ 249,415.33
MS+AD INSURANCE GROUP HOLDIN	EQUITY	48,700.00	$ 1,244,439.52
MS+AD INSURANCE GROUP HOLDIN	EQUITY	240,800.00	$ 6,153,204.02
MS+AD INSURANCE GROUP HOLDIN	EQUITY	170,400.00	$ 4,354,260.65
MS+AD INSURANCE GROUP HOLDIN	EQUITY	127,000.00	$ 3,245,252.95
MTN GROUP LTD	EQUITY	92,701.00	$ 904,665.55
MTN GROUP LTD	EQUITY	115,336.00	$ 1,125,559.65
MTR CORP	EQUITY	385,471.00	$ 1,952,707.91
MUENCHENER RUECKVER AG REG	EQUITY	11,775.00	$ 1,965,484.75
MUENCHENER RUECKVER AG REG	EQUITY	43,540.00	$ 7,267,703.26
MULTIPLAN EMPREENDIMENTOS	EQUITY	5,448.00	$ 102,472.56
MURATA MANUFACTURING CO LTD	EQUITY	9,700.00	$ 1,075,991.81
MURATA MANUFACTURING CO LTD	EQUITY	7,900.00	$ 876,323.23
MURATA MANUFACTURING CO LTD	EQUITY	50,800.00	$ 5,635,091.14
MYCRONIC AB	EQUITY	44,939.00	$ 332,824.51
NABTESCO CORP	EQUITY	26,300.00	$ 622,442.73
NAGOYA RAILROAD CO LTD	EQUITY	232,000.00	$ 1,304,844.53
NAN YA PLASTICS CORP	EQUITY	350,000.00	$ 661,830.81
NANYA TECHNOLOGY CORP	EQUITY	39,000.00	$ 47,633.22
NASPERS LTD N SHS	EQUITY	96,184.00	$ 14,711,587.45
NASPERS LTD N SHS	EQUITY	107,072.00	$ 16,376,934.74
NASPERS LTD N SHS	EQUITY	30,353.00	$ 4,642,568.55
NATIONAL AUSTRALIA BANK LTD	EQUITY	69,270.00	$ 1,311,639.74

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NATIONAL AUSTRALIA BANK LTD	EQUITY	68,342.00	$ 1,294,067.89
NATIONAL AUSTRALIA BANK LTD	EQUITY	659,229.00	$ 12,482,618.04
NATIONAL BANK OF ABU DHABI	EQUITY	52,142.00	$ 137,129.87
NATIONAL BANK OF CANADA	EQUITY	89,000.00	$ 3,028,343.73
NATIONAL BANK OF CANADA	EQUITY	13,700.00	$ 466,160.78
NATIONAL BANK OF CANADA	EQUITY	82,200.00	$ 2,796,964.66
NATIONAL BANK OF GREECE	EQUITY	399,402.00	$ 85,193.36
NATIONAL EXPRESS GROUP PLC	EQUITY	104,830.00	$ 413,543.56
NATIONAL GRID PLC	EQUITY	58,213.00	$ 852,897.82
NATIONAL GRID PLC	EQUITY	961,443.00	$ 14,086,417.82
NATIXIS	EQUITY	225,407.00	$ 853,667.37
NATURA COSMETICOS SA	EQUITY	13,800.00	$ 109,840.03
NAVER CORP	EQUITY	10,341.00	$ 6,374,189.35
NAVER CORP	EQUITY	1,956.00	$ 1,205,677.82
NCC AB B SHS	EQUITY	11,009.00	$ 253,373.19
NCSOFT CORP	EQUITY	1,103.00	$ 225,991.23
NEC CORP	EQUITY	1,244,000.00	$ 2,873,847.35
NEC CORP	EQUITY	671,000.00	$ 1,550,121.84
NEDBANK GROUP LTD	EQUITY	15,715.00	$ 200,018.85
NEOPOST SA	EQUITY	37,631.00	$ 868,731.53
NESTE OYJ	EQUITY	15,221.00	$ 543,310.62
NESTE OYJ	EQUITY	29,340.00	$ 1,047,285.56
NESTE OYJ	EQUITY	167,426.00	$ 5,976,238.33
NESTLE INDIA LTD	EQUITY	12,917.00	$ 1,249,692.72
NESTLE INDIA LTD	EQUITY	1,846.00	$ 178,596.64
NESTLE SA REG	EQUITY	69,946.00	$ 5,395,649.66
NESTLE SA REG	EQUITY	102,612.00	$ 7,915,512.01
NESTLE SA REG	EQUITY	81,211.00	$ 6,264,634.21
NESTLE SA REG	EQUITY	36,260.00	$ 2,797,104.29
NESTLE SA REG	EQUITY	805,582.00	$ 62,142,770.79
NESTLE SA REG	EQUITY	97,520.00	$ 7,522,714.02
NESTLE SA REG	EQUITY	109,208.00	$ 8,424,328.89
NETCARE LTD	EQUITY	78,345.00	$ 166,800.76
NETEASE INC ADR	EQUITY	12,396.00	$ 2,395,155.12
NETEASE INC ADR	EQUITY	5,400.00	$ 1,043,388.00
NEW CHINA LIFE INSURANCE C H	EQUITY	58,023.00	$ 206,051.04
NEW EUROPE PROPERTY INVEST	EQUITY	12,162.00	$ 139,516.29
NEW LOOK VISION GROUP INC	EQUITY	1,600.00	$ 38,364.52
NEW ORIENTAL EDUCATIO SP ADR	EQUITY	42,058.00	$ 1,761,389.04
NEW ORIENTAL EDUCATIO SP ADR	EQUITY	35,400.00	$ 1,482,552.00
NEW ORIENTAL EDUCATIO SP ADR	EQUITY	8,900.00	$ 372,732.00
NEW WORLD DEVELOPMENT	EQUITY	89,394.00	$ 90,569.91
NEW WORLD DEVELOPMENT	EQUITY	1,940,000.00	$ 1,965,519.24
NEW WORLD DEVELOPMENT	EQUITY	1,341,380.00	$ 1,359,024.85
NEWCREST MINING LTD	EQUITY	63,995.00	$ 1,095,965.53
NEWCREST MINING LTD	EQUITY	117,658.00	$ 2,014,987.31

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NEWCREST MINING LTD	EQUITY	15,098.00	$ 258,565.32
NEWCREST MINING LTD	EQUITY	196,255.00	$ 3,361,023.77
NEWCREST MINING LTD	EQUITY	200,305.00	$ 3,430,383.25
NEWMARKET GOLD INC	EQUITY	36,100.00	$ 105,628.71
NEXANS SA	EQUITY	56,170.00	$ 2,355,364.55
NEXON CO LTD	EQUITY	280,000.00	$ 4,113,071.45
NEXON CO LTD	EQUITY	158,600.00	$ 2,329,761.19
NEXON CO LTD	EQUITY	41,900.00	$ 615,491.76
NEXT PLC	EQUITY	39,860.00	$ 2,626,943.21
NGK INSULATORS LTD	EQUITY	58,000.00	$ 1,157,286.29
NGK INSULATORS LTD	EQUITY	61,000.00	$ 1,217,145.92
NGK SPARK PLUG CO LTD	EQUITY	50,700.00	$ 755,632.13
NH FOODS LTD	EQUITY	50,000.00	$ 1,215,030.70
NH FOODS LTD	EQUITY	29,000.00	$ 704,717.81
NH FOODS LTD	EQUITY	44,000.00	$ 1,069,227.02
NH INVESTMENT + SECURITIES C	EQUITY	8,460.00	$ 67,057.17
NHK SPRING CO LTD	EQUITY	42,000.00	$ 338,161.61
NHK SPRING CO LTD	EQUITY	38,000.00	$ 305,955.75
NICE LTD	EQUITY	12,989.00	$ 809,809.90
NIDEC CORP	EQUITY	15,700.00	$ 1,181,746.76
NIDEC CORP	EQUITY	31,600.00	$ 2,378,547.62
NIDEC CORP	EQUITY	10,700.00	$ 805,394.29
NIDEC CORP	EQUITY	61,000.00	$ 4,591,500.15
NIEN MADE ENTERPRISE CO LTD	EQUITY	212,000.00	$ 1,925,540.16
NIEN MADE ENTERPRISE CO LTD	EQUITY	7,000.00	$ 63,579.16
NIHON YAMAMURA GLASS CO LTD	EQUITY	49,000.00	$ 72,599.67
NIKON CORP	EQUITY	85,000.00	$ 1,148,357.54
NINE DRAGONS PAPER HOLDINGS	EQUITY	1,992,300.00	$ 1,517,732.52
NINE DRAGONS PAPER HOLDINGS	EQUITY	138,000.00	$ 105,128.29
NINTENDO CO LTD	EQUITY	12,200.00	$ 1,734,447.80
NINTENDO CO LTD	EQUITY	23,100.00	$ 3,284,077.40
NINTENDO CO LTD	EQUITY	5,300.00	$ 753,489.62
NINTENDO CO LTD	EQUITY	29,000.00	$ 4,122,867.73
NINTENDO CO LTD	EQUITY	26,900.00	$ 3,824,315.24
NIPPO CORP	EQUITY	58,000.00	$ 983,721.61
NIPPON BUILDING FUND INC	EQUITY	34.00	$ 209,786.53
NIPPON BUILDING FUND INC	EQUITY	346.00	$ 2,134,886.44
NIPPON ELECTRIC GLASS CO LTD	EQUITY	84,000.00	$ 347,987.13
NIPPON EXPRESS CO LTD	EQUITY	235,000.00	$ 1,067,452.97
NIPPON EXPRESS CO LTD	EQUITY	205,000.00	$ 931,182.38
NIPPON FLOUR MILLS CO LTD	EQUITY	9,000.00	$ 70,006.82
NIPPON LIGHT METAL HOLDINGS	EQUITY	43,200.00	$ 95,167.17
NIPPON PAINT HOLDINGS CO LTD	EQUITY	41,000.00	$ 999,922.02
NIPPON PROLOGIS REIT INC	EQUITY	294.00	$ 719,309.87
NIPPON PROLOGIS REIT INC	EQUITY	345.00	$ 844,088.12
NIPPON STEEL + SUMITOMO META	EQUITY	314,600.00	$ 6,004,355.20

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NIPPON STEEL + SUMITOMO META	EQUITY	202,200.00	$ 3,859,124.67
NIPPON SUISAN KAISHA LTD	EQUITY	284,000.00	$ 1,450,589.73
NIPPON TELEGRAPH + TELEPHONE	EQUITY	23,400.00	$ 1,094,843.55
NIPPON TELEGRAPH + TELEPHONE	EQUITY	95,600.00	$ 4,472,950.58
NIPPON TELEGRAPH + TELEPHONE	EQUITY	289,000.00	$ 13,521,785.75
NIPPON TELEGRAPH + TELEPHONE	EQUITY	42,100.00	$ 1,969,782.63
NIPPON TELEGRAPH + TELEPHONE	EQUITY	97,600.00	$ 4,566,526.95
NIPPON TELEGRAPH + TELEPHONE	EQUITY	69,000.00	$ 3,228,384.83
NIPPON TELEGRAPH + TELEPHONE	EQUITY	173,200.00	$ 8,103,713.81
NIPPON TELEGRAPH + TELEPHONE	EQUITY	149,000.00	$ 6,971,439.71
NIPPON TELEVISION HOLDINGS	EQUITY	160,600.00	$ 2,629,963.93
NIPPON YUSEN KK	EQUITY	99,000.00	$ 172,736.13
NIPPON YUSEN KK	EQUITY	527,000.00	$ 919,514.57
NISHIMATSUYA CHAIN CO LTD	EQUITY	9,800.00	$ 138,321.47
NISSAN MOTOR CO LTD	EQUITY	621,200.00	$ 5,558,041.52
NISSHIN SEIFUN GROUP INC	EQUITY	14,300.00	$ 228,320.50
NISSHIN SEIFUN GROUP INC	EQUITY	61,000.00	$ 973,954.58
NISSIN FOODS HOLDINGS CO LTD	EQUITY	14,100.00	$ 768,291.26
NITORI HOLDINGS CO LTD	EQUITY	14,200.00	$ 1,708,041.72
NITORI HOLDINGS CO LTD	EQUITY	19,600.00	$ 2,357,578.71
NITTO DENKO CORP	EQUITY	14,700.00	$ 922,206.84
NITTO DENKO CORP	EQUITY	7,500.00	$ 470,513.70
NITTO DENKO CORP	EQUITY	15,000.00	$ 941,027.39
NITTO DENKO CORP	EQUITY	42,900.00	$ 2,691,338.34
NITTO DENKO CORP	EQUITY	50,700.00	$ 3,180,672.58
NN GROUP NV	EQUITY	99,363.00	$ 2,737,052.26
NN GROUP NV	EQUITY	83,109.00	$ 2,289,319.73
NN GROUP NV	EQUITY	133,920.00	$ 3,688,959.05
NOBLE GROUP LTD	EQUITY	1,109,546.00	$ 164,877.93
NOBLE GROUP LTD RTS	EQUITY	1,109,546.00	$ 74,195.07
NOK CORP	EQUITY	23,900.00	$ 401,400.72
NOKIA OYJ	EQUITY	130,593.00	$ 740,644.72
NOKIA OYJ	EQUITY	409,532.00	$ 2,314,428.99
NOKIA OYJ	EQUITY	355,022.00	$ 2,013,470.61
NOKIA OYJ	EQUITY	1,037,869.00	$ 5,886,166.85
NOKIAN RENKAAT OYJ	EQUITY	9,451.00	$ 336,301.64
NOKIAN RENKAAT OYJ	EQUITY	25,610.00	$ 911,298.80
NOLATO AB B SHS	EQUITY	3,957.00	$ 103,447.01
NOMURA HOLDINGS INC	EQUITY	586,800.00	$ 2,088,891.31
NOMURA HOLDINGS INC	EQUITY	910,300.00	$ 3,240,486.99
NOMURA REAL ESTATE HOLDINGS	EQUITY	2,300.00	$ 39,884.00
NOMURA REAL ESTATE HOLDINGS	EQUITY	25,900.00	$ 449,128.57
NOMURA REAL ESTATE MASTER FU	EQUITY	1,000.00	$ 1,585,924.55
NOMURA RESEARCH INSTITUTE LT	EQUITY	23,480.00	$ 855,982.06
NOMURA RESEARCH INSTITUTE LT	EQUITY	32,800.00	$ 1,195,750.07
NON STANDARD FINANCE PLC	EQUITY	553,360.00	$ 429,044.39

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NORDEA BANK AB	EQUITY	447,277.00	$ 3,742,837.50
NORDEA BANK AB	EQUITY	155,111.00	$ 1,297,977.02
NORDEA BANK AB	EQUITY	750,451.00	$ 6,279,813.51
NORSK HYDRO ASA	EQUITY	324,011.00	$ 1,174,004.81
NORTEL NETWORKS CORP	EQUITY	9,400.00	$ -
NORTHERN STAR RESOURCES LTD	EQUITY	598,416.00	$ 2,201,167.86
NORTHGATE PLC	EQUITY	63,712.00	$ 277,867.80
NOVAE GROUP PLC	EQUITY	3,328.00	$ 33,388.77
NOVARTIS AG REG	EQUITY	96,620.00	$ 7,949,181.89
NOVARTIS AG REG	EQUITY	129,901.00	$ 10,687,297.42
NOVARTIS AG REG	EQUITY	40,935.00	$ 3,367,830.27
NOVARTIS AG REG	EQUITY	80,748.00	$ 6,643,350.65
NOVARTIS AG REG	EQUITY	37,200.00	$ 3,060,541.98
NOVARTIS AG REG	EQUITY	80,098.00	$ 6,589,873.43
NOVARTIS AG REG	EQUITY	573,584.00	$ 47,190,266.48
NOVARTIS AG REG	EQUITY	36,921.00	$ 3,037,587.92
NOVARTIS AG REG	EQUITY	100,791.00	$ 8,292,341.05
NOVATEK MICROELECTRONICS COR	EQUITY	43,000.00	$ 159,288.88
NOVATEK OAO SPONS GDR REG S	EQUITY	9,745.00	$ 993,990.00
NOVO NORDISK A/S B	EQUITY	98,020.00	$ 5,241,452.93
NOVO NORDISK A/S B	EQUITY	53,292.00	$ 2,849,699.14
NOVO NORDISK A/S B	EQUITY	108,089.00	$ 5,779,875.60
NOVO NORDISK A/S B	EQUITY	90,876.00	$ 4,859,439.67
NOVO NORDISK A/S B	EQUITY	469,015.00	$ 25,079,780.12
NOVO NORDISK A/S B	EQUITY	62,637.00	$ 3,349,407.13
NOVO NORDISK A/S B	EQUITY	72,304.00	$ 3,866,333.53
NOVO NORDISK A/S B	EQUITY	184,456.00	$ 9,863,471.15
NOVOZYMES A/S B SHARES	EQUITY	57,722.00	$ 2,754,741.25
NSK LTD	EQUITY	17,900.00	$ 131,209.67
NSK LTD	EQUITY	49,100.00	$ 359,910.32
NSK LTD	EQUITY	121,000.00	$ 886,948.05
NTPC LTD	EQUITY	108,946.00	$ 251,240.02
NTT DATA CORP	EQUITY	135,600.00	$ 6,384,131.01
NTT DATA CORP	EQUITY	30,500.00	$ 1,435,958.67
NTT DATA CORP	EQUITY	18,800.00	$ 885,115.51
NTT DOCOMO INC	EQUITY	78,500.00	$ 2,116,875.43
NTT DOCOMO INC	EQUITY	34,200.00	$ 922,256.56
NTT DOCOMO INC	EQUITY	377,500.00	$ 10,179,878.64
NTT DOCOMO INC	EQUITY	60,900.00	$ 1,642,263.87
NTT URBAN DEVELOPMENT CORP	EQUITY	236,100.00	$ 2,513,122.14
NTT URBAN DEVELOPMENT CORP	EQUITY	24,400.00	$ 259,721.22
NUVISTA ENERGY LTD	EQUITY	28,800.00	$ 138,600.14
NWS HOLDINGS LTD	EQUITY	25,500.00	$ 40,298.02
NWS HOLDINGS LTD	EQUITY	444,059.00	$ 701,752.83
NXP SEMICONDUCTORS NV	EQUITY	73,610.00	$ 5,766,607.40
O2 CZECH REPUBLIC AS	EQUITY	2,411.00	$ 21,461.66

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OBAYASHI CORP	EQUITY	696,000.00	$ 7,360,951.36
OBAYASHI CORP	EQUITY	8,900.00	$ 94,127.11
OBAYASHI CORP	EQUITY	157,000.00	$ 1,660,444.49
OBAYASHI CORP	EQUITY	13,200.00	$ 139,604.25
OBI PHARMA INC	EQUITY	8,000.00	$ 126,476.33
OBIC CO LTD	EQUITY	500.00	$ 27,341.85
OBIC CO LTD	EQUITY	10,800.00	$ 590,583.88
OBIC CO LTD	EQUITY	16,000.00	$ 874,939.08
OCI CO LTD	EQUITY	1,318.00	$ 103,325.43
OCI NV	EQUITY	21,821.00	$ 296,843.63
ODAKYU ELECTRIC RAILWAY CO	EQUITY	170,760.00	$ 1,990,729.70
ODONTOPREV S.A.	EQUITY	18,100.00	$ 75,196.57
OESTERREICHISCHE POST AG	EQUITY	31,261.00	$ 1,007,325.94
OESTERREICHISCHE POST AG	EQUITY	2,821.00	$ 90,901.34
OHL MEXICO SAB DE CV	EQUITY	44,600.00	$ 54,150.71
OIL SEARCH LTD	EQUITY	338,869.00	$ 1,682,986.73
OIL SEARCH LTD	EQUITY	512,841.00	$ 2,547,015.51
OIL SEARCH LTD	EQUITY	338,279.00	$ 1,680,056.51
OJI HOLDINGS CORP	EQUITY	205,999.00	$ 787,129.43
OLAM INTERNATIONAL LTD	EQUITY	1,615,811.00	$ 2,227,007.51
OLD MUTUAL PLC	EQUITY	1,211,825.00	$ 3,244,795.48
OLYMPUS CORP	EQUITY	76,500.00	$ 2,829,881.08
OLYMPUS CORP	EQUITY	31,900.00	$ 1,180,041.91
OLYMPUS CORP	EQUITY	70,300.00	$ 2,600,531.24
OMRON CORP	EQUITY	50,500.00	$ 1,629,349.84
OMV AG	EQUITY	37,037.00	$ 1,037,502.27
OMV AG	EQUITY	137,794.00	$ 3,859,966.73
ONEX CORPORATION	EQUITY	23,600.00	$ 1,435,589.44
ONO PHARMACEUTICAL CO LTD	EQUITY	2,500.00	$ 108,002.73
ONO PHARMACEUTICAL CO LTD	EQUITY	36,400.00	$ 1,572,519.74
ONO PHARMACEUTICAL CO LTD	EQUITY	105,000.00	$ 4,536,114.63
ONWARD HOLDINGS CO LTD	EQUITY	203,000.00	$ 1,262,442.73
OOREDOO QSC	EQUITY	5,317.00	$ 129,081.04
OPAP SA	EQUITY	15,035.00	$ 103,893.43
OPEN TEXT CORP	EQUITY	47,600.00	$ 2,799,849.08
OPEN TEXT CORP	EQUITY	28,000.00	$ 1,646,970.05
ORACLE CORP JAPAN	EQUITY	9,200.00	$ 488,741.59
ORANGE	EQUITY	235,078.00	$ 3,827,296.35
ORANGE	EQUITY	501,268.00	$ 8,161,126.04
ORANGE POLSKA SA	EQUITY	33,388.00	$ 42,732.19
ORICA LTD	EQUITY	137,064.00	$ 1,258,373.30
ORICA LTD	EQUITY	93,910.00	$ 862,179.98
ORIENTAL LAND CO LTD	EQUITY	15,000.00	$ 968,515.45
ORIENTAL LAND CO LTD	EQUITY	6,500.00	$ 419,690.03
ORIENTAL LAND CO LTD	EQUITY	56,000.00	$ 3,615,791.01
ORIFLAME HOLDING AG	EQUITY	6,345.00	$ 160,409.20

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ORIGIN ENERGY LTD	EQUITY	45,201.00	$ 193,525.81
ORIGIN ENERGY LTD	EQUITY	420,384.00	$ 1,799,853.02
ORION CORP	EQUITY	2,162.00	$ 1,768,115.64
ORION CORP	EQUITY	261.00	$ 213,449.67
ORION OYJ CLASS B	EQUITY	59,085.00	$ 2,284,287.51
ORION OYJ CLASS B	EQUITY	24,059.00	$ 930,145.95
ORION OYJ CLASS B	EQUITY	151,823.00	$ 5,869,634.98
ORIX CORP	EQUITY	279,300.00	$ 3,561,013.74
ORIX CORP	EQUITY	65,100.00	$ 830,010.72
ORIX CORP	EQUITY	321,500.00	$ 4,099,054.49
ORIX CORP	EQUITY	206,700.00	$ 2,635,379.67
ORIX CORP	EQUITY	327,000.00	$ 4,169,178.28
ORKLA ASA	EQUITY	106,910.00	$ 943,517.05
ORKLA ASA	EQUITY	192,848.00	$ 1,701,949.08
ORORA LTD	EQUITY	103,652.00	$ 213,014.80
ORORA LTD	EQUITY	165,938.00	$ 341,018.51
OSAKA GAS CO LTD	EQUITY	470,000.00	$ 1,797,719.08
OSRAM LICHT AG	EQUITY	80,692.00	$ 4,172,065.71
OSRAM LICHT AG	EQUITY	23,650.00	$ 1,222,789.79
OSRAM LICHT AG	EQUITY	3,649.00	$ 188,666.38
OSRAM LICHT AG	EQUITY	21,868.00	$ 1,130,654.00
OTP BANK PLC	EQUITY	13,577.00	$ 303,411.38
OTSUKA CORP	EQUITY	700.00	$ 32,581.15
OTSUKA CORP	EQUITY	16,200.00	$ 754,020.86
OTSUKA HOLDINGS CO LTD	EQUITY	75,600.00	$ 3,477,496.83
OTSUKA HOLDINGS CO LTD	EQUITY	97,900.00	$ 4,503,266.40
OTSUKA HOLDINGS CO LTD	EQUITY	154,100.00	$ 7,088,389.71
OTTOGI CORPORATION	EQUITY	65.00	$ 46,442.68
OVERSEA CHINESE BANKING CORP	EQUITY	807,588.00	$ 5,214,309.92
OVERSEA CHINESE BANKING CORP	EQUITY	54,800.00	$ 353,824.21
OZ MINERALS LTD	EQUITY	201,122.00	$ 846,118.21
PACIFIC TEXTILES HOLDINGS	EQUITY	846,000.00	$ 1,056,688.94
PADDY POWER BETFAIR PLC	EQUITY	27,374.00	$ 2,873,851.69
PADDY POWER BETFAIR PLC	EQUITY	33,079.00	$ 3,491,169.83
PADDY POWER BETFAIR PLC	EQUITY	20,263.00	$ 2,127,305.36
PAGEGROUP PLC	EQUITY	104,779.00	$ 416,143.75
PANASONIC CORP	EQUITY	50,600.00	$ 434,531.63
PANASONIC CORP	EQUITY	540,900.00	$ 4,645,022.91
PANDORA A/S	EQUITY	28,770.00	$ 3,896,546.11
PANDORA A/S	EQUITY	29,717.00	$ 4,024,805.73
PARADISE CO LTD	EQUITY	1,984.00	$ 26,095.06
PAREX RESOURCES INC	EQUITY	31,500.00	$ 303,430.35
PARGESA HOLDING SA BR	EQUITY	7,007.00	$ 461,762.88
PARGESA HOLDING SA BR	EQUITY	2,319.00	$ 152,822.62
PARK24 CO LTD	EQUITY	26,000.00	$ 890,827.57
PARTNERS GROUP HOLDING AG	EQUITY	3,406.00	$ 1,457,042.19

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Security Name	Asset Class	Shares/Par Value	Base Market Value
PARTNERS GROUP HOLDING AG	EQUITY	4,237.00	$ 1,812,533.10
PATRIZIA IMMOBILIEN AG	EQUITY	70,209.00	$ 1,683,210.80
PCCW LTD	EQUITY	75,000.00	$ 50,367.69
PCCW LTD	EQUITY	1,034,422.00	$ 694,685.92
PCCW LTD	EQUITY	1,094,000.00	$ 734,696.67
PCHOME ONLINE INC	EQUITY	231,000.00	$ 2,534,920.49
PEAB AB	EQUITY	24,559.00	$ 184,785.99
PEARSON PLC	EQUITY	26,388.00	$ 341,113.90
PEARSON PLC	EQUITY	200,744.00	$ 2,594,988.98
PEGATRON CORP	EQUITY	1,931,000.00	$ 4,058,458.10
PEGATRON CORP	EQUITY	128,000.00	$ 269,022.60
PEMBINA PIPELINE CORP	EQUITY	93,100.00	$ 2,814,434.43
PENGROWTH ENERGY CORP	EQUITY	24,200.00	$ 43,976.28
PENNON GROUP PLC	EQUITY	332,544.00	$ 4,203,171.58
PEOPLE S INSURANCE CO GROU H	EQUITY	503,622.00	$ 193,452.34
PEPTIDREAM INC	EQUITY	11,500.00	$ 681,547.91
PEREGRINE INVMTNT	EQUITY	273,000.00	$ -
PERNOD RICARD SA	EQUITY	18,713.00	$ 2,080,998.54
PERNOD RICARD SA	EQUITY	22,935.00	$ 2,550,510.43
PERNOD RICARD SA	EQUITY	54,372.00	$ 6,046,494.57
PERSIMMON PLC	EQUITY	111,647.00	$ 2,159,643.46
PERSIMMON PLC	EQUITY	9,535.00	$ 184,440.25
PERSIMMON PLC	EQUITY	29,647.00	$ 573,476.67
PERSIMMON PLC	EQUITY	77,882.00	$ 1,506,510.27
PERUSAHAAN GAS NEGARA PERSER	EQUITY	862,000.00	$ 152,664.52
PETKIM PETROKIMYA HOLDING AS	EQUITY	27,914.00	$ 37,274.97
PETROBRAS PETROLEO BRAS	EQUITY	183,600.00	$ 659,613.27
PETROBRAS PETROLEO BRAS PR	EQUITY	158,532.00	$ 466,132.33
PETROFAC LTD	EQUITY	31,075.00	$ 322,358.65
PETROFAC LTD	EQUITY	62,559.00	$ 648,960.09
PETROLEO BRASIL SP PREF ADR	EQUITY	82,000.00	$ 476,420.00
PETS AT HOME GROUP PLC	EQUITY	395,305.00	$ 1,231,273.97
PEUGEOT SA	EQUITY	112,694.00	$ 1,354,009.15
PEUGEOT SA	EQUITY	120,579.00	$ 1,448,746.78
PEUGEOT SA	EQUITY	111,325.00	$ 1,337,560.73
PEUGEOT SA	EQUITY	178,204.00	$ 2,141,106.42
PEYTO EXPLORATION + DEV CORP	EQUITY	70,300.00	$ 1,877,264.96
PEYTO EXPLORATION + DEV CORP	EQUITY	38,100.00	$ 1,017,408.18
PEYTO EXPLORATION + DEV CORP	EQUITY	12,100.00	$ 323,113.88
PEYTO EXPLORATION + DEV CORP	EQUITY	7,800.00	$ 208,288.29
PGE SA	EQUITY	61,344.00	$ 183,040.15
PGG WRIGHTSON LTD	EQUITY	526,274.00	$ 155,547.12
PHILIPPINE LONG DISTANCE TEL	EQUITY	6,905.00	$ 315,548.12
PHISON ELECTRONICS CORP	EQUITY	10,000.00	$ 85,867.51
PHOSAGRO OAO GDR REG S	EQUITY	14,102.00	$ 208,004.50
PICC PROPERTY + CASUALTY H	EQUITY	311,180.00	$ 486,948.90

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PICK N PAY STORES LTD	EQUITY	14,865.00	$ 72,706.04
PING AN INSURANCE GROUP CO H	EQUITY	1,140,500.00	$ 5,020,408.10
PING AN INSURANCE GROUP CO H	EQUITY	382,000.00	$ 1,681,539.58
PIONEER FOODS GROUP LTD	EQUITY	6,383.00	$ 75,271.02
PIRAEUS BANK S.A	EQUITY	476,658.00	$ 85,256.41
PIRAMAL ENTERPRISES LTD	EQUITY	6,467.00	$ 138,116.61
PKO BANK POLSKI SA	EQUITY	59,912.00	$ 352,089.91
PKP CARGO SA	EQUITY	97,395.00	$ 811,348.40
PLATINUM ASSET MANAGEMENT	EQUITY	57,115.00	$ 244,960.29
POLA ORBIS HOLDINGS INC	EQUITY	5,700.00	$ 530,607.27
POLSKI KONCERN NAFTOWY ORLEN	EQUITY	218,354.00	$ 3,806,112.49
POLSKI KONCERN NAFTOWY ORLEN	EQUITY	25,862.00	$ 450,798.62
POLSKIE GORNICTWO NAFTOWE I	EQUITY	181,962.00	$ 257,232.31
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	3,555.00	$ 163,249.49
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	39,445.00	$ 1,811,357.55
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	23,040.00	$ 1,058,022.00
PORTO SEGURO SA	EQUITY	7,600.00	$ 63,456.89
POSCO	EQUITY	13,695.00	$ 2,395,748.14
POSCO	EQUITY	4,886.00	$ 854,737.16
POSCO DAEWOO CORP	EQUITY	3,100.00	$ 67,283.07
POSTE ITALIANE SPA	EQUITY	130,761.00	$ 865,802.38
POTASH CORP OF SASKATCHEWAN	EQUITY	95,800.00	$ 1,549,087.55
POTASH CORP OF SASKATCHEWAN	EQUITY	210,000.00	$ 3,395,703.40
POU CHEN	EQUITY	163,000.00	$ 217,525.34
POWER ASSETS HOLDINGS LTD	EQUITY	135,000.00	$ 1,236,376.88
POWER ASSETS HOLDINGS LTD	EQUITY	33,000.00	$ 302,225.46
POWER ASSETS HOLDINGS LTD	EQUITY	338,000.00	$ 3,095,521.37
POWER CORP OF CANADA	EQUITY	6,185.00	$ 130,967.51
POWER CORP OF CANADA	EQUITY	94,000.00	$ 1,990,451.99
POWER FINANCE CORPORATION	EQUITY	23,505.00	$ 59,620.06
POWER FINANCIAL CORP	EQUITY	62,300.00	$ 1,422,341.57
POWERTECH TECHNOLOGY INC	EQUITY	41,000.00	$ 90,873.86
POWSZECHNY ZAKLAD UBEZPIECZE	EQUITY	37,742.00	$ 272,011.84
PPB GROUP BERHAD	EQUITY	49,000.00	$ 200,545.70
PRAIRIESKY ROYALTY LTD	EQUITY	2,938.00	$ 55,470.67
PRAIRIESKY ROYALTY LTD	EQUITY	51,400.00	$ 970,453.53
PRAIRIESKY ROYALTY LTD	EQUITY	21,852.00	$ 412,574.91
PRECISION DRILLING CORP	EQUITY	12,200.00	$ 64,348.96
PREMIER INVESTMENTS LTD	EQUITY	10,511.00	$ 111,605.75
PRESIDENT CHAIN STORE CORP	EQUITY	145,000.00	$ 1,128,212.28
PRESIDENT CHAIN STORE CORP	EQUITY	40,000.00	$ 311,230.97
PROMET BERHAD	EQUITY	246,000.00	$ -
PROMOTORA Y OPERADORA DE INF	EQUITY	21,600.00	$ 263,448.76
PROSIEBENSAT.1 MEDIA SE	EQUITY	55,754.00	$ 2,428,972.13
PROSIEBENSAT.1 MEDIA SE	EQUITY	36,183.00	$ 1,576,344.28
PROSIEBENSAT.1 MEDIA SE	EQUITY	54,733.00	$ 2,384,491.37

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PROVIDENT FINANCIAL PLC	EQUITY	125,331.00	$ 3,853,477.35
PROVIDENT FINANCIAL PLC	EQUITY	36,279.00	$ 1,115,448.73
PROXIMUS	EQUITY	44,825.00	$ 1,418,006.80
PROXIMUS	EQUITY	39,132.00	$ 1,237,912.81
PRUDENTIAL PLC	EQUITY	160,177.00	$ 2,691,546.60
PRUDENTIAL PLC	EQUITY	286,908.00	$ 4,821,080.75
PRUDENTIAL PLC	EQUITY	141,087.00	$ 2,370,766.31
PRUDENTIAL PLC	EQUITY	642,048.00	$ 10,788,703.18
PRYSMIAN SPA	EQUITY	64,676.00	$ 1,411,168.64
PRYSMIAN SPA	EQUITY	44,747.00	$ 976,336.87
PSG GROUP LTD	EQUITY	4,201.00	$ 55,644.25
PSP SWISS PROPERTY AG REG	EQUITY	16,998.00	$ 1,648,851.37
PTT EXPLORATION + PROD FOR	EQUITY	127,581.00	$ 304,066.84
PTT GLOBAL CHEMICAL PCL FOR	EQUITY	141,700.00	$ 238,922.17
PTT PCL/FOREIGN	EQUITY	78,700.00	$ 700,998.86
PUBLIC BANK BERHAD	EQUITY	203,420.00	$ 978,878.33
PUBLICIS GROUPE	EQUITY	4,032.00	$ 271,134.93
PUBLICIS GROUPE	EQUITY	50,919.00	$ 3,424,087.24
PUBLICIS GROUPE	EQUITY	24,996.00	$ 1,680,875.21
PZ CUSSONS PLC	EQUITY	1,147,900.00	$ 5,043,943.69
QANTAS AIRWAYS LTD	EQUITY	41,922.00	$ 88,026.64
QANTAS AIRWAYS LTD	EQUITY	728,014.00	$ 1,528,663.36
QANTAS AIRWAYS LTD	EQUITY	275,187.00	$ 577,829.94
QANTAS AIRWAYS LTD	EQUITY	1,664,142.00	$ 3,494,318.66
QATAR ELECTRICITY + WATER CO	EQUITY	1,816.00	$ 103,734.38
QATAR GAS TRANSPORT(NAKILAT)	EQUITY	34,195.00	$ 215,990.17
QATAR INSURANCE CO	EQUITY	8,163.00	$ 165,219.32
QATAR ISLAMIC BANK	EQUITY	4,257.00	$ 112,232.44
QATAR NATIONAL BANK	EQUITY	14,744.00	$ 566,874.47
QBE INSURANCE GROUP LTD	EQUITY	139,881.00	$ 1,086,340.71
QBE INSURANCE GROUP LTD	EQUITY	348,446.00	$ 2,706,093.57
QGEP PARTICIPACOES SA	EQUITY	1,089,100.00	$ 1,550,150.92
QIAGEN N.V.	EQUITY	60,893.00	$ 1,318,818.08
QIHOO 360 TECHNOLOGY CO ADR	EQUITY	6,200.00	$ 452,910.00
QINETIQ GROUP PLC	EQUITY	34,713.00	$ 103,203.25
QINQIN FOODSTUFFS GROUP CAYM	EQUITY	10,900.00	$ 14,752.61
QUALICORP SA	EQUITY	12,943.00	$ 75,183.53
QUANTA COMPUTER INC	EQUITY	185,000.00	$ 349,824.86
QUEBECOR INC CL B	EQUITY	37,000.00	$ 1,054,700.85
QUEBECOR INC CL B	EQUITY	55,000.00	$ 1,567,798.57
QUNAR CAYMAN ISLANDS LTD ADR	EQUITY	2,600.00	$ 77,454.00
RAGING RIVER EXPLORATION INC	EQUITY	41,000.00	$ 324,539.92
RAIA DROGASIL SA	EQUITY	403,674.00	$ 7,955,669.56
RAIA DROGASIL SA	EQUITY	14,900.00	$ 293,651.50
RAIFFEISEN BANK INTERNATIONA	EQUITY	31,102.00	$ 389,582.24
RAKUTEN INC	EQUITY	81,900.00	$ 880,151.57

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RAKUTEN INC	EQUITY	230,800.00	$ 2,480,329.47
RAKUTEN INC	EQUITY	413,700.00	$ 4,445,893.85
RAMSAY HEALTH CARE LTD	EQUITY	28,224.00	$ 1,508,078.72
RAMSAY HEALTH CARE LTD	EQUITY	33,786.00	$ 1,805,270.25
RAND MERCHANT INVESTMENT HOL	EQUITY	50,386.00	$ 141,748.26
RANDGOLD RESOURCES LTD	EQUITY	24,292.00	$ 2,731,025.39
RANDGOLD RESOURCES LTD	EQUITY	1,924.00	$ 216,305.49
RANDGOLD RESOURCES LTD	EQUITY	22,441.00	$ 2,522,926.92
RANDSTAD HOLDING NV	EQUITY	11,307.00	$ 454,161.22
RANDSTAD HOLDING NV	EQUITY	23,362.00	$ 938,366.87
RANDSTAD HOLDING NV	EQUITY	33,152.00	$ 1,331,595.69
RANK GROUP PLC	EQUITY	24,741.00	$ 70,810.94
RATIONAL AG	EQUITY	3,003.00	$ 1,388,351.75
REA GROUP LTD	EQUITY	12,661.00	$ 560,834.85
REA GROUP LTD	EQUITY	19,897.00	$ 881,362.54
REALTEK SEMICONDUCTOR CORP	EQUITY	36,000.00	$ 111,485.17
RECKITT BENCKISER GROUP PLC	EQUITY	10,034.00	$ 1,004,667.57
RECKITT BENCKISER GROUP PLC	EQUITY	93,577.00	$ 9,369,521.36
RECKITT BENCKISER GROUP PLC	EQUITY	26,125.00	$ 2,615,800.31
RECKITT BENCKISER GROUP PLC	EQUITY	44,600.00	$ 4,465,634.21
RECKITT BENCKISER GROUP PLC	EQUITY	160,619.00	$ 16,082,190.61
RECKITT BENCKISER GROUP PLC	EQUITY	15,829.00	$ 1,584,899.64
RECKITT BENCKISER GROUP PLC	EQUITY	76,139.00	$ 7,623,518.46
RECORDATI SPA	EQUITY	114,390.00	$ 3,431,200.57
RECORDATI SPA	EQUITY	134,026.00	$ 4,020,194.84
RECRUIT HOLDINGS CO LTD	EQUITY	71,000.00	$ 2,584,901.06
RED ELECTRICA CORPORACION SA	EQUITY	13,414.00	$ 1,194,715.41
RED ELECTRICA CORPORACION SA	EQUITY	27,231.00	$ 2,425,323.95
REDEFINE PROPERTIES LTD	EQUITY	263,634.00	$ 203,778.55
REGIS RESOURCES LTD	EQUITY	1,113,900.00	$ 2,836,581.90
REGIS RESOURCES LTD	EQUITY	31,749.00	$ 80,849.84
RELIANCE INDUSTRIES LTD	EQUITY	103,091.00	$ 1,480,038.21
RELX NV	EQUITY	65,549.00	$ 1,136,745.53
RELX NV	EQUITY	184,478.00	$ 3,199,202.76
RELX NV	EQUITY	266,667.00	$ 4,624,517.84
RELX NV	EQUITY	180,290.00	$ 3,126,574.80
RELX NV	EQUITY	541,609.00	$ 9,392,540.07
RELX PLC	EQUITY	25,647.00	$ 471,760.39
RELX PLC	EQUITY	278,159.00	$ 5,116,559.40
RELX PLC	EQUITY	49,900.00	$ 917,879.03
RELX PLC	EQUITY	282,369.00	$ 5,193,999.69
REMGRO LTD	EQUITY	35,624.00	$ 619,461.10
REMY COINTREAU	EQUITY	4,984.00	$ 428,949.21
RENAULT SA	EQUITY	28,163.00	$ 2,141,328.01
RENAULT SA	EQUITY	25,227.00	$ 1,918,094.01
RENAULT SA	EQUITY	6,142.00	$ 466,997.00

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RENAULT SA	EQUITY	17,802.00	$ 1,353,546.18
RENAULT SA	EQUITY	49,566.00	$ 3,768,670.38
REPSOL SA	EQUITY	217,858.00	$ 70,914.56
REPSOL SA	EQUITY	217,858.00	$ 2,761,553.35
REPSOL SA	EQUITY	274,557.00	$ 89,370.55
REPSOL SA	EQUITY	274,557.00	$ 3,480,266.06
RESILIENT REIT LTD	EQUITY	12,181.00	$ 109,624.84
RESONA HOLDINGS INC	EQUITY	279,000.00	$ 1,011,677.55
RESONA HOLDINGS INC	EQUITY	370,000.00	$ 1,341,651.23
RESONA HOLDINGS INC	EQUITY	825,200.00	$ 2,992,244.86
RESONA HOLDINGS INC	EQUITY	551,600.00	$ 2,000,148.16
RESTAURANT BRANDS INTERN	EQUITY	35,100.00	$ 1,453,513.51
RESTAURANT BRANDS INTERN	EQUITY	56,992.00	$ 2,360,075.28
RESTAURANT BRANDS INTERN	EQUITY	5,793.00	$ 239,891.85
REXAM PLC	EQUITY	36,147.00	$ 311,672.47
REXEL SA	EQUITY	44,835.00	$ 563,593.55
REXEL SA	EQUITY	71,986.00	$ 904,892.28
RHB BANK BHD	EQUITY	86,074.00	$ 130,237.23
RHEINMETALL AG	EQUITY	10,351.00	$ 611,770.06
RHOEN KLINIKUM AG	EQUITY	6,509.00	$ 190,396.70
RICHTER GEDEON NYRT	EQUITY	8,362.00	$ 166,269.63
RICOH CO LTD	EQUITY	168,000.00	$ 1,447,626.47
RIGHTMOVE PLC	EQUITY	25,725.00	$ 1,254,517.38
RIGHTMOVE PLC	EQUITY	158,019.00	$ 7,706,028.46
RIGHTMOVE PLC	EQUITY	10,146.00	$ 494,784.58
RINNAI CORP	EQUITY	16,300.00	$ 1,429,963.93
RINNAI CORP	EQUITY	8,900.00	$ 780,777.85
RIO TINTO LTD	EQUITY	72,949.00	$ 2,471,460.97
RIO TINTO LTD	EQUITY	9,935.00	$ 336,590.83
RIO TINTO LTD	EQUITY	42,890.00	$ 1,453,083.13
RIO TINTO LTD	EQUITY	6,762.00	$ 229,091.82
RIO TINTO LTD	EQUITY	108,409.00	$ 3,672,820.91
RIO TINTO LTD	EQUITY	15,007.00	$ 508,426.64
RIO TINTO PLC	EQUITY	88,440.00	$ 2,712,118.23
RIO TINTO PLC	EQUITY	129,499.00	$ 3,971,241.50
RIO TINTO PLC	EQUITY	43,006.00	$ 1,318,830.35
RIO TINTO PLC	EQUITY	62,743.00	$ 1,924,089.03
RIO TINTO PLC	EQUITY	59,629.00	$ 1,828,594.50
RIO TINTO PLC	EQUITY	315,602.00	$ 9,678,312.26
RIOCAN REAL ESTATE INVST TR	EQUITY	5,800.00	$ 130,987.91
RIOCAN REAL ESTATE INVST TR	EQUITY	38,100.00	$ 860,455.07
RITCHIE BROS AUCTIONEERS	EQUITY	4,100.00	$ 137,834.76
RMB HOLDINGS LTD	EQUITY	54,343.00	$ 208,726.10
ROBINSON DEPT STORE PCL FOR	EQUITY	15,100.00	$ 29,112.83
ROBINSONS LAND CO	EQUITY	80,100.00	$ 50,224.77
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	3,268.00	$ 859,099.57

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ROCHE HOLDING AG GENUSSCHEIN	EQUITY	20,306.00	$ 5,338,089.30
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	28,328.00	$ 7,446,931.64
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	12,910.00	$ 3,393,811.33
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	24,978.00	$ 6,566,275.71
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	177,010.00	$ 46,532,807.43
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	23,963.00	$ 6,299,450.11
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	32,253.00	$ 8,478,744.92
ROCKWOOL INTL A/S B SHS	EQUITY	399.00	$ 71,973.48
ROGERS COMMUNICATIONS INC B	EQUITY	44,600.00	$ 1,796,088.40
ROGERS COMMUNICATIONS INC B	EQUITY	80,144.00	$ 3,227,482.25
ROGERS COMMUNICATIONS INC B	EQUITY	8,200.00	$ 330,222.53
ROGERS COMMUNICATIONS INC B	EQUITY	94,800.00	$ 3,817,694.62
ROHM CO LTD	EQUITY	25,000.00	$ 975,972.32
ROLLS ROYCE HLDGS PLC	EQUITY	9,895,128.00	$ 13,227.81
ROLLS ROYCE HOLDINGS PLC	EQUITY	335,622.00	$ 3,192,212.51
ROLLS ROYCE HOLDINGS PLC	EQUITY	139,368.00	$ 1,325,575.42
ROLLS ROYCE HOLDINGS PLC	EQUITY	462,225.00	$ 4,396,375.77
ROLLS ROYCE HOLDINGS PLC	EQUITY	303,144.00	$ 2,883,303.45
ROSNEFT PJSC REG S GDR	EQUITY	218,700.00	$ 1,119,744.00
ROSNEFT PJSC REG S GDR	EQUITY	148,277.00	$ 759,178.24
ROSTELECOM SPONSORED ADR	EQUITY	28,657.00	$ 241,291.94
ROTORK PLC	EQUITY	136,588.00	$ 395,309.20
ROYAL BANK OF CANADA	EQUITY	22,000.00	$ 1,293,200.89
ROYAL BANK OF CANADA	EQUITY	30,947.00	$ 1,819,122.18
ROYAL BANK OF CANADA	EQUITY	59,190.00	$ 3,479,298.22
ROYAL BANK OF CANADA	EQUITY	43,000.00	$ 2,527,619.93
ROYAL BANK OF CANADA	EQUITY	147,900.00	$ 8,693,836.91
ROYAL BANK OF CANADA	EQUITY	373,000.00	$ 21,925,633.33
ROYAL BANK OF SCOTLAND GROUP	EQUITY	901,976.00	$ 2,069,086.93
ROYAL DUTCH SHELL PLC A SHS	EQUITY	91,609.00	$ 2,507,428.30
ROYAL DUTCH SHELL PLC A SHS	EQUITY	345,063.00	$ 9,444,713.20
ROYAL DUTCH SHELL PLC A SHS	EQUITY	72,906.00	$ 1,995,508.82
ROYAL DUTCH SHELL PLC A SHS	EQUITY	107,577.00	$ 2,948,375.95
ROYAL DUTCH SHELL PLC A SHS	EQUITY	221,100.00	$ 6,051,724.14
ROYAL DUTCH SHELL PLC A SHS	EQUITY	194,660.00	$ 5,328,035.37
ROYAL DUTCH SHELL PLC A SHS	EQUITY	1,101,566.00	$ 30,150,943.25
ROYAL DUTCH SHELL PLC A SHS	EQUITY	189,143.00	$ 5,183,865.25
ROYAL DUTCH SHELL PLC A SHS	EQUITY	139,024.00	$ 3,805,223.41
ROYAL DUTCH SHELL PLC A SHS	EQUITY	349,143.00	$ 9,569,004.74
ROYAL DUTCH SHELL PLC A SHS	EQUITY	242,983.00	$ 6,659,464.69
ROYAL DUTCH SHELL PLC B SHS	EQUITY	124,451.00	$ 3,430,469.18
ROYAL DUTCH SHELL PLC B SHS	EQUITY	26,786.00	$ 738,351.22
ROYAL DUTCH SHELL PLC B SHS	EQUITY	89,345.00	$ 2,462,778.67
ROYAL DUTCH SHELL PLC B SHS	EQUITY	99,769.00	$ 2,750,114.34
ROYAL DUTCH SHELL PLC B SHS	EQUITY	937,449.00	$ 25,840,611.16
ROYAL MAIL PLC	EQUITY	315,284.00	$ 2,111,573.13

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ROYAL MAIL PLC	EQUITY	249,311.00	$ 1,669,727.64
RSA INSURANCE GROUP PLC	EQUITY	249,547.00	$ 1,666,304.31
RTL GROUP	EQUITY	9,300.00	$ 757,736.37
RUENTEX DEVELOPMENT CO LTD	EQUITY	56,706.00	$ 65,830.92
RUENTEX INDUSTRIES LTD	EQUITY	40,517.00	$ 60,789.94
RUMO LOGISTICA OPERADORA MUL	EQUITY	55,500.00	$ 84,884.90
RUSHYDRO PJSC ADR	EQUITY	206,712.00	$ 190,175.04
RUSHYDRO PJSC ADR	EQUITY	51,358.00	$ 46,735.78
RWE AG	EQUITY	119,921.00	$ 1,890,479.26
RYANAIR HOLDINGS PLC	EQUITY	34,515.00	$ 435,976.04
RYMAN HEALTHCARE LTD	EQUITY	89,683.00	$ 595,927.92
RYMAN HEALTHCARE LTD	EQUITY	246,449.00	$ 1,637,610.69
RYOBI LTD	EQUITY	240,000.00	$ 987,230.72
RYOHIN KEIKAKU CO LTD	EQUITY	5,900.00	$ 1,430,860.71
S 1 CORPORATION	EQUITY	1,076.00	$ 100,888.14
S OIL CORP	EQUITY	3,957.00	$ 260,055.48
S.A.C.I. FALABELLA	EQUITY	620,090.00	$ 4,718,590.20
S.A.C.I. FALABELLA	EQUITY	35,759.00	$ 272,109.00
SABMILLER PLC	EQUITY	22,632.00	$ 1,322,119.90
SABMILLER PLC	EQUITY	9,977.00	$ 582,838.03
SABMILLER PLC	EQUITY	39,670.00	$ 2,317,448.58
SABMILLER PLC	EQUITY	243,915.00	$ 14,249,066.58
SAFRAN SA	EQUITY	80,346.00	$ 5,437,739.97
SAFRAN SA	EQUITY	31,221.00	$ 2,113,007.24
SAGE GROUP PLC/THE	EQUITY	92,173.00	$ 795,364.94
SAGE GROUP PLC/THE	EQUITY	286,256.00	$ 2,470,115.81
SAGE GROUP PLC/THE	EQUITY	16,267.00	$ 140,368.68
SAI GLOBAL LTD	EQUITY	53,648.00	$ 146,203.46
SAINSBURY (J) PLC	EQUITY	354,690.00	$ 1,101,449.59
SAIPEM SPA	EQUITY	7,032,223.00	$ 2,800,761.17
SAIPEM SPA	EQUITY	1,465,123.00	$ 583,522.40
SAIZERIYA CO LTD	EQUITY	4,600.00	$ 81,830.59
SALZGITTER AG	EQUITY	12,410.00	$ 326,542.30
SAMPO OYJ A SHS	EQUITY	191,383.00	$ 7,766,892.81
SAMPO OYJ A SHS	EQUITY	37,400.00	$ 1,517,803.52
SAMPO OYJ A SHS	EQUITY	112,624.00	$ 4,570,617.74
SAMPO OYJ A SHS	EQUITY	75,644.00	$ 3,069,859.08
SAMSONITE INTERNATIONAL SA	EQUITY	3,698,400.00	$ 10,201,890.96
SAMSONITE INTERNATIONAL SA	EQUITY	3,191,400.00	$ 8,803,351.40
SAMSONITE INTERNATIONAL SA	EQUITY	19,800.00	$ 54,617.52
SAMSUNG C+T CORP	EQUITY	5,374.00	$ 573,861.18
SAMSUNG CARD CO	EQUITY	2,339.00	$ 84,271.82
SAMSUNG ELECTRO MECHANICS CO	EQUITY	3,990.00	$ 173,546.03
SAMSUNG ELECTRONICS CO LTD	EQUITY	14,084.00	$ 17,423,883.32
SAMSUNG ELECTRONICS CO LTD	EQUITY	6,019.00	$ 7,446,347.18
SAMSUNG ELECTRONICS CO LTD	EQUITY	7,203.00	$ 8,911,121.24

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SAMSUNG ELECTRONICS PREF	EQUITY	7,208.00	$ 7,402,929.20
SAMSUNG ELECTRONICS PREF	EQUITY	240.00	$ 246,490.43
SAMSUNG ELECTRONICS PREF	EQUITY	1,145.00	$ 1,175,964.75
SAMSUNG FIRE + MARINE INS	EQUITY	15,036.00	$ 3,439,671.83
SAMSUNG FIRE + MARINE INS	EQUITY	2,317.00	$ 530,042.54
SAMSUNG HEAVY INDUSTRIES	EQUITY	12,750.00	$ 101,393.41
SAMSUNG LIFE INSURANCE CO LT	EQUITY	4,922.00	$ 429,449.15
SAMSUNG SDI CO LTD PFD	EQUITY	3,878.00	$ 363,609.85
SAMSUNG SDS CO LTD	EQUITY	2,210.00	$ 275,326.65
SAMSUNG SECURITIES CO LTD	EQUITY	4,454.00	$ 136,498.85
SAN AI OIL CO LTD	EQUITY	11,000.00	$ 62,189.30
SANDS CHINA LTD	EQUITY	490,000.00	$ 1,635,870.30
SANDS CHINA LTD	EQUITY	311,600.00	$ 1,040,279.97
SANDS CHINA LTD	EQUITY	596,400.00	$ 1,991,087.85
SANDVIK AB	EQUITY	259,074.00	$ 2,560,865.78
SANDVIK AB	EQUITY	262,175.00	$ 2,591,518.20
SANDVIK AB	EQUITY	109,633.00	$ 1,083,688.05
SANKYO CO LTD	EQUITY	13,000.00	$ 485,329.95
SANLAM LTD	EQUITY	100,635.00	$ 414,771.50
SANOFI	EQUITY	16,732.00	$ 1,392,643.34
SANOFI	EQUITY	59,683.00	$ 4,967,555.12
SANOFI	EQUITY	79,960.00	$ 6,655,257.07
SANOFI	EQUITY	47,473.00	$ 3,951,288.38
SANOFI	EQUITY	60,112.00	$ 5,003,261.79
SANOFI	EQUITY	46,345.00	$ 3,857,402.31
SANOFI	EQUITY	295,064.00	$ 24,558,864.08
SANTEN PHARMACEUTICAL CO LTD	EQUITY	89,000.00	$ 1,388,049.52
SANTEN PHARMACEUTICAL CO LTD	EQUITY	345,800.00	$ 5,393,118.24
SANTOS LTD	EQUITY	119,212.00	$ 411,870.77
SANTOS LTD	EQUITY	53,571.00	$ 185,084.80
SANTOS LTD	EQUITY	375,901.00	$ 1,298,716.86
SANY HEAVY EQUIPMENT INTL	EQUITY	1,870,999.00	$ 347,287.44
SAP SE	EQUITY	63,488.00	$ 4,736,926.16
SAP SE	EQUITY	12,279.00	$ 916,152.92
SAP SE	EQUITY	60,996.00	$ 4,550,994.64
SAP SE	EQUITY	69,067.00	$ 5,153,182.95
SAP SE	EQUITY	246,713.00	$ 18,407,592.98
SAP SE	EQUITY	5,811.00	$ 433,566.63
SAPPI LIMITED	EQUITY	37,875.00	$ 177,077.59
SAPURAKENCANA PETROLEUM BHD	EQUITY	312,300.00	$ 113,873.50
SAPUTO INC	EQUITY	64,700.00	$ 1,911,556.94
SARAS SPA	EQUITY	1,021,612.00	$ 1,769,401.46
SASOL LTD	EQUITY	213,934.00	$ 5,801,855.02
SASOL LTD	EQUITY	40,761.00	$ 1,105,431.64
SBERBANK PAO SPONSORED ADR	EQUITY	260,922.00	$ 2,277,849.06
SBERBANK PAO SPONSORED ADR	EQUITY	43,746.00	$ 381,902.58

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SBERBANK PAO SPONSORED ADR	EQUITY	154,802.00	$ 1,348,325.42
SBI HOLDINGS INC	EQUITY	68,086.00	$ 669,643.96
SCENTRE GROUP	EQUITY	2,007,348.00	$ 7,353,782.65
SCENTRE GROUP	EQUITY	127,418.00	$ 466,787.16
SCENTRE GROUP	EQUITY	1,320,976.00	$ 4,839,305.59
SCENTRE GROUP	EQUITY	175,098.00	$ 641,459.59
SCHAEFFLER AG	EQUITY	41,548.00	$ 546,969.05
SCHIBSTED ASA B SHS	EQUITY	39,017.00	$ 1,111,580.83
SCHIBSTED ASA B SHS	EQUITY	21,994.00	$ 626,601.45
SCHIBSTED ASA CL A	EQUITY	39,017.00	$ 1,159,606.34
SCHIBSTED ASA CL A	EQUITY	18,662.00	$ 554,644.73
SCHINDLER HOLDING AG REG	EQUITY	7,517.00	$ 1,366,516.83
SCHINDLER HOLDING PART CERT	EQUITY	13,537.00	$ 2,445,608.70
SCHNEIDER ELECTRIC SE	EQUITY	65,904.00	$ 3,884,841.47
SCHNEIDER ELECTRIC SE	EQUITY	33,002.00	$ 1,945,368.09
SCHNEIDER ELECTRIC SE	EQUITY	140,848.00	$ 8,302,563.60
SCHNEIDER ELECTRIC SE	EQUITY	82,930.00	$ 4,888,472.68
SCHOUW + CO	EQUITY	1,962.00	$ 108,547.52
SCHRODERS PLC	EQUITY	30,143.00	$ 949,354.10
SCHRODERS PLC	EQUITY	41,925.00	$ 1,320,428.31
SCOR SE	EQUITY	32,296.00	$ 962,460.13
SCOR SE	EQUITY	36,985.00	$ 1,102,198.05
SCSK CORP	EQUITY	156,100.00	$ 5,820,084.80
SECOM CO LTD	EQUITY	59,700.00	$ 4,395,302.66
SECOM CO LTD	EQUITY	52,600.00	$ 3,872,578.22
SECURITAS AB B SHS	EQUITY	75,600.00	$ 1,153,714.87
SECURITY BANK CORP	EQUITY	25,470.00	$ 103,888.47
SEEK LTD	EQUITY	96,333.00	$ 1,091,006.45
SEEK LTD	EQUITY	84,262.00	$ 954,297.96
SEEK LTD	EQUITY	33,070.00	$ 374,529.84
SEGA SAMMY HOLDINGS INC	EQUITY	44,400.00	$ 475,637.00
SEGRO PLC	EQUITY	202,246.00	$ 1,121,193.17
SEIBU HOLDINGS INC	EQUITY	47,000.00	$ 792,114.24
SEIKO EPSON CORP	EQUITY	31,800.00	$ 506,183.84
SEIKO EPSON CORP	EQUITY	70,100.00	$ 1,115,832.93
SEKISUI CHEMICAL CO LTD	EQUITY	96,100.00	$ 1,174,670.05
SEKISUI CHEMICAL CO LTD	EQUITY	110,000.00	$ 1,344,575.49
SEKISUI CHEMICAL CO LTD	EQUITY	407,500.00	$ 4,981,041.04
SEKISUI HOUSE LTD	EQUITY	13,000.00	$ 225,494.69
SEKISUI HOUSE LTD	EQUITY	244,800.00	$ 4,246,238.42
SEKISUI HOUSE LTD	EQUITY	154,800.00	$ 2,685,121.36
SEMAFO INC	EQUITY	77,100.00	$ 368,075.77
SEMBCORP INDUSTRIES LTD	EQUITY	23,625.00	$ 49,500.33
SEMBCORP INDUSTRIES LTD	EQUITY	258,117.00	$ 540,820.22
SEMBCORP MARINE LTD	EQUITY	236,400.00	$ 272,249.05
SEMEN INDONESIA PERSERO TBK	EQUITY	455,800.00	$ 322,552.89

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SEMEN INDONESIA PERSERO TBK	EQUITY	237,500.00	$ 168,070.01
SEMICONDUCTOR MANUFACTURING	EQUITY	1,889,400.00	$ 150,997.11
SERCO GROUP PLC	EQUITY	1,680,298.00	$ 2,502,291.90
SES	EQUITY	87,206.00	$ 1,880,469.02
SES	EQUITY	53,156.00	$ 1,146,230.89
SEVEN + I HOLDINGS CO LTD	EQUITY	39,500.00	$ 1,648,303.93
SEVEN + I HOLDINGS CO LTD	EQUITY	178,300.00	$ 7,440,318.74
SEVEN + I HOLDINGS CO LTD	EQUITY	188,850.00	$ 7,880,561.95
SEVEN BANK LTD	EQUITY	244,800.00	$ 754,038.41
SEVEN BANK LTD	EQUITY	148,000.00	$ 455,872.89
SEVEN GENERATIONS ENERGY A	EQUITY	40,300.00	$ 765,225.23
SEVEN GENERATIONS ENERGY A	EQUITY	24,100.00	$ 457,616.08
SEVERN TRENT PLC	EQUITY	60,149.00	$ 1,957,915.06
SEVERSTAL GDR REG S	EQUITY	15,400.00	$ 168,476.00
SEVERSTAL GDR REG S	EQUITY	7,571.00	$ 82,826.74
SFR GROUP SA	EQUITY	3,209.00	$ 80,623.31
SFR GROUP SA	EQUITY	25,851.00	$ 649,483.65
SGS SA REG	EQUITY	1,384.00	$ 3,162,373.23
SHANDONG WEIGAO GP MEDICAL H	EQUITY	132,000.00	$ 74,694.99
SHANGHAI ELECTRIC GRP CO L H	EQUITY	129,000.00	$ 53,875.06
SHANGHAI FOSUN PHARMACEUTI H	EQUITY	1,733,500.00	$ 4,218,702.11
SHANGHAI FOSUN PHARMACEUTI H	EQUITY	32,000.00	$ 77,876.24
SHANGHAI FUDAN ZHANGJIANG H	EQUITY	1,067,000.00	$ 993,012.33
SHANGHAI INDUSTRIAL HLDG LTD	EQUITY	48,000.00	$ 108,523.51
SHANGHAI JIN JIANG INTL HO H	EQUITY	3,108,000.00	$ 1,017,578.10
SHANGHAI LUJIAZUI FIN+TRAD B	EQUITY	66,240.00	$ 221,241.60
SHANGHAI PHARMACEUTICALS H	EQUITY	1,946,600.00	$ 4,285,658.97
SHANGHAI PHARMACEUTICALS H	EQUITY	60,200.00	$ 132,537.07
SHANGRI LA ASIA LTD	EQUITY	339,117.00	$ 338,769.49
SHAW COMMUNICATIONS INC B	EQUITY	105,035.00	$ 2,005,750.37
SHAW COMMUNICATIONS INC B	EQUITY	95,000.00	$ 1,814,121.81
SHENGUAN HOLDINGS GROUP LTD	EQUITY	5,282,000.00	$ 456,169.48
SHENZHEN INTL HOLDINGS	EQUITY	1,410,500.00	$ 2,036,311.14
SHENZHOU INTERNATIONAL GROUP	EQUITY	710,000.00	$ 3,427,387.39
SHENZHOU INTERNATIONAL GROUP	EQUITY	41,000.00	$ 197,919.55
SHIKOKU ELECTRIC POWER CO	EQUITY	47,500.00	$ 558,387.76
SHIMADZU CORP	EQUITY	19,000.00	$ 282,249.73
SHIMADZU CORP	EQUITY	61,000.00	$ 906,170.19
SHIMAMURA CO LTD	EQUITY	5,300.00	$ 784,228.48
SHIMANO INC	EQUITY	19,800.00	$ 2,997,309.68
SHIMANO INC	EQUITY	20,300.00	$ 3,072,999.32
SHIMAO PROPERTY HOLDINGS LTD	EQUITY	111,500.00	$ 140,417.89
SHIMIZU CORP	EQUITY	83,000.00	$ 773,447.70
SHIMIZU CORP	EQUITY	204,000.00	$ 1,901,004.00
SHIMIZU CORP	EQUITY	143,000.00	$ 1,332,566.53
SHIN ETSU CHEMICAL CO LTD	EQUITY	46,500.00	$ 2,702,339.41

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SHIN ETSU CHEMICAL CO LTD	EQUITY	101,250.00	$ 5,884,126.13
SHIN KONG FINANCIAL HOLDING	EQUITY	558,513.00	$ 109,247.56
SHINHAN FINANCIAL GROUP LTD	EQUITY	89,654.00	$ 2,957,721.93
SHINHAN FINANCIAL GROUP LTD	EQUITY	29,880.00	$ 985,753.35
SHINSEGAE INC	EQUITY	484.00	$ 81,937.75
SHINSEI BANK LTD	EQUITY	721,000.00	$ 1,040,140.36
SHINSEI BANK LTD	EQUITY	432,000.00	$ 623,218.64
SHIONOGI + CO LTD	EQUITY	21,600.00	$ 1,172,324.79
SHIONOGI + CO LTD	EQUITY	55,900.00	$ 3,033,933.13
SHIONOGI + CO LTD	EQUITY	21,900.00	$ 1,188,607.08
SHIONOGI + CO LTD	EQUITY	73,700.00	$ 4,000,015.60
SHIRE PLC	EQUITY	21,082.00	$ 1,307,946.10
SHIRE PLC	EQUITY	75,163.00	$ 4,663,179.62
SHIRE PLC	EQUITY	24,012.00	$ 1,489,725.92
SHIRE PLC	EQUITY	226,341.00	$ 14,042,397.70
SHIRE PLC	EQUITY	60,314.00	$ 3,741,934.40
SHISEIDO CO LTD	EQUITY	93,200.00	$ 2,395,637.00
SHISEIDO CO LTD	EQUITY	96,000.00	$ 2,467,608.93
SHIZUOKA BANK LTD/THE	EQUITY	136,000.00	$ 950,502.00
SHOPIFY INC CLASS A	EQUITY	1,000.00	$ 30,760.00
SHOPIFY INC CLASS A	EQUITY	1,300.00	$ 39,799.80
SHOPRITE HOLDINGS LTD	EQUITY	519,919.00	$ 5,904,604.17
SHOPRITE HOLDINGS LTD	EQUITY	31,199.00	$ 354,320.09
SHOWA SHELL SEKIYU KK	EQUITY	45,500.00	$ 422,224.39
SHREE CEMENT LTD	EQUITY	39,763.00	$ 8,536,422.99
SHREE CEMENT LTD	EQUITY	497.00	$ 106,697.24
SHRIRAM TRANSPORT FINANCE	EQUITY	506,194.00	$ 9,019,920.35
SHRIRAM TRANSPORT FINANCE	EQUITY	9,166.00	$ 163,329.85
SHUI ON LAND LTD	EQUITY	321,131.00	$ 81,959.72
SIAM CEMENT PUB CO FOR REG	EQUITY	29,600.00	$ 400,956.18
SIAM COMMERCIAL BANK FOREIGN	EQUITY	110,564.00	$ 437,347.64
SIBANYE GOLD LTD	EQUITY	53,400.00	$ 182,752.34
SIEMENS AG REG	EQUITY	17,361.00	$ 1,770,757.16
SIEMENS AG REG	EQUITY	9,748.00	$ 994,259.59
SIEMENS AG REG	EQUITY	9,946.00	$ 1,014,454.85
SIEMENS AG REG	EQUITY	193,285.00	$ 19,714,348.08
SIEMENS AG REG	EQUITY	3,306.00	$ 337,199.65
SIEMENS LTD	EQUITY	4,871.00	$ 94,872.46
SIGMA PHARMACEUTICALS LTD	EQUITY	646,212.00	$ 543,721.47
SIKA AG BR	EQUITY	186.00	$ 778,213.92
SIKA AG BR	EQUITY	363.00	$ 1,518,772.33
SIKA AG BR	EQUITY	591.00	$ 2,472,711.97
SILICONWARE PRECISION INDS	EQUITY	150,059.00	$ 227,700.43
SILVER WHEATON CORP	EQUITY	104,000.00	$ 2,435,235.24
SIME DARBY BERHAD	EQUITY	201,709.00	$ 379,752.28
SIMPLO TECHNOLOGY CO LTD	EQUITY	22,000.00	$ 76,722.78

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SINGAPORE AIRLINES LTD	EQUITY	116,900.00	$ 925,889.00
SINGAPORE AIRLINES LTD	EQUITY	36,900.00	$ 292,260.94
SINGAPORE AIRLINES LTD	EQUITY	139,610.00	$ 1,105,760.16
SINGAPORE AIRLINES LTD	EQUITY	146,000.00	$ 1,156,371.20
SINGAPORE EXCHANGE LTD	EQUITY	19,000.00	$ 107,571.14
SINGAPORE EXCHANGE LTD	EQUITY	219,600.00	$ 1,243,295.94
SINGAPORE EXCHANGE LTD	EQUITY	470,000.00	$ 2,660,970.35
SINGAPORE PRESS HOLDINGS LTD	EQUITY	407,291.00	$ 1,195,333.57
SINGAPORE TECH ENGINEERING	EQUITY	32,000.00	$ 74,894.12
SINGAPORE TECH ENGINEERING	EQUITY	162,100.00	$ 379,385.54
SINGAPORE TECH ENGINEERING	EQUITY	397,000.00	$ 929,155.21
SINGAPORE TELECOMMUNICATIONS	EQUITY	248,500.00	$ 760,695.45
SINGAPORE TELECOMMUNICATIONS	EQUITY	2,033,690.00	$ 6,240,537.71
SINO BIOPHARMACEUTICAL	EQUITY	7,764,000.00	$ 5,053,938.22
SINO BIOPHARMACEUTICAL	EQUITY	342,000.00	$ 222,623.24
SINO LAND CO	EQUITY	480,000.00	$ 783,299.71
SINO LAND CO	EQUITY	832,000.00	$ 1,357,719.50
SINO LAND CO	EQUITY	731,081.00	$ 1,193,032.37
SINO OCEAN GROUP HOLDING LTD	EQUITY	287,436.00	$ 124,489.71
SINO THAI ENGR + CONST FOR	EQUITY	135,100.00	$ 91,501.99
SINOFERT HOLDINGS LTD	EQUITY	25,272,000.00	$ 3,094,683.52
SINOPAC FINANCIAL HOLDINGS	EQUITY	638,436.00	$ 188,211.86
SINOPHARM GROUP CO H	EQUITY	85,200.00	$ 405,795.35
SINOTRANS LIMITED H	EQUITY	116,000.00	$ 51,286.74
SISTEMA PJSC REG S SPONS GDR	EQUITY	21,782.00	$ 164,018.46
SJM HOLDINGS LTD	EQUITY	440,000.00	$ 268,266.75
SK HOLDINGS CO LTD	EQUITY	28,960.00	$ 5,091,287.93
SK HOLDINGS CO LTD	EQUITY	3,084.00	$ 542,179.97
SK HYNIX INC	EQUITY	41,280.00	$ 1,161,151.19
SK INNOVATION CO LTD	EQUITY	5,137.00	$ 626,599.38
SK NETWORKS CO LTD	EQUITY	8,000.00	$ 41,255.37
SK TELECOM	EQUITY	1,152.00	$ 215,528.06
SKANDINAVISKA ENSKILDA BAN A	EQUITY	372,828.00	$ 3,210,051.41
SKANSKA AB B SHS	EQUITY	16,841.00	$ 348,638.73
SKANSKA AB B SHS	EQUITY	167,930.00	$ 3,476,450.48
SKANSKA AB B SHS	EQUITY	95,744.00	$ 1,982,071.55
SKF AB B SHARES	EQUITY	97,428.00	$ 1,542,022.59
SKISTAR AB	EQUITY	4,996.00	$ 72,528.00
SKY PLC	EQUITY	92,132.00	$ 1,044,414.33
SKY PLC	EQUITY	95,631.00	$ 1,084,079.22
SKY PLC	EQUITY	256,661.00	$ 2,909,525.74
SKYCITY ENTERTAINMENT GROUP	EQUITY	57,947.00	$ 189,015.92
SKYCITY ENTERTAINMENT GROUP	EQUITY	36,667.00	$ 119,603.20
SLEEP COUNTRY CANADA HOLDING	EQUITY	4,600.00	$ 84,370.52
SM INVESTMENTS CORP	EQUITY	437,617.00	$ 8,994,646.67
SM INVESTMENTS CORP	EQUITY	29,246.00	$ 601,113.39

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SM INVESTMENTS CORP	EQUITY	13,723.00	$ 282,058.37
SM PRIME HOLDINGS INC	EQUITY	548,775.00	$ 318,434.72
SMART REAL ESTATE INVESTMENT	EQUITY	15,800.00	$ 464,741.66
SMART REAL ESTATE INVESTMENT	EQUITY	6,300.00	$ 185,308.39
SMARTONE TELECOMMUNICATIONS	EQUITY	256,091.00	$ 457,520.51
SMC CORP	EQUITY	13,379.00	$ 3,247,918.85
SMC CORP	EQUITY	14,700.00	$ 3,568,608.05
SMITH + NEPHEW PLC	EQUITY	40,813.00	$ 691,260.28
SMITH + NEPHEW PLC	EQUITY	217,419.00	$ 3,682,481.54
SMITHS GROUP PLC	EQUITY	98,400.00	$ 1,516,669.23
SNAM SPA	EQUITY	101,738.00	$ 605,818.13
SNAM SPA	EQUITY	613,317.00	$ 3,652,111.88
SNC LAVALIN GROUP INC	EQUITY	2,727.00	$ 113,934.72
SNC LAVALIN GROUP INC	EQUITY	38,100.00	$ 1,591,827.21
SOC QUIMICA Y MINERA CHILE B	EQUITY	6,563.00	$ 162,492.65
SOCIETE BIC SA	EQUITY	5,369.00	$ 757,217.06
SOCIETE BIC SA	EQUITY	7,686.00	$ 1,083,995.22
SOCIETE GENERALE SA	EQUITY	51,576.00	$ 1,616,385.79
SOCIETE GENERALE SA	EQUITY	84,664.00	$ 2,653,359.83
SOCIETE GENERALE SA	EQUITY	70,175.00	$ 2,199,276.27
SOCIETE GENERALE SA	EQUITY	191,702.00	$ 6,007,918.20
SODEXO	EQUITY	23,553.00	$ 2,531,840.68
SOFTBANK GROUP CORP	EQUITY	50,000.00	$ 2,821,425.09
SOFTBANK GROUP CORP	EQUITY	19,600.00	$ 1,105,998.64
SOFTBANK GROUP CORP	EQUITY	19,500.00	$ 1,100,355.79
SOFTBANK GROUP CORP	EQUITY	240,800.00	$ 13,587,983.23
SOFTWARE AG	EQUITY	2,522.00	$ 85,581.42
SOHGO SECURITY SERVICES CO	EQUITY	15,100.00	$ 743,298.57
SOHO CHINA LTD	EQUITY	203,000.00	$ 97,863.48
SOLAR CAYMAN LTD UNIT 144A	EQUITY	13,800.00	$ 966.00
SOLVAY SA	EQUITY	18,482.00	$ 1,712,005.43
SOMPO JAPAN NIPPONKOA HOLDIN	EQUITY	25,200.00	$ 662,854.08
SOMPO JAPAN NIPPONKOA HOLDIN	EQUITY	89,500.00	$ 2,354,184.13
SOMPO JAPAN NIPPONKOA HOLDIN	EQUITY	85,700.00	$ 2,254,229.94
SONIC HEALTHCARE LTD	EQUITY	11,357.00	$ 182,235.89
SONIC HEALTHCARE LTD	EQUITY	96,571.00	$ 1,549,590.77
SONOVA HOLDING AG REG	EQUITY	14,819.00	$ 1,962,277.77
SONOVA HOLDING AG REG	EQUITY	14,029.00	$ 1,857,668.86
SONY CORP	EQUITY	101,400.00	$ 2,953,340.48
SONY CORP	EQUITY	34,500.00	$ 1,004,834.78
SONY CORP	EQUITY	88,800.00	$ 2,586,357.34
SONY CORP	EQUITY	318,500.00	$ 9,276,518.18
SONY FINANCIAL HOLDINGS INC	EQUITY	82,500.00	$ 919,972.71
SONY FINANCIAL HOLDINGS INC	EQUITY	42,000.00	$ 468,349.74
SOSEI GROUP CORP	EQUITY	6,700.00	$ 1,234,330.83
SOUFUN HOLDINGS LTD ADR	EQUITY	17,900.00	$ 90,037.00

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SOUTH32 LTD	EQUITY	794,907.00	$ 911,507.11
SOUTH32 LTD	EQUITY	524,249.00	$ 623,726.34
SOUTH32 LTD	EQUITY	226,634.00	$ 259,877.57
SOUTH32 LTD	EQUITY	605,806.00	$ 694,668.02
SOUTHERN COPPER CORP	EQUITY	6,190.00	$ 167,006.20
SPAR GROUP LIMITED/THE	EQUITY	14,158.00	$ 195,282.76
SPARK NEW ZEALAND LTD	EQUITY	1,789,464.00	$ 4,524,319.64
SPARK NEW ZEALAND LTD	EQUITY	622,660.00	$ 1,574,277.47
SPARK NEW ZEALAND LTD	EQUITY	225,532.00	$ 570,214.80
SPARK NEW ZEALAND LTD	EQUITY	452,701.00	$ 1,144,568.44
SPARK NEW ZEALAND LTD	EQUITY	73,436.00	$ 185,668.97
SPARTAN ENERGY CORP	EQUITY	59,550.00	$ 155,443.52
SPECTRIS PLC	EQUITY	72,148.00	$ 1,760,166.03
SPORTS DIRECT INTERNATIONAL	EQUITY	133,340.00	$ 569,505.32
SPORTS DIRECT INTERNATIONAL	EQUITY	94,722.00	$ 404,564.89
SPOTLESS GROUP HOLDINGS LTD	EQUITY	414,725.00	$ 345,860.73
SQUARE ENIX HOLDINGS CO LTD	EQUITY	39,400.00	$ 1,271,215.52
SQUARE ENIX HOLDINGS CO LTD	EQUITY	57,600.00	$ 1,858,426.75
SSE PLC	EQUITY	253,395.00	$ 5,263,995.70
SSP GROUP PLC	EQUITY	642,913.00	$ 2,415,043.72
ST JAMES S PLACE PLC	EQUITY	134,315.00	$ 1,409,485.60
ST JAMES S PLACE PLC	EQUITY	129,418.00	$ 1,358,097.07
STABILUS SA	EQUITY	12,730.00	$ 603,879.88
STADA ARZNEIMITTEL AG	EQUITY	5,284.00	$ 272,614.72
STAGECOACH GROUP PLC	EQUITY	503,402.00	$ 1,555,182.47
STANDARD BANK GROUP LTD	EQUITY	89,846.00	$ 784,043.62
STANDARD CHARTERED PLC	EQUITY	185,699.00	$ 1,401,576.82
STANDARD CHARTERED PLC	EQUITY	423,916.00	$ 3,199,537.12
STANDARD CHARTERED PLC	EQUITY	825,409.00	$ 6,229,834.99
STANDARD FOODS CORP	EQUITY	17,776.00	$ 43,477.06
STANDARD LIFE PLC	EQUITY	482,256.00	$ 1,892,780.10
STANLEY ELECTRIC CO LTD	EQUITY	34,100.00	$ 720,291.45
STANTEC INC	EQUITY	74,500.00	$ 1,797,247.25
STANTEC INC	EQUITY	5,000.00	$ 120,620.62
STARHUB LTD	EQUITY	161,000.00	$ 453,369.49
STARHUB LTD	EQUITY	141,300.00	$ 397,895.09
START TODAY CO LTD	EQUITY	14,800.00	$ 776,138.03
START TODAY CO LTD	EQUITY	18,200.00	$ 954,440.00
STATE BANK OF INDIA	EQUITY	110,550.00	$ 359,191.27
STATOIL ASA	EQUITY	118,767.00	$ 2,045,223.11
STATOIL ASA	EQUITY	115,094.00	$ 1,981,972.33
STATOIL ASA	EQUITY	285,222.00	$ 4,911,655.81
STATOIL ASA	EQUITY	90,624.00	$ 1,560,587.53
STATOIL ASA	EQUITY	248,449.00	$ 4,278,407.60
STEEL AUTHORITY OF INDIA	EQUITY	6,246,842.00	$ 4,192,635.64
STEINHOFF INTERNATIONAL H NV	EQUITY	1,521,127.00	$ 8,752,842.08

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STEINHOFF INTERNATIONAL H NV	EQUITY	205,327.00	$ 1,181,488.99
STELLA INTERNATIONAL	EQUITY	146,038.00	$ 257,892.95
STELLA INTERNATIONAL	EQUITY	537,500.00	$ 949,187.61
STINGRAY DIGITAL VARIABLE S	EQUITY	2,200.00	$ 11,671.67
STMICROELECTRONICS NV	EQUITY	161,258.00	$ 939,818.17
STMICROELECTRONICS NV	EQUITY	241,528.00	$ 1,407,634.99
STOCKLAND	EQUITY	48,297.00	$ 169,380.76
STOCKLAND	EQUITY	574,031.00	$ 2,013,164.54
STORA ENSO OYJ R SHS	EQUITY	18,894.00	$ 150,710.20
STORA ENSO OYJ R SHS	EQUITY	132,716.00	$ 1,058,624.67
STORA ENSO OYJ R SHS	EQUITY	363,150.00	$ 2,896,708.37
STRABAG SE BR	EQUITY	5,672.00	$ 170,765.37
STRAUMANN HOLDING AG REG	EQUITY	10,820.00	$ 4,262,138.16
SUBSEA 7 SA	EQUITY	106,932.00	$ 1,038,912.95
SUEZ	EQUITY	91,800.00	$ 1,435,950.99
SUEZ	EQUITY	85,918.00	$ 1,343,943.76
SUL AMERICA SA UNITS	EQUITY	8,535.00	$ 41,665.99
SUMITOMO CHEMICAL CO LTD	EQUITY	259,000.00	$ 1,055,288.04
SUMITOMO CHEMICAL CO LTD	EQUITY	458,000.00	$ 1,866,107.81
SUMITOMO CHEMICAL CO LTD	EQUITY	371,000.00	$ 1,511,628.81
SUMITOMO CHEMICAL CO LTD	EQUITY	383,000.00	$ 1,560,522.47
SUMITOMO CHEMICAL CO LTD	EQUITY	197,000.00	$ 802,670.83
SUMITOMO CORP	EQUITY	300,200.00	$ 2,997,903.30
SUMITOMO DAINIPPON PHARMA CO	EQUITY	273,200.00	$ 4,705,569.74
SUMITOMO DAINIPPON PHARMA CO	EQUITY	34,000.00	$ 585,612.63
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	94,600.00	$ 1,236,098.06
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	95,610.00	$ 1,249,295.30
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	181,600.00	$ 2,372,890.15
SUMITOMO FORESTRY CO LTD	EQUITY	30,800.00	$ 414,309.39
SUMITOMO HEAVY INDUSTRIES	EQUITY	173,000.00	$ 748,727.95
SUMITOMO METAL MINING CO LTD	EQUITY	132,000.00	$ 1,323,345.36
SUMITOMO MITSUI FINANCIAL GR	EQUITY	42,500.00	$ 1,212,155.18
SUMITOMO MITSUI FINANCIAL GR	EQUITY	48,700.00	$ 1,388,987.23
SUMITOMO MITSUI FINANCIAL GR	EQUITY	163,300.00	$ 4,657,528.02
SUMITOMO MITSUI FINANCIAL GR	EQUITY	146,700.00	$ 4,184,074.47
SUMITOMO MITSUI FINANCIAL GR	EQUITY	336,200.00	$ 9,588,860.51
SUMITOMO MITSUI TRUST HOLDIN	EQUITY	324,000.00	$ 1,041,575.20
SUMITOMO MITSUI TRUST HOLDIN	EQUITY	816,000.00	$ 2,623,226.44
SUMITOMO REALTY + DEVELOPMEN	EQUITY	10,000.00	$ 268,495.95
SUMITOMO REALTY + DEVELOPMEN	EQUITY	89,000.00	$ 2,389,614.00
SUMITOMO RUBBER INDUSTRIES	EQUITY	41,300.00	$ 548,707.48
SUMMARECON AGUNG TBK PT	EQUITY	691,500.00	$ 94,729.61
SUN ART RETAIL GROUP LTD	EQUITY	202,000.00	$ 141,906.04
SUN HUNG KAI PROPERTIES	EQUITY	362,157.00	$ 4,341,430.53
SUN LIFE FINANCIAL INC	EQUITY	79,800.00	$ 2,607,770.85
SUN LIFE FINANCIAL INC	EQUITY	27,500.00	$ 898,667.90

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SUN LIFE FINANCIAL INC	EQUITY	154,400.00	$ 5,045,611.77
SUN PHARMACEUTICAL INDUS	EQUITY	387,900.00	$ 4,393,652.12
SUN PHARMACEUTICAL INDUS	EQUITY	69,064.00	$ 782,271.69
SUNAC CHINA HOLDINGS LTD	EQUITY	126,100.00	$ 78,183.15
SUNCOR ENERGY INC	EQUITY	95,348.00	$ 2,631,302.32
SUNCOR ENERGY INC	EQUITY	100,980.00	$ 2,786,727.65
SUNCOR ENERGY INC	EQUITY	14,600.00	$ 404,858.00
SUNCOR ENERGY INC	EQUITY	420,524.00	$ 11,605,128.33
SUNCOR ENERGY INC	EQUITY	72,140.00	$ 1,990,835.14
SUNCOR ENERGY INC	EQUITY	11,600.00	$ 320,123.20
SUNCORP GROUP LTD	EQUITY	20,998.00	$ 190,435.64
SUNCORP GROUP LTD	EQUITY	341,142.00	$ 3,093,894.47
SUNDRUG CO LTD	EQUITY	9,200.00	$ 857,315.53
SUNRISE COMMUNICATIONS GROUP	EQUITY	12,374.00	$ 790,045.99
SUNTEC REIT	EQUITY	634,000.00	$ 833,776.66
SUNTORY BEVERAGE + FOOD LTD	EQUITY	35,000.00	$ 1,576,177.02
SUPER GROUP LTD	EQUITY	477,000.00	$ 292,387.99
SURGUTNEFTEGAS SP ADR	EQUITY	99,192.00	$ 505,383.24
SURGUTNEFTEGAZ SP ADR PREF	EQUITY	86,700.00	$ 522,801.00
SURGUTNEFTEGAZ SP ADR PREF	EQUITY	81,700.00	$ 492,651.00
SURUGA BANK LTD	EQUITY	31,800.00	$ 714,484.84
SURUGA BANK LTD	EQUITY	75,900.00	$ 1,705,327.03
SURUGA BANK LTD	EQUITY	48,000.00	$ 1,078,467.69
SURYA CITRA MEDIA PT TBK	EQUITY	9,975,000.00	$ 2,491,390.73
SURYA CITRA MEDIA PT TBK	EQUITY	16,988,200.00	$ 4,243,031.98
SURYA CITRA MEDIA PT TBK	EQUITY	319,500.00	$ 79,799.43
SUZANO PAPEL E CELULO PREF A	EQUITY	25,700.00	$ 90,887.55
SUZUKEN CO LTD	EQUITY	17,070.00	$ 534,113.46
SUZUKEN CO LTD	EQUITY	18,700.00	$ 585,115.51
SUZUKEN CO LTD	EQUITY	8,100.00	$ 253,445.75
SUZUKI MOTOR CORP	EQUITY	69,300.00	$ 1,860,001.46
SUZUKI MOTOR CORP	EQUITY	91,100.00	$ 2,445,110.15
SVENSKA CELLULOSA AB SCA B	EQUITY	101,888.00	$ 3,234,845.09
SVENSKA CELLULOSA AB SCA B	EQUITY	107,425.00	$ 3,410,639.47
SVENSKA CELLULOSA AB SCA B	EQUITY	152,070.00	$ 4,828,074.88
SVENSKA CELLULOSA AB SCA B	EQUITY	79,981.00	$ 2,539,319.11
SVENSKA HANDELSBANKEN A SHS	EQUITY	398,436.00	$ 4,787,232.50
SVENSKA HANDELSBANKEN A SHS	EQUITY	377,467.00	$ 4,535,288.70
SWATCH GROUP AG/THE BR	EQUITY	7,552.00	$ 2,193,816.46
SWATCH GROUP AG/THE REG	EQUITY	12,735.00	$ 727,471.52
SWEDBANK AB A SHARES	EQUITY	107,121.00	$ 2,221,388.66
SWEDBANK AB A SHARES	EQUITY	228,499.00	$ 4,738,427.46
SWEDISH MATCH AB	EQUITY	51,587.00	$ 1,780,919.60
SWEDISH ORPHAN BIOVITRUM AB	EQUITY	27,738.00	$ 336,547.55
SWIRE PACIFIC LTD CL A	EQUITY	169,500.00	$ 1,917,210.73
SWIRE PROPERTIES LTD	EQUITY	283,619.00	$ 753,105.06

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SWISS LIFE HOLDING AG REG	EQUITY	7,114.00	$ 1,635,007.80
SWISS LIFE HOLDING AG REG	EQUITY	9,200.00	$ 2,114,432.35
SWISS LIFE HOLDING AG REG	EQUITY	8,525.00	$ 1,959,297.37
SWISS PRIME SITE REG	EQUITY	16,321.00	$ 1,477,635.19
SWISS RE AG	EQUITY	60,994.00	$ 5,306,139.91
SWISS RE AG	EQUITY	25,685.00	$ 2,234,452.63
SWISS RE AG	EQUITY	90,803.00	$ 7,899,357.68
SWISSCOM AG REG	EQUITY	6,427.00	$ 3,184,472.28
SYDNEY AIRPORT	EQUITY	296,181.00	$ 1,530,522.37
SYDNEY AIRPORT	EQUITY	74,334.00	$ 384,122.72
SYLOGIST LTD	EQUITY	5,500.00	$ 45,865.10
SYMRISE AG	EQUITY	28,119.00	$ 1,910,251.79
SYMRISE AG	EQUITY	25,587.00	$ 1,738,241.49
SYMRISE AG	EQUITY	31,338.00	$ 2,128,933.12
SYNGENTA AG REG	EQUITY	11,625.00	$ 4,464,085.92
SYNGENTA AG REG	EQUITY	2,152.00	$ 826,383.90
SYNGENTA AG REG	EQUITY	23,543.00	$ 9,040,686.00
SYNNEX TECHNOLOGY INTL CORP	EQUITY	101,000.00	$ 108,799.09
SYNTHOS SA	EQUITY	36,926.00	$ 33,557.65
SYSMEX CORP	EQUITY	13,400.00	$ 913,012.96
SYSMEX CORP	EQUITY	10,100.00	$ 688,166.49
SYSMEX CORP	EQUITY	37,500.00	$ 2,555,073.59
T M G HOLDING	EQUITY	81,430.00	$ 44,750.07
T+D HOLDINGS INC	EQUITY	145,700.00	$ 1,219,823.86
TABCORP HOLDINGS LTD	EQUITY	172,809.00	$ 588,038.25
TADANO LTD	EQUITY	468,400.00	$ 3,862,622.09
TAIHEIYO CEMENT CORP	EQUITY	1,132,000.00	$ 2,659,245.54
TAIHEIYO CEMENT CORP	EQUITY	283,000.00	$ 664,811.39
TAIMED BIOLOGICS INC	EQUITY	10,000.00	$ 66,803.06
TAISEI CORP	EQUITY	133,000.00	$ 1,086,402.18
TAISEI CORP	EQUITY	274,000.00	$ 2,238,151.87
TAISHIN FINANCIAL HOLDING	EQUITY	583,217.00	$ 224,182.11
TAISHO PHARMACEUTICAL HOLDIN	EQUITY	9,300.00	$ 975,416.71
TAIWAN BUSINESS BANK	EQUITY	152,486.00	$ 38,666.28
TAIWAN CEMENT	EQUITY	236,000.00	$ 234,471.00
TAIWAN COOPERATIVE FINANCIAL	EQUITY	470,762.00	$ 207,223.42
TAIWAN FERTILIZER CO LTD	EQUITY	63,000.00	$ 83,683.62
TAIWAN MOBILE CO LTD	EQUITY	864,000.00	$ 3,013,112.62
TAIWAN MOBILE CO LTD	EQUITY	110,000.00	$ 383,613.88
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	4,009,652.00	$ 20,198,036.21
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	5,037,802.00	$ 25,377,191.64
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	1,721,000.00	$ 8,669,286.09
TAIYO NIPPON SANSO CORP	EQUITY	32,000.00	$ 291,334.44
TAKASHIMAYA CO LTD	EQUITY	80,000.00	$ 570,036.07
TAKEDA PHARMACEUTICAL CO LTD	EQUITY	178,000.00	$ 7,675,913.83
TAL EDUCATION GROUP ADR	EQUITY	45,169.00	$ 2,803,188.14

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TAL EDUCATION GROUP ADR	EQUITY	2,700.00	$ 167,562.00
TALANX AG	EQUITY	82,100.00	$ 2,428,894.24
TARO PHARMACEUTICAL INDUS	EQUITY	19,200.00	$ 2,795,520.00
TARO PHARMACEUTICAL INDUS	EQUITY	2,918.00	$ 424,860.80
TATA CONSULTANCY SVCS LTD	EQUITY	34,380.00	$ 1,297,902.94
TATA MOTORS LTD	EQUITY	71,443.00	$ 485,319.14
TATA MOTORS LTD A DVR	EQUITY	64,045.00	$ 277,928.45
TATA POWER CO LTD	EQUITY	80,359.00	$ 87,568.03
TATA STEEL LTD	EQUITY	634,723.00	$ 3,037,492.10
TATA STEEL LTD	EQUITY	23,273.00	$ 111,373.86
TATE + LYLE PLC	EQUITY	11,138.00	$ 99,534.83
TATE + LYLE PLC	EQUITY	105,858.00	$ 946,000.94
TATNEFT PAO SPONSORED ADR	EQUITY	26,074.00	$ 801,254.02
TATTS GROUP LTD	EQUITY	377,563.00	$ 1,073,929.59
TAURON POLSKA ENERGIA SA	EQUITY	56,326.00	$ 40,381.65
TAV HAVALIMANLARI HOLDING AS	EQUITY	10,537.00	$ 45,179.77
TAYLOR WIMPEY PLC	EQUITY	1,071,457.00	$ 1,894,964.42
TAYLOR WIMPEY PLC	EQUITY	1,048,304.00	$ 1,854,016.34
TAYLOR WIMPEY PLC	EQUITY	441,226.00	$ 780,346.36
TAYLOR WIMPEY PLC	EQUITY	800,563.00	$ 1,415,864.94
TDC A/S	EQUITY	199,300.00	$ 971,679.76
TDC A/S	EQUITY	100,196.00	$ 488,501.88
TDK CORP	EQUITY	4,400.00	$ 243,181.60
TDK CORP	EQUITY	31,600.00	$ 1,746,486.01
TEAMLEASE SERVICES LTD	EQUITY	55,413.00	$ 882,527.66
TECH MAHINDRA LTD	EQUITY	301,372.00	$ 2,270,503.92
TECH MAHINDRA LTD	EQUITY	20,897.00	$ 157,435.73
TECHNICOLOR REGR	EQUITY	63,205.00	$ 393,850.28
TECHNIP SA	EQUITY	9,106.00	$ 493,827.44
TECHNIP SA	EQUITY	40,570.00	$ 2,200,151.48
TECHNIP SA	EQUITY	26,647.00	$ 1,445,093.34
TECHNOGYM SPA	EQUITY	29,052.00	$ 127,487.44
TECHTRONIC INDUSTRIES CO LTD	EQUITY	482,000.00	$ 2,003,686.54
TECHTRONIC INDUSTRIES CO LTD	EQUITY	124,000.00	$ 515,471.23
TECHTRONIC INDUSTRIES CO LTD	EQUITY	331,500.00	$ 1,378,054.13
TECHTRONIC INDUSTRIES CO LTD	EQUITY	516,000.00	$ 2,145,025.43
TECK RESOURCES LTD CLS B	EQUITY	170,615.00	$ 2,234,666.32
TECK RESOURCES LTD CLS B	EQUITY	142,904.00	$ 1,871,715.59
TECK RESOURCES LTD CLS B	EQUITY	38,700.00	$ 506,881.50
TECK RESOURCES LTD CLS B	EQUITY	98,200.00	$ 1,286,195.43
TECNICAS REUNIDAS SA	EQUITY	24,970.00	$ 742,333.28
TECO ELECTRIC + MACHINERY	EQUITY	141,000.00	$ 118,450.66
TEIJIN LTD	EQUITY	313,000.00	$ 1,028,180.13
TEIJIN LTD	EQUITY	226,000.00	$ 742,392.05
TEIJIN LTD	EQUITY	80,000.00	$ 262,793.64
TELE2 AB B SHS	EQUITY	73,610.00	$ 638,995.30

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TELECOM ITALIA RSP	EQUITY	1,664,595.00	$ 1,067,035.04
TELECOM ITALIA SPA	EQUITY	1,814,781.00	$ 1,481,855.46
TELECOM ITALIA SPA	EQUITY	2,990,153.00	$ 2,441,602.90
TELEFONICA BRASIL ADR	EQUITY	13,100.00	$ 178,160.00
TELEFONICA BRASIL S.A. PREF	EQUITY	14,804.00	$ 203,316.74
TELEFONICA DEUTSCHLAND HOLDI	EQUITY	231,428.00	$ 949,488.02
TELEFONICA DEUTSCHLAND HOLDI	EQUITY	160,877.00	$ 660,035.88
TELEFONICA SA	EQUITY	1,152,489.00	$ 10,831,819.97
TELEKOM MALAYSIA BHD	EQUITY	89,042.00	$ 149,526.07
TELEKOMUNIKASI INDONESIA PER	EQUITY	3,545,000.00	$ 1,067,859.98
TELENET GROUP HOLDING NV	EQUITY	12,230.00	$ 555,840.54
TELENOR ASA	EQUITY	183,873.00	$ 3,023,551.14
TELENOR ASA	EQUITY	147,483.00	$ 2,425,165.16
TELEPERFORMANCE	EQUITY	52,700.00	$ 4,506,365.18
TELESITES SAB DE CV	EQUITY	657,800.00	$ 402,896.59
TELEVISION BROADCASTS LTD	EQUITY	287,100.00	$ 980,690.78
TELIA CO AB	EQUITY	208,483.00	$ 977,367.87
TELIA CO AB	EQUITY	638,587.00	$ 2,993,694.53
TELKOM SA SOC LTD	EQUITY	302,003.00	$ 1,366,798.15
TELKOM SA SOC LTD	EQUITY	12,546.00	$ 56,780.39
TELSTRA CORP LTD	EQUITY	311,136.00	$ 1,288,095.53
TELSTRA CORP LTD	EQUITY	725,033.00	$ 3,001,619.12
TELSTRA CORP LTD	EQUITY	204,126.00	$ 845,076.71
TELSTRA CORP LTD	EQUITY	358,217.00	$ 1,483,009.73
TELSTRA CORP LTD	EQUITY	1,048,079.00	$ 4,339,021.76
TELUS CORP	EQUITY	43,096.00	$ 1,380,452.45
TELUS CORP	EQUITY	10,900.00	$ 349,149.15
TENAGA NASIONAL BHD	EQUITY	245,200.00	$ 857,576.58
TENARIS SA	EQUITY	119,365.00	$ 1,725,236.27
TENARIS SA ADR	EQUITY	36,300.00	$ 1,046,892.00
TENCENT HOLDINGS LTD	EQUITY	1,395,300.00	$ 31,708,297.94
TENCENT HOLDINGS LTD	EQUITY	93,200.00	$ 2,117,977.04
TENCENT HOLDINGS LTD	EQUITY	25,600.00	$ 581,761.93
TENCENT HOLDINGS LTD	EQUITY	274,500.00	$ 6,238,033.24
TENCENT HOLDINGS LTD	EQUITY	391,700.00	$ 8,901,412.10
TERNA SPA	EQUITY	380,004.00	$ 2,108,293.10
TERUMO CORP	EQUITY	87,700.00	$ 3,714,363.00
TESCO PLC	EQUITY	298,432.00	$ 697,752.93
TESCO PLC	EQUITY	761,289.00	$ 1,779,941.93
TESCO PLC	EQUITY	2,015,572.00	$ 4,712,535.08
TEVA PHARMACEUTICAL IND LTD	EQUITY	37,017.00	$ 1,859,933.40
TEVA PHARMACEUTICAL IND LTD	EQUITY	1,900.00	$ 95,466.23
TEVA PHARMACEUTICAL IND LTD	EQUITY	183,767.00	$ 9,233,443.56
TEVA PHARMACEUTICAL SP ADR	EQUITY	83,198.00	$ 4,179,035.54
TEVA PHARMACEUTICAL SP ADR	EQUITY	92,800.00	$ 4,661,344.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	35,600.00	$ 1,788,188.00

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TEVA PHARMACEUTICAL SP ADR	EQUITY	46,358.00	$ 2,328,562.34
THAI OIL PCL FRGN	EQUITY	104,836.00	$ 179,002.85
THAI UNION GROUP PCL F	EQUITY	84,100.00	$ 52,652.25
THALES SA	EQUITY	19,711.00	$ 1,642,563.26
THALES SA	EQUITY	15,524.00	$ 1,293,650.86
THALES SA	EQUITY	33,800.00	$ 2,816,632.25
THALES SA	EQUITY	26,991.00	$ 2,249,222.51
THE FOSCHINI GROUP LTD	EQUITY	15,444.00	$ 146,583.54
THERMAX LTD	EQUITY	25,002.00	$ 305,602.64
THK CO LTD	EQUITY	29,068.00	$ 491,030.74
THOMAS COOK GROUP PLC	EQUITY	1,345,917.00	$ 1,130,811.01
THOMSON REUTERS CORP	EQUITY	2,628.00	$ 105,771.59
THOMSON REUTERS CORP	EQUITY	90,051.00	$ 3,624,367.27
THYSSENKRUPP AG	EQUITY	112,640.00	$ 2,253,723.51
TIETO OYJ	EQUITY	67,567.00	$ 1,842,058.74
TIGER BRANDS LTD	EQUITY	11,945.00	$ 295,692.79
TIM PARTICIPACOES SA	EQUITY	63,947.00	$ 136,526.72
TINGYI (CAYMAN ISLN) HLDG CO	EQUITY	160,000.00	$ 151,173.96
TIS INC	EQUITY	60,300.00	$ 1,378,336.10
TITAN CEMENT CO. S.A.	EQUITY	2,910.00	$ 59,807.96
TITAN CO LTD	EQUITY	16,307.00	$ 98,429.10
TKC CORP	EQUITY	2,700.00	$ 70,533.19
TMB BANK PUBLIC CORP FOREIGN	EQUITY	398,900.00	$ 24,519.75
TOBU RAILWAY CO LTD	EQUITY	256,000.00	$ 1,399,902.52
TOCHIGI BANK LTD/THE	EQUITY	13,000.00	$ 44,604.74
TOFAS TURK OTOMOBIL FABRIKA	EQUITY	8,425.00	$ 69,259.82
TOHO CO LTD	EQUITY	27,410.00	$ 754,516.42
TOHO GAS CO LTD	EQUITY	60,000.00	$ 488,351.69
TOHO GAS CO LTD	EQUITY	99,000.00	$ 805,780.29
TOHOKU ELECTRIC POWER CO INC	EQUITY	296,100.00	$ 3,714,598.89
TOHOKU ELECTRIC POWER CO INC	EQUITY	114,900.00	$ 1,441,429.96
TOKEN CORP	EQUITY	1,780.00	$ 139,325.47
TOKIO MARINE HOLDINGS INC	EQUITY	169,100.00	$ 5,549,855.74
TOKYO ELECTRIC POWER COMPANY	EQUITY	358,022.00	$ 1,507,607.99
TOKYO ELECTRIC POWER COMPANY	EQUITY	361,300.00	$ 1,521,411.44
TOKYO ELECTRIC POWER COMPANY	EQUITY	697,300.00	$ 2,936,286.19
TOKYO ELECTRON LTD	EQUITY	45,700.00	$ 3,819,841.12
TOKYO ELECTRON LTD	EQUITY	44,500.00	$ 3,719,538.94
TOKYO ELECTRON LTD	EQUITY	43,800.00	$ 3,661,029.34
TOKYO GAS CO LTD	EQUITY	590,000.00	$ 2,417,740.52
TOKYO TATEMONO CO LTD	EQUITY	5,000.00	$ 59,557.46
TOKYO TATEMONO CO LTD	EQUITY	45,500.00	$ 541,972.90
TOKYU CORP	EQUITY	290,000.00	$ 2,535,627.25
TOKYU FUDOSAN HOLDINGS CORP	EQUITY	9,000.00	$ 55,619.46
TOKYU FUDOSAN HOLDINGS CORP	EQUITY	127,000.00	$ 784,852.32
TONENGENERAL SEKIYU KK	EQUITY	69,000.00	$ 625,499.56

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TOPDANMARK A/S	EQUITY	28,160.00	$ 666,491.46
TOPPAN PRINTING CO LTD	EQUITY	135,000.00	$ 1,155,375.77
TORAY INDUSTRIES INC	EQUITY	372,000.00	$ 3,152,517.79
TOROMONT INDUSTRIES LTD	EQUITY	4,700.00	$ 136,219.30
TORONTO DOMINION BANK	EQUITY	10,600.00	$ 455,058.00
TORONTO DOMINION BANK	EQUITY	113,500.00	$ 4,848,679.45
TORONTO DOMINION BANK	EQUITY	130,845.00	$ 5,589,651.65
TORONTO DOMINION BANK	EQUITY	58,800.00	$ 2,511,914.99
TORONTO DOMINION BANK	EQUITY	68,400.00	$ 2,922,023.56
TORONTO DOMINION BANK	EQUITY	465,500.00	$ 19,885,993.69
TORRENT POWER LTD	EQUITY	259,788.00	$ 675,498.84
TOSHIBA CORP	EQUITY	984,104.00	$ 2,651,392.39
TOSOH CORP	EQUITY	181,000.00	$ 825,694.51
TOTAL SA	EQUITY	29,024.00	$ 1,398,753.20
TOTAL SA	EQUITY	122,707.00	$ 5,913,616.64
TOTAL SA	EQUITY	25,542.00	$ 1,230,945.23
TOTAL SA	EQUITY	5,981.00	$ 288,242.24
TOTAL SA	EQUITY	572,919.00	$ 27,610,676.91
TOTAL SA	EQUITY	116,480.00	$ 5,613,518.92
TOTAL SA	EQUITY	113,875.00	$ 5,487,976.19
TOTO LTD	EQUITY	27,100.00	$ 1,072,482.70
TOTO LTD	EQUITY	40,000.00	$ 1,583,000.29
TOTVS SA	EQUITY	7,900.00	$ 75,307.37
TOURMALINE OIL CORP	EQUITY	51,100.00	$ 1,338,192.81
TOWER BERSAMA INFRASTRUCTURE	EQUITY	153,000.00	$ 76,427.63
TOYO MACHINERY + METAL CO	EQUITY	15,900.00	$ 54,400.04
TOYO SEIKAN GROUP HOLDINGS L	EQUITY	217,100.00	$ 4,109,642.27
TOYO SEIKAN GROUP HOLDINGS L	EQUITY	39,500.00	$ 747,723.95
TOYO SUISAN KAISHA LTD	EQUITY	62,600.00	$ 2,526,211.13
TOYO SUISAN KAISHA LTD	EQUITY	33,000.00	$ 1,331,708.74
TOYODA GOSEI CO LTD	EQUITY	13,800.00	$ 243,608.54
TOYOTA INDUSTRIES CORP	EQUITY	23,700.00	$ 932,152.26
TOYOTA INDUSTRIES CORP	EQUITY	40,300.00	$ 1,585,052.15
TOYOTA MOTOR CORP	EQUITY	64,400.00	$ 3,171,350.03
TOYOTA MOTOR CORP	EQUITY	148,100.00	$ 7,293,120.19
TOYOTA MOTOR CORP	EQUITY	12,700.00	$ 625,405.98
TOYOTA MOTOR CORP	EQUITY	87,500.00	$ 4,308,899.50
TOYOTA MOTOR CORP	EQUITY	44,900.00	$ 2,211,081.00
TOYOTA MOTOR CORP	EQUITY	674,100.00	$ 33,195,761.77
TPG TELECOM LTD	EQUITY	67,704.00	$ 599,907.52
TRACTEBEL ENERGIA SA	EQUITY	13,300.00	$ 159,039.56
TRANSCANADA CORP	EQUITY	175,900.00	$ 7,918,005.70
TRANSCEND INFORMATION INC	EQUITY	7,000.00	$ 21,178.59
TRANSCONTINENTAL INC CL A	EQUITY	6,400.00	$ 86,289.37
TRANSMISSORA ALIANCA DE UNIT	EQUITY	5,247.00	$ 31,445.15
TRANSURBAN GROUP	EQUITY	536,360.00	$ 4,788,489.97

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TRANSURBAN GROUP	EQUITY	109,523.00	$ 977,794.37
TRAVELSKY TECHNOLOGY LTD H	EQUITY	62,000.00	$ 118,598.34
TRAVIS PERKINS PLC	EQUITY	19,242.00	$ 379,152.71
TRAVIS PERKINS PLC	EQUITY	63,068.00	$ 1,242,719.21
TREASURY WINE ESTATES LTD	EQUITY	192,275.00	$ 1,321,440.27
TREND MICRO INC	EQUITY	44,600.00	$ 1,584,628.13
TREND MICRO INC	EQUITY	9,300.00	$ 330,426.94
TREND MICRO INC	EQUITY	29,800.00	$ 1,058,787.41
TRUE CORP PCL FOREIGN	EQUITY	773,183.00	$ 158,421.10
TRUWORTHS INTERNATIONAL LTD	EQUITY	31,170.00	$ 182,614.27
TRYG A/S	EQUITY	28,720.00	$ 510,345.24
TSINGTAO BREWERY CO LTD H	EQUITY	30,000.00	$ 103,828.98
TSURUHA HOLDINGS INC	EQUITY	32,200.00	$ 3,882,581.15
TSURUHA HOLDINGS INC	EQUITY	9,100.00	$ 1,097,251.19
TUI AG DI	EQUITY	92,805.00	$ 1,048,543.88
TUI AG DI	EQUITY	212,462.00	$ 2,418,423.69
TUI AG DI	EQUITY	128,169.00	$ 1,458,928.88
TUI AG DI	EQUITY	16,807.00	$ 191,311.61
TUI AG DI	EQUITY	139,374.00	$ 1,574,696.99
TUI AG DI	EQUITY	458,320.00	$ 5,178,262.28
TULLOW OIL PLC	EQUITY	197,400.00	$ 691,904.74
TULLOW OIL PLC	EQUITY	118,050.00	$ 413,775.86
TUPRAS TURKIYE PETROL RAFINE	EQUITY	13,169.00	$ 291,942.26
TURK HAVA YOLLARI AO	EQUITY	39,568.00	$ 78,705.32
TURK SISE VE CAM FABRIKALARI	EQUITY	24,138.00	$ 29,798.45
TURK TELEKOMUNIKASYON AS	EQUITY	17,121.00	$ 36,020.40
TURKCELL ILETISIM HIZMET AS	EQUITY	60,031.00	$ 220,655.39
TURKIYE GARANTI BANKASI	EQUITY	156,383.00	$ 412,213.98
TURKIYE HALK BANKASI	EQUITY	47,821.00	$ 142,017.05
TURKIYE IS BANKASI C	EQUITY	119,400.00	$ 189,335.98
TURKIYE VAKIFLAR BANKASI T D	EQUITY	52,713.00	$ 82,671.96
TURQUOISE HILL RESOURCES LTD	EQUITY	215,436.00	$ 724,921.32
TURQUOISE HILL RESOURCES LTD	EQUITY	268,940.00	$ 904,957.11
TURQUOISE HILL RESOURCES LTD	EQUITY	81,100.00	$ 272,893.66
UBE INDUSTRIES LTD	EQUITY	110,000.00	$ 180,134.52
UBI BANCA SPA	EQUITY	194,741.00	$ 535,243.46
UBI BANCA SPA	EQUITY	219,955.00	$ 604,543.86
UBISOFT ENTERTAINMENT	EQUITY	51,472.00	$ 1,887,603.83
UBISOFT ENTERTAINMENT	EQUITY	35,555.00	$ 1,303,888.60
UBS GROUP AG REG	EQUITY	121,248.00	$ 1,564,450.17
UBS GROUP AG REG	EQUITY	242,420.00	$ 3,127,919.73
UBS GROUP AG REG	EQUITY	31,368.00	$ 404,738.00
UBS GROUP AG REG	EQUITY	917,981.00	$ 11,844,612.16
UBS GROUP AG REG	EQUITY	322,532.00	$ 4,161,596.43
UBS GROUP AG REG	EQUITY	181,734.00	$ 2,344,894.66
UBS GROUP AG REG	EQUITY	458,867.00	$ 5,920,712.57

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Security Name	Asset Class	Shares/Par Value	Base Market Value
UCB SA	EQUITY	30,753.00	$ 2,295,889.82
ULKER BISKUVI SANAYI	EQUITY	551,612.00	$ 4,028,255.18
ULKER BISKUVI SANAYI	EQUITY	8,914.00	$ 65,096.24
ULTRAPAR PARTICIPACOES SA	EQUITY	213,494.00	$ 4,738,683.84
ULTRAPAR PARTICIPACOES SA	EQUITY	31,000.00	$ 688,071.79
ULTRATECH CEMENT LTD	EQUITY	2,850.00	$ 144,022.22
ULVAC INC	EQUITY	9,200.00	$ 279,344.97
UMICORE	EQUITY	28,995.00	$ 1,490,448.22
UMW HOLDINGS BHD	EQUITY	46,400.00	$ 65,948.65
UNI PRESIDENT ENTERPRISES CO	EQUITY	3,442,257.00	$ 6,775,886.40
UNI PRESIDENT ENTERPRISES CO	EQUITY	334,635.00	$ 658,709.89
UNI SELECT INC	EQUITY	12,600.00	$ 317,837.84
UNIBAIL RODAMCO SE	EQUITY	2,908.00	$ 754,839.24
UNIBAIL RODAMCO SE	EQUITY	25,103.00	$ 6,516,069.27
UNICHARM CORP	EQUITY	105,200.00	$ 2,343,132.86
UNICREDIT SPA	EQUITY	830,783.00	$ 1,818,227.02
UNICREDIT SPA	EQUITY	590,018.00	$ 1,291,295.89
UNICREDIT SPA	EQUITY	1,297,741.00	$ 2,840,197.45
UNILEVER INDONESIA TBK PT	EQUITY	106,000.00	$ 361,623.46
UNILEVER NV CVA	EQUITY	113,962.00	$ 5,306,058.14
UNILEVER NV CVA	EQUITY	157,760.00	$ 7,345,288.19
UNILEVER NV CVA	EQUITY	414,355.00	$ 19,292,323.06
UNILEVER PLC	EQUITY	92,727.00	$ 4,436,437.60
UNILEVER PLC	EQUITY	18,009.00	$ 861,623.96
UNILEVER PLC	EQUITY	165,621.00	$ 7,923,983.65
UNILEVER PLC	EQUITY	26,943.00	$ 1,289,062.93
UNILEVER PLC	EQUITY	144,509.00	$ 6,913,899.53
UNILEVER PLC	EQUITY	324,541.00	$ 15,527,364.15
UNILEVER PLC	EQUITY	50,410.00	$ 2,411,819.85
UNILEVER PLC	EQUITY	209,290.00	$ 10,013,286.59
UNIPOLSAI SPA	EQUITY	84,022.00	$ 125,734.62
UNIPOLSAI SPA	EQUITY	343,568.00	$ 514,131.94
UNITED BANK LTD GDR REG S	EQUITY	678,579.00	$ 3,732,184.50
UNITED INDUSTRIAL CORP LTD	EQUITY	52,333.00	$ 107,317.84
UNITED INTERNET AG REG SHARE	EQUITY	22,470.00	$ 928,624.83
UNITED INTERNET AG REG SHARE	EQUITY	2,094.00	$ 86,539.40
UNITED INTERNET AG REG SHARE	EQUITY	30,523.00	$ 1,261,433.72
UNITED INTERNET AG REG SHARE	EQUITY	32,753.00	$ 1,353,593.64
UNITED MICROELECTRONICS CORP	EQUITY	886,000.00	$ 346,061.56
UNITED OVERSEAS BANK LTD	EQUITY	212,669.00	$ 2,910,589.92
UNITED OVERSEAS BANK LTD	EQUITY	46,100.00	$ 630,925.03
UNITED OVERSEAS BANK LTD	EQUITY	319,037.00	$ 4,366,343.37
UNITED SPIRITS LTD	EQUITY	4,466.00	$ 164,493.31
UNITED TRACTORS TBK PT	EQUITY	2,514,500.00	$ 2,816,620.62
UNITED TRACTORS TBK PT	EQUITY	136,000.00	$ 152,340.59
UNITED URBAN INVESTMENT CORP	EQUITY	715.00	$ 1,290,052.64

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UNITED UTILITIES GROUP PLC	EQUITY	170,835.00	$ 2,363,652.74
UNIVERSAL ROBINA CORP	EQUITY	62,660.00	$ 277,023.86
UOL GROUP LTD	EQUITY	115,197.00	$ 467,327.16
UPL LTD	EQUITY	20,509.00	$ 167,593.73
UPM KYMMENE OYJ	EQUITY	152,117.00	$ 2,771,506.37
UPM KYMMENE OYJ	EQUITY	5,574.00	$ 101,555.88
UPM KYMMENE OYJ	EQUITY	228,300.00	$ 4,159,527.89
UPM KYMMENE OYJ	EQUITY	133,975.00	$ 2,440,966.93
UPM KYMMENE OYJ	EQUITY	214,991.00	$ 3,917,043.63
USS CO LTD	EQUITY	56,900.00	$ 933,450.63
USS CO LTD	EQUITY	55,200.00	$ 905,561.95
VA TECH WABAG LTD	EQUITY	133,292.00	$ 1,167,131.97
VALE SA	EQUITY	72,300.00	$ 367,170.04
VALE SA PREF	EQUITY	601,100.00	$ 2,444,739.13
VALE SA PREF	EQUITY	82,698.00	$ 336,341.77
VALE SA SP PREF ADR	EQUITY	4,176,000.00	$ 16,745,760.00
VALE SA SP PREF ADR	EQUITY	75,263.00	$ 301,804.63
VALEANT PHARMACEUTICALS INTE	EQUITY	7,044.00	$ 141,292.22
VALEANT PHARMACEUTICALS INTE	EQUITY	80,500.00	$ 1,614,710.86
VALEO SA	EQUITY	4,682.00	$ 208,734.80
VALEO SA	EQUITY	17,080.00	$ 761,467.39
VALEO SA	EQUITY	60,558.00	$ 2,699,820.96
VALEO SA	EQUITY	29,163.00	$ 1,300,156.52
VALEO SA	EQUITY	31,569.00	$ 1,407,421.78
VALLOUREC SA	EQUITY	74,366.00	$ 265,530.59
VANGUARD INTERNATIONAL SEMI	EQUITY	59,000.00	$ 96,568.40
VEDANTA LTD	EQUITY	59,885.00	$ 117,117.12
VEOLIA ENVIRONNEMENT	EQUITY	61,496.00	$ 1,330,169.85
VEOLIA ENVIRONNEMENT	EQUITY	210,500.00	$ 4,553,153.93
VEOLIA ENVIRONNEMENT	EQUITY	115,436.00	$ 2,496,902.03
VERBIO VEREINIGTE BIOENERGI	EQUITY	14,755.00	$ 86,927.09
VERESEN INC	EQUITY	70,600.00	$ 595,264.50
VERMILION ENERGY INC	EQUITY	24,200.00	$ 766,603.53
VESTAS WIND SYSTEMS A/S	EQUITY	13,679.00	$ 924,284.36
VESTAS WIND SYSTEMS A/S	EQUITY	34,959.00	$ 2,362,165.14
VESTAS WIND SYSTEMS A/S	EQUITY	138,588.00	$ 9,364,333.71
VESTAS WIND SYSTEMS A/S	EQUITY	54,127.00	$ 3,657,338.95
VESTAS WIND SYSTEMS A/S	EQUITY	4,544.00	$ 307,036.20
VETROPACK HOLDING AG BR	EQUITY	39.00	$ 58,287.83
VICAT	EQUITY	11,633.00	$ 657,815.03
VICINITY CENTRES	EQUITY	72,773.00	$ 179,900.09
VICINITY CENTRES	EQUITY	844,042.00	$ 2,086,532.52
VIENNA INSURANCE GROUP AG	EQUITY	146,748.00	$ 2,772,318.41
VIENNA INSURANCE GROUP AG	EQUITY	39,416.00	$ 744,635.04
VILLEROY + BOCH AG PREF	EQUITY	2,229.00	$ 33,417.76
VINCI SA	EQUITY	33,636.00	$ 2,379,961.18

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Security Name	Asset Class	Shares/Par Value	Base Market Value
VINCI SA	EQUITY	19,905.00	$ 1,408,405.50
VINCI SA	EQUITY	10,543.00	$ 745,984.38
VINCI SA	EQUITY	60,740.00	$ 4,297,741.77
VINCI SA	EQUITY	125,377.00	$ 8,871,221.11
VIPSHOP HOLDINGS LTD ADR	EQUITY	27,600.00	$ 308,292.00
VIRBAC SA	EQUITY	1,163.00	$ 211,247.59
VISCOFAN SA	EQUITY	48,779.00	$ 2,689,499.38
VIVENDI	EQUITY	116,301.00	$ 2,183,556.50
VIVENDI	EQUITY	285,409.00	$ 5,358,566.81
VOCUS COMMUNICATIONS LTD	EQUITY	113,480.00	$ 719,916.19
VODACOM GROUP LTD	EQUITY	573,354.00	$ 6,573,310.80
VODACOM GROUP LTD	EQUITY	26,385.00	$ 302,495.15
VODAFONE GROUP PLC	EQUITY	350,068.00	$ 1,065,335.84
VODAFONE GROUP PLC	EQUITY	322,661.00	$ 981,930.17
VODAFONE GROUP PLC	EQUITY	546,556.00	$ 1,663,293.11
VODAFONE GROUP PLC	EQUITY	1,632,709.00	$ 4,968,701.55
VODAFONE GROUP PLC	EQUITY	6,665,950.00	$ 20,285,988.57
VODAFONE GROUP PLC	EQUITY	1,977,616.00	$ 6,018,331.30
VODAFONE GROUP PLC	EQUITY	457,400.00	$ 1,391,971.31
VODAFONE QATAR	EQUITY	26,035.00	$ 75,646.14
VOESTALPINE AG	EQUITY	29,039.00	$ 968,471.01
VOLVO AB B SHS	EQUITY	380,768.00	$ 3,730,067.63
VONOVIA SE	EQUITY	10,268.00	$ 373,586.73
VONOVIA SE	EQUITY	118,118.00	$ 4,297,557.24
VONOVIA SE	EQUITY	44,959.00	$ 1,635,769.96
VOPAK	EQUITY	57,800.00	$ 2,882,837.05
VOPAK	EQUITY	18,184.00	$ 906,946.52
VOPAK	EQUITY	4,516.00	$ 225,240.35
VTB BANK JSC GDR REG S	EQUITY	249,467.00	$ 512,405.22
VTECH HOLDINGS LTD	EQUITY	63,700.00	$ 670,422.60
VTECH HOLDINGS LTD	EQUITY	15,900.00	$ 167,342.53
WALMART DE MEXICO SAB DE CV	EQUITY	373,100.00	$ 889,409.49
WANT WANT CHINA HOLDINGS LTD	EQUITY	429,000.00	$ 303,033.66
WARABEYA NICHIYO HOLDINGS CO	EQUITY	4,900.00	$ 89,985.38
WARTSILA OYJ ABP	EQUITY	28,129.00	$ 1,142,183.69
WARTSILA OYJ ABP	EQUITY	42,736.00	$ 1,735,303.86
WASKITA KARYA PERSERO TBK PT	EQUITY	139,500.00	$ 26,923.37
WASTE CONNECTIONS INC	EQUITY	5,800.00	$ 416,856.86
WEG SA	EQUITY	38,460.00	$ 164,944.33
WEICHAI POWER CO LTD H	EQUITY	246,480.00	$ 252,263.96
WEICHAI POWER CO LTD H	EQUITY	85,200.00	$ 87,199.32
WEIR GROUP PLC/THE	EQUITY	54,688.00	$ 1,053,470.77
WENDEL	EQUITY	7,754.00	$ 802,163.77
WESFARMERS LTD	EQUITY	29,900.00	$ 892,767.92
WESFARMERS LTD	EQUITY	285,749.00	$ 8,532,024.80
WEST FRASER TIMBER CO LTD	EQUITY	17,000.00	$ 494,409.79

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Security Name	Asset Class	Shares/Par Value	Base Market Value
WEST JAPAN RAILWAY CO	EQUITY	20,000.00	$ 1,260,746.66
WEST JAPAN RAILWAY CO	EQUITY	119,300.00	$ 7,520,353.84
WEST JAPAN RAILWAY CO	EQUITY	5,200.00	$ 327,794.13
WEST JAPAN RAILWAY CO	EQUITY	43,400.00	$ 2,735,820.26
WESTFIELD CORP	EQUITY	49,108.00	$ 389,425.94
WESTFIELD CORP	EQUITY	126,901.00	$ 1,006,323.63
WESTFIELD CORP	EQUITY	516,402.00	$ 4,095,062.56
WESTON (GEORGE) LTD	EQUITY	12,500.00	$ 1,076,172.33
WESTPAC BANKING CORP	EQUITY	42,836.00	$ 937,733.12
WESTPAC BANKING CORP	EQUITY	77,267.00	$ 1,691,470.38
WESTPAC BANKING CORP	EQUITY	16,383.00	$ 358,644.17
WESTPAC BANKING CORP	EQUITY	74,150.00	$ 1,623,235.39
WESTPAC BANKING CORP	EQUITY	842,818.00	$ 18,450,330.49
WESTPORTS HOLDINGS BHD	EQUITY	24,700.00	$ 25,732.36
WESTSHORE TERMINALS INVESTME	EQUITY	163,754.00	$ 2,359,157.11
WH GROUP LTD	EQUITY	9,266,000.00	$ 7,261,877.17
WH GROUP LTD	EQUITY	1,564,269.00	$ 1,225,936.69
WH SMITH PLC	EQUITY	36,362.00	$ 765,101.34
WH SMITH PLC	EQUITY	132,452.00	$ 2,786,953.47
WHARF HOLDINGS LTD	EQUITY	379,900.00	$ 2,296,651.82
WHEELOCK + CO LTD	EQUITY	20,000.00	$ 93,839.22
WHEELOCK + CO LTD	EQUITY	45,000.00	$ 211,138.25
WHEELOCK + CO LTD	EQUITY	235,000.00	$ 1,102,610.87
WHITBREAD PLC	EQUITY	15,758.00	$ 735,600.14
WHITBREAD PLC	EQUITY	45,097.00	$ 2,105,175.74
WIENERBERGER AG	EQUITY	98,792.00	$ 1,382,886.71
WIENERBERGER AG	EQUITY	48,337.00	$ 676,619.51
WILLIAM DEMANT HOLDING	EQUITY	186,205.00	$ 3,614,659.24
WILLIAM DEMANT HOLDING	EQUITY	25,780.00	$ 500,447.98
WILLIAM HILL PLC	EQUITY	435,695.00	$ 1,499,775.59
WILLIAM HILL PLC	EQUITY	227,395.00	$ 782,752.78
WILMAR INTERNATIONAL LTD	EQUITY	486,800.00	$ 1,179,112.86
WILMAR INTERNATIONAL LTD	EQUITY	103,700.00	$ 251,179.14
WILMAR INTERNATIONAL LTD	EQUITY	436,000.00	$ 1,056,066.57
WILSON SONS LTD BDR	EQUITY	131,500.00	$ 1,313,460.79
WIN HANVERKY HOLDINGS LTD	EQUITY	386,000.00	$ 66,672.25
WIPRO LTD	EQUITY	48,007.00	$ 398,238.67
WISTRON CORP	EQUITY	182,941.00	$ 127,030.55
WM MORRISON SUPERMARKETS	EQUITY	549,359.00	$ 1,376,234.06
WOLSELEY PLC	EQUITY	29,661.00	$ 1,534,487.04
WOLSELEY PLC	EQUITY	64,457.00	$ 3,334,629.00
WOLSELEY PLC	EQUITY	59,827.00	$ 3,095,099.83
WOLSELEY PLC	EQUITY	113,489.00	$ 5,871,258.53
WOLTERS KLUWER	EQUITY	30,257.00	$ 1,228,927.70
WOLTERS KLUWER	EQUITY	31,240.00	$ 1,268,853.53
WOLTERS KLUWER	EQUITY	43,694.00	$ 1,774,689.06

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WOLTERS KLUWER	EQUITY	76,105.00	$ 3,091,104.29
WOOD GROUP (JOHN) PLC	EQUITY	113,881.00	$ 1,047,384.59
WOODSIDE PETROLEUM LTD	EQUITY	65,187.00	$ 1,302,766.32
WOODSIDE PETROLEUM LTD	EQUITY	8,271.00	$ 165,296.46
WOODSIDE PETROLEUM LTD	EQUITY	180,573.00	$ 3,608,762.84
WOOLWORTHS HOLDINGS LTD	EQUITY	63,972.00	$ 367,014.51
WOOLWORTHS LTD	EQUITY	324,463.00	$ 5,046,922.51
WOORI BANK	EQUITY	22,058.00	$ 182,308.60
WORLDPAY GROUP PLC	EQUITY	93,947.00	$ 341,223.57
WORLDPAY GROUP PLC	EQUITY	352,906.00	$ 1,281,784.90
WPG HOLDINGS CO LTD	EQUITY	112,000.00	$ 130,022.63
WPP PLC	EQUITY	158,352.00	$ 3,285,350.73
WPP PLC	EQUITY	93,028.00	$ 1,930,064.71
WPP PLC	EQUITY	329,069.00	$ 6,827,239.82
WPP PLC	EQUITY	250,947.00	$ 5,206,431.93
WPP PLC	EQUITY	113,303.00	$ 2,350,712.93
WYNN MACAU LTD	EQUITY	7,359,200.00	$ 10,605,360.44
WYNN MACAU LTD	EQUITY	351,508.00	$ 506,559.01
WYNN MACAU LTD	EQUITY	1,036,000.00	$ 1,492,982.04
X 5 RETAIL GROUP NV REGS GDR	EQUITY	120,837.00	$ 2,404,656.30
XL AXIATA TBK PT	EQUITY	16,572,000.00	$ 4,603,159.13
XL AXIATA TBK PT	EQUITY	253,125.00	$ 70,309.84
YAHOO JAPAN CORP	EQUITY	356,900.00	$ 1,572,461.25
YAKULT HONSHA CO LTD	EQUITY	23,300.00	$ 1,199,181.21
YAMADA DENKI CO LTD	EQUITY	368,500.00	$ 1,939,662.74
YAMADA DENKI CO LTD	EQUITY	285,100.00	$ 1,500,672.58
YAMAGUCHI FINANCIAL GROUP IN	EQUITY	52,000.00	$ 489,131.49
YAMAHA CORP	EQUITY	26,600.00	$ 709,661.76
YAMAHA CORP	EQUITY	38,100.00	$ 1,016,470.42
YAMAHA CORP	EQUITY	5,700.00	$ 152,070.38
YAMAHA MOTOR CO LTD	EQUITY	90,000.00	$ 1,351,886.15
YAMAHA MOTOR CO LTD	EQUITY	73,200.00	$ 1,099,534.07
YAMAHA MOTOR CO LTD	EQUITY	72,794.00	$ 1,093,435.56
YAMANA GOLD INC	EQUITY	266,143.00	$ 1,377,131.72
YAMANA GOLD INC	EQUITY	234,101.00	$ 1,211,333.43
YAMANA GOLD INC	EQUITY	21,578.00	$ 111,653.31
YAMATO HOLDINGS CO LTD	EQUITY	176,600.00	$ 4,028,972.61
YAMATO HOLDINGS CO LTD	EQUITY	92,600.00	$ 2,112,587.00
YAMAZAKI BAKING CO LTD	EQUITY	25,000.00	$ 694,512.14
YAMAZAKI BAKING CO LTD	EQUITY	33,000.00	$ 916,756.02
YAMAZAKI BAKING CO LTD	EQUITY	155,000.00	$ 4,305,975.24
YAMAZEN CORP	EQUITY	8,000.00	$ 63,397.99
YANDEX NV A	EQUITY	228,265.00	$ 4,987,590.25
YANDEX NV A	EQUITY	363,900.00	$ 7,951,215.00
YANGZIJIANG SHIPBUILDING	EQUITY	1,328,100.00	$ 883,163.31
YANGZIJIANG SHIPBUILDING	EQUITY	402,000.00	$ 267,322.98

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YANGZIJIANG SHIPBUILDING	EQUITY	338,000.00	$ 224,764.10
YANLORD LAND GROUP LTD	EQUITY	603,600.00	$ 509,017.01
YANZHOU COAL MINING CO H	EQUITY	210,000.00	$ 135,345.03
YAPI VE KREDI BANKASI	EQUITY	60,162.00	$ 83,266.31
YARA INTERNATIONAL ASA	EQUITY	43,479.00	$ 1,370,677.43
YARA INTERNATIONAL ASA	EQUITY	49,839.00	$ 1,571,176.72
YASKAWA ELECTRIC CORP	EQUITY	64,000.00	$ 825,343.60
YASKAWA ELECTRIC CORP	EQUITY	358,600.00	$ 4,624,503.36
YELLOW PAGES LTD/CANADA	EQUITY	4,808.00	$ 67,823.64
YEONG GUAN ENERGY GROUP CO	EQUITY	324,000.00	$ 2,048,916.58
YES BANK LTD	EQUITY	5,303.00	$ 86,582.80
YOKOGAWA ELECTRIC CORP	EQUITY	8,300.00	$ 92,716.64
YOKOGAWA ELECTRIC CORP	EQUITY	48,400.00	$ 540,660.88
YOKOHAMA RUBBER CO LTD	EQUITY	22,500.00	$ 278,974.56
YPF S.A. SPONSORED ADR	EQUITY	220,500.00	$ 4,233,600.00
YTL CORP BHD	EQUITY	399,660.00	$ 165,554.31
YTL POWER INTERNATIONAL BHD	EQUITY	253,050.00	$ 88,503.16
YUANTA FINANCIAL HOLDING CO	EQUITY	703,710.00	$ 226,869.52
YUASA TRADING CO LTD	EQUITY	3,300.00	$ 67,518.28
YUE YUEN INDUSTRIAL HLDG	EQUITY	455,500.00	$ 1,811,325.80
YUE YUEN INDUSTRIAL HLDG	EQUITY	333,500.00	$ 1,326,184.75
YUE YUEN INDUSTRIAL HLDG	EQUITY	159,409.00	$ 633,900.41
YUHAN CORP	EQUITY	526.00	$ 139,736.94
YULON MOTOR COMPANY	EQUITY	63,000.00	$ 53,315.35
YUM BRANDS INC	EQUITY	53,241.00	$ 4,414,743.72
YUNGTAY ENGINEERING CO LTD	EQUITY	94,061.00	$ 132,669.19
YY INC ADR	EQUITY	1,900.00	$ 64,353.00
Z ENERGY LTD	EQUITY	148,578.00	$ 856,061.55
ZALANDO SE	EQUITY	21,322.00	$ 561,634.50
ZARDOYA OTIS SA	EQUITY	42,006.00	$ 392,465.61
ZEE ENTERTAINMENT ENTERPRISE	EQUITY	558,506.00	$ 3,772,056.60
ZEE ENTERTAINMENT ENTERPRISE	EQUITY	41,194.00	$ 278,217.42
ZENKOKU HOSHO CO LTD	EQUITY	31,300.00	$ 1,128,862.46
ZHEJIANG EXPRESSWAY CO H	EQUITY	124,000.00	$ 116,200.80
ZHEN DING TECHNOLOGY HOLDING	EQUITY	18,000.00	$ 32,195.67
ZHUZHOU CRRC TIMES ELECTRIC	EQUITY	552,500.00	$ 3,026,733.87
ZHUZHOU CRRC TIMES ELECTRIC	EQUITY	42,000.00	$ 230,086.56
ZIJIN MINING GROUP CO LTD H	EQUITY	446,000.00	$ 148,897.58
ZODIAC AEROSPACE	EQUITY	49,899.00	$ 1,170,238.43
ZODIAC AEROSPACE	EQUITY	119,564.00	$ 2,804,031.90
ZODIAC AEROSPACE	EQUITY	52,302.00	$ 1,226,593.93
ZTE CORP H	EQUITY	64,800.00	$ 81,856.68
ZUKEN INC	EQUITY	8,600.00	$ 75,613.61
ZURICH INSURANCE GROUP AG	EQUITY	11,830.00	$ 2,907,105.32
ZURICH INSURANCE GROUP AG	EQUITY	13,165.00	$ 3,235,168.34
ZURICH INSURANCE GROUP AG	EQUITY	37,445.00	$ 9,201,737.84

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AUSTRALIAN DOLLAR	CASH	55,936.79	$ 41,650.53
AUSTRALIAN DOLLAR	CASH	225,448.68	$ 167,869.08
AUSTRALIAN DOLLAR	CASH	233,129.47	$ 173,588.20
AUSTRALIAN DOLLAR	CASH	0.02	$ 0.01
AUSTRALIAN DOLLAR	CASH	35.65	$ 26.54
AUSTRALIAN DOLLAR	CASH	656,647.31	$ 488,939.57
AUSTRALIAN DOLLAR	CASH	110.16	$ 82.03
BRAZILIAN REAL	CASH	26.46	$ 8.26
BRAZILIAN REAL	CASH	0.90	$ 0.28
BRAZILIAN REAL	CASH	104,867.45	$ 32,732.72
CANADIAN DOLLAR	CASH	74,735.02	$ 57,546.02
CANADIAN DOLLAR	CASH	46,318.39	$ 35,665.20
CANADIAN DOLLAR	CASH	9,956.33	$ 7,666.38
CANADIAN DOLLAR	CASH	75,829.13	$ 58,388.49
CANADIAN DOLLAR	CASH	56,313.53	$ 43,361.46
CANADIAN DOLLAR	CASH	77,464.20	$ 59,647.49
CANADIAN DOLLAR	CASH	13.66	$ 10.52
CANADIAN DOLLAR	CASH	1,578,815.57	$ 1,215,689.20
CANADIAN DOLLAR	CASH	10,547.25	$ 8,121.39
CANADIAN DOLLAR	CASH	3,124,157.94	$ 2,405,604.02
CANADIAN DOLLAR	CASH	32,202.34	$ 24,795.83
CHILEAN PESO	CASH	10,538,949.00	$ 15,918.30
COLOMBIAN PESO	CASH	608,087.69	$ 209.04
CZECH KORUNA	CASH	60,652.79	$ 2,488.04
DANISH KRONE	CASH	51,882.26	$ 7,747.32
DANISH KRONE	CASH	0.01	$ -
DANISH KRONE	CASH	784,559.63	$ 117,154.41
DANISH KRONE	CASH	(0.02)	$ -
DANISH KRONE	CASH	7,088.06	$ 1,058.42
DANISH KRONE	CASH	(1,534,081.29)	$ (229,076.77)
DANISH KRONE	CASH	665.21	$ 99.33
EGYPTIAN POUND	CASH	1,081,341.69	$ 121,773.40
EGYPTIAN POUND	CASH	293.43	$ 33.04
EGYPTIAN POUND	CASH	550,621.43	$ 62,007.27
EURO CURRENCY	CASH	246,591.01	$ 273,950.14
EURO CURRENCY	CASH	(112,545.36)	$ (125,032.20)
EURO CURRENCY	CASH	(436,620.04)	$ (485,062.77)
EURO CURRENCY	CASH	2,211.54	$ 2,456.91
EURO CURRENCY	CASH	6.45	$ 7.17
EURO CURRENCY	CASH	130,907.50	$ 145,431.61
EURO CURRENCY	CASH	(106,399.62)	$ (118,204.59)
EURO CURRENCY	CASH	1,795,255.64	$ 1,994,438.19
EURO CURRENCY	CASH	1,455.63	$ 1,617.13
EURO CURRENCY	CASH	(152.68)	$ (169.62)
EURO CURRENCY	CASH	11,354.47	$ 12,614.24
HONG KONG DOLLAR	CASH	4,016,913.74	$ 517,780.31

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Security Name	Asset Class	Shares/Par Value	Base Market Value
HONG KONG DOLLAR	CASH	441,890.60	$ 56,959.71
HONG KONG DOLLAR	CASH	514,914.71	$ 66,372.52
HONG KONG DOLLAR	CASH	80,320.90	$ 10,353.37
HONG KONG DOLLAR	CASH	91,505.94	$ 11,795.12
HONG KONG DOLLAR	CASH	1,094,547.38	$ 141,087.19
HONG KONG DOLLAR	CASH	1,642,182.00	$ 211,677.31
HONG KONG DOLLAR	CASH	496,384.91	$ 63,984.03
HONG KONG DOLLAR	CASH	5,839,540.06	$ 752,716.90
HONG KONG DOLLAR	CASH	83,955.00	$ 10,821.80
HONG KONG DOLLAR	CASH	59.66	$ 7.69
HONG KONG DOLLAR	CASH	450,560.27	$ 58,077.23
HUNGARIAN FORINT	CASH	6,217,776.80	$ 21,882.12
INDIAN RUPEE	CASH	368.52	$ 5.46
INDIAN RUPEE	CASH	234.82	$ 3.48
INDIAN RUPEE	CASH	3,274,074.45	$ 48,508.40
INDONESIAN RUPIAH	CASH	1,883,980,672.40	$ 142,590.78
INDONESIAN RUPIAH	CASH	425,748,901.60	$ 32,223.19
INDONESIAN RUPIAH	CASH	2,253,009,049.44	$ 170,521.03
JAPANESE YEN	CASH	27,779,700.00	$ 270,783.70
JAPANESE YEN	CASH	51,936,711.00	$ 506,255.10
JAPANESE YEN	CASH	727,943,667.00	$ 7,095,659.10
JAPANESE YEN	CASH	89,993,858.15	$ 877,218.62
JAPANESE YEN	CASH	57,390,259.00	$ 559,413.77
JAPANESE YEN	CASH	43,214,915.00	$ 421,239.06
JAPANESE YEN	CASH	21,969,000.00	$ 214,143.68
JAPANESE YEN	CASH	27,702,000.00	$ 270,026.32
JAPANESE YEN	CASH	565,533,748.23	$ 5,512,562.12
JAPANESE YEN	CASH	25,706,156.00	$ 250,571.75
MALAYSIAN RINGGIT	CASH	401.14	$ 99.50
MALAYSIAN RINGGIT	CASH	15.45	$ 3.83
MALAYSIAN RINGGIT	CASH	208,641.51	$ 51,752.82
MEXICAN PESO (NEW)	CASH	243,661.62	$ 13,207.13
MOROCCAN DIRHAM	CASH	0.33	$ 0.03
MOROCCAN DIRHAM	CASH	341.92	$ 34.95
NEW ISRAELI SHEQEL	CASH	90.00	$ 23.37
NEW ISRAELI SHEQEL	CASH	128,475.38	$ 33,360.70
NEW ISRAELI SHEQEL	CASH	372.97	$ 96.85
NEW ISRAELI SHEQEL	CASH	4,324.88	$ 1,123.02
NEW ISRAELI SHEQEL	CASH	263,054.81	$ 68,306.41
NEW ISRAELI SHEQEL	CASH	8.17	$ 2.12
NEW TAIWAN DOLLAR	CASH	322.00	$ 9.98
NEW TAIWAN DOLLAR	CASH	6,003,124.00	$ 186,091.45
NEW TAIWAN DOLLAR	CASH	1,281,252.00	$ 39,717.66
NEW ZEALAND DOLLAR	CASH	530,550.30	$ 377,857.92
NEW ZEALAND DOLLAR	CASH	0.01	$ 0.01
NEW ZEALAND DOLLAR	CASH	0.01	$ 0.01

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Security Name	Asset Class	Shares/Par Value	Base Market Value
NEW ZEALAND DOLLAR	CASH	(0.01)	$ (0.01)
NEW ZEALAND DOLLAR	CASH	10,962.83	$ 7,807.73
NEW ZEALAND DOLLAR	CASH	18,734.75	$ 13,342.89
NORWEGIAN KRONE	CASH	(0.01)	$ -
NORWEGIAN KRONE	CASH	499,469.88	$ 59,688.44
NORWEGIAN KRONE	CASH	58,803.96	$ 7,027.28
NORWEGIAN KRONE	CASH	537,527.62	$ 64,236.48
NORWEGIAN KRONE	CASH	337,437.22	$ 40,324.96
NORWEGIAN KRONE	CASH	115.15	$ 13.76
PHILIPPINE PESO	CASH	279,598.20	$ 5,942.89
PHILIPPINE PESO	CASH	269,590.77	$ 5,730.18
POLISH ZLOTY	CASH	0.11	$ 0.03
POLISH ZLOTY	CASH	5,400.96	$ 1,363.41
POUND STERLING	CASH	22,596.49	$ 30,206.99
POUND STERLING	CASH	97,881.12	$ 130,847.49
POUND STERLING	CASH	10,362.19	$ 13,852.18
POUND STERLING	CASH	3,983,183.74	$ 5,324,720.43
POUND STERLING	CASH	111,704.66	$ 149,326.80
POUND STERLING	CASH	42,307.16	$ 56,556.22
POUND STERLING	CASH	1.09	$ 1.46
POUND STERLING	CASH	132.00	$ 176.46
POUND STERLING	CASH	1,988,902.33	$ 2,658,764.84
POUND STERLING	CASH	67.54	$ 90.29
POUND STERLING	CASH	606.45	$ 810.70
QATARI RIAL	CASH	20,167.75	$ 5,538.61
SINGAPORE DOLLAR	CASH	5,319.91	$ 3,952.68
SINGAPORE DOLLAR	CASH	45,140.27	$ 33,539.10
SINGAPORE DOLLAR	CASH	0.19	$ 0.14
SINGAPORE DOLLAR	CASH	214,285.97	$ 159,213.89
SINGAPORE DOLLAR	CASH	82.68	$ 61.43
SOUTH AFRICAN RAND	CASH	2,293,455.83	$ 156,603.33
SOUTH AFRICAN RAND	CASH	4,912,201.72	$ 335,418.35
SOUTH KOREAN WON	CASH	1,499.00	$ 1.30
SOUTH KOREAN WON	CASH	549,309.00	$ 476.89
SWEDISH KRONA	CASH	5.00	$ 0.59
SWEDISH KRONA	CASH	718,898.31	$ 84,848.79
SWEDISH KRONA	CASH	729,594.22	$ 86,111.18
SWEDISH KRONA	CASH	0.67	$ 0.08
SWEDISH KRONA	CASH	1,539,464.61	$ 181,697.05
SWEDISH KRONA	CASH	22.17	$ 2.62
SWEDISH KRONA	CASH	150.82	$ 17.80
SWISS FRANC	CASH	182,672.35	$ 187,510.11
SWISS FRANC	CASH	0.05	$ 0.05
SWISS FRANC	CASH	18,870.65	$ 19,370.41
SWISS FRANC	CASH	0.02	$ 0.02
SWISS FRANC	CASH	0.07	$ 0.07

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SWISS FRANC	CASH	(107,423.69)	$ (110,268.62)
SWISS FRANC	CASH	273.90	$ 281.15
THAILAND BAHT	CASH	2,698,434.16	$ 76,790.96
THAILAND BAHT	CASH	1,835,517.63	$ 52,234.42
TURKISH LIRA	CASH	(0.01)	$ -
TURKISH LIRA	CASH	27,567.15	$ 9,586.41
UAE DIRHAM	CASH	582.63	$ 158.62
YUAN RENMINBI	CASH	0.01	$ -
AMSTERDAM IDX FUT JUL16	FUTURE	(3,400.00)	$ -
AMSTERDAM IDX FUT JUL16	FUTURE	400.00	$ -
CAC40 10 EURO FUT JUL16	FUTURE	810.00	$ -
CAC40 10 EURO FUT JUL16	FUTURE	510.00	$ -
DAX INDEX FUTURE SEP16	FUTURE	700.00	$ -
DAX INDEX FUTURE SEP16	FUTURE	225.00	$ -
FTSE 100 IDX FUT SEP16	FUTURE	470.00	$ -
FTSE 100 IDX FUT SEP16	FUTURE	920.00	$ -
FTSE/MIB IDX FUT SEP16	FUTURE	15.00	$ -
FTSE/MIB IDX FUT SEP16	FUTURE	15.00	$ -
HANG SENG IDX FUT JUL16	FUTURE	50.00	$ -
HANG SENG IDX FUT JUL16	FUTURE	350.00	$ -
IBEX 35 INDX FUTR JUL16	FUTURE	50.00	$ -
MINI MSCI EMG MKT SEP16	FUTURE	6,000.00	$ -
MSCI SING IX ETS JUL16	FUTURE	7,800.00	$ -
OMXS30 IND FUTURE JUL16	FUTURE	(9,200.00)	$ -
S+P/TSX 60 IX FUT SEP16	FUTURE	(3,800.00)	$ -
S+P/TSX 60 IX FUT SEP16	FUTURE	4,200.00	$ -
SPI 200 FUTURES SEP16	FUTURE	(1,900.00)	$ -
SPI 200 FUTURES SEP16	FUTURE	475.00	$ -
TOPIX INDX FUTR SEP16	FUTURE	1,040,000.00	$ -
TOPIX INDX FUTR SEP16	FUTURE	500,000.00	$ -
Total International Equity			**$ 8,129,330,951.92**
Assigned Risk			
ABBOTT LABORATORIES	EQUITY	8,914.00	$ 350,409.34
ADVANCE AUTO PARTS INC	EQUITY	1,520.00	$ 245,677.60
AIR PRODUCTS + CHEMICALS INC	EQUITY	967.00	$ 137,352.68
ALEXION PHARMACEUTICALS INC	EQUITY	3,304.00	$ 385,775.04
ALLERGAN PLC	EQUITY	8,124.00	$ 1,877,375.16
ALPHABET INC CL A	EQUITY	1,080.00	$ 759,812.40
ALPHABET INC CL C	EQUITY	1,311.00	$ 907,343.10
AMAZON.COM INC	EQUITY	1,301.00	$ 931,021.62
AMERICAN INTERNATIONAL GROUP	EQUITY	4,458.00	$ 235,783.62
AMERICAN TOWER CORP	EQUITY	10,591.00	$ 1,203,243.51
AMERIPRISE FINANCIAL INC	EQUITY	5,900.00	$ 530,115.00
AMGEN INC	EQUITY	10,229.00	$ 1,556,342.35
APPLE INC	EQUITY	14,632.00	$ 1,398,819.20

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Security Name	Asset Class	Shares/Par Value	Base Market Value
APPLIED MATERIALS INC	EQUITY	39,072.00	$ 936,555.84
ARCHER DANIELS MIDLAND CO	EQUITY	1,365.00	$ 58,544.85
BAIDU INC SPON ADR	EQUITY	3,358.00	$ 554,573.70
BANK OF AMERICA CORP	EQUITY	63,781.00	$ 846,373.87
BOEING CO/THE	EQUITY	2,068.00	$ 268,571.16
BOSTON SCIENTIFIC CORP	EQUITY	38,836.00	$ 907,597.32
CALPINE CORP	EQUITY	16,918.00	$ 249,540.50
CARDINAL HEALTH INC	EQUITY	3,592.00	$ 280,211.92
CBS CORP CLASS B NON VOTING	EQUITY	3,896.00	$ 212,098.24
CHARTER COMMUNICATIONS INC A	EQUITY	3,170.93	$ 725,001.44
CHEVRON CORP	EQUITY	9,417.00	$ 987,184.11
CHUBB LTD	EQUITY	5,236.00	$ 684,397.56
CISCO SYSTEMS INC	EQUITY	44,110.00	$ 1,265,515.90
CITIGROUP INC	EQUITY	24,198.00	$ 1,025,753.22
CME GROUP INC	EQUITY	7,709.00	$ 750,856.60
COGNIZANT TECH SOLUTIONS A	EQUITY	3,719.00	$ 212,875.56
COMCAST CORP CLASS A	EQUITY	14,100.00	$ 919,179.00
CONCHO RESOURCES INC	EQUITY	1,216.00	$ 145,032.32
CONOCOPHILLIPS	EQUITY	8,850.00	$ 385,860.00
COOPER COS INC/THE	EQUITY	2,570.00	$ 440,934.90
CVS HEALTH CORP	EQUITY	2,555.00	$ 244,615.70
DELPHI AUTOMOTIVE PLC	EQUITY	9,101.00	$ 569,722.60
DELTA AIR LINES INC	EQUITY	13,102.00	$ 477,305.86
DISCOVER FINANCIAL SERVICES	EQUITY	17,700.00	$ 948,543.00
DOLLAR GENERAL CORP	EQUITY	4,505.00	$ 423,470.00
DOMINION RESOURCES INC/VA	EQUITY	1,755.00	$ 136,767.15
EXTRA SPACE STORAGE INC	EQUITY	1,754.00	$ 162,315.16
EXXON MOBIL CORP	EQUITY	15,722.00	$ 1,473,780.28
FACEBOOK INC A	EQUITY	5,507.00	$ 629,339.96
FORD MOTOR CO	EQUITY	26,658.00	$ 335,091.06
GENERAL DYNAMICS CORP	EQUITY	4,148.00	$ 577,567.52
GENERAL ELECTRIC CO	EQUITY	30,288.00	$ 953,466.24
GILEAD SCIENCES INC	EQUITY	11,150.00	$ 930,133.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	18,692.00	$ 829,550.96
HESS CORP	EQUITY	13,292.00	$ 798,849.20
HEWLETT PACKARD ENTERPRIS	EQUITY	14,774.00	$ 269,920.98
HEXCEL CORP	EQUITY	11,101.00	$ 462,245.64
HILTON WORLDWIDE HOLDINGS IN	EQUITY	8,229.00	$ 185,399.37
HONEYWELL INTERNATIONAL INC	EQUITY	3,900.00	$ 453,648.00
INGERSOLL RAND PLC	EQUITY	14,936.00	$ 951,124.48
INTUIT INC	EQUITY	4,458.00	$ 497,557.38
INVESCO LTD	EQUITY	10,696.00	$ 273,175.84
JOHNSON + JOHNSON	EQUITY	12,107.00	$ 1,468,579.10
JPMORGAN CHASE + CO	EQUITY	19,728.00	$ 1,225,897.92
LAS VEGAS SANDS CORP	EQUITY	3,986.00	$ 173,351.14
LIBERTY GLOBAL PLC LILAC C	EQUITY	2,061.18	$ 66,967.84

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LIBERTY GLOBAL PLC SERIES C	EQUITY	17,832.00	$ 510,886.80
LINKEDIN CORP A	EQUITY	1,941.00	$ 367,334.25
LOWE S COS INC	EQUITY	13,714.00	$ 1,085,737.38
MEDTRONIC PLC	EQUITY	20,093.00	$ 1,743,469.61
MERCK + CO. INC.	EQUITY	20,851.00	$ 1,201,226.11
MICROSOFT CORP	EQUITY	15,080.00	$ 771,643.60
MOBILEYE NV	EQUITY	1,312.00	$ 60,535.68
MONDELEZ INTERNATIONAL INC A	EQUITY	14,675.00	$ 667,859.25
NEWELL BRANDS INC	EQUITY	12,103.00	$ 587,842.71
NEWMONT MINING CORP	EQUITY	4,789.00	$ 187,345.68
NEXTERA ENERGY INC	EQUITY	3,712.00	$ 484,044.80
NIELSEN HOLDINGS PLC	EQUITY	13,347.00	$ 693,643.59
NXP SEMICONDUCTORS NV	EQUITY	2,651.00	$ 207,679.34
OCCIDENTAL PETROLEUM CORP	EQUITY	10,505.00	$ 793,757.80
ORACLE CORP	EQUITY	13,406.00	$ 548,707.58
PACKAGING CORP OF AMERICA	EQUITY	1,415.00	$ 94,705.95
PAYPAL HOLDINGS INC	EQUITY	10,751.00	$ 392,519.01
PEPSICO INC	EQUITY	11,623.00	$ 1,231,340.62
PFIZER INC	EQUITY	20,978.00	$ 738,635.38
PPG INDUSTRIES INC	EQUITY	2,349.00	$ 244,648.35
PROCTER + GAMBLE CO WHEN DIS	EQUITY	3,242.00	$ 274,500.14
QUALCOMM INC	EQUITY	25,375.00	$ 1,359,338.75
RALPH LAUREN CORP	EQUITY	2,150.00	$ 192,683.00
S+P GLOBAL INC	EQUITY	6,555.00	$ 703,089.30
SCHLUMBERGER LTD	EQUITY	9,588.00	$ 758,219.04
SCHWAB (CHARLES) CORP	EQUITY	22,814.00	$ 577,422.34
SEMPRA ENERGY	EQUITY	6,283.00	$ 716,387.66
SIRIUS XM HOLDINGS INC	EQUITY	78,670.00	$ 310,746.50
STRYKER CORP	EQUITY	2,676.00	$ 320,665.08
TIME WARNER INC	EQUITY	11,742.00	$ 863,506.68
UNITED PARCEL SERVICE CL B	EQUITY	2,098.00	$ 225,996.56
UNITED RENTALS INC	EQUITY	10,603.00	$ 711,461.30
VERTEX PHARMACEUTICALS INC	EQUITY	2,989.00	$ 257,113.78
VF CORP	EQUITY	3,992.00	$ 245,468.08
VISA INC CLASS A SHARES	EQUITY	11,538.00	$ 855,773.46
WAL MART STORES INC	EQUITY	4,588.00	$ 335,015.76
WALT DISNEY CO/THE	EQUITY	5,035.00	$ 492,523.70
WELLS FARGO + CO	EQUITY	10,501.00	$ 497,012.33
WESTERN DIGITAL CORP	EQUITY	10,890.00	$ 514,661.40
XL GROUP PLC	EQUITY	2,784.00	$ 92,735.04
CONNECTICUT ST	FIXED INCOME	2,000,000.00	$ 2,192,640.00
CONNECTICUT ST	FIXED INCOME	1,000,000.00	$ 1,046,890.00
FANNIE MAE	FIXED INCOME	7,000,000.00	$ 7,063,637.00
FED HM LN PC POOL Q39166	FIXED INCOME	2,204,890.26	$ 2,359,966.56
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	1,600,000.00	$ 1,658,539.84
FNMA POOL AM4989	FIXED INCOME	2,376,571.85	$ 2,418,410.71

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AM6161	FIXED INCOME	2,169,336.47	$ 2,251,581.66
FNMA POOL AM6602	FIXED INCOME	2,000,000.00	$ 2,104,438.46
FNMA POOL AN0734	FIXED INCOME	1,850,000.00	$ 1,968,406.64
FNMA POOL AU3709	FIXED INCOME	1,664,921.84	$ 1,757,317.38
FNMA POOL AY8604	FIXED INCOME	1,114,025.43	$ 1,176,088.72
FREDDIE MAC	FIXED INCOME	2,300,000.00	$ 2,299,880.40
US TREASURY N/B	FIXED INCOME	4,875,000.00	$ 5,223,104.25
US TREASURY N/B	FIXED INCOME	7,000,000.00	$ 7,701,365.00
US TREASURY N/B	FIXED INCOME	8,750,000.00	$ 9,046,336.25
US TREASURY N/B	FIXED INCOME	7,200,000.00	$ 7,587,561.60
US TREASURY N/B	FIXED INCOME	8,100,000.00	$ 8,233,836.30
US TREASURY N/B	FIXED INCOME	3,250,000.00	$ 3,406,786.50
US TREASURY N/B	FIXED INCOME	5,630,000.00	$ 5,642,994.04
US TREASURY N/B	FIXED INCOME	1,700,000.00	$ 1,704,234.70
US TREASURY N/B	FIXED INCOME	8,000,000.00	$ 8,379,376.00
US TREASURY N/B	FIXED INCOME	12,800,000.00	$ 12,847,513.60
US TREASURY N/B	FIXED INCOME	7,000,000.00	$ 7,157,227.00
US TREASURY N/B	FIXED INCOME	2,650,000.00	$ 2,658,050.70
US TREASURY N/B	FIXED INCOME	7,750,000.00	$ 7,845,061.50
US TREASURY N/B	FIXED INCOME	5,530,000.00	$ 5,534,534.60
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,013,085.00
US TREASURY N/B	FIXED INCOME	9,500,000.00	$ 9,544,156.00
US TREASURY N/B	FIXED INCOME	3,000,000.00	$ 3,142,266.00
US TREASURY N/B	FIXED INCOME	8,000,000.00	$ 8,005,312.00
US TREASURY N/B	FIXED INCOME	4,935,000.00	$ 5,090,955.87
US TREASURY N/B	FIXED INCOME	4,000,000.00	$ 4,073,436.00
US TREASURY N/B	FIXED INCOME	2,000,000.00	$ 2,166,640.00
US TREASURY N/B	FIXED INCOME	3,250,000.00	$ 3,582,618.00
US TREASURY N/B	FIXED INCOME	6,000,000.00	$ 6,085,548.00
US TREASURY N/B	FIXED INCOME	3,000,000.00	$ 3,311,601.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,230,470.00
US TREASURY N/B	FIXED INCOME	8,000,000.00	$ 8,180,624.00
US TREASURY N/B	FIXED INCOME	1,000,000.00	$ 1,023,281.00
US TREASURY N/B	FIXED INCOME	4,700,000.00	$ 5,013,579.30
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,116,405.00
US TREASURY N/B	FIXED INCOME	5,200,000.00	$ 5,440,500.00
US TREASURY N/B	FIXED INCOME	7,000,000.00	$ 7,162,967.00
US TREASURY N/B	FIXED INCOME	6,000,000.00	$ 6,170,154.00
US TREASURY N/B	FIXED INCOME	4,250,000.00	$ 4,443,077.50
US TREASURY N/B	FIXED INCOME	6,500,000.00	$ 6,755,684.00
US TREASURY N/B	FIXED INCOME	11,000,000.00	$ 11,198,946.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,056,250.00
Total Assigned Risk			**$ 302,885,332.48**

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Security Name	Asset Class	Shares/Par Value	Base Market Value
Internal Equity			
3M CO	EQUITY	56,839.00	$ 9,953,645.68
ABBOTT LABORATORIES	EQUITY	138,342.00	$ 5,438,224.02
ABBVIE INC	EQUITY	152,344.00	$ 9,431,617.04
ACCENTURE PLC CL A	EQUITY	58,993.00	$ 6,683,316.97
ACTIVISION BLIZZARD INC	EQUITY	47,650.00	$ 1,888,369.50
ACUITY BRANDS INC	EQUITY	4,100.00	$ 1,016,636.00
ADOBE SYSTEMS INC	EQUITY	46,778.00	$ 4,480,864.62
ADVANCE AUTO PARTS INC	EQUITY	6,810.00	$ 1,100,700.30
AES CORP	EQUITY	61,940.00	$ 773,011.20
AETNA INC	EQUITY	33,052.00	$ 4,036,640.76
AFFILIATED MANAGERS GROUP	EQUITY	5,110.00	$ 719,334.70
AFLAC INC	EQUITY	38,966.00	$ 2,811,786.56
AGILENT TECHNOLOGIES INC	EQUITY	30,842.00	$ 1,368,151.12
AGL RESOURCES INC	EQUITY	11,339.00	$ 748,033.83
AIR PRODUCTS + CHEMICALS INC	EQUITY	18,155.00	$ 2,578,736.20
AKAMAI TECHNOLOGIES INC	EQUITY	16,599.00	$ 928,382.07
ALASKA AIR GROUP INC	EQUITY	11,700.00	$ 681,993.00
ALCOA INC	EQUITY	123,836.00	$ 1,147,959.72
ALEXION PHARMACEUTICALS INC	EQUITY	21,193.00	$ 2,474,494.68
ALLEGION PLC	EQUITY	8,904.00	$ 618,204.72
ALLERGAN PLC	EQUITY	37,085.00	$ 8,569,972.65
ALLIANCE DATA SYSTEMS CORP	EQUITY	5,550.00	$ 1,087,356.00
ALLSTATE CORP	EQUITY	35,548.00	$ 2,486,582.60
ALPHABET INC CL A	EQUITY	27,433.00	$ 19,299,938.49
ALPHABET INC CL C	EQUITY	27,931.00	$ 19,331,045.10
ALTRIA GROUP INC	EQUITY	184,265.00	$ 12,706,914.40
AMAZON.COM INC	EQUITY	36,434.00	$ 26,072,899.08
AMEREN CORPORATION	EQUITY	22,705.00	$ 1,216,533.90
AMERICAN AIRLINES GROUP INC	EQUITY	54,470.00	$ 1,542,045.70
AMERICAN ELECTRIC POWER	EQUITY	46,290.00	$ 3,244,466.10
AMERICAN EXPRESS CO	EQUITY	76,131.00	$ 4,625,719.56
AMERICAN INTERNATIONAL GROUP	EQUITY	105,436.00	$ 5,576,510.04
AMERICAN TOWER CORP	EQUITY	39,753.00	$ 4,516,338.33
AMERICAN WATER WORKS CO INC	EQUITY	16,800.00	$ 1,419,768.00
AMERIPRISE FINANCIAL INC	EQUITY	15,885.00	$ 1,427,267.25
AMERISOURCEBERGEN CORP	EQUITY	17,329.00	$ 1,374,536.28
AMETEK INC	EQUITY	22,070.00	$ 1,020,296.10
AMGEN INC	EQUITY	70,783.00	$ 10,769,633.45
AMPHENOL CORP CL A	EQUITY	28,906.00	$ 1,657,180.98
ANADARKO PETROLEUM CORP	EQUITY	48,109.00	$ 2,561,804.25
ANALOG DEVICES INC	EQUITY	28,976.00	$ 1,641,200.64
ANTHEM INC	EQUITY	24,650.00	$ 3,237,531.00
AON PLC	EQUITY	24,989.00	$ 2,729,548.47
APACHE CORP	EQUITY	35,676.00	$ 1,986,082.92
APARTMENT INVT + MGMT CO A	EQUITY	14,670.00	$ 647,827.20

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Security Name	Asset Class	Shares/Par Value	Base Market Value
APPLE INC	EQUITY	515,893.00	$ 49,319,370.80
APPLIED MATERIALS INC	EQUITY	102,562.00	$ 2,458,411.14
ARCHER DANIELS MIDLAND CO	EQUITY	55,297.00	$ 2,371,688.33
ARTHUR J GALLAGHER + CO	EQUITY	16,600.00	$ 790,160.00
ASSURANT INC	EQUITY	5,814.00	$ 501,806.34
AT+T INC	EQUITY	579,757.00	$ 25,051,299.97
AUTODESK INC	EQUITY	20,865.00	$ 1,129,631.10
AUTOMATIC DATA PROCESSING	EQUITY	43,048.00	$ 3,954,819.76
AUTONATION INC	EQUITY	6,707.00	$ 315,094.86
AUTOZONE INC	EQUITY	2,935.00	$ 2,329,920.40
AVALONBAY COMMUNITIES INC	EQUITY	12,784.00	$ 2,306,105.76
AVERY DENNISON CORP	EQUITY	8,408.00	$ 628,498.00
BAKER HUGHES INC	EQUITY	41,150.00	$ 1,857,099.50
BALL CORP	EQUITY	13,287.00	$ 960,517.23
BANK OF AMERICA CORP	EQUITY	967,338.00	$ 12,836,575.26
BANK OF NEW YORK MELLON CORP	EQUITY	101,472.00	$ 3,942,187.20
BAXTER INTERNATIONAL INC	EQUITY	52,039.00	$ 2,353,203.58
BB+T CORP	EQUITY	77,335.00	$ 2,753,899.35
BECTON DICKINSON AND CO	EQUITY	19,733.00	$ 3,346,519.47
BED BATH + BEYOND INC	EQUITY	14,587.00	$ 630,450.14
BERKSHIRE HATHAWAY INC CL B	EQUITY	176,509.00	$ 25,556,738.11
BEST BUY CO INC	EQUITY	26,447.00	$ 809,278.20
BIOGEN INC	EQUITY	20,727.00	$ 5,012,203.14
BLACKROCK INC	EQUITY	11,940.00	$ 4,089,808.20
BOEING CO/THE	EQUITY	56,383.00	$ 7,322,460.21
BORGWARNER INC	EQUITY	20,754.00	$ 612,658.08
BOSTON PROPERTIES INC	EQUITY	14,164.00	$ 1,868,231.60
BOSTON SCIENTIFIC CORP	EQUITY	127,783.00	$ 2,986,288.71
BRISTOL MYERS SQUIBB CO	EQUITY	157,214.00	$ 11,563,089.70
BROADCOM LTD	EQUITY	34,826.00	$ 5,411,960.40
BROWN FORMAN CORP CLASS B	EQUITY	9,453.00	$ 943,031.28
C.H. ROBINSON WORLDWIDE INC	EQUITY	13,457.00	$ 999,182.25
CA INC	EQUITY	27,632.00	$ 907,158.56
CABOT OIL + GAS CORP	EQUITY	43,750.00	$ 1,126,125.00
CAMPBELL SOUP CO	EQUITY	16,640.00	$ 1,107,059.20
CAPITAL ONE FINANCIAL CORP	EQUITY	48,273.00	$ 3,065,818.23
CARDINAL HEALTH INC	EQUITY	30,639.00	$ 2,390,148.39
CARMAX INC	EQUITY	18,331.00	$ 898,768.93
CARNIVAL CORP	EQUITY	41,324.00	$ 1,826,520.80
CATERPILLAR INC	EQUITY	55,007.00	$ 4,170,080.67
CBRE GROUP INC A	EQUITY	27,317.00	$ 723,354.16
CBS CORP CLASS B NON VOTING	EQUITY	39,090.00	$ 2,128,059.60
CELGENE CORP	EQUITY	72,940.00	$ 7,194,072.20
CENTENE CORP	EQUITY	15,900.00	$ 1,134,783.00
CENTERPOINT ENERGY INC	EQUITY	40,379.00	$ 969,096.00
CENTURYLINK INC	EQUITY	51,296.00	$ 1,488,096.96

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CERNER CORP	EQUITY	28,458.00	$ 1,667,638.80
CF INDUSTRIES HOLDINGS INC	EQUITY	21,850.00	$ 526,585.00
CHESAPEAKE ENERGY CORP	EQUITY	55,061.00	$ 235,661.08
CHEVRON CORP	EQUITY	177,473.00	$ 18,604,494.59
CHIPOTLE MEXICAN GRILL INC	EQUITY	2,805.00	$ 1,129,741.80
CHUBB LTD	EQUITY	43,758.00	$ 5,719,608.18
CHURCH + DWIGHT CO INC	EQUITY	12,200.00	$ 1,255,258.00
CIGNA CORP	EQUITY	23,928.00	$ 3,062,544.72
CIMAREX ENERGY CO	EQUITY	8,630.00	$ 1,029,731.60
CINCINNATI FINANCIAL CORP	EQUITY	13,825.00	$ 1,035,354.25
CINTAS CORP	EQUITY	8,262.00	$ 810,750.06
CISCO SYSTEMS INC	EQUITY	473,670.00	$ 13,589,592.30
CITIGROUP INC	EQUITY	276,373.00	$ 11,715,451.47
CITIZENS FINANCIAL GROUP	EQUITY	49,500.00	$ 989,010.00
CITRIX SYSTEMS INC	EQUITY	14,403.00	$ 1,153,536.27
CLOROX COMPANY	EQUITY	12,184.00	$ 1,686,143.76
CME GROUP INC	EQUITY	31,771.00	$ 3,094,495.40
CMS ENERGY CORP	EQUITY	26,329.00	$ 1,207,447.94
COACH INC	EQUITY	25,959.00	$ 1,057,569.66
COCA COLA CO/THE	EQUITY	366,651.00	$ 16,620,289.83
COGNIZANT TECH SOLUTIONS A	EQUITY	56,842.00	$ 3,253,636.08
COLGATE PALMOLIVE CO	EQUITY	84,118.00	$ 6,157,437.60
COLUMBIA PIPELINE GROUP	EQUITY	37,495.00	$ 955,747.55
COMCAST CORP CLASS A	EQUITY	227,702.00	$ 14,843,893.38
COMERICA INC	EQUITY	16,581.00	$ 681,976.53
CONAGRA FOODS INC	EQUITY	41,089.00	$ 1,964,465.09
CONCHO RESOURCES INC	EQUITY	12,100.00	$ 1,443,167.00
CONOCOPHILLIPS	EQUITY	116,638.00	$ 5,085,416.80
CONSOLIDATED EDISON INC	EQUITY	28,618.00	$ 2,302,031.92
CONSTELLATION BRANDS INC A	EQUITY	16,571.00	$ 2,740,843.40
CORNING INC	EQUITY	101,289.00	$ 2,074,398.72
COSTCO WHOLESALE CORP	EQUITY	41,290.00	$ 6,484,181.60
CR BARD INC	EQUITY	7,049.00	$ 1,657,642.84
CROWN CASTLE INTL CORP	EQUITY	31,712.00	$ 3,216,548.16
CSRA INC	EQUITY	12,985.00	$ 304,238.55
CSX CORP	EQUITY	90,024.00	$ 2,347,825.92
CUMMINS INC	EQUITY	15,178.00	$ 1,706,614.32
CVS HEALTH CORP	EQUITY	101,150.00	$ 9,684,101.00
DANAHER CORP	EQUITY	56,138.00	$ 5,669,938.00
DARDEN RESTAURANTS INC	EQUITY	10,566.00	$ 669,250.44
DAVITA INC	EQUITY	15,364.00	$ 1,187,944.48
DEERE + CO	EQUITY	28,153.00	$ 2,281,519.12
DELPHI AUTOMOTIVE PLC	EQUITY	26,032.00	$ 1,629,603.20
DELTA AIR LINES INC	EQUITY	72,700.00	$ 2,648,461.00
DENTSPLY SIRONA INC	EQUITY	22,036.00	$ 1,367,113.44
DEVON ENERGY CORP	EQUITY	49,355.00	$ 1,789,118.75

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DIAMOND OFFSHORE DRILLING	EQUITY	5,974.00	$ 145,347.42
DIGITAL REALTY TRUST INC	EQUITY	13,700.00	$ 1,493,163.00
DISCOVER FINANCIAL SERVICES	EQUITY	38,918.00	$ 2,085,615.62
DISCOVERY COMMUNICATIONS A	EQUITY	14,125.00	$ 356,373.75
DISCOVERY COMMUNICATIONS C	EQUITY	22,335.00	$ 532,689.75
DOLLAR GENERAL CORP	EQUITY	26,773.00	$ 2,516,662.00
DOLLAR TREE INC	EQUITY	22,229.00	$ 2,094,860.96
DOMINION RESOURCES INC/VA	EQUITY	58,047.00	$ 4,523,602.71
DOVER CORP	EQUITY	14,587.00	$ 1,011,170.84
DOW CHEMICAL CO/THE	EQUITY	105,727.00	$ 5,255,689.17
DR HORTON INC	EQUITY	31,126.00	$ 979,846.48
DR PEPPER SNAPPLE GROUP INC	EQUITY	17,487.00	$ 1,689,768.81
DTE ENERGY COMPANY	EQUITY	16,645.00	$ 1,649,852.40
DU PONT (E.I.) DE NEMOURS	EQUITY	82,297.00	$ 5,332,845.60
DUKE ENERGY CORP	EQUITY	64,632.00	$ 5,544,779.28
DUN + BRADSTREET CORP	EQUITY	3,607.00	$ 439,476.88
E TRADE FINANCIAL CORP	EQUITY	26,520.00	$ 622,954.80
EASTMAN CHEMICAL CO	EQUITY	13,746.00	$ 933,353.40
EATON CORP PLC	EQUITY	43,353.00	$ 2,589,474.69
EBAY INC	EQUITY	99,573.00	$ 2,331,003.93
ECOLAB INC	EQUITY	24,840.00	$ 2,946,024.00
EDISON INTERNATIONAL	EQUITY	30,633.00	$ 2,379,265.11
EDWARDS LIFESCIENCES CORP	EQUITY	20,072.00	$ 2,001,780.56
ELECTRONIC ARTS INC	EQUITY	28,397.00	$ 2,151,356.72
ELI LILLY + CO	EQUITY	91,172.00	$ 7,179,795.00
EMC CORP/MA	EQUITY	183,977.00	$ 4,998,655.09
EMERSON ELECTRIC CO	EQUITY	60,409.00	$ 3,150,933.44
ENDO INTERNATIONAL PLC	EQUITY	19,380.00	$ 302,134.20
ENTERGY CORP	EQUITY	16,539.00	$ 1,345,447.65
EOG RESOURCES INC	EQUITY	51,808.00	$ 4,321,823.36
EQT CORP	EQUITY	15,961.00	$ 1,235,860.23
EQUIFAX INC	EQUITY	11,099.00	$ 1,425,111.60
EQUINIX INC	EQUITY	6,410.00	$ 2,485,349.30
EQUITY RESIDENTIAL	EQUITY	34,228.00	$ 2,357,624.64
ESSEX PROPERTY TRUST INC	EQUITY	6,070.00	$ 1,384,506.30
ESTEE LAUDER COMPANIES CL A	EQUITY	20,775.00	$ 1,890,940.50
EVERSOURCE ENERGY	EQUITY	29,597.00	$ 1,772,860.30
EXELON CORP	EQUITY	86,821.00	$ 3,156,811.56
EXPEDIA INC	EQUITY	11,043.00	$ 1,173,870.90
EXPEDITORS INTL WASH INC	EQUITY	17,124.00	$ 839,760.96
EXPRESS SCRIPTS HOLDING CO	EQUITY	59,455.00	$ 4,506,689.00
EXTRA SPACE STORAGE INC	EQUITY	11,500.00	$ 1,064,210.00
EXXON MOBIL CORP	EQUITY	390,540.00	$ 36,609,219.60
F5 NETWORKS INC	EQUITY	6,569.00	$ 747,814.96
FACEBOOK INC A	EQUITY	217,700.00	$ 24,878,756.00
FASTENAL CO	EQUITY	26,975.00	$ 1,197,420.25

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FEDERAL REALTY INVS TRUST	EQUITY	6,500.00	$ 1,076,075.00
FEDEX CORP	EQUITY	23,472.00	$ 3,562,580.16
FIDELITY NATIONAL INFO SERV	EQUITY	25,941.00	$ 1,911,332.88
FIFTH THIRD BANCORP	EQUITY	72,319.00	$ 1,272,091.21
FIRST SOLAR INC	EQUITY	6,965.00	$ 337,663.20
FIRSTENERGY CORP	EQUITY	40,020.00	$ 1,397,098.20
FISERV INC	EQUITY	20,902.00	$ 2,272,674.46
FLIR SYSTEMS INC	EQUITY	12,871.00	$ 398,357.45
FLOWSERVE CORP	EQUITY	12,427.00	$ 561,327.59
FLUOR CORP	EQUITY	13,194.00	$ 650,200.32
FMC CORP	EQUITY	12,556.00	$ 581,468.36
FMC TECHNOLOGIES INC	EQUITY	21,462.00	$ 572,391.54
FOOT LOCKER INC	EQUITY	12,900.00	$ 707,694.00
FORD MOTOR CO	EQUITY	367,440.00	$ 4,618,720.80
FORTUNE BRANDS HOME + SECURI	EQUITY	14,400.00	$ 834,768.00
FRANKLIN RESOURCES INC	EQUITY	34,685.00	$ 1,157,438.45
FREEPORT MCMORAN INC	EQUITY	117,884.00	$ 1,313,227.76
FRONTIER COMMUNICATIONS CORP	EQUITY	110,449.00	$ 545,618.06
GAP INC/THE	EQUITY	21,366.00	$ 453,386.52
GARMIN LTD	EQUITY	11,263.00	$ 477,776.46
GENERAL DYNAMICS CORP	EQUITY	27,088.00	$ 3,771,733.12
GENERAL ELECTRIC CO	EQUITY	865,985.00	$ 27,261,207.80
GENERAL GROWTH PROPERTIES	EQUITY	54,710.00	$ 1,631,452.20
GENERAL MILLS INC	EQUITY	55,833.00	$ 3,982,009.56
GENERAL MOTORS CO	EQUITY	131,960.00	$ 3,734,468.00
GENUINE PARTS CO	EQUITY	14,244.00	$ 1,442,205.00
GILEAD SCIENCES INC	EQUITY	125,401.00	$ 10,460,951.42
GLOBAL PAYMENTS INC	EQUITY	14,500.00	$ 1,035,010.00
GOLDMAN SACHS GROUP INC	EQUITY	36,396.00	$ 5,407,717.68
GOODYEAR TIRE + RUBBER CO	EQUITY	24,931.00	$ 639,729.46
H+R BLOCK INC	EQUITY	21,155.00	$ 486,565.00
HALLIBURTON CO	EQUITY	80,573.00	$ 3,649,151.17
HANESBRANDS INC	EQUITY	35,580.00	$ 894,125.40
HARLEY DAVIDSON INC	EQUITY	17,306.00	$ 783,961.80
HARMAN INTERNATIONAL	EQUITY	6,672.00	$ 479,183.04
HARRIS CORP	EQUITY	11,438.00	$ 954,386.72
HARTFORD FINANCIAL SVCS GRP	EQUITY	37,242.00	$ 1,652,799.96
HASBRO INC	EQUITY	10,325.00	$ 867,196.75
HCA HOLDINGS INC	EQUITY	28,310.00	$ 2,180,153.10
HCP INC	EQUITY	43,944.00	$ 1,554,738.72
HELMERICH + PAYNE	EQUITY	10,079.00	$ 676,603.27
HENRY SCHEIN INC	EQUITY	7,770.00	$ 1,373,736.00
HERSHEY CO/THE	EQUITY	13,190.00	$ 1,496,933.10
HESS CORP	EQUITY	24,861.00	$ 1,494,146.10
HEWLETT PACKARD ENTERPRIS	EQUITY	156,477.00	$ 2,858,834.79
HOLOGIC INC	EQUITY	23,100.00	$ 799,260.00

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HOME DEPOT INC	EQUITY	117,124.00	$ 14,955,563.56
HONEYWELL INTERNATIONAL INC	EQUITY	72,030.00	$ 8,378,529.60
HORMEL FOODS CORP	EQUITY	25,370.00	$ 928,542.00
HOST HOTELS + RESORTS INC	EQUITY	70,665.00	$ 1,145,479.65
HP INC	EQUITY	161,077.00	$ 2,021,516.35
HUMANA INC	EQUITY	13,878.00	$ 2,496,374.64
HUNT (JB) TRANSPRT SVCS INC	EQUITY	8,520.00	$ 689,523.60
HUNTINGTON BANCSHARES INC	EQUITY	75,194.00	$ 672,234.36
ILLINOIS TOOL WORKS	EQUITY	30,636.00	$ 3,191,045.76
ILLUMINA INC	EQUITY	13,820.00	$ 1,940,051.60
INGERSOLL RAND PLC	EQUITY	24,094.00	$ 1,534,305.92
INTEL CORP	EQUITY	444,730.00	$ 14,587,144.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	11,180.00	$ 2,861,632.80
INTERNATIONAL PAPER CO	EQUITY	38,793.00	$ 1,644,047.34
INTERPUBLIC GROUP OF COS INC	EQUITY	37,721.00	$ 871,355.10
INTL BUSINESS MACHINES CORP	EQUITY	82,977.00	$ 12,594,249.06
INTL FLAVORS + FRAGRANCES	EQUITY	7,228.00	$ 911,233.96
INTUIT INC	EQUITY	24,128.00	$ 2,692,926.08
INTUITIVE SURGICAL INC	EQUITY	3,430.00	$ 2,268,636.30
INVESCO LTD	EQUITY	39,065.00	$ 997,720.10
IRON MOUNTAIN INC	EQUITY	22,615.00	$ 900,755.45
JACOBS ENGINEERING GROUP INC	EQUITY	11,464.00	$ 571,021.84
JM SMUCKER CO/THE	EQUITY	11,117.00	$ 1,694,341.97
JOHNSON + JOHNSON	EQUITY	258,981.00	$ 31,414,395.30
JOHNSON CONTROLS INC	EQUITY	60,865.00	$ 2,693,884.90
JPMORGAN CHASE + CO	EQUITY	344,536.00	$ 21,409,467.04
JUNIPER NETWORKS INC	EQUITY	33,175.00	$ 746,105.75
KANSAS CITY SOUTHERN	EQUITY	10,020.00	$ 902,701.80
KELLOGG CO	EQUITY	23,831.00	$ 1,945,801.15
KEYCORP	EQUITY	79,306.00	$ 876,331.30
KIMBERLY CLARK CORP	EQUITY	33,821.00	$ 4,649,711.08
KIMCO REALTY CORP	EQUITY	39,501.00	$ 1,239,541.38
KINDER MORGAN INC	EQUITY	172,329.00	$ 3,225,998.88
KLA TENCOR CORP	EQUITY	14,786.00	$ 1,083,074.50
KOHLS CORP	EQUITY	17,299.00	$ 655,978.08
KRAFT HEINZ CO/THE	EQUITY	56,082.00	$ 4,962,135.36
KROGER CO	EQUITY	89,858.00	$ 3,305,875.82
L 3 COMMUNICATIONS HOLDINGS	EQUITY	7,577.00	$ 1,111,470.13
L BRANDS INC	EQUITY	23,818.00	$ 1,598,902.34
LABORATORY CRP OF AMER HLDGS	EQUITY	9,595.00	$ 1,249,940.65
LAM RESEARCH CORP	EQUITY	14,788.00	$ 1,243,079.28
LEGG MASON INC	EQUITY	10,166.00	$ 299,795.34
LEGGETT + PLATT INC	EQUITY	12,691.00	$ 648,637.01
LENNAR CORP A	EQUITY	17,299.00	$ 797,483.90
LEUCADIA NATIONAL CORP	EQUITY	31,329.00	$ 542,931.57
LEVEL 3 COMMUNICATIONS INC	EQUITY	27,130.00	$ 1,396,923.70

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LINCOLN NATIONAL CORP	EQUITY	22,587.00	$ 875,697.99
LINEAR TECHNOLOGY CORP	EQUITY	22,529.00	$ 1,048,274.37
LKQ CORP	EQUITY	28,700.00	$ 909,790.00
LOCKHEED MARTIN CORP	EQUITY	24,585.00	$ 6,101,259.45
LOEWS CORP	EQUITY	25,166.00	$ 1,034,070.94
LOWE S COS INC	EQUITY	83,494.00	$ 6,610,219.98
LYONDELLBASELL INDU CL A	EQUITY	32,458.00	$ 2,415,524.36
M + T BANK CORP	EQUITY	14,908.00	$ 1,762,572.84
MACERICH CO/THE	EQUITY	11,860.00	$ 1,012,725.40
MACY S INC	EQUITY	29,327.00	$ 985,680.47
MALLINCKRODT PLC	EQUITY	10,460.00	$ 635,758.80
MARATHON OIL CORP	EQUITY	79,862.00	$ 1,198,728.62
MARATHON PETROLEUM CORP	EQUITY	49,848.00	$ 1,892,230.08
MARRIOTT INTERNATIONAL CL A	EQUITY	18,015.00	$ 1,197,276.90
MARSH + MCLENNAN COS	EQUITY	48,781.00	$ 3,339,547.26
MARTIN MARIETTA MATERIALS	EQUITY	6,180.00	$ 1,186,560.00
MASCO CORP	EQUITY	31,416.00	$ 972,011.04
MASTERCARD INC CLASS A	EQUITY	91,400.00	$ 8,048,684.00
MATTEL INC	EQUITY	31,935.00	$ 999,246.15
MCCORMICK + CO NON VTG SHRS	EQUITY	10,774.00	$ 1,149,262.58
MCDONALD S CORP	EQUITY	82,636.00	$ 9,944,416.24
MCKESSON CORP	EQUITY	21,266.00	$ 3,969,298.90
MEAD JOHNSON NUTRITION CO	EQUITY	17,457.00	$ 1,584,222.75
MEDTRONIC PLC	EQUITY	132,384.00	$ 11,486,959.68
MERCK + CO. INC.	EQUITY	260,524.00	$ 15,008,787.64
METLIFE INC	EQUITY	103,499.00	$ 4,122,365.17
MICHAEL KORS HOLDINGS LTD	EQUITY	16,800.00	$ 831,264.00
MICROCHIP TECHNOLOGY INC	EQUITY	20,057.00	$ 1,018,093.32
MICRON TECHNOLOGY INC	EQUITY	97,408.00	$ 1,340,334.08
MICROSOFT CORP	EQUITY	740,238.00	$ 37,877,978.46
MOHAWK INDUSTRIES INC	EQUITY	5,960.00	$ 1,130,969.60
MOLSON COORS BREWING CO B	EQUITY	17,295.00	$ 1,749,043.35
MONDELEZ INTERNATIONAL INC A	EQUITY	146,191.00	$ 6,653,152.41
MONSANTO CO	EQUITY	41,307.00	$ 4,271,556.87
MONSTER BEVERAGE CORP	EQUITY	13,202.00	$ 2,121,693.42
MOODY S CORP	EQUITY	16,080.00	$ 1,506,856.80
MORGAN STANLEY	EQUITY	142,279.00	$ 3,696,408.42
MOSAIC CO/THE	EQUITY	33,112.00	$ 866,872.16
MOTOROLA SOLUTIONS INC	EQUITY	14,733.00	$ 971,936.01
MURPHY OIL CORP	EQUITY	15,136.00	$ 480,568.00
MYLAN NV	EQUITY	40,191.00	$ 1,737,858.84
NASDAQ INC	EQUITY	10,802.00	$ 698,565.34
NATIONAL OILWELL VARCO INC	EQUITY	35,505.00	$ 1,194,743.25
NAVIENT CORP	EQUITY	31,155.00	$ 372,302.25
NETAPP INC	EQUITY	27,321.00	$ 671,823.39
NETFLIX INC	EQUITY	40,345.00	$ 3,690,760.60

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NEWELL BRANDS INC	EQUITY	42,803.00	$ 2,078,941.71
NEWFIELD EXPLORATION CO	EQUITY	18,599.00	$ 821,703.82
NEWMONT MINING CORP	EQUITY	49,682.00	$ 1,943,559.84
NEWS CORP CLASS A	EQUITY	35,829.00	$ 406,659.15
NEWS CORP CLASS B	EQUITY	10,010.00	$ 116,816.70
NEXTERA ENERGY INC	EQUITY	43,249.00	$ 5,639,669.60
NIELSEN HOLDINGS PLC	EQUITY	34,280.00	$ 1,781,531.60
NIKE INC CL B	EQUITY	125,408.00	$ 6,922,521.60
NISOURCE INC	EQUITY	29,995.00	$ 795,467.40
NOBLE ENERGY INC	EQUITY	40,280.00	$ 1,444,843.60
NORDSTROM INC	EQUITY	12,025.00	$ 457,551.25
NORFOLK SOUTHERN CORP	EQUITY	27,976.00	$ 2,381,596.88
NORTHERN TRUST CORP	EQUITY	20,259.00	$ 1,342,361.34
NORTHROP GRUMMAN CORP	EQUITY	17,059.00	$ 3,791,874.52
NRG ENERGY INC	EQUITY	29,309.00	$ 439,341.91
NUCOR CORP	EQUITY	29,854.00	$ 1,475,086.14
NVIDIA CORP	EQUITY	47,929.00	$ 2,253,142.29
O REILLY AUTOMOTIVE INC	EQUITY	9,326.00	$ 2,528,278.60
OCCIDENTAL PETROLEUM CORP	EQUITY	71,712.00	$ 5,418,558.72
OMNICOM GROUP	EQUITY	22,369.00	$ 1,822,849.81
ONEOK INC	EQUITY	19,463.00	$ 923,519.35
ORACLE CORP	EQUITY	293,080.00	$ 11,995,764.40
OWENS ILLINOIS INC	EQUITY	15,039.00	$ 270,852.39
P G + E CORP	EQUITY	46,722.00	$ 2,986,470.24
PACCAR INC	EQUITY	32,793.00	$ 1,700,972.91
PARKER HANNIFIN CORP	EQUITY	12,730.00	$ 1,375,476.50
PATTERSON COS INC	EQUITY	7,845.00	$ 375,697.05
PAYCHEX INC	EQUITY	30,145.00	$ 1,793,627.50
PAYPAL HOLDINGS INC	EQUITY	103,903.00	$ 3,793,498.53
PENTAIR PLC	EQUITY	16,873.00	$ 983,527.17
PEOPLE S UNITED FINANCIAL	EQUITY	29,035.00	$ 425,653.10
PEPSICO INC	EQUITY	136,061.00	$ 14,414,302.34
PERKINELMER INC	EQUITY	10,568.00	$ 553,974.56
PERRIGO CO PLC	EQUITY	13,569.00	$ 1,230,301.23
PFIZER INC	EQUITY	571,121.00	$ 20,109,170.41
PHILIP MORRIS INTERNATIONAL	EQUITY	146,094.00	$ 14,860,681.68
PHILLIPS 66	EQUITY	44,069.00	$ 3,496,434.46
PINNACLE WEST CAPITAL	EQUITY	10,510.00	$ 851,940.60
PIONEER NATURAL RESOURCES CO	EQUITY	15,419.00	$ 2,331,506.99
PITNEY BOWES INC	EQUITY	17,957.00	$ 319,634.60
PNC FINANCIAL SERVICES GROUP	EQUITY	47,046.00	$ 3,829,073.94
PPG INDUSTRIES INC	EQUITY	25,192.00	$ 2,623,746.80
PPL CORP	EQUITY	63,793.00	$ 2,408,185.75
PRAXAIR INC	EQUITY	26,597.00	$ 2,989,236.83
PRICELINE GROUP INC/THE	EQUITY	4,751.00	$ 5,931,195.91
PRINCIPAL FINANCIAL GROUP	EQUITY	25,364.00	$ 1,042,714.04

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PROCTER + GAMBLE CO WHEN DIS	EQUITY	250,734.00	$ 21,229,647.78
PROGRESSIVE CORP	EQUITY	54,873.00	$ 1,838,245.50
PROLOGIS INC	EQUITY	49,244.00	$ 2,414,925.76
PRUDENTIAL FINANCIAL INC	EQUITY	41,627.00	$ 2,969,670.18
PUBLIC SERVICE ENTERPRISE GP	EQUITY	47,671.00	$ 2,221,945.31
PUBLIC STORAGE	EQUITY	13,744.00	$ 3,512,828.96
PULTEGROUP INC	EQUITY	29,859.00	$ 581,951.91
PVH CORP	EQUITY	7,535.00	$ 710,023.05
QORVO INC	EQUITY	12,050.00	$ 665,883.00
QUALCOMM INC	EQUITY	138,381.00	$ 7,413,070.17
QUANTA SERVICES INC	EQUITY	14,215.00	$ 328,650.80
QUEST DIAGNOSTICS INC	EQUITY	13,256.00	$ 1,079,170.96
RALPH LAUREN CORP	EQUITY	5,387.00	$ 482,782.94
RANGE RESOURCES CORP	EQUITY	15,940.00	$ 687,651.60
RAYTHEON COMPANY	EQUITY	28,077.00	$ 3,817,068.15
REALTY INCOME CORP	EQUITY	24,310.00	$ 1,686,141.60
RED HAT INC	EQUITY	17,020.00	$ 1,235,652.00
REGENERON PHARMACEUTICALS	EQUITY	7,040.00	$ 2,458,579.20
REGIONS FINANCIAL CORP	EQUITY	119,252.00	$ 1,014,834.52
REPUBLIC SERVICES INC	EQUITY	22,369.00	$ 1,147,753.39
REYNOLDS AMERICAN INC	EQUITY	77,978.00	$ 4,205,353.54
ROBERT HALF INTL INC	EQUITY	12,511.00	$ 477,419.76
ROCKWELL AUTOMATION INC	EQUITY	12,224.00	$ 1,403,559.68
ROCKWELL COLLINS INC	EQUITY	12,339.00	$ 1,050,542.46
ROPER TECHNOLOGIES INC	EQUITY	9,386.00	$ 1,600,876.16
ROSS STORES INC	EQUITY	37,858.00	$ 2,146,170.02
ROYAL CARIBBEAN CRUISES LTD	EQUITY	15,970.00	$ 1,072,385.50
RYDER SYSTEM INC	EQUITY	4,780.00	$ 292,249.20
S+P GLOBAL INC	EQUITY	25,190.00	$ 2,701,879.40
SALESFORCE.COM INC	EQUITY	59,994.00	$ 4,764,123.54
SCANA CORP	EQUITY	13,169.00	$ 996,366.54
SCHLUMBERGER LTD	EQUITY	130,559.00	$ 10,324,605.72
SCHWAB (CHARLES) CORP	EQUITY	113,259.00	$ 2,866,585.29
SCRIPPS NETWORKS INTER CL A	EQUITY	8,978.00	$ 559,060.06
SEAGATE TECHNOLOGY	EQUITY	28,021.00	$ 682,591.56
SEALED AIR CORP	EQUITY	18,435.00	$ 847,456.95
SEMPRA ENERGY	EQUITY	22,276.00	$ 2,539,909.52
SHERWIN WILLIAMS CO/THE	EQUITY	7,319.00	$ 2,149,370.73
SIGNET JEWELERS LTD	EQUITY	7,450.00	$ 613,954.50
SIMON PROPERTY GROUP INC	EQUITY	29,158.00	$ 6,324,370.20
SKYWORKS SOLUTIONS INC	EQUITY	17,980.00	$ 1,137,774.40
SL GREEN REALTY CORP	EQUITY	9,160.00	$ 975,265.20
SNAP ON INC	EQUITY	5,442.00	$ 858,856.44
SOUTHERN CO/THE	EQUITY	88,371.00	$ 4,739,336.73
SOUTHWEST AIRLINES CO	EQUITY	59,930.00	$ 2,349,855.30
SOUTHWESTERN ENERGY CO	EQUITY	36,584.00	$ 460,226.72

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SPECTRA ENERGY CORP	EQUITY	64,453.00	$ 2,360,913.39
ST JUDE MEDICAL INC	EQUITY	26,741.00	$ 2,085,798.00
STANLEY BLACK + DECKER INC	EQUITY	14,203.00	$ 1,579,657.66
STAPLES INC	EQUITY	60,615.00	$ 522,501.30
STARBUCKS CORP	EQUITY	137,926.00	$ 7,878,333.12
STARWOOD HOTELS + RESORTS	EQUITY	15,878.00	$ 1,174,178.10
STATE STREET CORP	EQUITY	37,261.00	$ 2,009,113.12
STERICYCLE INC	EQUITY	7,684.00	$ 800,058.08
STRYKER CORP	EQUITY	29,409.00	$ 3,524,080.47
SUNTRUST BANKS INC	EQUITY	47,157.00	$ 1,937,209.56
SYMANTEC CORP	EQUITY	57,680.00	$ 1,184,747.20
SYNCHRONY FINANCIAL	EQUITY	78,556.00	$ 1,985,895.68
SYSCO CORP	EQUITY	49,253.00	$ 2,499,097.22
T ROWE PRICE GROUP INC	EQUITY	23,428.00	$ 1,709,541.16
TARGET CORP	EQUITY	55,489.00	$ 3,874,241.98
TE CONNECTIVITY LTD	EQUITY	33,721.00	$ 1,925,806.31
TECO ENERGY INC	EQUITY	21,962.00	$ 607,029.68
TEGNA INC	EQUITY	20,661.00	$ 478,715.37
TERADATA CORP	EQUITY	12,404.00	$ 310,968.28
TESORO CORP	EQUITY	11,268.00	$ 844,198.56
TEXAS INSTRUMENTS INC	EQUITY	94,328.00	$ 5,909,649.20
TEXTRON INC	EQUITY	25,543.00	$ 933,852.08
THERMO FISHER SCIENTIFIC INC	EQUITY	37,265.00	$ 5,506,276.40
TIFFANY + CO	EQUITY	10,147.00	$ 615,314.08
TIME WARNER INC	EQUITY	74,166.00	$ 5,454,167.64
TJX COMPANIES INC	EQUITY	62,211.00	$ 4,804,555.53
TORCHMARK CORP	EQUITY	10,843.00	$ 670,314.26
TOTAL SYSTEM SERVICES INC	EQUITY	15,728.00	$ 835,314.08
TRACTOR SUPPLY COMPANY	EQUITY	12,770.00	$ 1,164,368.60
TRANSDIGM GROUP INC	EQUITY	5,000.00	$ 1,318,450.00
TRANSOCEAN LTD	EQUITY	32,330.00	$ 384,403.70
TRAVELERS COS INC/THE	EQUITY	27,648.00	$ 3,291,217.92
TRIPADVISOR INC	EQUITY	10,433.00	$ 670,841.90
TWENTY FIRST CENTURY FOX B	EQUITY	40,440.00	$ 1,101,990.00
TWENTY FIRST CENTURY FOX A	EQUITY	103,186.00	$ 2,791,181.30
TYCO INTERNATIONAL PLC	EQUITY	39,862.00	$ 1,698,121.20
TYSON FOODS INC CL A	EQUITY	28,331.00	$ 1,892,227.49
UDR INC	EQUITY	25,100.00	$ 926,692.00
ULTA SALON COSMETICS + FRAGR	EQUITY	6,000.00	$ 1,461,840.00
UNDER ARMOUR INC CLASS A	EQUITY	17,220.00	$ 691,038.60
UNDER ARMOUR INC CLASS C	EQUITY	17,338.68	$ 631,127.92
UNION PACIFIC CORP	EQUITY	79,428.00	$ 6,930,093.00
UNITED CONTINENTAL HOLDINGS	EQUITY	31,640.00	$ 1,298,505.60
UNITED PARCEL SERVICE CL B	EQUITY	64,923.00	$ 6,993,505.56
UNITED RENTALS INC	EQUITY	8,340.00	$ 559,614.00
UNITED TECHNOLOGIES CORP	EQUITY	73,036.00	$ 7,489,841.80

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UNITEDHEALTH GROUP INC	EQUITY	89,542.00	$ 12,643,330.40
UNIVERSAL HEALTH SERVICES B	EQUITY	8,420.00	$ 1,129,122.00
UNUM GROUP	EQUITY	22,437.00	$ 713,272.23
URBAN OUTFITTERS INC	EQUITY	8,332.00	$ 229,130.00
US BANCORP	EQUITY	152,788.00	$ 6,161,940.04
VALERO ENERGY CORP	EQUITY	44,111.00	$ 2,249,661.00
VARIAN MEDICAL SYSTEMS INC	EQUITY	9,232.00	$ 759,147.36
VENTAS INC	EQUITY	31,595.00	$ 2,300,747.90
VERISIGN INC	EQUITY	9,238.00	$ 798,717.48
VERISK ANALYTICS INC	EQUITY	14,380.00	$ 1,165,930.40
VERIZON COMMUNICATIONS INC	EQUITY	383,849.00	$ 21,434,128.16
VERTEX PHARMACEUTICALS INC	EQUITY	23,090.00	$ 1,986,201.80
VF CORP	EQUITY	31,714.00	$ 1,950,093.86
VIACOM INC CLASS B	EQUITY	32,665.00	$ 1,354,617.55
VISA INC CLASS A SHARES	EQUITY	179,378.00	$ 13,304,466.26
VORNADO REALTY TRUST	EQUITY	16,488.00	$ 1,650,778.56
VULCAN MATERIALS CO	EQUITY	12,294.00	$ 1,479,705.84
WAL MART STORES INC	EQUITY	143,804.00	$ 10,500,568.08
WALGREENS BOOTS ALLIANCE INC	EQUITY	81,420.00	$ 6,779,843.40
WALT DISNEY CO/THE	EQUITY	140,532.00	$ 13,746,840.24
WASTE MANAGEMENT INC	EQUITY	39,093.00	$ 2,590,693.11
WATERS CORP	EQUITY	7,628.00	$ 1,072,878.20
WEC ENERGY GROUP INC	EQUITY	29,742.00	$ 1,942,152.60
WELLS FARGO + CO	EQUITY	435,154.00	$ 20,595,838.82
WELLTOWER INC	EQUITY	33,659.00	$ 2,563,806.03
WESTERN DIGITAL CORP	EQUITY	26,325.00	$ 1,244,119.50
WESTERN UNION CO	EQUITY	46,299.00	$ 888,014.82
WESTROCK CO	EQUITY	23,796.00	$ 924,950.52
WEYERHAEUSER CO	EQUITY	70,109.00	$ 2,087,144.93
WHIRLPOOL CORP	EQUITY	7,249.00	$ 1,207,973.36
WHOLE FOODS MARKET INC	EQUITY	30,452.00	$ 975,073.04
WILLIAMS COS INC	EQUITY	64,279.00	$ 1,390,354.77
WILLIS TOWERS WATSON PLC	EQUITY	12,800.00	$ 1,591,168.00
WW GRAINGER INC	EQUITY	5,409.00	$ 1,229,195.25
WYNDHAM WORLDWIDE CORP	EQUITY	10,553.00	$ 751,690.19
WYNN RESORTS LTD	EQUITY	7,618.00	$ 690,495.52
XCEL ENERGY INC	EQUITY	47,867.00	$ 2,143,484.26
XEROX CORP	EQUITY	89,354.00	$ 847,969.46
XILINX INC	EQUITY	24,162.00	$ 1,114,593.06
XL GROUP PLC	EQUITY	26,856.00	$ 894,573.36
XYLEM INC	EQUITY	16,747.00	$ 747,753.55
YAHOO INC	EQUITY	82,309.00	$ 3,091,526.04
YUM BRANDS INC	EQUITY	38,105.00	$ 3,159,666.60
ZIMMER BIOMET HOLDINGS INC	EQUITY	18,761.00	$ 2,258,449.18
ZIONS BANCORPORATION	EQUITY	19,081.00	$ 479,505.53
ZOETIS INC	EQUITY	43,000.00	$ 2,040,780.00

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TREASURY BILL	CASH EQUIVALENT	4,500,000.00	$ 4,497,577.50
S+P500 EMINI FUT SEP16	FUTURE	47,850.00	$ -
Total Internal Equity			**$ 1,716,725,897.85**
Internal Bond			
21ST CENTURY FOX AMERICA	FIXED INCOME	1,900,000.00	$ 2,531,341.50
ACUITY BRANDS LIGHTING	FIXED INCOME	2,250,000.00	$ 2,521,800.00
ADOBE SYSTEMS INC	FIXED INCOME	2,650,000.00	$ 2,929,606.80
AGCO CORP	FIXED INCOME	2,750,000.00	$ 2,984,561.25
AGILENT TECHNOLOGIES INC	FIXED INCOME	2,650,000.00	$ 2,728,654.65
AGRIUM INC	FIXED INCOME	2,650,000.00	$ 2,948,350.25
ALLEGHENY TECHNOLOGIES	FIXED INCOME	2,650,000.00	$ 2,199,500.00
ALLSTATE CORP	FIXED INCOME	3,100,000.00	$ 3,599,744.80
AMERICAN EXPRESS CO	FIXED INCOME	3,565,000.00	$ 3,611,601.68
AMERICAN HOMES 4 RENT	FIXED INCOME	1,738,333.33	$ 1.74
AMERICAN HOMES 4 RENT	FIXED INCOME	6,674,603.76	$ 7,200,398.34
AMERICAN HONDA FINANCE	FIXED INCOME	6,000,000.00	$ 6,004,320.00
APPLE INC	FIXED INCOME	3,000,000.00	$ 3,268,452.00
ARROW ELECTRONICS INC	FIXED INCOME	2,850,000.00	$ 3,177,017.55
AT+T INC	FIXED INCOME	3,000,000.00	$ 3,062,877.00
AT+T INC	FIXED INCOME	2,650,000.00	$ 2,964,647.75
AT+T INC	FIXED INCOME	2,650,000.00	$ 2,702,499.15
AUTODESK INC	FIXED INCOME	2,700,000.00	$ 2,760,566.40
AVALONBAY COMMUNITIES	FIXED INCOME	2,550,000.00	$ 2,935,093.35
AVNET INC	FIXED INCOME	2,700,000.00	$ 3,005,572.50
BANK OF AMERICA CORP	FIXED INCOME	2,700,000.00	$ 2,778,696.90
BANK OF AMERICA CORP	FIXED INCOME	10,000,000.00	$ 10,672,930.00
BANK OF NY MELLON CORP	FIXED INCOME	5,000,000.00	$ 5,020,705.00
BB+T CORPORATION	FIXED INCOME	5,000,000.00	$ 4,961,005.00
BERKSHIRE HATHAWAY INC	FIXED INCOME	2,000,000.00	$ 2,066,464.00
BERKSHIRE HATHAWAY INC	FIXED INCOME	1,550,000.00	$ 1,636,928.65
BEST BUY CO INC	FIXED INCOME	3,000,000.00	$ 3,195,000.00
BORGWARNER INC	FIXED INCOME	2,700,000.00	$ 2,938,914.90
BOSTON PROPERTIES LP	FIXED INCOME	2,650,000.00	$ 2,835,871.00
CABELA S MASTER CREDIT CARD TR	FIXED INCOME	5,000,000.00	$ 5,102,296.50
CAMDEN PROPERTY TRUST	FIXED INCOME	2,560,000.00	$ 2,872,972.80
CARGILL INC	FIXED INCOME	3,500,000.00	$ 3,704,911.00
CARLISLE COS INC	FIXED INCOME	2,950,000.00	$ 3,224,288.05
CARMAX AUTO OWNER TRUST	FIXED INCOME	2,500,000.00	$ 2,515,821.25
CARPENTER TECHNOLOGY	FIXED INCOME	3,000,000.00	$ 2,998,542.00
CASE NEW HOLLAND INDUSTR	FIXED INCOME	3,100,000.00	$ 3,332,500.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	5,000,000.00	$ 5,147,835.00
CF INDUSTRIES INC	FIXED INCOME	1,750,000.00	$ 1,901,350.50
CF INDUSTRIES INC	FIXED INCOME	1,350,000.00	$ 1,557,624.60
CHASE ISSUANCE TRUST	FIXED INCOME	8,790,000.00	$ 8,778,012.20
CHEVRON CORP	FIXED INCOME	5,000,000.00	$ 4,855,070.00

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CHEVRON CORP	FIXED INCOME	5,000,000.00	$ 4,875,705.00
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	5,000,000.00	$ 5,015,680.00
CITICORP MORTGAGE SECURITIES,	FIXED INCOME	144,447.99	$ 124,179.55
CITIFINANCIAL CREDIT CO	FIXED INCOME	1,800,000.00	$ 2,343,585.60
CITIGROUP INC	FIXED INCOME	5,000,000.00	$ 5,088,115.00
CLEVELAND ELECTRIC ILLUM	FIXED INCOME	5,357,000.00	$ 6,335,011.42
COMM MORTGAGE TRUST	FIXED INCOME	5,000,000.00	$ 5,483,702.50
COMM MORTGAGE TRUST	FIXED INCOME	3,000,000.00	$ 3,218,159.40
CONOCOPHILLIPS COMPANY	FIXED INCOME	5,000,000.00	$ 4,742,490.00
CONOCOPHILLIPS HLDG CO	FIXED INCOME	2,000,000.00	$ 2,496,136.00
CONSECO FINANCIAL CORP	FIXED INCOME	27,069.50	$ 27,105.58
CONSTELLATION BRANDS INC	FIXED INCOME	3,340,000.00	$ 3,360,875.00
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	3,226,462.76	$ 2,672,450.07
CSC HOLDINGS LLC	FIXED INCOME	1,000,000.00	$ 1,075,000.00
CYTEC INDUSTRIES INC	FIXED INCOME	2,650,000.00	$ 2,637,354.20
DISCOVER CARD EXECUTION NOTE T	FIXED INCOME	8,000,000.00	$ 8,016,100.00
DOW CHEMICAL CO/THE	FIXED INCOME	2,650,000.00	$ 2,722,620.60
ERP OPERATING LP	FIXED INCOME	2,650,000.00	$ 2,992,438.30
EXXON MOBIL CORPORATION	FIXED INCOME	3,000,000.00	$ 3,184,539.00
FAMILY DOLLAR STORES INC	FIXED INCOME	2,199,000.00	$ 2,330,940.00
FANNIE MAE	FIXED INCOME	454,588.69	$ 489,208.71
FANNIE MAE	FIXED INCOME	1,491,000.00	$ 1,754,002.41
FANNIE MAE	FIXED INCOME	248,362.66	$ 254,699.71
FANNIE MAE	FIXED INCOME	295,331.78	$ 300,733.90
FANNIE MAE	FIXED INCOME	1,923,438.81	$ 1,985,888.25
FANNIE MAE	FIXED INCOME	480,000.00	$ 448,569.02
FANNIE MAE	FIXED INCOME	6,300,000.00	$ 6,369,943.23
FANNIE MAE	FIXED INCOME	1,632,071.00	$ 1,750,405.12
FANNIE MAE	FIXED INCOME	2,000,000.00	$ 1,864,023.20
FANNIE MAE	FIXED INCOME	2,469,000.00	$ 2,573,638.20
FANNIE MAE	FIXED INCOME	24,309.43	$ 26,786.49
FANNIE MAE	FIXED INCOME	294,573.24	$ 332,111.68
FANNIE MAE	FIXED INCOME	1,503,357.29	$ 1,668,630.68
FANNIE MAE	FIXED INCOME	790,077.57	$ 892,825.81
FANNIE MAE	FIXED INCOME	145,211.33	$ 159,633.41
FANNIE MAE	FIXED INCOME	2,106,854.00	$ 2,349,369.54
FANNIE MAE	FIXED INCOME	605,000.00	$ 634,092.76
FANNIE MAE	FIXED INCOME	6,203,000.00	$ 6,483,744.06
FANNIE MAE	FIXED INCOME	2,173,000.00	$ 2,041,960.71
FANNIE MAE	FIXED INCOME	2,799,458.16	$ 3,150,803.04
FANNIE MAE	FIXED INCOME	3,957,000.00	$ 3,857,596.20
FANNIE MAE	FIXED INCOME	1,724,000.00	$ 1,704,973.25
FANNIE MAE	FIXED INCOME	633,335.16	$ 691,955.14
FED HM LN PC POOL C80038	FIXED INCOME	18,163.70	$ 20,155.87
FEDERAL FARM CREDIT BANK	FIXED INCOME	32,500,000.00	$ 32,603,935.00
FEDERAL HOME LOAN BANK	FIXED INCOME	25,000,000.00	$ 25,866,600.00

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FEDERAL HOME LOAN BANK	FIXED INCOME	30,000,000.00	$ 30,016,950.00
FEDERAL REALTY INVS TRST	FIXED INCOME	800,000.00	$ 829,134.40
FEDERAL REALTY INVS TRST	FIXED INCOME	2,277,000.00	$ 2,597,949.98
FEDEX CORP	FIXED INCOME	1,800,000.00	$ 1,846,726.20
FIFTH THIRD BANCORP	FIXED INCOME	2,200,000.00	$ 2,329,841.80
FLOWSERVE CORPORATION	FIXED INCOME	2,750,000.00	$ 2,834,400.25
FMC CORP	FIXED INCOME	1,000,000.00	$ 1,082,560.00
FMC CORP	FIXED INCOME	2,700,000.00	$ 2,842,835.40
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	3,000,000.00	$ 3,045,366.90
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	10,000,000.00	$ 10,271,390.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	3,500,000.00	$ 3,548,888.00
FREDDIE MAC	FIXED INCOME	527,236.29	$ 536,183.49
FREDDIE MAC	FIXED INCOME	331,199.60	$ 338,794.11
FREDDIE MAC	FIXED INCOME	1,250,109.58	$ 1,283,445.63
FREDDIE MAC	FIXED INCOME	506,000.00	$ 572,373.69
FREDDIE MAC	FIXED INCOME	2,700,500.00	$ 3,039,619.34
FREDDIE MAC	FIXED INCOME	3,221,000.00	$ 3,512,601.64
FREDDIE MAC	FIXED INCOME	3,369,558.89	$ 3,621,665.58
FREDDIE MAC	FIXED INCOME	5,730,652.26	$ 6,358,822.87
FREDDIE MAC	FIXED INCOME	3,331,835.85	$ 3,575,687.25
FREDDIE MAC	FIXED INCOME	2,048,000.00	$ 2,289,907.30
FREDDIE MAC	FIXED INCOME	4,402,804.88	$ 4,715,143.82
FREDDIE MAC	FIXED INCOME	1,651,206.06	$ 1,772,131.81
FREDDIE MAC	FIXED INCOME	1,596,595.08	$ 1,782,182.97
FREDDIE MAC	FIXED INCOME	4,171,360.00	$ 3,991,404.19
FREDDIE MAC	FIXED INCOME	3,262,003.00	$ 3,115,472.85
FREDDIE MAC	FIXED INCOME	6,500,000.00	$ 5,967,922.35
FREDDIE MAC	FIXED INCOME	1,746,000.00	$ 1,860,438.60
FREDDIE MAC	FIXED INCOME	216,610.14	$ 247,331.48
FREDDIE MAC	FIXED INCOME	165,084.00	$ 175,171.01
FREDDIE MAC	FIXED INCOME	271,604.19	$ 303,547.83
FREDDIE MAC	FIXED INCOME	544,092.28	$ 594,855.00
FREDDIE MAC	FIXED INCOME	2,920,874.20	$ 3,228,513.23
FREDDIE MAC	FIXED INCOME	589,207.61	$ 604,114.09
FREDDIE MAC	FIXED INCOME	591,095.88	$ 635,320.73
FREDDIE MAC	FIXED INCOME	1,507,477.02	$ 1,615,618.60
FREDDIE MAC	FIXED INCOME	2,481,504.00	$ 2,234,344.22
FREDDIE MAC	FIXED INCOME	9,655,025.78	$ 11,865,306.42
FREDDIE MAC	FIXED INCOME	6,049,335.00	$ 5,521,076.82
FREDDIE MAC	FIXED INCOME	123,690.99	$ 127,002.36
FREDDIE MAC	FIXED INCOME	1,267,480.78	$ 1,372,239.33
FREDDIE MAC	FIXED INCOME	4,000,000.00	$ 4,270,664.80
FREDDIE MAC	FIXED INCOME	1,063,000.00	$ 1,203,853.13
FREDDIE MAC	FIXED INCOME	8,245,201.05	$ 7,549,428.11
FREDDIE MAC	FIXED INCOME	4,701,375.38	$ 5,093,301.78
GENERAL ELECTRIC CO	FIXED INCOME	5,000,000.00	$ 4,184,665.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL 000623	FIXED INCOME	61.82	$ 61.76
GNMA POOL 327378	FIXED INCOME	4,752.74	$ 4,858.45
GOLDMAN SACHS GROUP INC	FIXED INCOME	5,000,000.00	$ 4,989,315.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,100,000.00	$ 3,537,208.50
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,739,000.00	$ 2,813,131.58
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	240,455.00	$ 215,849.91
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,426,000.00	$ 2,622,647.19
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	262,000.00	$ 232,770.47
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,557,868.46	$ 1,768,955.12
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	858,000.00	$ 915,704.36
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,611,000.00	$ 2,720,109.51
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,721,608.81	$ 4,335,646.72
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	378,794.70	$ 444,305.16
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	5,300,000.00	$ 5,774,133.76
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	4,450,000.00	$ 4,915,935.03
HARLEY DAVIDSON FUNDING	FIXED INCOME	3,200,000.00	$ 3,532,214.40
HP INC	FIXED INCOME	2,650,000.00	$ 2,865,625.20
HYATT HOTELS CORP	FIXED INCOME	2,650,000.00	$ 2,680,965.25
HYUNDAI AUTO RECEIVABLES TRUST	FIXED INCOME	2,520,000.00	$ 2,525,168.52
IBM CORP	FIXED INCOME	2,000,000.00	$ 2,112,772.00
INGRAM MICRO INC	FIXED INCOME	2,650,000.00	$ 2,686,925.10
INTEL CORP	FIXED INCOME	2,650,000.00	$ 2,866,907.80
INTERPUBLIC GROUP COS	FIXED INCOME	2,650,000.00	$ 2,820,617.60
ISRAEL ST	FIXED INCOME	10,000,000.00	$ 10,000,000.00
JABIL CIRCUIT INC	FIXED INCOME	1,650,000.00	$ 1,736,625.00
JABIL CIRCUIT INC	FIXED INCOME	1,000,000.00	$ 1,092,500.00
JOHNSON CONTROLS INC	FIXED INCOME	2,650,000.00	$ 2,857,839.50
JPMORGAN CHASE + CO	FIXED INCOME	1,000,000.00	$ 1,369,532.00
JPMORGAN CHASE + CO	FIXED INCOME	2,000,000.00	$ 2,225,652.00
KIMCO REALTY CORP	FIXED INCOME	1,500,000.00	$ 1,553,893.50
KIMCO REALTY CORP	FIXED INCOME	1,350,000.00	$ 1,375,255.80
KRAFT HEINZ FOODS CO	FIXED INCOME	3,000,000.00	$ 3,024,534.00
LIBERTY PROPERTY LP	FIXED INCOME	2,875,000.00	$ 3,039,651.25
LYONDELLBASELL IND NV	FIXED INCOME	2,650,000.00	$ 2,868,317.60
MACYS RETAIL HLDGS INC	FIXED INCOME	2,650,000.00	$ 2,846,436.55
MARATHON PETROLEUM CORP	FIXED INCOME	10,000,000.00	$ 10,337,540.00
MARATHON PETROLEUM CORP	FIXED INCOME	2,650,000.00	$ 2,930,407.10
MARRIOTT INTERNATIONAL	FIXED INCOME	2,900,000.00	$ 3,012,270.60
MASCO CORP	FIXED INCOME	2,100,000.00	$ 2,173,710.00
MATTEL INC	FIXED INCOME	1,440,000.00	$ 1,546,423.20
MAXIM INTEGRATED PRODUCT	FIXED INCOME	2,500,000.00	$ 2,587,180.00
MDC HOLDINGS INC	FIXED INCOME	3,105,000.00	$ 3,205,912.50
MID AMERICA APARTMENTS L	FIXED INCOME	4,500,000.00	$ 4,667,233.50
MORGAN STANLEY	FIXED INCOME	293,000.00	$ 292,516.26
MORGAN STANLEY	FIXED INCOME	3,000,000.00	$ 3,420,435.00
MORGAN STANLEY BAML TRUST	FIXED INCOME	3,000,000.00	$ 3,205,335.30

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Security Name	Asset Class	Shares/Par Value	Base Market Value
MOSAIC CO	FIXED INCOME	2,650,000.00	$ 2,854,201.05
MOSAIC CO	FIXED INCOME	470,000.00	$ 499,159.27
NEVADA POWER CO	FIXED INCOME	1,026,000.00	$ 1,301,643.11
NEWELL BRANDS INC	FIXED INCOME	2,650,000.00	$ 2,812,132.30
NEWMARKET CORP	FIXED INCOME	3,000,000.00	$ 3,111,639.00
NORDSTROM INC	FIXED INCOME	1,700,000.00	$ 1,820,399.10
NORFOLK SOUTHERN CORP	FIXED INCOME	5,000,000.00	$ 5,509,950.00
NORTHERN STATES PWR MINN	FIXED INCOME	1,384,000.00	$ 1,808,973.81
NVR INC	FIXED INCOME	2,650,000.00	$ 2,808,591.90
O REILLY AUTOMOTIVE INC	FIXED INCOME	1,800,000.00	$ 1,938,193.20
O REILLY AUTOMOTIVE INC	FIXED INCOME	900,000.00	$ 1,003,793.40
ORACLE CORP	FIXED INCOME	4,000,000.00	$ 4,254,096.00
OWENS CORNING	FIXED INCOME	169,000.00	$ 195,758.28
OWENS CORNING	FIXED INCOME	2,400,000.00	$ 2,559,204.00
OWENS CORNING	FIXED INCOME	467,000.00	$ 473,587.04
PENTAIR FINANCE SA	FIXED INCOME	3,000,000.00	$ 3,233,712.00
PHILLIPS 66	FIXED INCOME	2,650,000.00	$ 2,894,314.10
PNC FINANCIAL SERVICES	FIXED INCOME	2,000,000.00	$ 2,127,010.00
PUBLIC SERVICE COLORADO	FIXED INCOME	3,000,000.00	$ 3,135,081.00
QUALCOMM INC	FIXED INCOME	5,000,000.00	$ 5,139,085.00
QUEST DIAGNOSTICS INC	FIXED INCOME	2,650,000.00	$ 2,915,882.45
REALTY INCOME CORP	FIXED INCOME	2,875,000.00	$ 2,948,338.38
REGENCY CENTERS LP	FIXED INCOME	2,000,000.00	$ 2,195,090.00
REPUBLIC SERVICES INC	FIXED INCOME	3,000,000.00	$ 3,350,109.00
RESIDENTIAL FUNDING MTG SEC I	FIXED INCOME	672,124.64	$ 623,484.32
ROPER TECHNOLOGIES INC	FIXED INCOME	2,650,000.00	$ 2,711,994.10
ROYAL BANK OF CANADA	FIXED INCOME	5,000,000.00	$ 4,924,860.00
RYDER SYSTEM INC	FIXED INCOME	3,000,000.00	$ 3,055,599.00
SCANA CORPORATION	FIXED INCOME	5,000,000.00	$ 5,336,915.00
SEACOR HOLDINGS INC	FIXED INCOME	2,679,000.00	$ 2,612,025.00
SIMON PROPERTY GROUP LP	FIXED INCOME	1,750,000.00	$ 1,801,161.25
SNAP ON INC	FIXED INCOME	2,650,000.00	$ 3,001,819.30
SOUTHERN CO	FIXED INCOME	2,000,000.00	$ 2,073,198.00
STAPLES INC	FIXED INCOME	2,700,000.00	$ 2,711,844.90
STARWOOD HOTELS + RESORT	FIXED INCOME	2,650,000.00	$ 2,890,792.25
STEELCASE INC	FIXED INCOME	3,100,000.00	$ 3,535,798.00
SYMANTEC CORP	FIXED INCOME	2,800,000.00	$ 2,918,764.80
THERMO FISHER SCIENTIFIC	FIXED INCOME	2,650,000.00	$ 2,707,751.45
TIME WARNER COS INC	FIXED INCOME	2,000,000.00	$ 2,539,916.00
TIME WARNER COS INC	FIXED INCOME	5,000,000.00	$ 6,469,085.00
TOLL BROS FINANCE CORP	FIXED INCOME	3,000,000.00	$ 3,255,000.00
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	8,000,000.00	$ 8,413,880.00
TSY INFL IX N/B	FIXED INCOME	3,020,340.00	$ 3,180,520.71
TYCO ELECTRONICS GROUP S	FIXED INCOME	2,800,000.00	$ 3,088,164.80
TYSON FOODS INC	FIXED INCOME	500,000.00	$ 557,807.50
UNION PACIFIC CORP	FIXED INCOME	2,200,000.00	$ 2,535,033.60

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US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,292,970.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	$ 15,062,115.00
US TREASURY N/B	FIXED INCOME	30,000,000.00	$ 30,433,590.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	$ 15,121,875.00
US TREASURY N/B	FIXED INCOME	27,000,000.00	$ 33,276,447.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	$ 25,062,275.00
US TREASURY N/B	FIXED INCOME	11,415,000.00	$ 11,616,988.43
US TREASURY N/B	FIXED INCOME	12,685,000.00	$ 12,821,262.27
VALE SA	FIXED INCOME	106,800.00	$ -
VALERO ENERGY CORP	FIXED INCOME	5,000,000.00	$ 5,643,065.00
VALERO ENERGY CORP	FIXED INCOME	3,100,000.00	$ 3,704,571.30
VALMONT INDUSTRIES INC	FIXED INCOME	3,000,000.00	$ 3,396,342.00
VERIZON COMMUNICATIONS	FIXED INCOME	4,500,000.00	$ 5,743,813.50
VIACOM INC	FIXED INCOME	1,800,000.00	$ 1,870,065.00
WAL MART STORES INC	FIXED INCOME	575,000.00	$ 755,317.70
WASTE MNGMT HOLDINGS	FIXED INCOME	1,500,000.00	$ 2,012,932.50
WEINGARTEN REALTY INVEST	FIXED INCOME	1,350,000.00	$ 1,362,432.15
WELLS FARGO + COMPANY	FIXED INCOME	5,000,000.00	$ 5,013,600.00
WELLS FARGO + COMPANY	FIXED INCOME	2,250,000.00	$ 2,741,510.25
WELLS FARGO BANK NA	FIXED INCOME	10,000,000.00	$ 10,044,060.00
WELLS FARGO DEALER FLOORPLAN M	FIXED INCOME	10,000,000.00	$ 10,023,836.00
WESTAR ENERGY INC	FIXED INCOME	2,856,000.00	$ 3,149,371.18
WEYERHAEUSER CO	FIXED INCOME	2,000,000.00	$ 2,646,002.00
WHIRLPOOL CORP	FIXED INCOME	2,000,000.00	$ 2,241,940.00
WHIRLPOOL CORP	FIXED INCOME	2,700,000.00	$ 2,704,733.10
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	5,000,000.00	$ 4,993,872.50
XCEL ENERGY INC	FIXED INCOME	1,301,000.00	$ 1,495,217.18
XEROX CORPORATION	FIXED INCOME	3,000,000.00	$ 3,215,907.00
XPO CNW INC	FIXED INCOME	2,650,000.00	$ 2,663,250.00
XTO ENERGY INC	FIXED INCOME	2,400,000.00	$ 2,609,361.60
XYLEM INC	FIXED INCOME	1,900,000.00	$ 2,071,604.20
Total Internal Bond			**$ 969,035,727.31**
CD Repo			
Certificate of Deposit	CASH EQUIVALENT	139,250,000.00	$ 139,250,000.00
Total CD Repo			**$ 139,250,000.00**
Short Term Retirement			
AUS AND NEW ZEALAND	CASH EQUIVALENT	10,000,000.00	$ 9,996,944.44
AUST & NEW ZEA	CASH EQUIVALENT	5,000,000.00	$ 5,000,000.00
BANK OF AMERICA, N.A.	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	75,000,000.00	$ 75,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	91,000,000.00	$ 91,000,000.00
BNK OF NOVA SCOTIA NY TRI A R	CASH EQUIVALENT	215,000,000.00	$ 215,000,000.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
BNK OF TKYO-MTBSHI L	CASH EQUIVALENT	15,000,000.00	$ 15,000,000.00
CANADIAN IMPERIAL BK	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
CITIBANK NEW YORK N.	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
CITIGROUP TRI PARTY C	CASH EQUIVALENT	178,000,000.00	$ 178,000,000.00
CMMNWLTH BNK OF AUS	CASH EQUIVALENT	5,000,000.00	$ 5,000,000.00
CMMNWLTH BNK OF AUS	CASH EQUIVALENT	5,000,000.00	$ 5,000,000.00
DEUTSCHE TRI PARTY A	CASH EQUIVALENT	164,000,000.00	$ 164,000,000.00
FANNIE DISCOUNT NOTE	CASH EQUIVALENT	17,000,000.00	$ 17,000,000.00
FANNIE MAE	CASH EQUIVALENT	10,000,000.00	$ 9,997,036.73
FANNIE MAE	CASH EQUIVALENT	6,000,000.00	$ 6,010,937.06
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	100,000,000.00	$ 99,980,500.00
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	14,000,000.00	$ 13,999,331.11
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	11,000,000.00	$ 10,994,756.67
FEDERAL FARM CREDIT BANK	CASH EQUIVALENT	4,800,000.00	$ 4,800,013.25
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	10,000,000.00	$ 9,990,054.64
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	2,125,000.00	$ 2,124,828.61
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	2,500,000.00	$ 2,500,193.78
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	28,000,000.00	$ 28,000,000.00
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	3,600,000.00	$ 3,599,890.82
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	12,000,000.00	$ 12,000,000.00
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	2,400,000.00	$ 2,399,869.43
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	18,200,000.00	$ 18,199,440.00
FREDDIE MAC	CASH EQUIVALENT	4,625,000.00	$ 4,625,000.00
FREDDIE MAC	CASH EQUIVALENT	10,000,000.00	$ 9,972,836.95
FREDDIE MAC	CASH EQUIVALENT	5,030,000.00	$ 5,027,561.28
FREDDIE MAC	CASH EQUIVALENT	5,800,000.00	$ 5,797,970.85
FREDDIE MAC	CASH EQUIVALENT	13,250,000.00	$ 13,250,000.00
FREDDIE MAC	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
HSBC BANK PLC	CASH EQUIVALENT	12,750,000.00	$ 12,750,000.00
HSBC TRI PARTY A	CASH EQUIVALENT	104,000,000.00	$ 104,000,000.00
JPM CHASETRI PARTY A	CASH EQUIVALENT	28,500,000.00	$ 28,500,000.00
JPMORGAN CHASE BANK	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
MERRILL LYNCH TRI PARTY A	CASH EQUIVALENT	131,633,000.00	$ 131,633,000.00
PNC BANK NA	CASH EQUIVALENT	1,891,000.00	$ 1,892,486.50
PRIVATE EXPORT FUNDING	CASH EQUIVALENT	2,849,000.00	$ 2,870,679.53
RYL BNK OF SCOT TRI A	CASH EQUIVALENT	276,000,000.00	$ 276,000,000.00
SSGA FDS	CASH EQUIVALENT	2,609,838.73	$ 2,609,838.73
SUMITOMO MITSUI BKG CORP	CASH EQUIVALENT	15,000,000.00	$ 15,000,000.00
SWEDBANK (SPARBANK)	CASH EQUIVALENT	20,000,000.00	$ 20,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	5,000,000.00	$ 5,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	18,000,000.00	$ 18,000,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	10,000,000.00	$ 10,000,000.00
3M COMPANY	FIXED INCOME	3,845,000.00	$ 3,854,873.96
3M COMPANY	FIXED INCOME	10,000,000.00	$ 10,191,800.00
AMERICAN HONDA FINANCE	FIXED INCOME	4,757,000.00	$ 4,784,785.64

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APPLE INC	FIXED INCOME	5,750,000.00	$ 5,764,150.75
BANK OF NOVA SCOTIA	FIXED INCOME	5,000,000.00	$ 5,129,590.00
CALIFORNIA ST	FIXED INCOME	10,000,000.00	$ 10,315,500.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	1,000,000.00	$ 1,003,750.00
COLGATE PALMOLIVE CO	FIXED INCOME	2,000,000.00	$ 2,007,882.00
FANNIE MAE	FIXED INCOME	2,650,000.00	$ 2,651,584.70
FANNIE MAE	FIXED INCOME	2,270,000.00	$ 2,270,792.23
FANNIE MAE	FIXED INCOME	10,000,000.00	$ 10,001,810.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	10,000,000.00	$ 10,004,380.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	9,500,000.00	$ 9,573,549.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	2,233,000.00	$ 2,247,534.60
FEDERAL HOME LOAN BANK	FIXED INCOME	5,000,000.00	$ 5,046,385.00
FREDDIE MAC	FIXED INCOME	2,275,000.00	$ 2,287,837.83
FREDDIE MAC	FIXED INCOME	10,500,000.00	$ 10,503,160.50
IBM CORP	FIXED INCOME	5,000,000.00	$ 5,030,975.00
IBM CORP	FIXED INCOME	5,000,000.00	$ 5,021,520.00
INTEL CORP	FIXED INCOME	5,000,000.00	$ 5,015,320.00
JOHN DEERE CAPITAL CORP	FIXED INCOME	5,600,000.00	$ 5,723,950.40
JOHN DEERE CAPITAL CORP	FIXED INCOME	7,028,000.00	$ 7,055,367.03
JOHNSON + JOHNSON	FIXED INCOME	5,000,000.00	$ 5,149,435.00
JP MORGAN CHASE BANK NA	FIXED INCOME	10,000,000.00	$ 9,998,810.00
MICROSOFT CORP	FIXED INCOME	4,000,000.00	$ 4,005,180.00
MICROSOFT CORP	FIXED INCOME	4,000,000.00	$ 4,015,944.00
MICROSOFT CORP	FIXED INCOME	6,000,000.00	$ 6,153,126.00
PEPSICO INC	FIXED INCOME	5,000,000.00	$ 5,139,780.00
PRIVATE EXPORT FUNDING	FIXED INCOME	4,995,000.00	$ 5,443,306.25
PROCTER + GAMBLE CO/THE	FIXED INCOME	2,045,000.00	$ 2,241,510.19
REETHS PUFFER MI SCHS	FIXED INCOME	1,000,000.00	$ 1,031,990.00
TORONTO DOMINION BANK	FIXED INCOME	1,860,000.00	$ 1,923,898.44
TORONTO DOMINION BANK	FIXED INCOME	1,000,000.00	$ 1,000,440.00
TORONTO DOMINION BANK	FIXED INCOME	10,000,000.00	$ 10,274,320.00
US BANK NA CINCINNATI	FIXED INCOME	2,000,000.00	$ 1,998,298.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	$ 5,445,705.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,197,660.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,235,160.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,008,980.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	$ 10,157,030.00
US TREASURY N/B	FIXED INCOME	8,000,000.00	$ 8,029,688.00
Total Short Term Retirement			**$ 1,989,459,929.90**