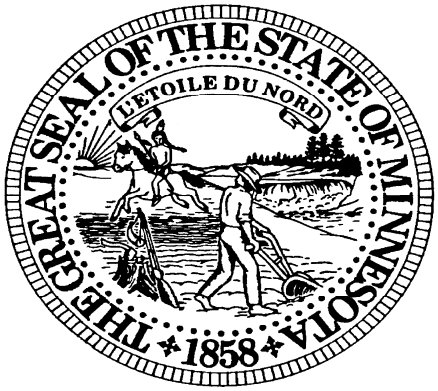
Minnesota State Board of Investment

Alphabetical Asset Listing
as of June 30, 2017



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MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
Stable Value			
MSBI SIF	EQUITY	997,087,346.76	1,565,131,996.55
Stable Value Total			**1,565,131,996.55**
Domestic Passive Equity			
1 800 FLOWERS.COM INC CL A	EQUITY	12,748.00	124,293.00
1ST SOURCE CORP	EQUITY	8,550.00	409,887.00
2U INC	EQUITY	20,648.00	968,804.16
3D SYSTEMS CORP	EQUITY	48,311.00	903,415.70
3M CO	EQUITY	262,951.00	54,743,768.69
3M CO	EQUITY	260,338.00	54,199,768.22
8X8 INC	EQUITY	39,802.00	579,119.10
A10 NETWORKS INC	EQUITY	14,530.00	122,633.20
AAC HOLDINGS INC	EQUITY	3,378.00	23,409.54
AAON INC	EQUITY	19,149.00	705,640.65
AAR CORP	EQUITY	17,143.00	595,890.68
AARON S INC	EQUITY	28,073.00	1,092,039.70
ABAXIS INC	EQUITY	10,344.00	548,438.88
ABBOTT LABORATORIES	EQUITY	768,582.00	37,360,771.02
ABBOTT LABORATORIES	EQUITY	760,717.00	36,978,453.37
ABBVIE INC	EQUITY	724,105.00	52,504,853.55
ABBVIE INC	EQUITY	714,839.00	51,832,975.89
ABERCROMBIE + FITCH CO CL A	EQUITY	31,012.00	385,789.28
ABIOMED INC	EQUITY	18,088.00	2,592,010.40
ABIOMED INC	EQUITY	17,325.00	2,482,672.50
ABM INDUSTRIES INC	EQUITY	24,040.00	998,140.80
ABRAXAS PETROLEUM CORP	EQUITY	48,862.00	79,156.44
ACACIA COMMUNICATIONS INC	EQUITY	9,624.00	399,107.28
ACACIA RESEARCH CORP	EQUITY	23,826.00	97,686.60
ACADIA HEALTHCARE CO INC	EQUITY	33,206.00	1,639,712.28
ACADIA HEALTHCARE CO INC	EQUITY	37,960.00	1,874,464.80
ACADIA PHARMACEUTICALS INC	EQUITY	43,600.00	1,216,004.00
ACADIA PHARMACEUTICALS INC	EQUITY	40,404.00	1,126,867.56
ACADIA REALTY TRUST	EQUITY	30,065.00	835,807.00
ACCELERATE DIAGNOSTICS INC	EQUITY	10,830.00	296,200.50
ACCELERON PHARMA INC	EQUITY	12,228.00	371,608.92
ACCENTURE PLC CL A	EQUITY	281,493.00	34,815,054.24
ACCENTURE PLC CL A	EQUITY	278,476.00	34,441,911.68
ACCO BRANDS CORP	EQUITY	49,725.00	579,296.25
ACCURAY INC	EQUITY	36,981.00	175,659.75
ACETO CORP	EQUITY	13,919.00	215,048.55
ACHAOGEN INC	EQUITY	16,333.00	354,916.09
ACHILLION PHARMACEUTICALS	EQUITY	53,374.00	244,986.66
ACI WORLDWIDE INC	EQUITY	50,210.00	1,123,197.70
ACLARIS THERAPEUTICS INC	EQUITY	8,204.00	222,492.48

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ACORDA THERAPEUTICS INC	EQUITY	18,464.00	363,740.80
ACTIVISION BLIZZARD INC	EQUITY	334,935.00	19,282,207.95
ACTIVISION BLIZZARD INC	EQUITY	328,747.00	18,925,964.79
ACTUA CORP	EQUITY	19,346.00	271,811.30
ACTUANT CORP A	EQUITY	26,153.00	643,363.80
ACUITY BRANDS INC	EQUITY	19,844.00	4,033,888.32
ACUITY BRANDS INC	EQUITY	20,096.00	4,085,114.88
ACUSHNET HOLDINGS CORP	EQUITY	29,174.00	578,812.16
ACXIOM CORP	EQUITY	34,117.00	886,359.66
ADAMAS PHARMACEUTICALS INC	EQUITY	6,015.00	105,202.35
ADIENT PLC	EQUITY	41,877.00	2,737,918.26
ADIENT PLC	EQUITY	43,398.00	2,837,361.24
ADOBE SYSTEMS INC	EQUITY	224,403.00	31,739,560.32
ADOBE SYSTEMS INC	EQUITY	221,676.00	31,353,853.44
ADTALEM GLOBAL EDUCATION INC	EQUITY	27,440.00	1,041,348.00
ADTRAN INC	EQUITY	23,894.00	493,411.10
ADURO BIOTECH INC	EQUITY	13,389.00	152,634.60
ADVANCE AUTO PARTS INC	EQUITY	32,294.00	3,765,157.46
ADVANCE AUTO PARTS INC	EQUITY	30,685.00	3,577,564.15
ADVANCED DISPOSAL SERVICES I	EQUITY	10,138.00	230,436.74
ADVANCED DRAINAGE SYSTEMS IN	EQUITY	13,268.00	266,686.80
ADVANCED ENERGY INDUSTRIES	EQUITY	18,455.00	1,193,853.95
ADVANCED MICRO DEVICES	EQUITY	373,300.00	4,658,784.00
ADVANCED MICRO DEVICES	EQUITY	370,284.00	4,621,144.32
ADVANSIX INC	EQUITY	13,163.00	411,212.12
ADVAXIS INC	EQUITY	13,747.00	89,218.03
ADVISORY BOARD CO/THE	EQUITY	18,144.00	934,416.00
AECOM	EQUITY	69,421.00	2,244,380.93
AECOM	EQUITY	72,282.00	2,336,877.06
AEGION CORP	EQUITY	17,442.00	381,630.96
AERIE PHARMACEUTICALS INC	EQUITY	14,800.00	777,740.00
AEROJET ROCKETDYNE HOLDINGS	EQUITY	27,651.00	575,140.80
AEROVIRONMENT INC	EQUITY	9,158.00	349,835.60
AES CORP	EQUITY	300,913.00	3,343,143.43
AES CORP	EQUITY	289,270.00	3,213,789.70
AETNA INC	EQUITY	146,909.00	22,305,193.47
AETNA INC	EQUITY	144,597.00	21,954,162.51
AFFILIATED MANAGERS GROUP	EQUITY	25,852.00	4,287,812.72
AFFILIATED MANAGERS GROUP	EQUITY	26,037.00	4,318,496.82
AFLAC INC	EQUITY	176,983.00	13,748,039.44
AFLAC INC	EQUITY	174,660.00	13,567,588.80
AG MORTGAGE INVESTMENT TRUST	EQUITY	18,470.00	338,001.00
AGCO CORP	EQUITY	31,728.00	2,138,149.92
AGCO CORP	EQUITY	29,076.00	1,959,431.64
AGENUS INC	EQUITY	34,888.00	136,412.08
AGILENT TECHNOLOGIES INC	EQUITY	148,338.00	8,797,926.78

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AGILENT TECHNOLOGIES INC	EQUITY	146,159.00	8,668,690.29
AGILYSYS INC	EQUITY	9,015.00	91,231.80
AGIOS PHARMACEUTICALS INC	EQUITY	18,802.00	967,362.90
AGIOS PHARMACEUTICALS INC	EQUITY	20,948.00	1,077,774.60
AGNC INVESTMENT CORP	EQUITY	164,015.00	3,491,879.35
AGNC INVESTMENT CORP	EQUITY	144,788.00	3,082,536.52
AGREE REALTY CORP	EQUITY	11,319.00	519,202.53
AIMMUNE THERAPEUTICS INC	EQUITY	13,540.00	278,382.40
AIR LEASE CORP	EQUITY	43,871.00	1,639,020.56
AIR LEASE CORP	EQUITY	40,675.00	1,519,618.00
AIR PRODUCTS + CHEMICALS INC	EQUITY	96,163.00	13,757,078.78
AIR PRODUCTS + CHEMICALS INC	EQUITY	95,297.00	13,633,188.82
AIR TRANSPORT SERVICES GROUP	EQUITY	25,627.00	558,156.06
AIRCASTLE LTD	EQUITY	19,023.00	413,750.25
AK STEEL HOLDING CORP	EQUITY	154,494.00	1,015,025.58
AKAMAI TECHNOLOGIES INC	EQUITY	74,276.00	3,699,687.56
AKAMAI TECHNOLOGIES INC	EQUITY	80,071.00	3,988,336.51
AKEBIA THERAPEUTICS INC	EQUITY	12,865.00	184,870.05
AKORN INC	EQUITY	38,237.00	1,282,468.98
AKORN INC	EQUITY	37,230.00	1,248,694.20
ALAMO GROUP INC	EQUITY	3,801.00	345,168.81
ALARM.COM HOLDINGS INC	EQUITY	12,884.00	484,824.92
ALASKA AIR GROUP INC	EQUITY	54,580.00	4,899,100.80
ALASKA AIR GROUP INC	EQUITY	54,018.00	4,848,655.68
ALBANY INTL CORP CL A	EQUITY	12,540.00	669,636.00
ALBANY MOLECULAR RESEARCH	EQUITY	11,829.00	256,689.30
ALBEMARLE CORP	EQUITY	51,055.00	5,388,344.70
ALBEMARLE CORP	EQUITY	51,581.00	5,443,858.74
ALCOA CORP	EQUITY	82,478.00	2,692,906.70
ALCOA CORP	EQUITY	85,480.00	2,790,922.00
ALDER BIOPHARMACEUTICALS INC	EQUITY	19,957.00	228,507.65
ALERE INC	EQUITY	39,401.00	1,977,536.19
ALERE INC	EQUITY	36,736.00	1,843,779.84
ALEXANDER + BALDWIN INC	EQUITY	21,540.00	891,325.20
ALEXANDER S INC	EQUITY	941.00	396,593.86
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	41,851.00	5,041,789.97
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	39,466.00	4,754,469.02
ALEXION PHARMACEUTICALS INC	EQUITY	99,173.00	12,066,378.91
ALEXION PHARMACEUTICALS INC	EQUITY	97,616.00	11,876,938.72
ALIGN TECHNOLOGY INC	EQUITY	36,160.00	5,428,339.20
ALIGN TECHNOLOGY INC	EQUITY	35,338.00	5,304,940.56
ALKERMES PLC	EQUITY	68,556.00	3,974,191.32
ALKERMES PLC	EQUITY	69,220.00	4,012,683.40
ALLEGHANY CORP	EQUITY	2,138.00	1,271,682.40
ALLEGHANY CORP	EQUITY	6,443.00	3,832,296.40
ALLEGHENY TECHNOLOGIES INC	EQUITY	47,052.00	800,354.52

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ALLEGIANCE BANCSHARES INC	EQUITY	3,919.00	150,097.70
ALLEGIANT TRAVEL CO	EQUITY	5,926.00	803,565.60
ALLEGION PLC	EQUITY	43,750.00	3,549,000.00
ALLEGION PLC	EQUITY	42,155.00	3,419,613.60
ALLERGAN PLC	EQUITY	152,944.00	37,179,156.96
ALLERGAN PLC	EQUITY	150,059.00	36,477,842.31
ALLETE INC	EQUITY	21,191.00	1,518,970.88
ALLIANCE DATA SYSTEMS CORP	EQUITY	22,251.00	5,711,609.19
ALLIANCE DATA SYSTEMS CORP	EQUITY	21,789.00	5,593,018.41
ALLIANT ENERGY CORP	EQUITY	103,646.00	4,163,459.82
ALLIANT ENERGY CORP	EQUITY	102,517.00	4,118,107.89
ALLIED WORLD ASSURANCE CO	EQUITY	43,957.00	2,325,325.30
ALLIED WORLD ASSURANCE CO	EQUITY	42,196.00	2,232,168.40
ALLISON TRANSMISSION HOLDING	EQUITY	58,837.00	2,206,975.87
ALLISON TRANSMISSION HOLDING	EQUITY	60,147.00	2,256,113.97
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	78,563.00	1,002,463.88
ALLSTATE CORP	EQUITY	167,864.00	14,845,892.16
ALLSTATE CORP	EQUITY	161,866.00	14,315,429.04
ALLY FINANCIAL INC	EQUITY	202,455.00	4,231,309.50
ALLY FINANCIAL INC	EQUITY	201,859.00	4,218,853.10
ALMOST FAMILY INC	EQUITY	3,999.00	246,538.35
ALNYLAM PHARMACEUTICALS INC	EQUITY	34,110.00	2,720,613.60
ALNYLAM PHARMACEUTICALS INC	EQUITY	35,104.00	2,799,895.04
ALON USA ENERGY INC	EQUITY	14,514.00	193,326.48
ALPHA + OMEGA SEMICONDUCTOR	EQUITY	12,994.00	216,609.98
ALPHABET INC CL A	EQUITY	135,349.00	125,831,258.32
ALPHABET INC CL A	EQUITY	133,320.00	123,944,937.60
ALPHABET INC CL C	EQUITY	137,490.00	124,941,287.70
ALPHABET INC CL C	EQUITY	135,282.00	122,934,811.86
ALTISOURCE PORTFOLIO SOL	EQUITY	6,337.00	138,273.34
ALTISOURCE RESIDENTIAL CORP	EQUITY	25,300.00	327,382.00
ALTRA INDUSTRIAL MOTION CORP	EQUITY	12,190.00	485,162.00
ALTRIA GROUP INC	EQUITY	877,846.00	65,373,191.62
ALTRIA GROUP INC	EQUITY	863,838.00	64,330,015.86
AMAG PHARMACEUTICALS INC	EQUITY	13,387.00	246,320.80
AMAZON.COM INC	EQUITY	180,871.00	175,083,128.00
AMAZON.COM INC	EQUITY	177,860.00	172,168,480.00
AMBAC FINANCIAL GROUP INC	EQUITY	18,969.00	329,112.15
AMBARELLA INC	EQUITY	13,849.00	672,368.95
AMC ENTERTAINMENT HLDS CL A	EQUITY	26,224.00	596,596.00
AMC NETWORKS INC A	EQUITY	24,974.00	1,333,861.34
AMC NETWORKS INC A	EQUITY	25,962.00	1,386,630.42
AMDOCS LTD	EQUITY	70,803.00	4,563,961.38
AMDOCS LTD	EQUITY	63,384.00	4,085,732.64
AMEDISYS INC	EQUITY	12,949.00	813,326.69
AMERCO	EQUITY	2,788.00	1,020,575.28

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
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Security Name	Asset Class	Shares/Par Value	Base Market Value
AMERCO	EQUITY	2,091.00	765,431.46
AMEREN CORPORATION	EQUITY	110,703.00	6,052,133.01
AMEREN CORPORATION	EQUITY	108,644.00	5,939,567.48
AMERICA S CAR MART INC	EQUITY	4,266.00	165,947.40
AMERICAN AIRLINES GROUP INC	EQUITY	202,356.00	10,182,553.92
AMERICAN AIRLINES GROUP INC	EQUITY	200,421.00	10,085,184.72
AMERICAN ASSETS TRUST INC	EQUITY	15,494.00	610,308.66
AMERICAN AXLE + MFG HOLDINGS	EQUITY	34,722.00	541,663.20
AMERICAN CAMPUS COMMUNITIES	EQUITY	59,558.00	2,817,093.40
AMERICAN CAMPUS COMMUNITIES	EQUITY	58,524.00	2,768,185.20
AMERICAN EAGLE OUTFITTERS	EQUITY	70,090.00	844,584.50
AMERICAN ELECTRIC POWER	EQUITY	224,937.00	15,626,373.39
AMERICAN ELECTRIC POWER	EQUITY	219,717.00	15,263,739.99
AMERICAN EQUITY INVT LIFE HL	EQUITY	34,340.00	902,455.20
AMERICAN EXPRESS CO	EQUITY	337,393.00	28,421,986.32
AMERICAN EXPRESS CO	EQUITY	332,614.00	28,019,403.36
AMERICAN FINANCIAL GROUP INC	EQUITY	33,932.00	3,371,822.84
AMERICAN FINANCIAL GROUP INC	EQUITY	31,021.00	3,082,556.77
AMERICAN HOMES 4 RENT A	EQUITY	105,988.00	2,392,149.16
AMERICAN HOMES 4 RENT A	EQUITY	105,200.00	2,374,364.00
AMERICAN INTERNATIONAL GROUP	EQUITY	421,923.00	26,378,625.96
AMERICAN INTERNATIONAL GROUP	EQUITY	413,945.00	25,879,841.40
AMERICAN NATIONAL INSURANCE	EQUITY	3,343.00	389,426.07
AMERICAN NATIONAL INSURANCE	EQUITY	2,341.00	272,703.09
AMERICAN OUTDOOR BRANDS CORP	EQUITY	24,323.00	538,997.68
AMERICAN PUBLIC EDUCATION	EQUITY	7,932.00	187,591.80
AMERICAN RAILCAR INDUSTRIES	EQUITY	4,154.00	159,098.20
AMERICAN RENAL ASSOCIATES HO	EQUITY	3,473.00	64,424.15
AMERICAN SOFTWARE INC CL A	EQUITY	17,856.00	183,738.24
AMERICAN STATES WATER CO	EQUITY	16,845.00	798,621.45
AMERICAN TOWER CORP	EQUITY	192,587.00	25,483,111.84
AMERICAN TOWER CORP	EQUITY	189,699.00	25,100,971.68
AMERICAN VANGUARD CORP	EQUITY	15,320.00	264,270.00
AMERICAN WATER WORKS CO INC	EQUITY	81,246.00	6,333,125.70
AMERICAN WATER WORKS CO INC	EQUITY	79,690.00	6,211,835.50
AMERICAN WOODMARK CORP	EQUITY	6,108.00	583,619.40
AMERIPRISE FINANCIAL INC	EQUITY	69,549.00	8,852,892.21
AMERIPRISE FINANCIAL INC	EQUITY	68,219.00	8,683,596.51
AMERIS BANCORP	EQUITY	15,063.00	726,036.60
AMERISAFE INC	EQUITY	9,240.00	526,218.00
AMERISOURCEBERGEN CORP	EQUITY	72,250.00	6,829,792.50
AMERISOURCEBERGEN CORP	EQUITY	70,864.00	6,698,773.92
AMETEK INC	EQUITY	101,659.00	6,157,485.63
AMETEK INC	EQUITY	101,518.00	6,148,945.26
AMGEN INC	EQUITY	334,274.00	57,572,011.02
AMGEN INC	EQUITY	330,949.00	56,999,346.27

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AMICUS THERAPEUTICS INC	EQUITY	59,025.00	594,381.75
AMKOR TECHNOLOGY INC	EQUITY	39,068.00	381,694.36
AMN HEALTHCARE SERVICES INC	EQUITY	21,741.00	848,986.05
AMPHASTAR PHARMACEUTICALS IN	EQUITY	12,918.00	230,715.48
AMPHENOL CORP CL A	EQUITY	136,878.00	10,104,333.96
AMPHENOL CORP CL A	EQUITY	132,835.00	9,805,879.70
AMPLIFY SNACK BRANDS INC	EQUITY	10,127.00	97,624.28
AMTRUST FINANCIAL SERVICES	EQUITY	36,857.00	558,014.98
ANADARKO PETROLEUM CORP	EQUITY	255,365.00	11,578,249.10
ANADARKO PETROLEUM CORP	EQUITY	252,953.00	11,468,889.02
ANALOG DEVICES INC	EQUITY	165,259.00	12,857,150.20
ANALOG DEVICES INC	EQUITY	161,492.00	12,564,077.60
ANALOGIC CORP	EQUITY	5,855.00	425,365.75
ANAVEX LIFE SCIENCES CORP	EQUITY	22,293.00	118,598.76
ANDEAVOR	EQUITY	70,219.00	6,572,498.40
ANDEAVOR	EQUITY	68,887.00	6,447,823.20
ANDERSONS INC/THE	EQUITY	12,477.00	426,089.55
ANGIE S LIST INC	EQUITY	22,651.00	289,706.29
ANGIODYNAMICS INC	EQUITY	12,485.00	202,381.85
ANI PHARMACEUTICALS INC	EQUITY	3,712.00	173,721.60
ANIKA THERAPEUTICS INC	EQUITY	6,940.00	342,419.60
ANIXTER INTERNATIONAL INC	EQUITY	11,766.00	920,101.20
ANNALY CAPITAL MANAGEMENT IN	EQUITY	464,162.00	5,593,152.10
ANNALY CAPITAL MANAGEMENT IN	EQUITY	450,949.00	5,433,935.45
ANSYS INC	EQUITY	38,364.00	4,668,131.52
ANSYS INC	EQUITY	38,499.00	4,684,558.32
ANTARES PHARMA INC	EQUITY	131,991.00	425,011.02
ANTERO RESOURCES CORP	EQUITY	105,788.00	2,286,078.68
ANTERO RESOURCES CORP	EQUITY	108,998.00	2,355,446.78
ANTHEM INC	EQUITY	120,325.00	22,636,742.25
ANTHEM INC	EQUITY	118,464.00	22,286,632.32
ANWORTH MORTGAGE ASSET CORP	EQUITY	62,218.00	373,930.18
AON PLC	EQUITY	118,537.00	15,759,494.15
AON PLC	EQUITY	115,567.00	15,364,632.65
APACHE CORP	EQUITY	173,105.00	8,296,922.65
APACHE CORP	EQUITY	169,210.00	8,110,235.30
APARTMENT INVT + MGMT CO A	EQUITY	71,022.00	3,051,815.34
APARTMENT INVT + MGMT CO A	EQUITY	67,226.00	2,888,701.22
APOGEE ENTERPRISES INC	EQUITY	13,130.00	746,309.20
APOLLO COMMERCIAL REAL ESTAT	EQUITY	38,124.00	707,200.20
APPFOLIO INC A	EQUITY	14,415.00	469,929.00
APPLE HOSPITALITY REIT INC	EQUITY	94,718.00	1,772,173.78
APPLE HOSPITALITY REIT INC	EQUITY	102,570.00	1,919,084.70
APPLE INC	EQUITY	2,378,626.00	342,569,716.52
APPLE INC	EQUITY	2,336,271.00	336,469,749.42
APPLIED INDUSTRIAL TECH INC	EQUITY	15,502.00	915,393.10

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Security Name	Asset Class	Shares/Par Value	Base Market Value
APPLIED MATERIALS INC	EQUITY	491,309.00	20,295,974.79
APPLIED MATERIALS INC	EQUITY	483,592.00	19,977,185.52
APPLIED OPTOELECTRONICS INC	EQUITY	8,243.00	509,334.97
APPTIO INC CLASS A	EQUITY	23,185.00	402,259.75
APTARGROUP INC	EQUITY	28,259.00	2,454,576.74
APTARGROUP INC	EQUITY	27,137.00	2,357,119.82
AQUA AMERICA INC	EQUITY	80,939.00	2,695,268.70
AQUA AMERICA INC	EQUITY	76,126.00	2,534,995.80
ARAMARK	EQUITY	110,439.00	4,525,790.22
ARAMARK	EQUITY	107,369.00	4,399,981.62
ARATANA THERAPEUTICS INC	EQUITY	14,082.00	101,812.86
ARC DOCUMENT SOLUTIONS INC	EQUITY	19,523.00	81,215.68
ARCBEST CORP	EQUITY	11,204.00	230,802.40
ARCH CAPITAL GROUP LTD	EQUITY	58,092.00	5,419,402.68
ARCH CAPITAL GROUP LTD	EQUITY	50,666.00	4,726,631.14
ARCH COAL INC A	EQUITY	10,845.00	740,713.50
ARCHER DANIELS MIDLAND CO	EQUITY	253,544.00	10,491,650.72
ARCHER DANIELS MIDLAND CO	EQUITY	251,194.00	10,394,407.72
ARCHROCK INC	EQUITY	29,417.00	335,353.80
ARCONIC INC	EQUITY	178,041.00	4,032,628.65
ARCONIC INC	EQUITY	177,938.00	4,030,295.70
ARDAGH GROUP SA	EQUITY	9,636.00	217,869.96
ARDAGH GROUP SA	EQUITY	19,741.00	446,344.01
ARDELYX INC	EQUITY	7,154.00	36,485.40
ARDMORE SHIPPING CORP	EQUITY	10,979.00	89,478.85
ARENA PHARMACEUTICALS INC	EQUITY	10,871.00	183,393.77
ARES COMMERCIAL REAL ESTATE	EQUITY	7,704.00	100,845.36
ARGAN INC	EQUITY	6,496.00	389,760.00
ARGO GROUP INTERNATIONAL	EQUITY	11,693.00	708,595.80
ARISTA NETWORKS INC	EQUITY	23,686.00	3,547,925.94
ARISTA NETWORKS INC	EQUITY	23,206.00	3,476,026.74
ARLINGTON ASSET INVESTMENT A	EQUITY	7,514.00	102,716.38
ARMADA HOFFLER PROPERTIES IN	EQUITY	23,762.00	307,717.90
ARMOUR RESIDENTIAL REIT INC	EQUITY	20,957.00	523,925.00
ARMSTRONG FLOORING INC	EQUITY	8,755.00	157,327.35
ARMSTRONG WORLD INDUSTRIES	EQUITY	21,155.00	973,130.00
ARMSTRONG WORLD INDUSTRIES	EQUITY	19,859.00	913,514.00
ARRAY BIOPHARMA INC	EQUITY	63,304.00	529,854.48
ARRIS INTERNATIONAL PLC	EQUITY	85,955.00	2,408,459.10
ARRIS INTERNATIONAL PLC	EQUITY	84,493.00	2,367,493.86
ARROW ELECTRONICS INC	EQUITY	38,706.00	3,035,324.52
ARROW ELECTRONICS INC	EQUITY	38,906.00	3,051,008.52
ARROW FINANCIAL CORP	EQUITY	7,783.00	246,331.95
ARTHUR J GALLAGHER + CO	EQUITY	80,007.00	4,580,400.75
ARTHUR J GALLAGHER + CO	EQUITY	79,336.00	4,541,986.00
ARTISAN PARTNERS ASSET MA A	EQUITY	15,612.00	479,288.40

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ASBURY AUTOMOTIVE GROUP	EQUITY	8,060.00	455,793.00
ASCENA RETAIL GROUP INC	EQUITY	72,225.00	155,283.75
ASCENT CAPITAL GROUP INC A	EQUITY	6,908.00	106,106.88
ASHFORD HOSPITALITY PRIME IN	EQUITY	16,321.00	167,943.09
ASHFORD HOSPITALITY TRUST	EQUITY	39,482.00	240,050.56
ASHLAND GLOBAL HOLDINGS INC	EQUITY	28,309.00	1,865,846.19
ASHLAND GLOBAL HOLDINGS INC	EQUITY	28,690.00	1,890,957.90
ASPEN INSURANCE HOLDINGS LTD	EQUITY	27,388.00	1,365,291.80
ASPEN INSURANCE HOLDINGS LTD	EQUITY	23,934.00	1,193,109.90
ASPEN TECHNOLOGY INC	EQUITY	35,413.00	1,956,922.38
ASSOCIATED BANC CORP	EQUITY	67,969.00	1,712,818.80
ASSOCIATED BANC CORP	EQUITY	67,398.00	1,698,429.60
ASSOCIATED CAPITAL GROUP A	EQUITY	3,694.00	125,596.00
ASSURANT INC	EQUITY	25,916.00	2,687,230.04
ASSURANT INC	EQUITY	25,026.00	2,594,945.94
ASSURED GUARANTY LTD	EQUITY	61,513.00	2,567,552.62
ASSURED GUARANTY LTD	EQUITY	55,718.00	2,325,669.32
ASTEC INDUSTRIES INC	EQUITY	8,136.00	451,629.36
ASTORIA FINANCIAL CORP	EQUITY	36,241.00	730,256.15
ASTRONICS CORP	EQUITY	11,684.00	356,011.48
AT+T INC	EQUITY	2,795,237.00	105,464,292.01
AT+T INC	EQUITY	2,756,987.00	104,021,119.51
ATARA BIOTHERAPEUTICS INC	EQUITY	10,728.00	150,192.00
ATHENAHEALTH INC	EQUITY	17,747.00	2,494,340.85
ATHENAHEALTH INC	EQUITY	18,201.00	2,558,150.55
ATHENE HOLDING LTD CLASS A	EQUITY	19,828.00	983,667.08
ATHENE HOLDING LTD CLASS A	EQUITY	22,598.00	1,121,086.78
ATKORE INTERNATIONAL GROUP I	EQUITY	22,925.00	516,958.75
ATLANTIC CAPITAL BANCSHARES	EQUITY	6,664.00	126,616.00
ATLANTIC POWER CORP	EQUITY	60,923.00	146,215.20
ATLAS AIR WORLDWIDE HOLDINGS	EQUITY	11,081.00	577,874.15
ATLASSIAN CORP PLC CLASS A	EQUITY	33,803.00	1,189,189.54
ATLASSIAN CORP PLC CLASS A	EQUITY	32,535.00	1,144,581.30
ATMOS ENERGY CORP	EQUITY	46,116.00	3,825,322.20
ATMOS ENERGY CORP	EQUITY	45,376.00	3,763,939.20
ATN INTERNATIONAL INC	EQUITY	4,336.00	296,755.84
ATRICURE INC	EQUITY	13,711.00	332,491.75
ATRION CORPORATION	EQUITY	756.00	486,334.80
ATWOOD OCEANICS INC	EQUITY	27,801.00	226,578.15
AUTODESK INC	EQUITY	94,345.00	9,511,862.90
AUTODESK INC	EQUITY	92,903.00	9,366,480.46
AUTOMATIC DATA PROCESSING	EQUITY	203,197.00	20,819,564.62
AUTOMATIC DATA PROCESSING	EQUITY	201,536.00	20,649,378.56
AUTONATION INC	EQUITY	29,645.00	1,249,833.20
AUTONATION INC	EQUITY	27,871.00	1,175,041.36
AUTOZONE INC	EQUITY	12,890.00	7,353,229.40

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AUTOZONE INC	EQUITY	12,602.00	7,188,936.92
AV HOMES INC	EQUITY	8,105.00	162,505.25
AVALONBAY COMMUNITIES INC	EQUITY	62,578.00	12,025,614.26
AVALONBAY COMMUNITIES INC	EQUITY	61,215.00	11,763,686.55
AVANGRID INC	EQUITY	25,625.00	1,131,343.75
AVANGRID INC	EQUITY	25,025.00	1,104,853.75
AVERY DENNISON CORP	EQUITY	40,574.00	3,585,524.38
AVERY DENNISON CORP	EQUITY	40,685.00	3,595,333.45
AVEXIS INC	EQUITY	9,940.00	816,670.40
AVID TECHNOLOGY INC	EQUITY	12,315.00	64,776.90
AVIS BUDGET GROUP INC	EQUITY	35,451.00	966,748.77
AVISTA CORP	EQUITY	26,555.00	1,127,525.30
AVNET INC	EQUITY	58,424.00	2,271,525.12
AVNET INC	EQUITY	54,311.00	2,111,611.68
AVX CORP	EQUITY	20,093.00	328,319.62
AXALTA COATING SYSTEMS LTD	EQUITY	94,919.00	3,041,204.76
AXALTA COATING SYSTEMS LTD	EQUITY	96,446.00	3,090,129.84
AXCELIS TECHNOLOGIES INC	EQUITY	14,745.00	308,907.75
AXIS CAPITAL HOLDINGS LTD	EQUITY	46,008.00	2,974,877.28
AXIS CAPITAL HOLDINGS LTD	EQUITY	40,390.00	2,611,617.40
AXOGEN INC	EQUITY	25,243.00	422,820.25
AXON ENTERPRISE INC	EQUITY	23,895.00	600,720.30
AXOVANT SCIENCES LTD	EQUITY	8,087.00	187,537.53
AZZ INC	EQUITY	11,132.00	621,165.60
B+G FOODS INC	EQUITY	26,714.00	951,018.40
BABCOCK + WILCOX ENTERPR	EQUITY	18,664.00	219,488.64
BADGER METER INC	EQUITY	13,580.00	541,163.00
BAKER HUGHES INC	EQUITY	192,861.00	10,512,853.11
BAKER HUGHES INC	EQUITY	192,227.00	10,478,293.77
BALCHEM CORP	EQUITY	13,583.00	1,055,534.93
BALDWIN + LYONS INC CL B	EQUITY	7,720.00	189,140.00
BALL CORP	EQUITY	155,906.00	6,580,792.26
BALL CORP	EQUITY	153,408.00	6,475,351.68
BANC OF CALIFORNIA INC	EQUITY	21,069.00	452,983.50
BANCFIRST CORP	EQUITY	3,859.00	372,779.40
BANCO LATINOAMERICANO COME E	EQUITY	14,001.00	383,347.38
BANCORP INC/THE	EQUITY	17,434.00	132,149.72
BANCORPSOUTH INC	EQUITY	41,324.00	1,260,382.00
BANK MUTUAL CORP	EQUITY	30,525.00	279,303.75
BANK OF AMERICA CORP	EQUITY	4,528,593.00	109,863,666.18
BANK OF AMERICA CORP	EQUITY	4,456,136.00	108,105,859.36
BANK OF HAWAII CORP	EQUITY	19,328.00	1,603,644.16
BANK OF HAWAII CORP	EQUITY	18,427.00	1,528,888.19
BANK OF MARIN BANCORP/CA	EQUITY	4,487.00	276,174.85
BANK OF NEW YORK MELLON CORP	EQUITY	460,721.00	23,505,985.42
BANK OF NEW YORK MELLON CORP	EQUITY	452,929.00	23,108,437.58

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BANK OF THE OZARKS	EQUITY	50,100.00	2,348,187.00
BANK OF THE OZARKS	EQUITY	48,555.00	2,275,772.85
BANKFINANCIAL CORP	EQUITY	15,318.00	228,544.56
BANKRATE INC	EQUITY	29,125.00	374,256.25
BANKUNITED INC	EQUITY	45,231.00	1,524,737.01
BANKUNITED INC	EQUITY	43,602.00	1,469,823.42
BANNER CORPORATION	EQUITY	12,462.00	704,227.62
BARNES + NOBLE EDUCATION INC	EQUITY	14,208.00	151,031.04
BARNES + NOBLE INC	EQUITY	22,483.00	170,870.80
BARNES GROUP INC	EQUITY	20,389.00	1,193,368.17
BARRACUDA NETWORKS INC	EQUITY	10,215.00	235,557.90
BARRETT BUSINESS SVCS INC	EQUITY	3,602.00	206,358.58
BASIC ENERGY SERVICES INC	EQUITY	18,172.00	452,482.80
BASSETT FURNITURE INDS	EQUITY	3,287.00	124,741.65
BAXTER INTERNATIONAL INC	EQUITY	227,764.00	13,788,832.56
BAXTER INTERNATIONAL INC	EQUITY	221,368.00	13,401,618.72
BAZAARVOICE INC	EQUITY	28,996.00	143,530.20
BB+T CORP	EQUITY	371,508.00	16,870,178.28
BB+T CORP	EQUITY	365,173.00	16,582,505.93
BEACON ROOFING SUPPLY INC	EQUITY	24,506.00	1,200,794.00
BEAZER HOMES USA INC	EQUITY	13,627.00	186,962.44
BECTON DICKINSON AND CO	EQUITY	101,441.00	19,792,153.51
BECTON DICKINSON AND CO	EQUITY	99,021.00	19,319,987.31
BED BATH + BEYOND INC	EQUITY	61,703.00	1,875,771.20
BED BATH + BEYOND INC	EQUITY	63,693.00	1,936,267.20
BEL FUSE INC CL B	EQUITY	5,921.00	146,248.70
BELDEN INC	EQUITY	18,659.00	1,407,448.37
BELLICUM PHARMACEUTICALS INC	EQUITY	4,703.00	54,931.04
BELMOND LTD CLASS A	EQUITY	43,658.00	580,651.40
BEMIS COMPANY	EQUITY	42,966.00	1,987,177.50
BEMIS COMPANY	EQUITY	39,466.00	1,825,302.50
BENCHMARK ELECTRONICS INC	EQUITY	18,289.00	590,734.70
BENEFICIAL BANCORP INC	EQUITY	31,194.00	467,910.00
BENEFITFOCUS INC	EQUITY	5,918.00	215,119.30
BERKSHIRE HATHAWAY INC CL B	EQUITY	875,230.00	148,237,705.10
BERKSHIRE HATHAWAY INC CL B	EQUITY	860,507.00	145,744,070.59
BERKSHIRE HILLS BANCORP INC	EQUITY	14,903.00	523,840.45
BERRY GLOBAL GROUP INC	EQUITY	57,376.00	3,271,005.76
BERRY GLOBAL GROUP INC	EQUITY	58,184.00	3,317,069.84
BEST BUY CO INC	EQUITY	120,085.00	6,884,473.05
BEST BUY CO INC	EQUITY	117,473.00	6,734,727.09
BGC PARTNERS INC CL A	EQUITY	100,627.00	1,271,925.28
BGC PARTNERS INC CL A	EQUITY	113,869.00	1,439,304.16
BIG 5 SPORTING GOODS CORP	EQUITY	11,379.00	148,495.95
BIG LOTS INC	EQUITY	21,237.00	1,025,747.10
BIGLARI HOLDINGS INC	EQUITY	542.00	216,659.08

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BILL BARRETT CORP	EQUITY	23,424.00	71,911.68
BIO RAD LABORATORIES A	EQUITY	9,457.00	2,140,213.67
BIO RAD LABORATORIES A	EQUITY	8,889.00	2,011,669.59
BIO TECHNE CORP	EQUITY	16,743.00	1,967,302.50
BIO TECHNE CORP	EQUITY	15,834.00	1,860,495.00
BIOCRYST PHARMACEUTICALS INC	EQUITY	32,569.00	181,083.64
BIOGEN INC	EQUITY	96,410.00	26,161,817.60
BIOGEN INC	EQUITY	95,545.00	25,927,091.20
BIOMARIN PHARMACEUTICAL INC	EQUITY	77,872.00	7,072,335.04
BIOMARIN PHARMACEUTICAL INC	EQUITY	78,399.00	7,120,197.18
BIOSCRIP INC	EQUITY	35,233.00	95,657.60
BIOSPECIFICS TECHNOLOGIES	EQUITY	2,418.00	119,715.18
BIOTELEMETRY INC	EQUITY	14,072.00	470,708.40
BIOTIME INC	EQUITY	26,212.00	82,567.80
BIOVERATIV INC	EQUITY	50,011.00	3,009,161.87
BIOVERATIV INC	EQUITY	48,690.00	2,929,677.30
BJ S RESTAURANTS INC	EQUITY	9,806.00	365,273.50
BLACK HILLS CORP	EQUITY	29,564.00	1,994,683.08
BLACK KNIGHT FINANCIAL CL A	EQUITY	10,549.00	431,981.55
BLACK KNIGHT FINANCIAL CL A	EQUITY	10,789.00	441,809.55
BLACKBAUD INC	EQUITY	20,453.00	1,753,844.75
BLACKHAWK NETWORK HOLDINGS I	EQUITY	23,598.00	1,028,872.80
BLACKLINE INC	EQUITY	9,779.00	349,501.46
BLACKROCK INC	EQUITY	56,605.00	23,910,518.05
BLACKROCK INC	EQUITY	56,227.00	23,750,847.07
BLOOMIN BRANDS INC	EQUITY	50,297.00	1,067,805.31
BLUCORA INC	EQUITY	19,097.00	404,856.40
BLUE BUFFALO PET PRODUCTS IN	EQUITY	42,352.00	966,049.12
BLUE BUFFALO PET PRODUCTS IN	EQUITY	45,882.00	1,046,568.42
BLUE HILLS BANCORP INC	EQUITY	15,855.00	283,804.50
BLUEBIRD BIO INC	EQUITY	20,250.00	2,127,262.50
BLUEPRINT MEDICINES CORP	EQUITY	19,919.00	1,009,295.73
BLUEROCK RESIDENTIAL GROWTH	EQUITY	7,761.00	100,039.29
BMC STOCK HOLDINGS INC	EQUITY	34,796.00	760,292.60
BOB EVANS FARMS	EQUITY	7,720.00	554,527.60
BOEING CO/THE	EQUITY	258,206.00	51,060,236.50
BOEING CO/THE	EQUITY	254,655.00	50,358,026.25
BOFI HOLDING INC	EQUITY	27,212.00	645,468.64
BOINGO WIRELESS INC	EQUITY	16,218.00	242,621.28
BOISE CASCADE CO	EQUITY	16,887.00	513,364.80
BOK FINANCIAL CORPORATION	EQUITY	11,686.00	983,143.18
BOK FINANCIAL CORPORATION	EQUITY	11,178.00	940,405.14
BONANZA CREEK ENERGY INC	EQUITY	15,401.00	488,365.71
BOOT BARN HOLDINGS INC	EQUITY	5,013.00	35,492.04
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	64,726.00	2,106,184.04
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	66,091.00	2,150,601.14

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BORGWARNER INC	EQUITY	93,861.00	3,975,951.96
BORGWARNER INC	EQUITY	98,109.00	4,155,897.24
BOSTON BEER COMPANY INC A	EQUITY	3,925.00	518,688.75
BOSTON PRIVATE FINL HOLDING	EQUITY	38,615.00	592,740.25
BOSTON PROPERTIES INC	EQUITY	69,854.00	8,593,439.08
BOSTON PROPERTIES INC	EQUITY	68,706.00	8,452,212.12
BOSTON SCIENTIFIC CORP	EQUITY	623,135.00	17,273,302.20
BOSTON SCIENTIFIC CORP	EQUITY	611,944.00	16,963,087.68
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	18,454.00	474,083.26
BOX INC CLASS A	EQUITY	40,904.00	746,088.96
BOYD GAMING CORP	EQUITY	35,693.00	885,543.33
BRADY CORPORATION CL A	EQUITY	20,647.00	699,933.30
BRANDYWINE REALTY TRUST	EQUITY	78,383.00	1,374,053.99
BRANDYWINE REALTY TRUST	EQUITY	76,074.00	1,333,577.22
BRIDGE BANCORP INC	EQUITY	8,967.00	298,601.10
BRIGGS + STRATTON	EQUITY	20,684.00	498,484.40
BRIGHT HORIZONS FAMILY SOLUT	EQUITY	22,203.00	1,714,293.63
BRIGHT HORIZONS FAMILY SOLUT	EQUITY	23,582.00	1,820,766.22
BRIGHTCOVE	EQUITY	16,108.00	99,869.60
BRINK S CO/THE	EQUITY	21,214.00	1,421,338.00
BRINKER INTERNATIONAL INC	EQUITY	22,389.00	853,020.90
BRISTOL MYERS SQUIBB CO	EQUITY	748,872.00	41,727,147.84
BRISTOL MYERS SQUIBB CO	EQUITY	740,169.00	41,242,216.68
BRISTOW GROUP INC	EQUITY	15,363.00	117,526.95
BRIXMOR PROPERTY GROUP INC	EQUITY	129,552.00	2,316,389.76
BRIXMOR PROPERTY GROUP INC	EQUITY	129,903.00	2,322,665.64
BROADCOM LTD	EQUITY	180,989.00	42,179,486.45
BROADCOM LTD	EQUITY	178,210.00	41,531,840.50
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	53,691.00	4,056,891.96
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	50,478.00	3,814,117.68
BROADSOFT INC	EQUITY	13,413.00	577,429.65
BROCADE COMMUNICATIONS SYS	EQUITY	182,496.00	2,301,274.56
BROCADE COMMUNICATIONS SYS	EQUITY	172,327.00	2,173,043.47
BROOKDALE SENIOR LIVING INC	EQUITY	83,924.00	1,234,522.04
BROOKDALE SENIOR LIVING INC	EQUITY	79,188.00	1,164,855.48
BROOKLINE BANCORP INC	EQUITY	33,795.00	493,407.00
BROOKS AUTOMATION INC	EQUITY	30,227.00	655,623.63
BROWN + BROWN INC	EQUITY	53,050.00	2,284,863.50
BROWN + BROWN INC	EQUITY	51,255.00	2,207,552.85
BROWN FORMAN CORP CLASS A	EQUITY	24,762.00	1,220,766.60
BROWN FORMAN CORP CLASS A	EQUITY	23,596.00	1,163,282.80
BROWN FORMAN CORP CLASS B	EQUITY	80,422.00	3,908,509.20
BROWN FORMAN CORP CLASS B	EQUITY	80,122.00	3,893,929.20
BRUKER CORP	EQUITY	47,656.00	1,374,399.04
BRUKER CORP	EQUITY	47,234.00	1,362,228.56
BRUNSWICK CORP	EQUITY	41,227.00	2,586,169.71

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BRUNSWICK CORP	EQUITY	38,353.00	2,405,883.69
BRYN MAWR BANK CORP	EQUITY	9,864.00	419,220.00
BUCKLE INC/THE	EQUITY	12,203.00	217,213.40
BUFFALO WILD WINGS INC	EQUITY	6,547.00	829,504.90
BUILD A BEAR WORKSHOP INC	EQUITY	7,052.00	73,693.40
BUILDERS FIRSTSOURCE INC	EQUITY	50,592.00	775,069.44
BUNGE LTD	EQUITY	63,397.00	4,729,416.20
BUNGE LTD	EQUITY	63,001.00	4,699,874.60
BURLINGTON STORES INC	EQUITY	32,020.00	2,945,519.80
BURLINGTON STORES INC	EQUITY	30,188.00	2,776,994.12
BWX TECHNOLOGIES INC	EQUITY	42,508.00	2,072,265.00
BWX TECHNOLOGIES INC	EQUITY	41,770.00	2,036,287.50
C.H. ROBINSON WORLDWIDE INC	EQUITY	64,931.00	4,459,461.08
C.H. ROBINSON WORLDWIDE INC	EQUITY	64,007.00	4,396,000.76
C+J ENERGY SERVICES INC	EQUITY	24,250.00	831,047.50
CA INC	EQUITY	140,551.00	4,844,792.97
CA INC	EQUITY	138,370.00	4,769,613.90
CABELA S INC	EQUITY	22,816.00	1,355,726.72
CABELA S INC	EQUITY	21,660.00	1,287,037.20
CABLE ONE INC	EQUITY	2,138.00	1,519,904.20
CABLE ONE INC	EQUITY	1,923.00	1,367,060.70
CABOT CORP	EQUITY	27,851.00	1,488,078.93
CABOT CORP	EQUITY	25,643.00	1,370,105.49
CABOT MICROELECTRONICS CORP	EQUITY	10,850.00	801,055.50
CABOT OIL + GAS CORP	EQUITY	209,969.00	5,266,022.52
CABOT OIL + GAS CORP	EQUITY	208,081.00	5,218,671.48
CACI INTERNATIONAL INC CL A	EQUITY	10,079.00	1,260,378.95
CADENCE DESIGN SYS INC	EQUITY	126,345.00	4,231,294.05
CADENCE DESIGN SYS INC	EQUITY	123,926.00	4,150,281.74
CAESARS ACQUISITION CO CL A	EQUITY	18,252.00	347,700.60
CAESARS ENTERTAINMENT CORP	EQUITY	24,303.00	291,636.00
CAESARSTONE LTD	EQUITY	8,174.00	286,498.70
CAI INTERNATIONAL INC	EQUITY	8,602.00	203,007.20
CAL MAINE FOODS INC	EQUITY	13,633.00	539,866.80
CALAMP CORP	EQUITY	16,791.00	341,361.03
CALATLANTIC GROUP INC	EQUITY	34,044.00	1,203,455.40
CALATLANTIC GROUP INC	EQUITY	33,532.00	1,185,356.20
CALAVO GROWERS INC	EQUITY	6,977.00	481,761.85
CALERES INC	EQUITY	19,567.00	543,571.26
CALGON CARBON CORP	EQUITY	23,186.00	350,108.60
CALIFORNIA RESOURCES CORP	EQUITY	16,899.00	144,486.45
CALIFORNIA WATER SERVICE GRP	EQUITY	22,401.00	824,356.80
CALITHERA BIOSCIENCES INC	EQUITY	20,795.00	308,805.75
CALIX INC	EQUITY	21,837.00	149,583.45
CALLAWAY GOLF COMPANY	EQUITY	38,200.00	488,196.00
CALLIDUS SOFTWARE INC	EQUITY	25,325.00	612,865.00

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CALLON PETROLEUM CO	EQUITY	99,790.00	1,058,771.90
CALPINE CORP	EQUITY	162,966.00	2,204,929.98
CALPINE CORP	EQUITY	154,111.00	2,085,121.83
CAMBREX CORP	EQUITY	13,988.00	835,783.00
CAMDEN NATIONAL CORP	EQUITY	8,761.00	375,934.51
CAMDEN PROPERTY TRUST	EQUITY	38,947.00	3,330,357.97
CAMDEN PROPERTY TRUST	EQUITY	36,912.00	3,156,345.12
CAMPBELL SOUP CO	EQUITY	81,133.00	4,231,085.95
CAMPBELL SOUP CO	EQUITY	79,304.00	4,135,703.60
CAMPING WORLD HOLDINGS INC A	EQUITY	14,238.00	439,242.30
CAN IMPERIAL BK OF COMMERCE	EQUITY	0.35	28.73
CANTEL MEDICAL CORP	EQUITY	14,929.00	1,163,118.39
CAPELLA EDUCATION CO	EQUITY	5,460.00	467,376.00
CAPITAL BANK FINANCIAL CL A	EQUITY	11,673.00	444,741.30
CAPITAL ONE FINANCIAL CORP	EQUITY	219,637.00	18,146,408.94
CAPITAL ONE FINANCIAL CORP	EQUITY	215,641.00	17,816,259.42
CAPITAL SENIOR LIVING CORP	EQUITY	14,178.00	215,647.38
CAPITOL FEDERAL FINANCIAL IN	EQUITY	60,518.00	859,960.78
CAPSTEAD MORTGAGE CORP	EQUITY	44,841.00	467,691.63
CARA THERAPEUTICS INC	EQUITY	10,020.00	154,207.80
CARBO CERAMICS INC	EQUITY	8,590.00	58,841.50
CARBONITE INC	EQUITY	9,808.00	213,814.40
CARDINAL HEALTH INC	EQUITY	144,357.00	11,248,297.44
CARDINAL HEALTH INC	EQUITY	142,462.00	11,100,639.04
CARDIOVASCULAR SYSTEMS INC	EQUITY	14,234.00	458,761.82
CARDTRONICS PLC A	EQUITY	19,597.00	643,957.42
CARE CAPITAL PROPERTIES INC	EQUITY	34,223.00	913,754.10
CAREER EDUCATION CORP	EQUITY	34,405.00	330,288.00
CARETRUST REIT INC	EQUITY	29,835.00	553,140.90
CARLISLE COS INC	EQUITY	28,535.00	2,722,239.00
CARLISLE COS INC	EQUITY	26,758.00	2,552,713.20
CARMAX INC	EQUITY	84,201.00	5,309,715.06
CARMAX INC	EQUITY	82,584.00	5,207,747.04
CARNIVAL CORP	EQUITY	182,941.00	11,995,441.37
CARNIVAL CORP	EQUITY	183,379.00	12,024,161.03
CAROLINA FINANCIAL CORP	EQUITY	28,200.00	911,424.00
CARPENTER TECHNOLOGY	EQUITY	19,503.00	729,997.29
CARRIAGE SERVICES INC	EQUITY	9,284.00	250,296.64
CARRIZO OIL + GAS INC	EQUITY	25,009.00	435,656.78
CARROLS RESTAURANT GROUP INC	EQUITY	13,554.00	166,036.50
CARS.COM INC	EQUITY	31,063.00	827,207.69
CARTER S INC	EQUITY	22,822.00	2,030,016.90
CARTER S INC	EQUITY	21,550.00	1,916,872.50
CARVANA CO	EQUITY	32,389.00	663,002.83
CASELLA WASTE SYSTEMS INC A	EQUITY	28,740.00	471,623.40
CASEY S GENERAL STORES INC	EQUITY	17,717.00	1,897,667.87

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CASEY S GENERAL STORES INC	EQUITY	16,852.00	1,805,017.72
CASS INFORMATION SYSTEMS INC	EQUITY	5,375.00	352,815.00
CASTLIGHT HEALTH INC B	EQUITY	14,701.00	61,009.15
CATALENT INC	EQUITY	58,575.00	2,055,982.50
CATCHMARK TIMBER TRUST INC A	EQUITY	17,902.00	203,545.74
CATERPILLAR INC	EQUITY	257,597.00	27,681,373.62
CATERPILLAR INC	EQUITY	253,668.00	27,259,163.28
CATHAY GENERAL BANCORP	EQUITY	34,807.00	1,320,925.65
CATO CORP CLASS A	EQUITY	11,890.00	209,145.10
CAVCO INDUSTRIES INC	EQUITY	4,188.00	542,974.20
CAVIUM INC	EQUITY	29,314.00	1,821,278.82
CAVIUM INC	EQUITY	30,921.00	1,921,121.73
CBIZ INC	EQUITY	22,270.00	334,050.00
CBL + ASSOCIATES PROPERTIES	EQUITY	72,096.00	607,769.28
CBOE HOLDINGS INC	EQUITY	50,970.00	4,658,658.00
CBOE HOLDINGS INC	EQUITY	48,355.00	4,419,647.00
CBRE GROUP INC A	EQUITY	136,779.00	4,978,755.60
CBRE GROUP INC A	EQUITY	133,355.00	4,854,122.00
CBS CORP CLASS B NON VOTING	EQUITY	161,609.00	10,307,422.02
CBS CORP CLASS B NON VOTING	EQUITY	160,083.00	10,210,093.74
CDK GLOBAL INC	EQUITY	61,807.00	3,835,742.42
CDK GLOBAL INC	EQUITY	60,347.00	3,745,134.82
CDW CORP/DE	EQUITY	68,139.00	4,260,731.67
CDW CORP/DE	EQUITY	69,800.00	4,364,594.00
CECO ENVIRONMENTAL CORP	EQUITY	11,819.00	108,498.42
CEDAR REALTY TRUST INC	EQUITY	45,001.00	218,254.85
CELANESE CORP SERIES A	EQUITY	63,930.00	6,069,514.20
CELANESE CORP SERIES A	EQUITY	62,251.00	5,910,109.94
CELGENE CORP	EQUITY	351,235.00	45,614,889.45
CELGENE CORP	EQUITY	346,136.00	44,952,682.32
CELLDEX THERAPEUTICS INC	EQUITY	43,038.00	106,303.86
CEMPRA INC	EQUITY	19,490.00	89,654.00
CENTENE CORP	EQUITY	76,261.00	6,091,728.68
CENTENE CORP	EQUITY	75,404.00	6,023,271.52
CENTENNIAL RESOURCE DEVELO A	EQUITY	49,992.00	790,873.44
CENTENNIAL RESOURCE DEVELO A	EQUITY	53,827.00	851,543.14
CENTERPOINT ENERGY INC	EQUITY	196,880.00	5,390,574.40
CENTERPOINT ENERGY INC	EQUITY	196,119.00	5,369,738.22
CENTERSTATE BANKS INC	EQUITY	21,601.00	537,000.86
CENTRAL EUROPEAN MEDIA ENT A	EQUITY	41,446.00	165,784.00
CENTRAL GARDEN AND PET CO A	EQUITY	20,372.00	611,567.44
CENTRAL PACIFIC FINANCIAL CO	EQUITY	10,432.00	328,295.04
CENTURY ALUMINUM COMPANY	EQUITY	22,004.00	342,822.32
CENTURY COMMUNITIES INC	EQUITY	6,392.00	158,521.60
CENTURYLINK INC	EQUITY	245,346.00	5,858,862.48
CENTURYLINK INC	EQUITY	238,603.00	5,697,839.64

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CERNER CORP	EQUITY	130,793.00	8,693,810.71
CERNER CORP	EQUITY	128,833.00	8,563,529.51
CERUS CORP	EQUITY	45,742.00	114,812.42
CEVA INC	EQUITY	10,756.00	488,860.20
CF INDUSTRIES HOLDINGS INC	EQUITY	106,442.00	2,976,118.32
CF INDUSTRIES HOLDINGS INC	EQUITY	101,941.00	2,850,270.36
CHANNELADVISOR CORP	EQUITY	10,688.00	123,446.40
CHARLES RIVER LABORATORIES	EQUITY	21,275.00	2,151,966.25
CHARLES RIVER LABORATORIES	EQUITY	20,569.00	2,080,554.35
CHART INDUSTRIES INC	EQUITY	13,218.00	459,061.14
CHARTER COMMUNICATIONS INC A	EQUITY	90,034.00	30,327,952.90
CHARTER COMMUNICATIONS INC A	EQUITY	88,515.00	29,816,277.75
CHASE CORP	EQUITY	1,785.00	190,459.50
CHATHAM LODGING TRUST	EQUITY	20,118.00	404,170.62
CHEESECAKE FACTORY INC/THE	EQUITY	19,380.00	974,814.00
CHEFS WAREHOUSE INC/THE	EQUITY	9,104.00	118,352.00
CHEGG INC	EQUITY	36,091.00	443,558.39
CHEMED CORP	EQUITY	6,846.00	1,400,212.38
CHEMICAL FINANCIAL CORP	EQUITY	32,870.00	1,591,236.70
CHEMOCENTRYX INC	EQUITY	13,790.00	129,074.40
CHEMOURS CO/THE	EQUITY	83,538.00	3,167,760.96
CHEMOURS CO/THE	EQUITY	84,308.00	3,196,959.36
CHENIERE ENERGY INC	EQUITY	95,457.00	4,649,710.47
CHENIERE ENERGY INC	EQUITY	91,972.00	4,479,956.12
CHERRY HILL MORTGAGE INVESTM	EQUITY	58,583.00	1,082,028.01
CHESAPEAKE ENERGY CORP	EQUITY	411,651.00	2,045,905.47
CHESAPEAKE ENERGY CORP	EQUITY	410,036.00	2,037,878.92
CHESAPEAKE LODGING TRUST	EQUITY	26,563.00	649,996.61
CHESAPEAKE UTILITIES CORP	EQUITY	7,605.00	569,994.75
CHEVRON CORP	EQUITY	859,709.00	89,693,439.97
CHEVRON CORP	EQUITY	845,854.00	88,247,947.82
CHICAGO BRIDGE + IRON CO NV	EQUITY	42,722.00	842,905.06
CHICO S FAS INC	EQUITY	54,081.00	509,443.02
CHILDREN S PLACE INC/THE	EQUITY	7,775.00	793,827.50
CHIMERA INVESTMENT CORP	EQUITY	85,429.00	1,591,542.27
CHIMERA INVESTMENT CORP	EQUITY	81,847.00	1,524,809.61
CHIMERIX INC	EQUITY	18,091.00	98,595.95
CHIPOTLE MEXICAN GRILL INC	EQUITY	11,588.00	4,821,766.80
CHIPOTLE MEXICAN GRILL INC	EQUITY	11,389.00	4,738,962.90
CHOICE HOTELS INTL INC	EQUITY	15,026.00	965,420.50
CHOICE HOTELS INTL INC	EQUITY	15,575.00	1,000,693.75
CHUBB LTD	EQUITY	212,722.00	30,925,524.36
CHUBB LTD	EQUITY	207,227.00	30,126,661.26
CHURCH + DWIGHT CO INC	EQUITY	113,057.00	5,865,397.16
CHURCH + DWIGHT CO INC	EQUITY	109,702.00	5,691,339.76
CHURCHILL DOWNS INC	EQUITY	5,557.00	1,018,598.10

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CHUY S HOLDINGS INC	EQUITY	7,935.00	185,679.00
CIENA CORP	EQUITY	65,841.00	1,647,341.82
CIGNA CORP	EQUITY	112,679.00	18,861,337.81
CIGNA CORP	EQUITY	111,028.00	18,584,976.92
CIMAREX ENERGY CO	EQUITY	42,658.00	4,010,278.58
CIMAREX ENERGY CO	EQUITY	42,199.00	3,967,127.99
CIMPRESS NV	EQUITY	10,838.00	1,024,516.14
CINCINNATI BELL INC	EQUITY	19,856.00	388,184.80
CINCINNATI FINANCIAL CORP	EQUITY	71,496.00	5,179,885.20
CINCINNATI FINANCIAL CORP	EQUITY	70,368.00	5,098,161.60
CINEMARK HOLDINGS INC	EQUITY	48,290.00	1,876,066.50
CINEMARK HOLDINGS INC	EQUITY	45,844.00	1,781,039.40
CINTAS CORP	EQUITY	38,858.00	4,897,662.32
CINTAS CORP	EQUITY	37,673.00	4,748,304.92
CIRCOR INTERNATIONAL INC	EQUITY	7,683.00	456,216.54
CIRRUS LOGIC INC	EQUITY	27,205.00	1,706,297.60
CISCO SYSTEMS INC	EQUITY	2,276,409.00	71,251,601.70
CISCO SYSTEMS INC	EQUITY	2,247,895.00	70,359,113.50
CIT GROUP INC	EQUITY	90,777.00	4,420,839.90
CIT GROUP INC	EQUITY	91,291.00	4,445,871.70
CITI TRENDS INC	EQUITY	8,359.00	177,377.98
CITIGROUP INC	EQUITY	1,252,674.00	83,778,837.12
CITIGROUP INC	EQUITY	1,233,764.00	82,514,136.32
CITIZENS + NORTHERN CORP	EQUITY	10,741.00	249,835.66
CITIZENS FINANCIAL GROUP	EQUITY	232,220.00	8,285,609.60
CITIZENS FINANCIAL GROUP	EQUITY	224,100.00	7,995,888.00
CITIZENS INC	EQUITY	25,540.00	188,485.20
CITRIX SYSTEMS INC	EQUITY	68,162.00	5,424,331.96
CITRIX SYSTEMS INC	EQUITY	67,682.00	5,386,133.56
CITY HOLDING CO	EQUITY	7,869.00	518,331.03
CITY OFFICE REIT INC	EQUITY	7,623.00	96,812.10
CIVITAS SOLUTIONS INC	EQUITY	4,863.00	85,102.50
CLEAN ENERGY FUELS CORP	EQUITY	32,890.00	83,540.60
CLEAN HARBORS INC	EQUITY	23,841.00	1,331,043.03
CLEAN HARBORS INC	EQUITY	23,074.00	1,288,221.42
CLEAR CHANNEL OUTDOOR CL A	EQUITY	21,527.00	104,405.95
CLEARFIELD INC	EQUITY	3,761.00	49,645.20
CLEARWATER PAPER CORP	EQUITY	7,170.00	335,197.50
CLEVELAND CLIFFS INC	EQUITY	121,104.00	838,039.68
CLIFTON BANCORP INC	EQUITY	14,220.00	235,056.60
CLOROX COMPANY	EQUITY	59,097.00	7,874,084.28
CLOROX COMPANY	EQUITY	57,677.00	7,684,883.48
CLOVIS ONCOLOGY INC	EQUITY	18,853.00	1,765,206.39
CLUBCORP HOLDINGS INC	EQUITY	26,393.00	345,748.30
CME GROUP INC	EQUITY	154,326.00	19,327,788.24
CME GROUP INC	EQUITY	152,144.00	19,054,514.56

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CMS ENERGY CORP	EQUITY	126,997.00	5,873,611.25
CMS ENERGY CORP	EQUITY	124,188.00	5,743,695.00
CNA FINANCIAL CORP	EQUITY	16,728.00	815,490.00
CNA FINANCIAL CORP	EQUITY	10,664.00	519,870.00
CNB FINANCIAL CORP/PA	EQUITY	10,453.00	250,558.41
CNO FINANCIAL GROUP INC	EQUITY	75,081.00	1,567,691.28
COACH INC	EQUITY	127,167.00	6,020,085.78
COACH INC	EQUITY	125,411.00	5,936,956.74
COBIZ FINANCIAL INC	EQUITY	20,470.00	356,178.00
COCA COLA BOTTLING CO CONSOL	EQUITY	2,297.00	525,714.39
COCA COLA CO/THE	EQUITY	1,743,633.00	78,201,940.05
COCA COLA CO/THE	EQUITY	1,724,110.00	77,326,333.50
COEUR MINING INC	EQUITY	91,055.00	781,251.90
COGENT COMMUNICATIONS HOLDIN	EQUITY	18,216.00	730,461.60
COGNEX CORP	EQUITY	37,017.00	3,142,743.30
COGNEX CORP	EQUITY	37,529.00	3,186,212.10
COGNIZANT TECH SOLUTIONS A	EQUITY	265,478.00	17,627,739.20
COGNIZANT TECH SOLUTIONS A	EQUITY	261,827.00	17,385,312.80
COHEN + STEERS INC	EQUITY	9,620.00	389,994.80
COHERENT INC	EQUITY	10,855.00	2,442,266.45
COHERENT INC	EQUITY	10,813.00	2,432,816.87
COHERUS BIOSCIENCES INC	EQUITY	10,406.00	149,326.10
COHU INC	EQUITY	13,673.00	215,213.02
COLFAX CORP	EQUITY	39,475.00	1,554,130.75
COLFAX CORP	EQUITY	42,760.00	1,683,461.20
COLGATE PALMOLIVE CO	EQUITY	390,837.00	28,972,746.81
COLGATE PALMOLIVE CO	EQUITY	384,910.00	28,533,378.30
COLLEGIUM PHARMACEUTICAL INC	EQUITY	7,096.00	88,770.96
COLONY NORTHSTAR INC CLASS A	EQUITY	248,699.00	3,504,168.91
COLONY NORTHSTAR INC CLASS A	EQUITY	246,283.00	3,470,127.47
COLUMBIA BANKING SYSTEM INC	EQUITY	25,394.00	1,011,950.90
COLUMBIA PROPERTY TRUST INC	EQUITY	56,365.00	1,261,448.70
COLUMBIA PROPERTY TRUST INC	EQUITY	53,471.00	1,196,680.98
COLUMBIA SPORTSWEAR CO	EQUITY	12,284.00	713,209.04
COLUMBUS MCKINNON CORP/NY	EQUITY	9,553.00	242,837.26
COMCAST CORP CLASS A	EQUITY	2,139,095.00	83,253,577.40
COMCAST CORP CLASS A	EQUITY	2,110,424.00	82,137,702.08
COMERICA INC	EQUITY	79,598.00	5,829,757.52
COMERICA INC	EQUITY	79,208.00	5,801,193.92
COMFORT SYSTEMS USA INC	EQUITY	17,310.00	642,201.00
COMMERCE BANCSHARES INC	EQUITY	39,775.00	2,260,413.25
COMMERCE BANCSHARES INC	EQUITY	37,408.00	2,125,896.64
COMMERCEHUB INC SERIES A	EQUITY	5,820.00	101,384.40
COMMERCEHUB INC SERIES C	EQUITY	11,641.00	203,019.04
COMMERCIAL METALS CO	EQUITY	51,202.00	994,854.86
COMMSCOPE HOLDING CO INC	EQUITY	86,106.00	3,274,611.18

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COMMSCOPE HOLDING CO INC	EQUITY	85,623.00	3,256,242.69
COMMUNITY BANK SYSTEM INC	EQUITY	21,917.33	1,222,329.49
COMMUNITY HEALTH SYSTEMS INC	EQUITY	50,822.00	506,187.12
COMMUNITY HEALTHCARE TRUST I	EQUITY	4,602.00	117,765.18
COMMUNITY TRUST BANCORP INC	EQUITY	7,928.00	346,850.00
COMMVAULT SYSTEMS INC	EQUITY	17,031.00	961,399.95
COMPASS MINERALS INTERNATION	EQUITY	14,454.00	943,846.20
COMPUTER PROGRAMS + SYSTEMS	EQUITY	5,443.00	178,530.40
COMTECH TELECOMMUNICATIONS	EQUITY	7,451.00	141,345.47
CONAGRA BRANDS INC	EQUITY	185,904.00	6,647,927.04
CONAGRA BRANDS INC	EQUITY	180,853.00	6,467,303.28
CONCERT PHARMACEUTICALS INC	EQUITY	7,996.00	111,544.20
CONCHO RESOURCES INC	EQUITY	67,411.00	8,192,458.83
CONCHO RESOURCES INC	EQUITY	65,480.00	7,957,784.40
CONDUENT INC	EQUITY	91,825.00	1,463,690.50
CONDUENT INC	EQUITY	89,636.00	1,428,797.84
CONFORMIS INC	EQUITY	19,092.00	81,904.68
CONMED CORP	EQUITY	12,521.00	637,819.74
CONN S INC	EQUITY	12,195.00	232,924.50
CONNECTICUT WATER SVC INC	EQUITY	5,952.00	330,395.52
CONNECTONE BANCORP INC	EQUITY	8,686.00	195,869.30
CONOCOPHILLIPS	EQUITY	566,679.00	24,911,208.84
CONOCOPHILLIPS	EQUITY	555,991.00	24,441,364.36
CONS TOMOKA LAND CO FLORIDA	EQUITY	1,698.00	96,701.10
CONSOL ENERGY INC	EQUITY	103,447.00	1,545,498.18
CONSOL ENERGY INC	EQUITY	99,519.00	1,486,813.86
CONSOLIDATED COMMUNICATIONS	EQUITY	21,769.00	467,380.43
CONSOLIDATED EDISON INC	EQUITY	139,251.00	11,254,265.82
CONSOLIDATED EDISON INC	EQUITY	136,633.00	11,042,679.06
CONSTELLATION BRANDS INC A	EQUITY	73,466.00	14,232,568.18
CONSTELLATION BRANDS INC A	EQUITY	71,291.00	13,811,205.43
CONTAINER STORE GROUP INC/TH	EQUITY	7,999.00	47,354.08
CONTANGO OIL + GAS	EQUITY	8,732.00	57,980.48
CONTINENTAL BUILDING PRODUCT	EQUITY	12,502.00	291,296.60
CONTINENTAL RESOURCES INC/OK	EQUITY	39,497.00	1,276,938.01
CONTINENTAL RESOURCES INC/OK	EQUITY	37,532.00	1,213,409.56
CONTROL4 CORP	EQUITY	22,344.00	438,165.84
CONVERGYS CORP	EQUITY	38,454.00	914,436.12
COOPER COS INC/THE	EQUITY	21,663.00	5,186,555.46
COOPER COS INC/THE	EQUITY	21,634.00	5,179,612.28
COOPER STANDARD HOLDING	EQUITY	6,409.00	646,475.83
COOPER TIRE + RUBBER	EQUITY	25,135.00	907,373.50
COPA HOLDINGS SA CLASS A	EQUITY	14,189.00	1,660,113.00
COPA HOLDINGS SA CLASS A	EQUITY	13,894.00	1,625,598.00
COPART INC	EQUITY	89,136.00	2,833,633.44
COPART INC	EQUITY	85,256.00	2,710,288.24

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CORCEPT THERAPEUTICS INC	EQUITY	48,809.00	575,946.20
CORE MARK HOLDING CO INC	EQUITY	20,238.00	669,068.28
CORECIVIC INC	EQUITY	53,245.00	1,468,497.10
CORECIVIC INC	EQUITY	49,473.00	1,364,465.34
CORELOGIC INC	EQUITY	38,253.00	1,659,415.14
CORELOGIC INC	EQUITY	39,296.00	1,704,660.48
CORENERGY INFRASTRUCTURE TRU	EQUITY	6,973.00	234,223.07
CORESITE REALTY CORP	EQUITY	15,110.00	1,564,338.30
CORESITE REALTY CORP	EQUITY	14,314.00	1,481,928.42
CORNERSTONE ONDEMAND INC	EQUITY	21,499.00	768,589.25
CORNING INC	EQUITY	412,506.00	12,395,805.30
CORNING INC	EQUITY	405,795.00	12,194,139.75
CORPORATE OFFICE PROPERTIES	EQUITY	49,068.00	1,718,852.04
CORPORATE OFFICE PROPERTIES	EQUITY	53,428.00	1,871,582.84
CORVEL CORP	EQUITY	5,617.00	266,526.65
COSTAR GROUP INC	EQUITY	14,561.00	3,838,279.60
COSTAR GROUP INC	EQUITY	14,022.00	3,696,199.20
COSTCO WHOLESALE CORP	EQUITY	197,840.00	31,640,551.20
COSTCO WHOLESALE CORP	EQUITY	194,988.00	31,184,430.84
COTIVITI HOLDINGS INC	EQUITY	11,071.00	411,176.94
COTY INC CL A	EQUITY	208,161.00	3,905,100.36
COTY INC CL A	EQUITY	205,689.00	3,858,725.64
COUPA SOFTWARE INC	EQUITY	16,927.00	490,544.46
COUSINS PROPERTIES INC	EQUITY	206,116.00	1,811,759.64
COVANTA HOLDING CORP	EQUITY	48,845.00	644,754.00
COVENANT TRANSPORT GRP CL A	EQUITY	5,288.00	92,698.64
COWEN INC	EQUITY	15,310.00	248,787.50
CR BARD INC	EQUITY	32,837.00	10,380,104.07
CR BARD INC	EQUITY	32,670.00	10,327,313.70
CRA INTERNATIONAL INC	EQUITY	5,467.00	198,561.44
CRACKER BARREL OLD COUNTRY	EQUITY	8,305.00	1,389,011.25
CRANE CO	EQUITY	22,183.00	1,760,886.54
CRANE CO	EQUITY	20,615.00	1,636,418.70
CRAWFORD + CO CL B	EQUITY	14,762.00	137,286.60
CRAY INC	EQUITY	17,812.00	327,740.80
CREDIT ACCEPTANCE CORP	EQUITY	5,399.00	1,388,298.86
CREDIT ACCEPTANCE CORP	EQUITY	4,861.00	1,249,957.54
CREE INC	EQUITY	41,988.00	1,035,004.20
CROCS INC	EQUITY	36,808.00	283,789.68
CROSS COUNTRY HEALTHCARE INC	EQUITY	15,744.00	203,255.04
CROWN CASTLE INTL CORP	EQUITY	166,128.00	16,642,703.04
CROWN CASTLE INTL CORP	EQUITY	163,099.00	16,339,257.82
CROWN HOLDINGS INC	EQUITY	61,348.00	3,660,021.68
CROWN HOLDINGS INC	EQUITY	57,778.00	3,447,035.48
CRYOLIFE INC	EQUITY	15,870.00	316,606.50
CSG SYSTEMS INTL INC	EQUITY	15,036.00	610,160.88

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CSRA INC	EQUITY	74,523.00	2,366,105.25
CSRA INC	EQUITY	71,995.00	2,285,841.25
CSS INDUSTRIES INC	EQUITY	5,653.00	147,882.48
CSW INDUSTRIALS INC	EQUITY	3,322.00	128,395.30
CSX CORP	EQUITY	399,549.00	21,799,393.44
CSX CORP	EQUITY	393,115.00	21,448,354.40
CTS CORP	EQUITY	16,478.00	355,924.80
CU BANCORP	EQUITY	19,090.00	690,103.50
CUBESMART	EQUITY	80,879.00	1,944,331.16
CUBESMART	EQUITY	77,055.00	1,852,402.20
CUBIC CORP	EQUITY	8,752.00	405,217.60
CULLEN/FROST BANKERS INC	EQUITY	26,749.00	2,511,998.59
CULLEN/FROST BANKERS INC	EQUITY	22,347.00	2,098,606.77
CULP INC	EQUITY	3,310.00	107,575.00
CUMMINS INC	EQUITY	72,052.00	11,688,275.44
CUMMINS INC	EQUITY	71,015.00	11,520,053.30
CURIS INC	EQUITY	43,545.00	82,300.05
CURTISS WRIGHT CORP	EQUITY	18,790.00	1,724,546.20
CUSTOMERS BANCORP INC	EQUITY	14,385.00	406,807.80
CUTERA INC	EQUITY	23,185.00	600,491.50
CVB FINANCIAL CORP	EQUITY	46,374.00	1,040,168.82
CVR ENERGY INC	EQUITY	6,795.00	147,859.20
CVS HEALTH CORP	EQUITY	462,474.00	37,210,658.04
CVS HEALTH CORP	EQUITY	456,879.00	36,760,484.34
CYPRESS SEMICONDUCTOR CORP	EQUITY	142,033.00	1,938,750.45
CYPRESS SEMICONDUCTOR CORP	EQUITY	152,864.00	2,086,593.60
CYRUSONE INC	EQUITY	40,169.00	2,239,421.75
CYRUSONE INC	EQUITY	44,386.00	2,474,519.50
CYS INVESTMENTS INC	EQUITY	71,552.00	601,752.32
CYTOKINETICS INC	EQUITY	17,427.00	210,866.70
CYTOMX THERAPEUTICS INC	EQUITY	9,926.00	153,853.00
DAKTRONICS INC	EQUITY	18,828.00	181,313.64
DANA INC	EQUITY	60,203.00	1,344,332.99
DANAHER CORP	EQUITY	276,603.00	23,342,527.17
DANAHER CORP	EQUITY	273,470.00	23,078,133.30
DARDEN RESTAURANTS INC	EQUITY	56,534.00	5,112,934.96
DARDEN RESTAURANTS INC	EQUITY	54,319.00	4,912,610.36
DARLING INGREDIENTS INC	EQUITY	71,818.00	1,130,415.32
DAVE + BUSTER S ENTERTAINMEN	EQUITY	19,616.00	1,304,660.16
DAVITA INC	EQUITY	72,027.00	4,664,468.52
DAVITA INC	EQUITY	68,944.00	4,464,813.44
DCT INDUSTRIAL TRUST INC	EQUITY	41,037.00	2,193,017.28
DCT INDUSTRIAL TRUST INC	EQUITY	38,952.00	2,081,594.88
DDR CORP	EQUITY	140,250.00	1,272,067.50
DDR CORP	EQUITY	129,004.00	1,170,066.28
DEAN FOODS CO	EQUITY	40,009.00	680,153.00

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DECKERS OUTDOOR CORP	EQUITY	13,407.00	915,161.82
DEERE + CO	EQUITY	143,759.00	17,767,174.81
DEERE + CO	EQUITY	142,923.00	17,663,853.57
DEL FRISCO S RESTAURANT GROU	EQUITY	11,557.00	186,067.70
DEL TACO RESTAURANTS INC	EQUITY	10,596.00	145,695.00
DELEK US HOLDINGS INC	EQUITY	25,674.00	678,820.56
DELL TECHNOLOGIES INC CL V	EQUITY	92,094.00	5,627,864.34
DELL TECHNOLOGIES INC CL V	EQUITY	93,323.00	5,702,968.53
DELPHI AUTOMOTIVE PLC	EQUITY	121,560.00	10,654,734.00
DELPHI AUTOMOTIVE PLC	EQUITY	119,644.00	10,486,796.60
DELTA AIR LINES INC	EQUITY	306,767.00	16,485,658.58
DELTA AIR LINES INC	EQUITY	301,891.00	16,223,622.34
DELTIC TIMBER CORP	EQUITY	4,975.00	371,433.50
DELUXE CORP	EQUITY	20,367.00	1,409,803.74
DENBURY RESOURCES INC	EQUITY	153,596.00	235,001.88
DENNY S CORP	EQUITY	40,591.00	477,756.07
DENTSPLY SIRONA INC	EQUITY	101,526.00	6,582,945.84
DENTSPLY SIRONA INC	EQUITY	100,534.00	6,518,624.56
DEPOMED INC	EQUITY	26,836.00	288,218.64
DERMIRA INC	EQUITY	23,608.00	687,937.12
DEVON ENERGY CORP	EQUITY	238,526.00	7,625,676.22
DEVON ENERGY CORP	EQUITY	235,103.00	7,516,242.91
DEXCOM INC	EQUITY	37,467.00	2,740,711.05
DEXCOM INC	EQUITY	38,626.00	2,825,491.90
DHI GROUP INC	EQUITY	19,762.00	56,321.70
DHT HOLDINGS INC	EQUITY	42,329.00	175,665.35
DIAMOND HILL INVESTMENT GRP	EQUITY	1,954.00	389,627.60
DIAMOND OFFSHORE DRILLING	EQUITY	28,344.00	306,965.52
DIAMONDBACK ENERGY INC	EQUITY	45,293.00	4,022,471.33
DIAMONDBACK ENERGY INC	EQUITY	43,913.00	3,899,913.53
DIAMONDROCK HOSPITALITY CO	EQUITY	85,273.00	933,739.35
DICK S SPORTING GOODS INC	EQUITY	39,809.00	1,585,592.47
DICK S SPORTING GOODS INC	EQUITY	37,078.00	1,476,816.74
DIEBOLD NIXDORF INC	EQUITY	41,590.00	1,164,520.00
DIGI INTERNATIONAL INC	EQUITY	12,979.00	131,736.85
DIGIMARC CORP	EQUITY	4,139.00	166,180.85
DIGITAL REALTY TRUST INC	EQUITY	72,561.00	8,195,764.95
DIGITAL REALTY TRUST INC	EQUITY	70,171.00	7,925,814.45
DIGITALGLOBE INC	EQUITY	26,753.00	890,874.90
DILLARDS INC CL A	EQUITY	8,507.00	490,768.83
DIME COMMUNITY BANCSHARES	EQUITY	16,463.00	322,674.80
DINEEQUITY INC	EQUITY	7,356.00	324,031.80
DIODES INC	EQUITY	16,110.00	387,123.30
DIPLOMAT PHARMACY INC	EQUITY	19,492.00	288,481.60
DISCOVER FINANCIAL SERVICES	EQUITY	172,622.00	10,735,362.18
DISCOVER FINANCIAL SERVICES	EQUITY	169,203.00	10,522,734.57

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DISCOVERY COMMUNICATIONS A	EQUITY	60,155.00	1,553,803.65
DISCOVERY COMMUNICATIONS A	EQUITY	61,083.00	1,577,773.89
DISCOVERY COMMUNICATIONS C	EQUITY	101,236.00	2,552,159.56
DISCOVERY COMMUNICATIONS C	EQUITY	93,952.00	2,368,529.92
DISH NETWORK CORP A	EQUITY	100,223.00	6,289,995.48
DISH NETWORK CORP A	EQUITY	99,363.00	6,236,021.88
DOLBY LABORATORIES INC CL A	EQUITY	23,114.00	1,131,661.44
DOLBY LABORATORIES INC CL A	EQUITY	28,753.00	1,407,746.88
DOLLAR GENERAL CORP	EQUITY	125,291.00	9,032,228.19
DOLLAR GENERAL CORP	EQUITY	122,602.00	8,838,378.18
DOLLAR TREE INC	EQUITY	103,415.00	7,230,776.80
DOLLAR TREE INC	EQUITY	103,492.00	7,236,160.64
DOMINION ENERGY INC	EQUITY	283,827.00	21,749,663.01
DOMINION ENERGY INC	EQUITY	279,356.00	21,407,050.28
DOMINO S PIZZA INC	EQUITY	21,763.00	4,603,527.39
DOMINO S PIZZA INC	EQUITY	21,890.00	4,630,391.70
DOMTAR CORP	EQUITY	28,413.00	1,091,627.46
DOMTAR CORP	EQUITY	27,480.00	1,055,781.60
DONALDSON CO INC	EQUITY	57,838.00	2,633,942.52
DONALDSON CO INC	EQUITY	61,764.00	2,812,732.56
DONNELLEY FINANCIAL SOLUTION	EQUITY	11,049.00	253,685.04
DORIAN LPG LTD	EQUITY	8,529.00	69,767.22
DORMAN PRODUCTS INC	EQUITY	11,943.00	988,522.11
DOUGLAS DYNAMICS INC	EQUITY	10,602.00	348,805.80
DOUGLAS EMMETT INC	EQUITY	69,198.00	2,644,055.58
DOUGLAS EMMETT INC	EQUITY	62,098.00	2,372,764.58
DOVER CORP	EQUITY	69,960.00	5,612,191.20
DOVER CORP	EQUITY	69,264.00	5,556,358.08
DOW CHEMICAL CO/THE	EQUITY	552,210.00	34,827,884.70
DOW CHEMICAL CO/THE	EQUITY	545,021.00	34,374,474.47
DR HORTON INC	EQUITY	153,852.00	5,318,663.64
DR HORTON INC	EQUITY	151,509.00	5,237,666.13
DR PEPPER SNAPPLE GROUP INC	EQUITY	82,322.00	7,500,357.42
DR PEPPER SNAPPLE GROUP INC	EQUITY	82,124.00	7,482,317.64
DRIL QUIP INC	EQUITY	17,097.00	834,333.60
DSP GROUP INC	EQUITY	12,861.00	149,187.60
DST SYSTEMS INC	EQUITY	29,944.00	1,847,544.80
DST SYSTEMS INC	EQUITY	28,066.00	1,731,672.20
DSW INC CLASS A	EQUITY	27,229.00	481,953.30
DTE ENERGY COMPANY	EQUITY	81,759.00	8,649,284.61
DTE ENERGY COMPANY	EQUITY	80,812.00	8,549,101.48
DU PONT (E.I.) DE NEMOURS	EQUITY	393,641.00	31,770,765.11
DU PONT (E.I.) DE NEMOURS	EQUITY	391,174.00	31,571,653.54
DUCOMMUN INC	EQUITY	6,073.00	191,785.34
DUKE ENERGY CORP	EQUITY	317,668.00	26,553,868.12
DUKE ENERGY CORP	EQUITY	313,143.00	26,175,623.37

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DUKE REALTY CORP	EQUITY	165,200.00	4,617,340.00
DUKE REALTY CORP	EQUITY	159,822.00	4,467,024.90
DULUTH HOLDINGS INC CL B	EQUITY	3,849.00	70,090.29
DUN + BRADSTREET CORP	EQUITY	16,575.00	1,792,586.25
DUN + BRADSTREET CORP	EQUITY	15,595.00	1,686,599.25
DUNKIN BRANDS GROUP INC	EQUITY	41,793.00	2,303,630.16
DUNKIN BRANDS GROUP INC	EQUITY	39,620.00	2,183,854.40
DUPONT FABROS TECHNOLOGY	EQUITY	34,686.00	2,121,395.76
DUPONT FABROS TECHNOLOGY	EQUITY	36,388.00	2,225,490.08
DURECT CORPORATION	EQUITY	45,840.00	71,510.40
DXC TECHNOLOGY CO	EQUITY	128,166.00	9,832,895.52
DXC TECHNOLOGY CO	EQUITY	129,841.00	9,961,401.52
DXP ENTERPRISES INC	EQUITY	5,581.00	192,544.50
DYAX CORPORATION CVR	EQUITY	63,652.00	70,653.72
DYCOM INDUSTRIES INC	EQUITY	13,311.00	1,191,600.72
DYNAVAX TECHNOLOGIES CORP	EQUITY	18,627.00	179,750.55
DYNEGY INC	EQUITY	49,036.00	405,527.72
E TRADE FINANCIAL CORP	EQUITY	127,305.00	4,841,409.15
E TRADE FINANCIAL CORP	EQUITY	124,424.00	4,731,844.72
EAGLE BANCORP INC	EQUITY	13,891.00	879,300.30
EAGLE MATERIALS INC	EQUITY	21,305.00	1,969,008.10
EAGLE MATERIALS INC	EQUITY	20,229.00	1,869,564.18
EAGLE PHARMACEUTICALS INC	EQUITY	3,859.00	304,436.51
EAST WEST BANCORP INC	EQUITY	65,396.00	3,830,897.68
EAST WEST BANCORP INC	EQUITY	61,718.00	3,615,440.44
EASTERLY GOVERNMENT PROPERTI	EQUITY	59,829.00	1,253,417.55
EASTGROUP PROPERTIES INC	EQUITY	13,531.00	1,133,897.80
EASTMAN CHEMICAL CO	EQUITY	67,378.00	5,659,078.22
EASTMAN CHEMICAL CO	EQUITY	64,667.00	5,431,381.33
EASTMAN KODAK CO	EQUITY	7,223.00	65,729.30
EATON CORP PLC	EQUITY	203,085.00	15,806,105.55
EATON CORP PLC	EQUITY	200,530.00	15,607,249.90
EATON VANCE CORP	EQUITY	49,997.00	2,365,858.04
EATON VANCE CORP	EQUITY	48,607.00	2,300,083.24
EBAY INC	EQUITY	457,861.00	15,988,506.12
EBAY INC	EQUITY	453,557.00	15,838,210.44
EBIX INC	EQUITY	10,950.00	590,205.00
ECHO GLOBAL LOGISTICS INC	EQUITY	15,374.00	305,942.60
ECHOSTAR CORP A	EQUITY	20,709.00	1,257,036.30
ECHOSTAR CORP A	EQUITY	18,883.00	1,146,198.10
ECLIPSE RESOURCES CORP	EQUITY	20,218.00	57,823.48
ECOLAB INC	EQUITY	116,588.00	15,477,057.00
ECOLAB INC	EQUITY	114,406.00	15,187,396.50
EDGE THERAPEUTICS INC	EQUITY	10,000.00	102,600.00
EDGEWELL PERSONAL CARE CO	EQUITY	26,884.00	2,043,721.68
EDGEWELL PERSONAL CARE CO	EQUITY	25,323.00	1,925,054.46

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EDISON INTERNATIONAL	EQUITY	144,453.00	11,294,780.07
EDISON INTERNATIONAL	EQUITY	140,302.00	10,970,213.38
EDITAS MEDICINE INC	EQUITY	26,003.00	436,330.34
EDUCATION REALTY TRUST INC	EQUITY	38,616.00	1,496,370.00
EDWARDS LIFESCIENCES CORP	EQUITY	94,528.00	11,176,990.72
EDWARDS LIFESCIENCES CORP	EQUITY	92,599.00	10,948,905.76
EHEALTH INC	EQUITY	9,070.00	170,516.00
EL PASO ELECTRIC CO	EQUITY	18,157.00	938,716.90
EL POLLO LOCO HOLDINGS INC	EQUITY	5,850.00	81,022.50
ELDORADO RESORTS INC	EQUITY	19,475.00	389,500.00
ELECTRONIC ARTS INC	EQUITY	135,727.00	14,349,058.44
ELECTRONIC ARTS INC	EQUITY	132,859.00	14,045,853.48
ELECTRONICS FOR IMAGING	EQUITY	20,280.00	960,866.40
ELI LILLY + CO	EQUITY	443,245.00	36,479,063.50
ELI LILLY + CO	EQUITY	438,266.00	36,069,291.80
ELLIE MAE INC	EQUITY	16,231.00	1,783,949.21
EMCOR GROUP INC	EQUITY	26,342.00	1,722,239.96
EMERALD EXPOSITIONS EVENTS I	EQUITY	18,234.00	399,324.60
EMERGENT BIOSOLUTIONS INC	EQUITY	13,627.00	462,091.57
EMERSON ELECTRIC CO	EQUITY	289,251.00	17,245,144.62
EMERSON ELECTRIC CO	EQUITY	288,742.00	17,214,798.04
EMPIRE STATE REALTY TRUST A	EQUITY	55,298.00	1,148,539.46
EMPIRE STATE REALTY TRUST A	EQUITY	50,686.00	1,052,748.22
EMPLOYERS HOLDINGS INC	EQUITY	15,159.00	641,225.70
ENANTA PHARMACEUTICALS INC	EQUITY	7,140.00	256,897.20
ENCORE CAPITAL GROUP INC	EQUITY	12,215.00	490,432.25
ENCORE WIRE CORP	EQUITY	9,455.00	403,728.50
ENDO INTERNATIONAL PLC	EQUITY	93,326.00	1,042,451.42
ENDO INTERNATIONAL PLC	EQUITY	90,011.00	1,005,422.87
ENDOLOGIX INC	EQUITY	31,071.00	151,005.06
ENDURANCE INTERNATIONAL GROU	EQUITY	24,438.00	204,057.30
ENERGEN CORP	EQUITY	44,200.00	2,182,154.00
ENERGEN CORP	EQUITY	41,533.00	2,050,484.21
ENERGIZER HOLDINGS INC	EQUITY	28,002.00	1,344,656.04
ENERGIZER HOLDINGS INC	EQUITY	26,579.00	1,276,323.58
ENERGOUS CORP	EQUITY	8,503.00	138,258.78
ENERGY RECOVERY INC	EQUITY	12,854.00	106,559.66
ENERGY XXI GULF COAST INC	EQUITY	19,768.00	367,091.76
ENERNOC INC	EQUITY	13,415.00	103,966.25
ENERSYS	EQUITY	19,322.00	1,399,878.90
ENGILITY HOLDINGS INC	EQUITY	8,287.00	235,350.80
ENNIS INC	EQUITY	13,845.00	264,439.50
ENOVA INTERNATIONAL INC	EQUITY	12,227.00	181,570.95
ENPRO INDUSTRIES INC	EQUITY	10,111.00	721,622.07
ENSCO PLC CL A	EQUITY	124,036.00	640,025.76
ENSIGN GROUP INC/THE	EQUITY	23,138.00	503,714.26

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ENSTAR GROUP LTD	EQUITY	4,491.00	892,137.15
ENTEGRA FINANCIAL CORP	EQUITY	2,834.00	64,473.50
ENTEGRIS INC	EQUITY	59,733.00	1,311,139.35
ENTERCOM COMMUNICATIONS CL A	EQUITY	13,311.00	137,768.85
ENTERGY CORP	EQUITY	81,668.00	6,269,652.36
ENTERGY CORP	EQUITY	79,136.00	6,075,270.72
ENTERPRISE FINANCIAL SERVICE	EQUITY	11,960.00	487,968.00
ENTRAVISION COMMUNICATIONS A	EQUITY	30,109.00	198,719.40
ENVESTNET INC	EQUITY	17,165.00	679,734.00
ENVISION HEALTHCARE CORP	EQUITY	52,854.00	3,312,360.18
ENVISION HEALTHCARE CORP	EQUITY	51,741.00	3,242,608.47
ENZO BIOCHEM INC	EQUITY	16,343.00	180,426.72
EOG RESOURCES INC	EQUITY	262,631.00	23,773,358.12
EOG RESOURCES INC	EQUITY	257,069.00	23,269,885.88
EP ENERGY CORP CL A	EQUITY	15,301.00	56,001.66
EPAM SYSTEMS INC	EQUITY	20,923.00	1,759,415.07
EPIZYME INC	EQUITY	12,820.00	193,582.00
EPLUS INC	EQUITY	5,360.00	397,176.00
EPR PROPERTIES	EQUITY	28,741.00	2,065,615.67
EPR PROPERTIES	EQUITY	29,348.00	2,109,240.76
EQT CORP	EQUITY	78,541.00	4,601,717.19
EQT CORP	EQUITY	77,370.00	4,533,108.30
EQUIFAX INC	EQUITY	54,052.00	7,427,825.84
EQUIFAX INC	EQUITY	52,498.00	7,214,275.16
EQUINIX INC	EQUITY	35,305.00	15,151,493.80
EQUINIX INC	EQUITY	34,502.00	14,806,878.32
EQUITY COMMONWEALTH	EQUITY	55,629.00	1,757,876.40
EQUITY COMMONWEALTH	EQUITY	55,482.00	1,753,231.20
EQUITY LIFESTYLE PROPERTIES	EQUITY	37,431.00	3,231,792.54
EQUITY LIFESTYLE PROPERTIES	EQUITY	36,847.00	3,181,369.98
EQUITY RESIDENTIAL	EQUITY	162,680.00	10,709,224.40
EQUITY RESIDENTIAL	EQUITY	160,679.00	10,577,498.57
ERA GROUP INC	EQUITY	9,013.00	85,262.98
ERIE INDEMNITY COMPANY CL A	EQUITY	11,110.00	1,389,527.70
ERIE INDEMNITY COMPANY CL A	EQUITY	10,107.00	1,264,082.49
EROS INTERNATIONAL PLC	EQUITY	12,639.00	144,716.55
ESCO TECHNOLOGIES INC	EQUITY	11,755.00	701,185.75
ESPERION THERAPEUTICS INC	EQUITY	5,854.00	270,923.12
ESSENDANT INC	EQUITY	16,882.00	250,360.06
ESSENT GROUP LTD	EQUITY	35,637.00	1,323,558.18
ESSEX PROPERTY TRUST INC	EQUITY	29,735.00	7,649,923.45
ESSEX PROPERTY TRUST INC	EQUITY	28,884.00	7,430,986.68
ESTEE LAUDER COMPANIES CL A	EQUITY	98,907.00	9,493,093.86
ESTEE LAUDER COMPANIES CL A	EQUITY	98,343.00	9,438,961.14
ESTERLINE TECHNOLOGIES CORP	EQUITY	11,861.00	1,124,422.80
ETHAN ALLEN INTERIORS INC	EQUITY	11,186.00	361,307.80

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ETSY INC	EQUITY	59,029.00	885,435.00
EURONET WORLDWIDE INC	EQUITY	22,720.00	1,985,046.40
EURONET WORLDWIDE INC	EQUITY	22,206.00	1,940,138.22
EVERBRIDGE INC	EQUITY	15,407.00	375,314.52
EVERCORE INC	EQUITY	17,346.00	1,222,893.00
EVEREST RE GROUP LTD	EQUITY	18,416.00	4,688,529.44
EVEREST RE GROUP LTD	EQUITY	17,528.00	4,462,453.52
EVERI HOLDINGS INC	EQUITY	44,931.00	327,097.68
EVERSOURCE ENERGY	EQUITY	144,893.00	8,796,454.03
EVERSOURCE ENERGY	EQUITY	140,702.00	8,542,018.42
EVERTEC INC	EQUITY	29,949.00	518,117.70
EVOLENT HEALTH INC A	EQUITY	19,729.00	500,130.15
EW SCRIPPS CO/THE A	EQUITY	25,808.00	459,640.48
EXACT SCIENCES CORP	EQUITY	50,009.00	1,768,818.33
EXACTECH INC	EQUITY	6,533.00	194,683.40
EXELIXIS INC	EQUITY	129,337.00	3,185,570.31
EXELIXIS INC	EQUITY	131,432.00	3,237,170.16
EXELON CORP	EQUITY	416,349.00	15,017,708.43
EXELON CORP	EQUITY	412,239.00	14,869,460.73
EXLSERVICE HOLDINGS INC	EQUITY	14,888.00	827,475.04
EXPEDIA INC	EQUITY	54,458.00	8,111,519.10
EXPEDIA INC	EQUITY	53,449.00	7,961,228.55
EXPEDITORS INTL WASH INC	EQUITY	82,821.00	4,677,730.08
EXPEDITORS INTL WASH INC	EQUITY	80,353.00	4,538,337.44
EXPONENT INC	EQUITY	12,049.00	702,456.70
EXPRESS INC	EQUITY	30,019.00	202,628.25
EXPRESS SCRIPTS HOLDING CO	EQUITY	271,095.00	17,306,704.80
EXPRESS SCRIPTS HOLDING CO	EQUITY	269,631.00	17,213,243.04
EXTENDED STAY AMERICA INC	EQUITY	77,460.00	1,499,625.60
EXTENDED STAY AMERICA INC	EQUITY	71,497.00	1,384,181.92
EXTERRAN CORP	EQUITY	14,708.00	392,703.60
EXTRA SPACE STORAGE INC	EQUITY	54,958.00	4,286,724.00
EXTRA SPACE STORAGE INC	EQUITY	54,985.00	4,288,830.00
EXTRACTION OIL + GAS INC	EQUITY	54,477.00	732,715.65
EXTRACTION OIL + GAS INC	EQUITY	61,662.00	829,353.90
EXTREME NETWORKS INC	EQUITY	51,386.00	473,778.92
EXXON MOBIL CORP	EQUITY	1,929,372.00	155,758,201.56
EXXON MOBIL CORP	EQUITY	1,897,482.00	153,183,721.86
EZCORP INC CL A	EQUITY	24,493.00	188,596.10
F5 NETWORKS INC	EQUITY	28,961.00	3,679,784.66
F5 NETWORKS INC	EQUITY	28,946.00	3,677,878.76
FABRINET	EQUITY	16,224.00	692,115.84
FACEBOOK INC A	EQUITY	1,062,148.00	160,363,105.04
FACEBOOK INC A	EQUITY	1,044,252.00	157,661,166.96
FACTSET RESEARCH SYSTEMS INC	EQUITY	18,234.00	3,030,126.12
FACTSET RESEARCH SYSTEMS INC	EQUITY	17,169.00	2,853,144.42

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FAIR ISAAC CORP	EQUITY	13,727.00	1,913,681.07
FAIRMOUNT SANTROL HOLDINGS I	EQUITY	89,857.00	350,442.30
FAIRPOINT COMMUNICATIONS INC	EQUITY	10,641.00	166,531.65
FARMER BROS CO	EQUITY	2,979.00	90,114.75
FARO TECHNOLOGIES INC	EQUITY	7,930.00	299,754.00
FASTENAL CO	EQUITY	131,300.00	5,715,489.00
FASTENAL CO	EQUITY	128,684.00	5,601,614.52
FBL FINANCIAL GROUP INC CL A	EQUITY	4,515.00	277,672.50
FCB FINANCIAL HOLDINGS CL A	EQUITY	13,732.00	655,703.00
FEDERAL AGRIC MTG CORP CL C	EQUITY	5,986.00	387,294.20
FEDERAL REALTY INVS TRUST	EQUITY	32,217.00	4,071,906.63
FEDERAL REALTY INVS TRUST	EQUITY	31,445.00	3,974,333.55
FEDERAL SIGNAL CORP	EQUITY	28,061.00	487,138.96
FEDERATED INVESTORS INC CL B	EQUITY	42,753.00	1,207,772.25
FEDERATED NATIONAL HOLDING C	EQUITY	7,332.00	117,312.00
FEDEX CORP	EQUITY	112,231.00	24,391,163.23
FEDEX CORP	EQUITY	109,737.00	23,849,142.21
FELCOR LODGING TRUST INC	EQUITY	64,684.00	466,371.64
FERRO CORP	EQUITY	32,220.00	589,303.80
FERROGLOBE REP + WRNTY INS TRU	EQUITY	27,934.00	0.03
FIBROGEN INC	EQUITY	33,744.00	1,089,931.20
FIDELITY + GUARANTY LIFE	EQUITY	4,138.00	128,484.90
FIDELITY NATIONAL INFO SERV	EQUITY	148,185.00	12,654,999.00
FIDELITY NATIONAL INFO SERV	EQUITY	145,995.00	12,467,973.00
FIDELITY SOUTHERN CORP	EQUITY	5,995.00	137,045.70
FIESTA RESTAURANT GROUP	EQUITY	11,865.00	245,012.25
FIFTH THIRD BANCORP	EQUITY	340,464.00	8,838,445.44
FIFTH THIRD BANCORP	EQUITY	333,933.00	8,668,900.68
FINANCIAL ENGINES INC	EQUITY	23,134.00	846,704.40
FINANCIAL INSTITUTIONS INC	EQUITY	9,165.00	273,117.00
FINISAR CORPORATION	EQUITY	53,389.00	1,387,046.22
FINISH LINE/THE CL A	EQUITY	20,960.00	297,003.20
FIREEYE INC	EQUITY	83,058.00	1,263,312.18
FIREEYE INC	EQUITY	84,522.00	1,285,579.62
FIRST AMERICAN FINANCIAL	EQUITY	48,579.00	2,170,995.51
FIRST AMERICAN FINANCIAL	EQUITY	46,301.00	2,069,191.69
FIRST BANCORP PUERTO RICO	EQUITY	49,964.00	289,291.56
FIRST BANCORP/NC	EQUITY	11,539.00	360,709.14
FIRST BUSEY CORP	EQUITY	13,343.00	391,216.76
FIRST CITIZENS BCSHS CL A	EQUITY	3,148.00	1,173,259.60
FIRST COMMONWEALTH FINL CORP	EQUITY	46,271.00	586,716.28
FIRST COMMUNITY BANCSHARES	EQUITY	11,624.00	317,916.40
FIRST CONNECTICUT BANCORP	EQUITY	13,729.00	352,148.85
FIRST DATA CORP CLASS A	EQUITY	164,612.00	2,995,938.40
FIRST DATA CORP CLASS A	EQUITY	170,070.00	3,095,274.00
FIRST DEFIANCE FINL CORP	EQUITY	6,665.00	351,112.20

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FIRST FINANCIAL BANCORP	EQUITY	26,917.00	745,600.90
FIRST FINANCIAL CORP/INDIANA	EQUITY	6,752.00	319,369.60
FIRST FINL BANKSHARES INC	EQUITY	28,023.00	1,238,616.60
FIRST FOUNDATION INC	EQUITY	40,261.00	661,488.23
FIRST HAWAIIAN INC	EQUITY	21,896.00	670,455.52
FIRST HAWAIIAN INC	EQUITY	27,730.00	849,092.60
FIRST HORIZON NATIONAL CORP	EQUITY	105,011.00	1,829,291.62
FIRST HORIZON NATIONAL CORP	EQUITY	102,825.00	1,791,211.50
FIRST INDUSTRIAL REALTY TR	EQUITY	47,495.00	1,359,306.90
FIRST INTERSTATE BANCSYS A	EQUITY	9,207.00	342,500.40
FIRST MERCHANTS CORP	EQUITY	17,310.00	694,823.40
FIRST MIDWEST BANCORP INC/IL	EQUITY	56,329.00	1,313,028.99
FIRST OF LONG ISLAND CORP	EQUITY	13,737.00	392,878.20
FIRST POTOMAC REALTY TRUST	EQUITY	31,346.00	348,254.06
FIRST REPUBLIC BANK/CA	EQUITY	72,129.00	7,220,112.90
FIRST REPUBLIC BANK/CA	EQUITY	70,134.00	7,020,413.40
FIRST SOLAR INC	EQUITY	34,486.00	1,375,301.68
FIRST SOLAR INC	EQUITY	39,475.00	1,574,263.00
FIRSTCASH INC	EQUITY	23,616.00	1,376,812.80
FIRSTENERGY CORP	EQUITY	201,331.00	5,870,811.96
FIRSTENERGY CORP	EQUITY	205,029.00	5,978,645.64
FISERV INC	EQUITY	96,605.00	11,818,655.70
FISERV INC	EQUITY	95,797.00	11,719,804.98
FITBIT INC A	EQUITY	122,579.00	650,894.49
FIVE BELOW	EQUITY	23,776.00	1,173,821.12
FIVE PRIME THERAPEUTICS INC	EQUITY	12,552.00	377,940.72
FIVE9 INC	EQUITY	26,907.00	579,038.64
FLAGSTAR BANCORP INC	EQUITY	9,821.00	302,683.22
FLEETCOR TECHNOLOGIES INC	EQUITY	41,777.00	6,024,661.17
FLEETCOR TECHNOLOGIES INC	EQUITY	40,786.00	5,881,749.06
FLEXION THERAPEUTICS INC	EQUITY	18,339.00	370,814.58
FLIR SYSTEMS INC	EQUITY	62,469.00	2,165,175.54
FLIR SYSTEMS INC	EQUITY	57,929.00	2,007,819.14
FLOOR + DECOR HOLDINGS INC A	EQUITY	4,950.00	194,337.00
FLOOR + DECOR HOLDINGS INC A	EQUITY	5,354.00	210,198.04
FLOTEK INDUSTRIES INC	EQUITY	23,833.00	213,067.02
FLOWERS FOODS INC	EQUITY	78,735.00	1,362,902.85
FLOWERS FOODS INC	EQUITY	74,604.00	1,291,395.24
FLOWSERVE CORP	EQUITY	59,239.00	2,750,466.77
FLOWSERVE CORP	EQUITY	55,319.00	2,568,461.17
FLUIDIGM CORP	EQUITY	13,306.00	53,756.24
FLUOR CORP	EQUITY	63,545.00	2,909,090.10
FLUOR CORP	EQUITY	64,899.00	2,971,076.22
FLUSHING FINANCIAL CORP	EQUITY	14,961.00	421,750.59
FMC CORP	EQUITY	60,917.00	4,449,986.85
FMC CORP	EQUITY	60,029.00	4,385,118.45

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FNB CORP	EQUITY	136,535.00	1,933,335.60
FNB CORP	EQUITY	136,785.00	1,936,875.60
FNF GROUP	EQUITY	119,736.00	5,367,764.88
FNF GROUP	EQUITY	117,097.00	5,249,458.51
FNFV GROUP	EQUITY	32,273.00	509,913.40
FOOT LOCKER INC	EQUITY	61,554.00	3,033,381.12
FOOT LOCKER INC	EQUITY	59,412.00	2,927,823.36
FORD MOTOR CO	EQUITY	1,774,631.00	19,858,120.89
FORD MOTOR CO	EQUITY	1,735,480.00	19,420,021.20
FOREST CITY REALTY TRUST A	EQUITY	104,123.00	2,516,652.91
FOREST CITY REALTY TRUST A	EQUITY	96,713.00	2,337,553.21
FORESTAR GROUP INC	EQUITY	16,950.00	290,692.50
FORMFACTOR INC	EQUITY	29,585.00	366,854.00
FORRESTER RESEARCH INC	EQUITY	5,308.00	207,808.20
FORTINET INC	EQUITY	66,019.00	2,471,751.36
FORTINET INC	EQUITY	67,630.00	2,532,067.20
FORTIVE CORP	EQUITY	138,301.00	8,761,368.35
FORTIVE CORP	EQUITY	137,851.00	8,732,860.85
FORTUNE BRANDS HOME + SECURI	EQUITY	69,657.00	4,544,422.68
FORTUNE BRANDS HOME + SECURI	EQUITY	66,426.00	4,333,632.24
FORUM ENERGY TECHNOLOGIES IN	EQUITY	25,588.00	399,172.80
FORWARD AIR CORP	EQUITY	13,910.00	741,124.80
FOSSIL GROUP INC	EQUITY	18,429.00	190,740.15
FOUNDATION MEDICINE INC	EQUITY	6,033.00	239,811.75
FOUR CORNERS PROPERTY TRUST	EQUITY	24,508.00	615,395.88
FOX FACTORY HOLDING CORP	EQUITY	21,085.00	750,626.00
FRANCESCAS HOLDINGS CORP	EQUITY	19,077.00	208,702.38
FRANK S INTERNATIONAL NV	EQUITY	15,662.00	129,837.98
FRANKLIN ELECTRIC CO INC	EQUITY	20,383.00	843,856.20
FRANKLIN FINANCIAL NETWORK	EQUITY	2,920.00	120,450.00
FRANKLIN RESOURCES INC	EQUITY	156,250.00	6,998,437.50
FRANKLIN RESOURCES INC	EQUITY	155,063.00	6,945,271.77
FRANKLIN STREET PROPERTIES C	EQUITY	43,396.00	480,827.68
FRED S INC CLASS A	EQUITY	17,154.00	158,331.42
FREEPORT MCMORAN INC	EQUITY	616,876.00	7,408,680.76
FREEPORT MCMORAN INC	EQUITY	598,267.00	7,185,186.67
FREIGHTCAR AMERICA INC	EQUITY	5,954.00	103,540.06
FRESH DEL MONTE PRODUCE INC	EQUITY	13,239.00	673,997.49
FRESHPET INC	EQUITY	8,760.00	145,416.00
FRONTIER COMMUNICATIONS CORP	EQUITY	493,164.00	572,070.24
FRONTLINE LTD	EQUITY	21,398.00	122,610.54
FRP HOLDINGS INC	EQUITY	4,305.00	198,675.75
FTD COS INC	EQUITY	8,585.00	171,700.00
FTI CONSULTING INC	EQUITY	17,870.00	624,735.20
FULTON FINANCIAL CORP	EQUITY	80,154.00	1,522,926.00
FUTUREFUEL CORP	EQUITY	11,163.00	168,449.67

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G III APPAREL GROUP LTD	EQUITY	17,340.00	432,633.00
GAMCO INVESTORS INC A	EQUITY	3,694.00	109,342.40
GAMESTOP CORP CLASS A	EQUITY	46,597.00	1,006,961.17
GAMESTOP CORP CLASS A	EQUITY	42,780.00	924,475.80
GAMING AND LEISURE PROPERTIE	EQUITY	91,929.00	3,462,965.43
GAMING AND LEISURE PROPERTIE	EQUITY	90,562.00	3,411,470.54
GANNETT CO INC	EQUITY	49,136.00	428,465.92
GAP INC/THE	EQUITY	110,674.00	2,433,721.26
GAP INC/THE	EQUITY	107,383.00	2,361,352.17
GARDNER DENVER HOLDINGS INC	EQUITY	15,886.00	343,296.46
GARDNER DENVER HOLDINGS INC	EQUITY	22,434.00	484,798.74
GARMIN LTD	EQUITY	54,924.00	2,802,771.72
GARMIN LTD	EQUITY	54,250.00	2,768,377.50
GARTNER INC	EQUITY	39,674.00	4,900,135.74
GARTNER INC	EQUITY	39,898.00	4,927,801.98
GASLOG LTD	EQUITY	19,255.00	293,638.75
GATX CORP	EQUITY	17,024.00	1,094,132.48
GCP APPLIED TECHNOLOGIES	EQUITY	31,665.00	965,782.50
GENER8 MARITIME INC	EQUITY	14,202.00	80,809.38
GENERAC HOLDINGS INC	EQUITY	29,718.00	1,073,711.34
GENERAL CABLE CORP	EQUITY	21,796.00	356,364.60
GENERAL COMMUNICATION INC A	EQUITY	10,251.00	375,596.64
GENERAL DYNAMICS CORP	EQUITY	117,071.00	23,191,765.10
GENERAL DYNAMICS CORP	EQUITY	115,269.00	22,834,788.90
GENERAL ELECTRIC CO	EQUITY	3,950,081.00	106,691,687.81
GENERAL ELECTRIC CO	EQUITY	3,898,768.00	105,305,723.68
GENERAL MILLS INC	EQUITY	261,990.00	14,514,246.00
GENERAL MILLS INC	EQUITY	258,773.00	14,336,024.20
GENERAL MOTORS CO	EQUITY	621,711.00	21,716,365.23
GENERAL MOTORS CO	EQUITY	609,542.00	21,291,302.06
GENESCO INC	EQUITY	8,353.00	283,166.70
GENESEE + WYOMING INC CL A	EQUITY	27,657.00	1,891,462.23
GENESEE + WYOMING INC CL A	EQUITY	28,334.00	1,937,762.26
GENMARK DIAGNOSTICS INC	EQUITY	21,083.00	249,411.89
GENOMIC HEALTH INC	EQUITY	8,152.00	265,347.60
GENPACT LTD	EQUITY	64,733.00	1,801,519.39
GENPACT LTD	EQUITY	63,939.00	1,779,422.37
GENTEX CORP	EQUITY	129,096.00	2,448,951.12
GENTEX CORP	EQUITY	126,164.00	2,393,331.08
GENTHERM INC	EQUITY	15,841.00	614,630.80
GENUINE PARTS CO	EQUITY	64,369.00	5,970,868.44
GENUINE PARTS CO	EQUITY	65,167.00	6,044,890.92
GENWORTH FINANCIAL INC CL A	EQUITY	215,610.00	812,849.70
GEO GROUP INC/THE	EQUITY	59,250.00	1,752,022.50
GEOSPACE TECHNOLOGIES CORP	EQUITY	6,346.00	87,765.18
GERMAN AMERICAN BANCORP	EQUITY	13,572.00	462,669.48

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GERON CORP	EQUITY	72,217.00	200,041.09
GETTY REALTY CORP	EQUITY	15,631.00	392,338.10
GGP INC	EQUITY	277,411.00	6,535,803.16
GGP INC	EQUITY	281,088.00	6,622,433.28
GIBRALTAR INDUSTRIES INC	EQUITY	14,620.00	521,203.00
GIGAMON INC	EQUITY	14,964.00	588,833.40
GILEAD SCIENCES INC	EQUITY	591,448.00	41,862,689.44
GILEAD SCIENCES INC	EQUITY	584,633.00	41,380,323.74
GLACIER BANCORP INC	EQUITY	32,795.00	1,200,624.95
GLADSTONE COMMERCIAL CORP	EQUITY	17,030.00	371,083.70
GLATFELTER	EQUITY	18,695.00	365,300.30
GLAUKOS CORP	EQUITY	14,513.00	601,854.11
GLOBAL BLOOD THERAPEUTICS IN	EQUITY	17,981.00	491,780.35
GLOBAL BRASS + COPPER HOLDIN	EQUITY	11,449.00	349,766.95
GLOBAL EAGLE ENTERTAINMENT I	EQUITY	21,026.00	74,852.56
GLOBAL INDEMNITY LTD	EQUITY	5,701.00	221,027.77
GLOBAL NET LEASE INC	EQUITY	64,237.00	1,428,630.88
GLOBAL PAYMENTS INC	EQUITY	69,964.00	6,319,148.48
GLOBAL PAYMENTS INC	EQUITY	66,590.00	6,014,408.80
GLOBALSTAR INC	EQUITY	200,066.00	426,140.58
GLOBUS MEDICAL INC A	EQUITY	28,918.00	958,631.70
GLU MOBILE INC	EQUITY	53,591.00	133,977.50
GMS INC	EQUITY	16,286.00	457,636.60
GNC HOLDINGS INC CL A	EQUITY	30,146.00	254,130.78
GODADDY INC CLASS A	EQUITY	34,374.00	1,458,145.08
GODADDY INC CLASS A	EQUITY	35,834.00	1,520,078.28
GOGO INC	EQUITY	24,879.00	286,854.87
GOLAR LNG LTD	EQUITY	38,784.00	862,944.00
GOLD RESOURCE CORP	EQUITY	28,576.00	116,590.08
GOLDEN ENTERTAINMENT INC	EQUITY	7,128.00	147,620.88
GOLDMAN SACHS GROUP INC	EQUITY	167,024.00	37,062,625.60
GOLDMAN SACHS GROUP INC	EQUITY	164,154.00	36,425,772.60
GOODYEAR TIRE + RUBBER CO	EQUITY	115,020.00	4,021,099.20
GOODYEAR TIRE + RUBBER CO	EQUITY	113,948.00	3,983,622.08
GOPRO INC CLASS A	EQUITY	38,349.00	311,777.37
GORMAN RUPP CO	EQUITY	9,141.00	232,821.27
GOVERNMENT PROPERTIES INCOME	EQUITY	27,616.00	505,648.96
GP STRATEGIES CORP	EQUITY	6,514.00	171,969.60
GRACO INC	EQUITY	25,178.00	2,751,451.84
GRACO INC	EQUITY	25,558.00	2,792,978.24
GRAHAM CORP	EQUITY	6,174.00	121,380.84
GRAHAM HOLDINGS CO CLASS B	EQUITY	1,975.00	1,184,308.75
GRAHAM HOLDINGS CO CLASS B	EQUITY	2,621.00	1,571,682.65
GRAMERCY PROPERTY TRUST	EQUITY	72,869.00	2,164,937.99
GRAND CANYON EDUCATION INC	EQUITY	20,252.00	1,587,959.32
GRANITE CONSTRUCTION INC	EQUITY	17,345.00	836,722.80

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GRAPHIC PACKAGING HOLDING CO	EQUITY	145,349.00	2,002,909.22
GRAPHIC PACKAGING HOLDING CO	EQUITY	141,676.00	1,952,295.28
GRAY TELEVISION INC	EQUITY	27,399.00	375,366.30
GREAT LAKES DREDGE + DOCK CO	EQUITY	28,772.00	123,719.60
GREAT PLAINS ENERGY INC	EQUITY	98,130.00	2,873,246.40
GREAT PLAINS ENERGY INC	EQUITY	96,289.00	2,819,341.92
GREAT SOUTHERN BANCORP INC	EQUITY	6,213.00	332,395.50
GREAT WESTERN BANCORP INC	EQUITY	24,161.00	986,010.41
GREEN BANCORP INC	EQUITY	21,246.00	412,172.40
GREEN BRICK PARTNERS INC	EQUITY	9,845.00	112,725.25
GREEN DOT CORP CLASS A	EQUITY	19,527.00	752,375.31
GREEN PLAINS INC	EQUITY	16,437.00	337,780.35
GREENBRIER COMPANIES INC	EQUITY	12,174.00	563,047.50
GREENHILL + CO INC	EQUITY	13,390.00	269,139.00
GREENLIGHT CAPITAL RE LTD A	EQUITY	12,718.00	265,806.20
GREIF INC CL A	EQUITY	13,727.00	765,692.06
GRIFFON CORP	EQUITY	18,827.00	413,252.65
GROUP 1 AUTOMOTIVE INC	EQUITY	8,558.00	541,892.56
GROUPON INC	EQUITY	150,515.00	577,977.60
GRUBHUB INC	EQUITY	40,128.00	1,749,580.80
GTT COMMUNICATIONS INC	EQUITY	10,340.00	327,261.00
GUESS? INC	EQUITY	26,763.00	342,031.14
GUIDEWIRE SOFTWARE INC	EQUITY	32,974.00	2,265,643.54
GUIDEWIRE SOFTWARE INC	EQUITY	33,804.00	2,322,672.84
GULFPORT ENERGY CORP	EQUITY	72,483.00	1,069,124.25
GULFPORT ENERGY CORP	EQUITY	91,266.00	1,346,173.50
H.B. FULLER CO.	EQUITY	21,748.00	1,111,540.28
H+E EQUIPMENT SERVICES INC	EQUITY	13,946.00	284,637.86
H+R BLOCK INC	EQUITY	94,507.00	2,921,211.37
H+R BLOCK INC	EQUITY	95,289.00	2,945,382.99
HABIT RESTAURANTS INC/THE A	EQUITY	5,132.00	81,085.60
HACKETT GROUP INC/THE	EQUITY	17,667.00	273,838.50
HAEMONETICS CORP/MASS	EQUITY	22,815.00	900,964.35
HAIN CELESTIAL GROUP INC	EQUITY	46,392.00	1,800,937.44
HAIN CELESTIAL GROUP INC	EQUITY	44,190.00	1,715,455.80
HALLIBURTON CO	EQUITY	391,663.00	16,727,926.73
HALLIBURTON CO	EQUITY	387,184.00	16,536,628.64
HALOZYME THERAPEUTICS INC	EQUITY	46,329.00	593,937.78
HALYARD HEALTH INC	EQUITY	20,321.00	798,208.88
HAMILTON LANE INC CLASS A	EQUITY	30,094.00	661,767.06
HANCOCK HOLDING CO	EQUITY	35,033.00	1,716,617.00
HANESBRANDS INC	EQUITY	162,405.00	3,761,299.80
HANESBRANDS INC	EQUITY	162,657.00	3,767,136.12
HANMI FINANCIAL CORPORATION	EQUITY	15,314.00	435,683.30
HANNON ARMSTRONG SUSTAINABLE	EQUITY	16,089.00	367,955.43
HANOVER INSURANCE GROUP INC/	EQUITY	21,693.00	1,922,650.59

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HANOVER INSURANCE GROUP INC/	EQUITY	19,002.00	1,684,147.26
HARLEY DAVIDSON INC	EQUITY	78,730.00	4,252,994.60
HARLEY DAVIDSON INC	EQUITY	78,037.00	4,215,558.74
HARMONIC INC	EQUITY	40,951.00	214,992.75
HARRIS CORP	EQUITY	55,037.00	6,003,435.96
HARRIS CORP	EQUITY	55,583.00	6,062,993.64
HARSCO CORP	EQUITY	34,727.00	559,104.70
HARTFORD FINANCIAL SVCS GRP	EQUITY	168,111.00	8,837,595.27
HARTFORD FINANCIAL SVCS GRP	EQUITY	164,027.00	8,622,899.39
HASBRO INC	EQUITY	51,242.00	5,713,995.42
HASBRO INC	EQUITY	51,031.00	5,690,466.81
HAVERTY FURNITURE	EQUITY	9,505.00	238,575.50
HAWAIIAN ELECTRIC INDS	EQUITY	48,940.00	1,584,677.20
HAWAIIAN ELECTRIC INDS	EQUITY	46,237.00	1,497,154.06
HAWAIIAN HOLDINGS INC	EQUITY	23,217.00	1,090,038.15
HAWAIIAN TELCOM HOLDCO INC	EQUITY	5,912.00	147,740.88
HAWKINS INC	EQUITY	5,630.00	260,950.50
HAYNES INTERNATIONAL INC	EQUITY	6,089.00	221,091.59
HCA HEALTHCARE INC	EQUITY	134,780.00	11,752,816.00
HCA HEALTHCARE INC	EQUITY	131,600.00	11,475,520.00
HCI GROUP INC	EQUITY	4,997.00	234,759.06
HCP INC	EQUITY	213,413.00	6,820,679.48
HCP INC	EQUITY	205,689.00	6,573,820.44
HD SUPPLY HOLDINGS INC	EQUITY	91,686.00	2,808,342.18
HD SUPPLY HOLDINGS INC	EQUITY	90,935.00	2,785,339.05
HEALTH INSURANCE INNOVATIO A	EQUITY	12,832.00	301,552.00
HEALTHCARE REALTY TRUST INC	EQUITY	59,438.00	2,029,807.70
HEALTHCARE SERVICES GROUP	EQUITY	30,869.00	1,445,595.27
HEALTHCARE TRUST OF AME CL A	EQUITY	90,159.00	2,804,846.49
HEALTHCARE TRUST OF AME CL A	EQUITY	88,457.00	2,751,897.27
HEALTHEQUITY INC	EQUITY	23,227.00	1,157,401.41
HEALTHSOUTH CORP	EQUITY	37,259.00	1,803,335.60
HEALTHSTREAM INC	EQUITY	11,067.00	291,283.44
HEARTLAND EXPRESS INC	EQUITY	23,491.00	489,082.62
HEARTLAND FINANCIAL USA INC	EQUITY	8,984.00	423,146.40
HECLA MINING CO	EQUITY	166,324.00	848,252.40
HEICO CORP	EQUITY	11,068.00	795,125.12
HEICO CORP	EQUITY	12,125.00	871,060.00
HEICO CORP CLASS A	EQUITY	25,196.00	1,563,411.80
HEICO CORP CLASS A	EQUITY	18,300.00	1,135,515.00
HEIDRICK + STRUGGLES INTL	EQUITY	9,060.00	197,055.00
HELEN OF TROY LTD	EQUITY	11,635.00	1,094,853.50
HELIX ENERGY SOLUTIONS GROUP	EQUITY	45,284.00	255,401.76
HELMERICH + PAYNE	EQUITY	48,234.00	2,621,035.56
HELMERICH + PAYNE	EQUITY	48,692.00	2,645,923.28
HENRY SCHEIN INC	EQUITY	36,191.00	6,623,676.82

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HENRY SCHEIN INC	EQUITY	35,974.00	6,583,961.48
HERBALIFE LTD	EQUITY	30,692.00	2,189,260.36
HERBALIFE LTD	EQUITY	32,007.00	2,283,059.31
HERC HOLDINGS INC	EQUITY	10,283.00	404,327.56
HERITAGE COMMERCE CORP	EQUITY	6,992.00	96,349.76
HERITAGE FINANCIAL CORP	EQUITY	18,773.00	497,484.50
HERITAGE INSURANCE HOLDINGS	EQUITY	10,509.00	136,827.18
HERMAN MILLER INC	EQUITY	26,109.00	793,713.60
HERON THERAPEUTICS INC	EQUITY	35,129.00	486,536.65
HERSHA HOSPITALITY TRUST	EQUITY	15,326.00	283,684.26
HERSHEY CO/THE	EQUITY	63,979.00	6,869,425.23
HERSHEY CO/THE	EQUITY	62,361.00	6,695,700.57
HERTZ GLOBAL HOLDINGS INC	EQUITY	30,850.00	354,775.00
HESKA CORP	EQUITY	2,782.00	283,958.74
HESS CORP	EQUITY	128,591.00	5,641,287.17
HESS CORP	EQUITY	127,513.00	5,593,995.31
HEWLETT PACKARD ENTERPRIS	EQUITY	750,530.00	12,451,292.70
HEWLETT PACKARD ENTERPRIS	EQUITY	744,709.00	12,354,722.31
HEXCEL CORP	EQUITY	42,240.00	2,229,849.60
HEXCEL CORP	EQUITY	39,426.00	2,081,298.54
HFF INC CLASS A	EQUITY	16,869.00	586,535.13
HIBBETT SPORTS INC	EQUITY	11,296.00	234,392.00
HIGHWOODS PROPERTIES INC	EQUITY	47,757.00	2,421,757.47
HIGHWOODS PROPERTIES INC	EQUITY	48,354.00	2,452,031.34
HILL ROM HOLDINGS INC	EQUITY	29,832.00	2,374,925.52
HILL ROM HOLDINGS INC	EQUITY	29,904.00	2,380,657.44
HILLENBRAND INC	EQUITY	27,569.00	995,240.90
HILLTOP HOLDINGS INC	EQUITY	33,270.00	872,006.70
HILTON GRAND VACATIONS INC	EQUITY	29,621.00	1,068,133.26
HILTON GRAND VACATIONS INC	EQUITY	23,787.00	857,759.22
HILTON WORLDWIDE HOLDINGS IN	EQUITY	85,930.00	5,314,770.50
HILTON WORLDWIDE HOLDINGS IN	EQUITY	85,028.00	5,258,981.80
HMS HOLDINGS CORP	EQUITY	37,574.00	695,119.00
HNI CORP	EQUITY	19,742.00	787,113.54
HOLLYFRONTIER CORP	EQUITY	81,861.00	2,248,721.67
HOLLYFRONTIER CORP	EQUITY	81,201.00	2,230,591.47
HOLOGIC INC	EQUITY	127,266.00	5,775,331.08
HOLOGIC INC	EQUITY	123,852.00	5,620,403.76
HOME BANCSHARES INC	EQUITY	62,688.00	1,560,931.20
HOME DEPOT INC	EQUITY	545,727.00	83,714,521.80
HOME DEPOT INC	EQUITY	537,454.00	82,445,443.60
HOMESTREET INC	EQUITY	9,120.00	252,396.00
HOMETRUST BANCSHARES INC	EQUITY	12,959.00	316,199.60
HONEYWELL INTERNATIONAL INC	EQUITY	345,244.00	46,017,572.76
HONEYWELL INTERNATIONAL INC	EQUITY	339,872.00	45,301,538.88
HOOKER FURNITURE CORP	EQUITY	4,082.00	167,974.30

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HOPE BANCORP INC	EQUITY	59,154.00	1,103,222.10
HORACE MANN EDUCATORS	EQUITY	19,006.00	718,426.80
HORIZON BANCORP INDIANA	EQUITY	26,361.00	694,612.35
HORIZON GLOBAL CORP	EQUITY	7,745.00	111,218.20
HORIZON PHARMA PLC	EQUITY	66,898.00	794,079.26
HORMEL FOODS CORP	EQUITY	123,479.00	4,211,868.69
HORMEL FOODS CORP	EQUITY	120,993.00	4,127,071.23
HORTONWORKS INC	EQUITY	13,950.00	179,676.00
HOSPITALITY PROPERTIES TRUST	EQUITY	40,952.00	1,193,750.80
HOSPITALITY PROPERTIES TRUST	EQUITY	62,285.00	1,815,607.75
HOST HOTELS + RESORTS INC	EQUITY	335,811.00	6,135,266.97
HOST HOTELS + RESORTS INC	EQUITY	335,807.00	6,135,193.89
HOSTESS BRANDS INC	EQUITY	48,517.00	781,123.70
HOUGHTON MIFFLIN HARCOURT CO	EQUITY	52,123.00	641,112.90
HOULIHAN LOKEY INC	EQUITY	3,956.00	138,064.40
HOVNANIAN ENTERPRISES A	EQUITY	51,217.00	143,407.60
HOWARD HUGHES CORP/THE	EQUITY	14,775.00	1,814,961.00
HOWARD HUGHES CORP/THE	EQUITY	15,711.00	1,929,939.24
HP INC	EQUITY	766,989.00	13,406,967.72
HP INC	EQUITY	758,472.00	13,258,090.56
HRG GROUP INC	EQUITY	47,282.00	837,364.22
HSN INC	EQUITY	14,289.00	455,819.10
HUB GROUP INC CL A	EQUITY	13,920.00	533,832.00
HUBBELL INC	EQUITY	25,016.00	2,831,060.72
HUBBELL INC	EQUITY	23,561.00	2,666,398.37
HUBSPOT INC	EQUITY	15,853.00	1,042,334.75
HUDSON PACIFIC PROPERTIES IN	EQUITY	70,023.00	2,394,086.37
HUDSON PACIFIC PROPERTIES IN	EQUITY	71,841.00	2,456,243.79
HUMANA INC	EQUITY	65,554.00	15,773,603.48
HUMANA INC	EQUITY	64,371.00	15,488,950.02
HUNT (JB) TRANSPRT SVCS INC	EQUITY	40,416.00	3,693,214.08
HUNT (JB) TRANSPRT SVCS INC	EQUITY	39,087.00	3,571,770.06
HUNTINGTON BANCSHARES INC	EQUITY	490,577.00	6,632,601.04
HUNTINGTON BANCSHARES INC	EQUITY	476,482.00	6,442,036.64
HUNTINGTON INGALLS INDUSTRIE	EQUITY	21,224.00	3,951,059.84
HUNTINGTON INGALLS INDUSTRIE	EQUITY	19,839.00	3,693,228.24
HUNTSMAN CORP	EQUITY	90,306.00	2,333,507.04
HUNTSMAN CORP	EQUITY	87,386.00	2,258,054.24
HURCO COMPANIES INC	EQUITY	4,061.00	141,119.75
HURON CONSULTING GROUP INC	EQUITY	10,253.00	442,929.60
HYATT HOTELS CORP CL A	EQUITY	14,866.00	835,617.86
HYATT HOTELS CORP CL A	EQUITY	21,835.00	1,227,345.35
HYSTER YALE MATERIALS	EQUITY	4,432.00	311,348.00
IAC/INTERACTIVECORP	EQUITY	32,070.00	3,310,906.80
IAC/INTERACTIVECORP	EQUITY	30,151.00	3,112,789.24
IBERIABANK CORP	EQUITY	26,072.00	2,124,868.00

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ICF INTERNATIONAL INC	EQUITY	8,949.00	421,497.90
ICHOR HOLDINGS LTD	EQUITY	12,450.00	250,992.00
ICONIX BRAND GROUP INC	EQUITY	21,038.00	145,372.58
ICU MEDICAL INC	EQUITY	6,528.00	1,126,080.00
IDACORP INC	EQUITY	21,792.00	1,859,947.20
IDERA PHARMACEUTICALS INC	EQUITY	41,213.00	70,886.36
IDEX CORP	EQUITY	34,644.00	3,915,118.44
IDEX CORP	EQUITY	34,255.00	3,871,157.55
IDEXX LABORATORIES INC	EQUITY	40,473.00	6,533,151.66
IDEXX LABORATORIES INC	EQUITY	38,422.00	6,202,079.24
IDT CORP CLASS B	EQUITY	7,921.00	113,824.77
IGNYTA INC	EQUITY	40,525.00	419,433.75
IHS MARKIT LTD	EQUITY	177,055.00	7,797,502.20
IHS MARKIT LTD	EQUITY	174,216.00	7,672,472.64
II VI INC	EQUITY	23,849.00	818,020.70
ILG INC	EQUITY	48,784.00	1,341,072.16
ILLINOIS TOOL WORKS	EQUITY	137,324.00	19,671,663.00
ILLINOIS TOOL WORKS	EQUITY	135,638.00	19,430,143.50
ILLUMINA INC	EQUITY	66,728.00	11,578,642.56
ILLUMINA INC	EQUITY	65,472.00	11,360,701.44
IMAX CORP	EQUITY	25,955.00	571,010.00
IMMERSION CORPORATION	EQUITY	13,827.00	125,549.16
IMMUNE DESIGN CORP	EQUITY	5,249.00	51,177.75
IMMUNOGEN INC	EQUITY	39,221.00	278,861.31
IMMUNOMEDICS INC	EQUITY	46,365.00	409,402.95
IMPAX LABORATORIES INC	EQUITY	30,922.00	497,844.20
IMPERVA INC	EQUITY	18,060.00	864,171.00
IMPINJ INC	EQUITY	9,914.00	482,316.10
INC RESEARCH HOLDINGS INC A	EQUITY	25,565.00	1,495,552.50
INCYTE CORP	EQUITY	76,502.00	9,632,366.82
INCYTE CORP	EQUITY	75,800.00	9,543,978.00
INDEPENDENCE REALTY TRUST IN	EQUITY	12,441.00	122,792.67
INDEPENDENT BANK CORP MICH	EQUITY	5,201.00	113,121.75
INDEPENDENT BANK CORP/MA	EQUITY	12,151.00	809,864.15
INDEPENDENT BANK GROUP INC	EQUITY	10,753.00	639,803.50
INFINERA CORP	EQUITY	56,783.00	605,874.61
INFINITY PROPERTY + CASUALTY	EQUITY	5,513.00	518,222.00
INFRAREIT INC	EQUITY	16,353.00	313,159.95
INGERSOLL RAND PLC	EQUITY	115,139.00	10,522,553.21
INGERSOLL RAND PLC	EQUITY	113,745.00	10,395,155.55
INGEVITY CORP	EQUITY	18,609.00	1,068,156.60
INGLES MARKETS INC CLASS A	EQUITY	5,971.00	198,834.30
INGREDION INC	EQUITY	32,723.00	3,900,908.83
INGREDION INC	EQUITY	32,020.00	3,817,104.20
INNERWORKINGS INC	EQUITY	20,644.00	239,470.40
INNOPHOS HOLDINGS INC	EQUITY	9,854.00	431,999.36

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INNOSPEC INC	EQUITY	11,145.00	730,554.75
INNOVIVA INC	EQUITY	37,022.00	473,881.60
INOGEN INC	EQUITY	7,004.00	668,321.68
INOVALON HOLDINGS INC A	EQUITY	21,486.00	282,540.90
INOVIO PHARMACEUTICALS INC	EQUITY	32,571.00	255,356.64
INPHI CORP	EQUITY	16,978.00	582,345.40
INSIGHT ENTERPRISES INC	EQUITY	17,741.00	709,462.59
INSMED INC	EQUITY	27,471.00	471,402.36
INSPERITY INC	EQUITY	6,420.00	455,820.00
INSTALLED BUILDING PRODUCTS	EQUITY	7,815.00	413,804.25
INSTEEL INDUSTRIES INC	EQUITY	9,592.00	316,248.24
INSTRUCTURE INC	EQUITY	5,224.00	154,108.00
INSULET CORP	EQUITY	24,865.00	1,275,823.15
INSYS THERAPEUTICS INC	EQUITY	10,381.00	131,319.65
INTEGER HOLDINGS CORP	EQUITY	11,456.00	495,472.00
INTEGRA LIFESCIENCES HOLDING	EQUITY	29,041.00	1,583,024.91
INTEGRATED DEVICE TECH INC	EQUITY	55,291.00	1,425,954.89
INTEL CORP	EQUITY	2,141,178.00	72,243,345.72
INTEL CORP	EQUITY	2,113,942.00	71,324,403.08
INTELLIA THERAPEUTICS INC	EQUITY	3,579.00	57,264.00
INTELSAT SA	EQUITY	12,965.00	39,672.90
INTER PARFUMS INC	EQUITY	7,586.00	278,026.90
INTERACTIVE BROKERS GRO CL A	EQUITY	28,806.00	1,077,920.52
INTERACTIVE BROKERS GRO CL A	EQUITY	28,324.00	1,059,884.08
INTERCEPT PHARMACEUTICALS IN	EQUITY	7,478.00	905,361.46
INTERCEPT PHARMACEUTICALS IN	EQUITY	8,914.00	1,079,217.98
INTERCONTINENTAL EXCHANGE IN	EQUITY	265,443.00	17,498,002.56
INTERCONTINENTAL EXCHANGE IN	EQUITY	262,393.00	17,296,946.56
INTERDIGITAL INC	EQUITY	14,556.00	1,125,178.80
INTERFACE INC	EQUITY	29,014.00	570,125.10
INTERNATIONAL BANCSHARES CRP	EQUITY	23,499.00	823,639.95
INTERNATIONAL GAME TECHNOLOG	EQUITY	54,455.00	996,526.50
INTERNATIONAL GAME TECHNOLOG	EQUITY	50,798.00	929,603.40
INTERNATIONAL PAPER CO	EQUITY	187,234.00	10,599,316.74
INTERNATIONAL PAPER CO	EQUITY	182,647.00	10,339,646.67
INTERNATIONAL SEAWAYS INC	EQUITY	30,059.00	651,378.53
INTERPUBLIC GROUP OF COS INC	EQUITY	183,083.00	4,503,841.80
INTERPUBLIC GROUP OF COS INC	EQUITY	173,168.00	4,259,932.80
INTERSECT ENT INC	EQUITY	13,659.00	381,769.05
INTL BUSINESS MACHINES CORP	EQUITY	390,026.00	59,997,699.58
INTL BUSINESS MACHINES CORP	EQUITY	384,391.00	59,130,867.53
INTL FCSTONE INC	EQUITY	9,705.00	366,460.80
INTL FLAVORS + FRAGRANCES	EQUITY	36,374.00	4,910,490.00
INTL FLAVORS + FRAGRANCES	EQUITY	35,771.00	4,829,085.00
INTL SPEEDWAY CORP CL A	EQUITY	12,809.00	480,977.95
INTRA CELLULAR THERAPIES INC	EQUITY	14,958.00	185,778.36

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INTRAWEST RESORTS HOLDINGS I	EQUITY	7,826.00	185,789.24
INTREXON CORP	EQUITY	25,217.00	607,477.53
INTREXON CORP	EQUITY	23,763.00	572,450.67
INTUIT INC	EQUITY	109,760.00	14,577,225.60
INTUIT INC	EQUITY	108,654.00	14,430,337.74
INTUITIVE SURGICAL INC	EQUITY	16,662.00	15,585,134.94
INTUITIVE SURGICAL INC	EQUITY	16,338.00	15,282,075.06
INVACARE CORP	EQUITY	15,421.00	203,557.20
INVESCO LTD	EQUITY	181,612.00	6,390,926.28
INVESCO LTD	EQUITY	182,108.00	6,408,380.52
INVESCO MORTGAGE CAPITAL	EQUITY	54,445.00	909,775.95
INVESTMENT TECHNOLOGY GROUP	EQUITY	16,907.00	359,104.68
INVESTORS BANCORP INC	EQUITY	135,501.00	1,810,293.36
INVESTORS REAL ESTATE TRUST	EQUITY	54,965.00	341,332.65
INVITAE CORP	EQUITY	8,088.00	77,321.28
INVITATION HOMES INC	EQUITY	40,562.00	877,356.06
INVITATION HOMES INC	EQUITY	51,325.00	1,110,159.75
IONIS PHARMACEUTICALS INC	EQUITY	54,879.00	2,791,694.73
IONIS PHARMACEUTICALS INC	EQUITY	56,490.00	2,873,646.30
IOVANCE BIOTHERAPEUTICS INC	EQUITY	19,397.00	142,567.95
IPG PHOTONICS CORP	EQUITY	16,102.00	2,336,400.20
IPG PHOTONICS CORP	EQUITY	16,641.00	2,414,609.10
IRHYTHM TECHNOLOGIES INC	EQUITY	12,150.00	516,253.50
IRIDIUM COMMUNICATIONS INC	EQUITY	35,776.00	395,324.80
IROBOT CORP	EQUITY	12,839.00	1,080,273.46
IRON MOUNTAIN INC	EQUITY	118,697.00	4,078,428.92
IRON MOUNTAIN INC	EQUITY	112,601.00	3,868,970.36
IRONWOOD PHARMACEUTICALS INC	EQUITY	54,261.00	1,024,447.68
ISTAR INC	EQUITY	39,853.00	479,830.12
ITRON INC	EQUITY	14,719.00	997,212.25
ITT INC	EQUITY	41,165.00	1,654,009.70
ITT INC	EQUITY	38,417.00	1,543,595.06
IXYS CORPORATION	EQUITY	13,561.00	223,078.45
J + J SNACK FOODS CORP	EQUITY	6,563.00	866,775.41
J ALEXANDER S HOLDINGS	EQUITY	7,081.00	86,742.25
J.C. PENNEY CO INC	EQUITY	132,845.00	617,729.25
J2 GLOBAL INC	EQUITY	20,895.00	1,777,955.55
JABIL INC	EQUITY	85,211.00	2,487,309.09
JABIL INC	EQUITY	79,846.00	2,330,704.74
JACK HENRY + ASSOCIATES INC	EQUITY	35,896.00	3,728,517.52
JACK HENRY + ASSOCIATES INC	EQUITY	36,001.00	3,739,423.87
JACK IN THE BOX INC	EQUITY	14,232.00	1,401,852.00
JACOBS ENGINEERING GROUP INC	EQUITY	54,595.00	2,969,422.05
JACOBS ENGINEERING GROUP INC	EQUITY	51,106.00	2,779,655.34
JAGGED PEAK ENERGY INC	EQUITY	23,427.00	312,750.45
JAMES RIVER GROUP HOLDINGS L	EQUITY	17,518.00	695,990.14

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JANUS CAPITAL GROUP INC	EQUITY	66,405.00	940,958.85
JELD WEN HOLDING INC	EQUITY	11,604.00	376,665.84
JETBLUE AIRWAYS CORP	EQUITY	146,828.00	3,352,083.24
JETBLUE AIRWAYS CORP	EQUITY	144,352.00	3,295,556.16
JM SMUCKER CO/THE	EQUITY	51,149.00	6,052,461.17
JM SMUCKER CO/THE	EQUITY	49,574.00	5,866,091.42
JOHN B. SANFILIPPO + SON INC	EQUITY	4,138.00	261,149.18
JOHN BEAN TECHNOLOGIES CORP	EQUITY	13,513.00	1,324,274.00
JOHNSON + JOHNSON	EQUITY	1,227,318.00	162,361,898.22
JOHNSON + JOHNSON	EQUITY	1,207,530.00	159,744,143.70
JOHNSON CONTROLS INTERNATION	EQUITY	423,844.00	18,377,875.84
JOHNSON CONTROLS INTERNATION	EQUITY	419,032.00	18,169,227.52
JONES LANG LASALLE INC	EQUITY	20,519.00	2,564,875.00
JONES LANG LASALLE INC	EQUITY	19,272.00	2,409,000.00
JPMORGAN CHASE + CO	EQUITY	1,608,641.00	147,029,787.40
JPMORGAN CHASE + CO	EQUITY	1,582,275.00	144,619,935.00
JUNIPER NETWORKS INC	EQUITY	170,298.00	4,747,908.24
JUNIPER NETWORKS INC	EQUITY	164,305.00	4,580,823.40
JUNO THERAPEUTICS INC	EQUITY	28,617.00	855,362.13
JUNO THERAPEUTICS INC	EQUITY	26,789.00	800,723.21
K12 INC	EQUITY	16,159.00	289,569.28
K2M GROUP HOLDINGS INC	EQUITY	12,908.00	314,438.88
KADANT INC	EQUITY	5,600.00	421,120.00
KAISER ALUMINUM CORP	EQUITY	7,959.00	704,530.68
KAMAN CORP	EQUITY	12,177.00	607,266.99
KANSAS CITY SOUTHERN	EQUITY	49,115.00	5,139,884.75
KANSAS CITY SOUTHERN	EQUITY	46,875.00	4,905,468.75
KAPSTONE PAPER AND PACKAGING	EQUITY	37,043.00	764,197.09
KAR AUCTION SERVICES INC	EQUITY	62,778.00	2,634,792.66
KAR AUCTION SERVICES INC	EQUITY	60,623.00	2,544,347.31
KARYOPHARM THERAPEUTICS INC	EQUITY	10,396.00	94,083.80
KATE SPADE + CO	EQUITY	58,310.00	1,078,151.90
KATE SPADE + CO	EQUITY	55,140.00	1,019,538.60
KB HOME	EQUITY	36,013.00	863,231.61
KBR INC	EQUITY	63,442.00	965,587.24
KEANE GROUP INC	EQUITY	21,486.00	343,776.00
KEARNY FINANCIAL CORP/MD	EQUITY	34,464.00	511,790.40
KELLOGG CO	EQUITY	113,362.00	7,874,124.52
KELLOGG CO	EQUITY	110,136.00	7,650,046.56
KELLY SERVICES INC A	EQUITY	12,941.00	290,525.45
KEMET CORP	EQUITY	28,336.00	362,700.80
KEMPER CORP	EQUITY	16,824.00	649,406.40
KENNAMETAL INC	EQUITY	33,996.00	1,272,130.32
KENNEDY WILSON HOLDINGS INC	EQUITY	39,524.00	752,932.20
KERYX BIOPHARMACEUTICALS	EQUITY	45,544.00	329,283.12
KEYCORP	EQUITY	491,970.00	9,219,517.80

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KEYCORP	EQUITY	476,205.00	8,924,081.70
KEYSIGHT TECHNOLOGIES IN	EQUITY	83,837.00	3,263,774.41
KEYSIGHT TECHNOLOGIES IN	EQUITY	80,960.00	3,151,772.80
KEYW HOLDING CORP/THE	EQUITY	17,170.00	160,539.50
KFORCE INC	EQUITY	11,914.00	233,514.40
KILROY REALTY CORP	EQUITY	43,673.00	3,282,025.95
KILROY REALTY CORP	EQUITY	44,888.00	3,373,333.20
KIMBALL ELECTRONICS INC	EQUITY	13,159.00	237,519.95
KIMBALL INTERNATIONAL B	EQUITY	17,448.00	291,207.12
KIMBERLY CLARK CORP	EQUITY	160,331.00	20,700,335.41
KIMBERLY CLARK CORP	EQUITY	158,721.00	20,492,468.31
KIMCO REALTY CORP	EQUITY	184,111.00	3,378,436.85
KIMCO REALTY CORP	EQUITY	182,144.00	3,342,342.40
KINDER MORGAN INC	EQUITY	879,046.00	16,842,521.36
KINDER MORGAN INC	EQUITY	865,555.00	16,584,033.80
KINDRED HEALTHCARE INC	EQUITY	35,632.00	415,112.80
KINSALE CAPITAL GROUP INC	EQUITY	14,631.00	545,882.61
KIRBY CORP	EQUITY	24,048.00	1,607,608.80
KIRBY CORP	EQUITY	22,634.00	1,513,082.90
KIRKLAND S INC	EQUITY	8,137.00	83,648.36
KITE PHARMA INC	EQUITY	22,943.00	2,378,500.81
KITE REALTY GROUP TRUST	EQUITY	33,389.00	632,053.77
KLA TENCOR CORP	EQUITY	71,167.00	6,512,492.17
KLA TENCOR CORP	EQUITY	69,785.00	6,386,025.35
KLONDEX MINES LTD	EQUITY	116,216.00	391,647.92
KLX INC	EQUITY	22,757.00	1,137,850.00
KMG CHEMICALS INC	EQUITY	6,099.00	296,838.33
KNIGHT TRANSPORTATION INC	EQUITY	34,268.00	1,269,629.40
KNOLL INC	EQUITY	21,610.00	433,280.50
KNOWLES CORP	EQUITY	37,162.00	628,781.04
KOHLS CORP	EQUITY	78,399.00	3,031,689.33
KOHLS CORP	EQUITY	74,060.00	2,863,900.20
KOPIN CORP	EQUITY	36,368.00	134,925.28
KOPPERS HOLDINGS INC	EQUITY	10,093.00	364,861.95
KORN/FERRY INTERNATIONAL	EQUITY	21,184.00	731,483.52
KOSMOS ENERGY LTD	EQUITY	107,597.00	689,696.77
KOSMOS ENERGY LTD	EQUITY	66,829.00	428,373.89
KRAFT HEINZ CO/THE	EQUITY	272,484.00	23,335,529.76
KRAFT HEINZ CO/THE	EQUITY	268,591.00	23,002,133.24
KRATON CORP	EQUITY	11,818.00	407,011.92
KRATOS DEFENSE + SECURITY	EQUITY	24,134.00	286,470.58
KROGER CO	EQUITY	414,618.00	9,668,891.76
KROGER CO	EQUITY	409,811.00	9,556,792.52
KRONOS WORLDWIDE INC	EQUITY	9,542.00	173,855.24
KVH INDUSTRIES INC	EQUITY	10,956.00	104,082.00
L BRANDS INC	EQUITY	110,597.00	5,960,072.33

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L BRANDS INC	EQUITY	105,636.00	5,692,724.04
L3 TECHNOLOGIES INC	EQUITY	34,969.00	5,842,620.52
L3 TECHNOLOGIES INC	EQUITY	34,069.00	5,692,248.52
LA JOLLA PHARMACEUTICAL CO	EQUITY	5,046.00	150,219.42
LA QUINTA HOLDINGS INC	EQUITY	39,205.00	579,057.85
LA Z BOY INC	EQUITY	22,552.00	732,940.00
LABORATORY CRP OF AMER HLDGS	EQUITY	46,676.00	7,194,638.64
LABORATORY CRP OF AMER HLDGS	EQUITY	44,937.00	6,926,589.18
LADDER CAPITAL CORP REIT	EQUITY	56,361.00	755,801.01
LADENBURG THALMANN FINANCIAL	EQUITY	53,898.00	131,511.12
LAKELAND BANCORP INC	EQUITY	20,659.00	389,422.15
LAKELAND FINANCIAL CORP	EQUITY	12,934.00	593,411.92
LAM RESEARCH CORP	EQUITY	72,778.00	10,292,992.54
LAM RESEARCH CORP	EQUITY	72,123.00	10,200,355.89
LAMAR ADVERTISING CO A	EQUITY	37,385.00	2,750,414.45
LAMAR ADVERTISING CO A	EQUITY	35,228.00	2,591,723.96
LAMB WESTON HOLDINGS INC	EQUITY	66,489.00	2,928,175.56
LAMB WESTON HOLDINGS INC	EQUITY	64,592.00	2,844,631.68
LANCASTER COLONY CORP	EQUITY	7,953.00	975,196.86
LANDAUER INC	EQUITY	5,297.00	277,033.10
LANDEC CORP	EQUITY	14,875.00	220,893.75
LANDS END INC	EQUITY	7,281.00	108,486.90
LANDSTAR SYSTEM INC	EQUITY	19,221.00	1,645,317.60
LANDSTAR SYSTEM INC	EQUITY	17,988.00	1,539,772.80
LANNETT CO INC	EQUITY	11,535.00	235,314.00
LANTHEUS HOLDINGS INC	EQUITY	16,360.00	288,754.00
LAREDO PETROLEUM INC	EQUITY	65,458.00	688,618.16
LAREDO PETROLEUM INC	EQUITY	82,496.00	867,857.92
LAS VEGAS SANDS CORP	EQUITY	162,607.00	10,388,961.23
LAS VEGAS SANDS CORP	EQUITY	161,408.00	10,312,357.12
LASALLE HOTEL PROPERTIES	EQUITY	48,517.00	1,445,806.60
LATTICE SEMICONDUCTOR CORP	EQUITY	53,104.00	353,672.64
LAUREATE EDUCATION INC A	EQUITY	35,559.00	623,349.27
LCI INDUSTRIES	EQUITY	10,833.00	1,109,299.20
LEAR CORP	EQUITY	31,688.00	4,502,231.04
LEAR CORP	EQUITY	30,366.00	4,314,401.28
LEGACYTEXAS FINANCIAL GROUP	EQUITY	19,814.00	755,507.82
LEGG MASON INC	EQUITY	39,047.00	1,490,033.52
LEGG MASON INC	EQUITY	37,758.00	1,440,845.28
LEGGETT + PLATT INC	EQUITY	60,420.00	3,173,862.60
LEGGETT + PLATT INC	EQUITY	60,464.00	3,176,173.92
LEIDOS HOLDINGS INC	EQUITY	64,262.00	3,321,702.78
LEIDOS HOLDINGS INC	EQUITY	64,719.00	3,345,325.11
LEMAITRE VASCULAR INC	EQUITY	6,419.00	200,401.18
LENDINGCLUB CORP	EQUITY	135,609.00	747,205.59
LENDINGTREE INC	EQUITY	3,197.00	550,523.40

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LENNAR CORP B SHS	EQUITY	9,781.00	439,851.57
LENNAR CORP B SHS	EQUITY	1,983.00	89,175.51
LENNAR CORP A	EQUITY	86,483.00	4,611,273.56
LENNAR CORP A	EQUITY	92,494.00	4,931,780.08
LENNOX INTERNATIONAL INC	EQUITY	18,093.00	3,322,598.52
LENNOX INTERNATIONAL INC	EQUITY	17,158.00	3,150,895.12
LEUCADIA NATIONAL CORP	EQUITY	149,891.00	3,921,148.56
LEUCADIA NATIONAL CORP	EQUITY	149,311.00	3,905,975.76
LEVEL 3 COMMUNICATIONS INC	EQUITY	133,368.00	7,908,722.40
LEVEL 3 COMMUNICATIONS INC	EQUITY	129,922.00	7,704,374.60
LEXICON PHARMACEUTICALS INC	EQUITY	19,860.00	326,697.00
LEXINGTON REALTY TRUST	EQUITY	89,932.00	891,226.12
LGI HOMES INC	EQUITY	6,402.00	257,232.36
LHC GROUP INC	EQUITY	6,287.00	426,824.43
LIBBEY INC	EQUITY	9,942.00	80,132.52
LIBERTY BROADBAND A	EQUITY	11,581.00	993,533.99
LIBERTY BROADBAND A	EQUITY	11,775.00	1,010,177.25
LIBERTY BROADBAND C	EQUITY	49,490.00	4,293,257.50
LIBERTY BROADBAND C	EQUITY	46,810.00	4,060,767.50
LIBERTY EXPEDIA HOLD A	EQUITY	24,267.00	1,310,903.34
LIBERTY EXPEDIA HOLD A	EQUITY	23,282.00	1,257,693.64
LIBERTY INTERACTIVE CORP Q A	EQUITY	190,679.00	4,679,262.66
LIBERTY INTERACTIVE CORP Q A	EQUITY	191,294.00	4,694,354.76
LIBERTY MEDIA COR SIRIUSXM A	EQUITY	41,423.00	1,738,937.54
LIBERTY MEDIA COR SIRIUSXM A	EQUITY	37,367.00	1,568,666.66
LIBERTY MEDIA COR SIRIUSXM C	EQUITY	88,921.00	3,708,005.70
LIBERTY MEDIA COR SIRIUSXM C	EQUITY	75,877.00	3,164,070.90
LIBERTY MEDIA CORP BRAVES A	EQUITY	4,071.00	97,256.19
LIBERTY MEDIA CORP BRAVES C	EQUITY	15,164.00	363,481.08
LIBERTY MEDIA CORP LIBERTY A	EQUITY	6,489.00	227,309.67
LIBERTY MEDIA CORP LIBERTY A	EQUITY	10,179.00	356,570.37
LIBERTY MEDIA CORP LIBERTY C	EQUITY	45,515.00	1,666,759.30
LIBERTY MEDIA CORP LIBERTY C	EQUITY	50,814.00	1,860,808.68
LIBERTY PROPERTY TRUST	EQUITY	66,613.00	2,711,815.23
LIBERTY PROPERTY TRUST	EQUITY	63,705.00	2,593,430.55
LIBERTY TRIPADVISOR HDG A	EQUITY	32,559.00	377,684.40
LIBERTY VENTURES SER A	EQUITY	36,401.00	1,903,408.29
LIBERTY VENTURES SER A	EQUITY	34,923.00	1,826,123.67
LIEBERMAN ENTERPRISES INC	EQUITY	44,000.00	-
LIFE STORAGE INC	EQUITY	20,824.00	1,543,058.40
LIFE STORAGE INC	EQUITY	19,177.00	1,421,015.70
LIFEPOINT HEALTH INC	EQUITY	16,974.00	1,139,804.10
LIFEPOINT HEALTH INC	EQUITY	17,162.00	1,152,428.30
LIGAND PHARMACEUTICALS	EQUITY	8,080.00	980,912.00
LIMONEIRA CO	EQUITY	7,184.00	169,757.92
LINCOLN ELECTRIC HOLDINGS	EQUITY	27,845.00	2,564,246.05

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LINCOLN ELECTRIC HOLDINGS	EQUITY	26,567.00	2,446,555.03
LINCOLN NATIONAL CORP	EQUITY	102,654.00	6,937,357.32
LINCOLN NATIONAL CORP	EQUITY	101,593.00	6,865,654.94
LINDSAY CORP	EQUITY	5,295.00	472,578.75
LIONS GATE ENTERTAINMENT A	EQUITY	21,370.00	603,061.40
LIONS GATE ENTERTAINMENT A	EQUITY	20,734.00	585,113.48
LIONS GATE ENTERTAINMENT B	EQUITY	47,430.00	1,246,460.40
LIONS GATE ENTERTAINMENT B	EQUITY	46,292.00	1,216,553.76
LIQUIDITY SERVICES INC	EQUITY	12,461.00	79,127.35
LITHIA MOTORS INC CL A	EQUITY	9,954.00	937,965.42
LITTELFUSE INC	EQUITY	9,762.00	1,610,730.00
LIVANOVA PLC	EQUITY	22,892.00	1,401,219.32
LIVE NATION ENTERTAINMENT IN	EQUITY	59,770.00	2,082,984.50
LIVE NATION ENTERTAINMENT IN	EQUITY	56,740.00	1,977,389.00
LIVE OAK BANCSHARES INC	EQUITY	17,708.00	428,533.60
LIVEPERSON INC	EQUITY	26,001.00	286,011.00
LKQ CORP	EQUITY	139,181.00	4,586,013.95
LKQ CORP	EQUITY	138,828.00	4,574,382.60
LOCKHEED MARTIN CORP	EQUITY	113,570.00	31,528,167.70
LOCKHEED MARTIN CORP	EQUITY	111,844.00	31,049,012.84
LOEWS CORP	EQUITY	127,777.00	5,981,241.37
LOEWS CORP	EQUITY	124,362.00	5,821,385.22
LOGMEIN INC	EQUITY	23,021.00	2,405,694.50
LOGMEIN INC	EQUITY	22,526.00	2,353,967.00
LORAL SPACE + COMMUNICATIONS	EQUITY	5,918.00	245,892.90
LOUISIANA PACIFIC CORP	EQUITY	60,967.00	1,469,914.37
LOWE S COS INC	EQUITY	389,728.00	30,215,611.84
LOWE S COS INC	EQUITY	384,123.00	29,781,056.19
LOXO ONCOLOGY INC	EQUITY	10,930.00	876,476.70
LPL FINANCIAL HOLDINGS INC	EQUITY	39,162.00	1,662,818.52
LPL FINANCIAL HOLDINGS INC	EQUITY	37,178.00	1,578,577.88
LSB INDUSTRIES INC	EQUITY	8,861.00	91,534.13
LSC COMMUNICATIONS INC	EQUITY	11,049.00	236,448.60
LSI INDUSTRIES INC	EQUITY	14,330.00	129,686.50
LTC PROPERTIES INC	EQUITY	15,877.00	815,919.03
LULULEMON ATHLETICA INC	EQUITY	44,280.00	2,642,187.60
LULULEMON ATHLETICA INC	EQUITY	42,020.00	2,507,333.40
LUMBER LIQUIDATORS HOLDINGS	EQUITY	12,050.00	301,973.00
LUMENTUM HOLDINGS INC	EQUITY	25,634.00	1,462,419.70
LUMINEX CORP	EQUITY	18,624.00	393,338.88
LUMOS NETWORKS CORP	EQUITY	10,888.00	194,568.56
LYDALL INC	EQUITY	8,235.00	425,749.50
LYONDELLBASELL INDU CL A	EQUITY	150,023.00	12,660,440.97
LYONDELLBASELL INDU CL A	EQUITY	146,999.00	12,405,245.61
M + T BANK CORP	EQUITY	66,684.00	10,799,473.80
M + T BANK CORP	EQUITY	62,626.00	10,142,280.70

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M/I HOMES INC	EQUITY	11,687.00	333,663.85
MACERICH CO/THE	EQUITY	65,436.00	3,799,214.16
MACERICH CO/THE	EQUITY	64,481.00	3,743,766.86
MACK CALI REALTY CORP	EQUITY	37,270.00	1,011,507.80
MACOM TECHNOLOGY SOLUTIONS H	EQUITY	14,018.00	781,783.86
MACQUARIE INFRASTRUCTURE COR	EQUITY	36,908.00	2,893,587.20
MACQUARIE INFRASTRUCTURE COR	EQUITY	34,928.00	2,738,355.20
MACROGENICS INC	EQUITY	12,432.00	217,684.32
MACY S INC	EQUITY	140,704.00	3,269,960.96
MACY S INC	EQUITY	139,915.00	3,251,624.60
MADISON SQUARE GARDEN CO A	EQUITY	8,855.00	1,743,549.50
MADISON SQUARE GARDEN CO A	EQUITY	8,874.00	1,747,290.60
MAGELLAN HEALTH INC	EQUITY	9,372.00	683,218.80
MAIDEN HOLDINGS LTD	EQUITY	24,874.00	276,101.40
MAINSOURCE FINANCIAL GROUP I	EQUITY	12,433.00	416,629.83
MALIBU BOATS INC A	EQUITY	8,120.00	210,064.40
MALLINCKRODT PLC	EQUITY	44,995.00	2,016,225.95
MALLINCKRODT PLC	EQUITY	41,976.00	1,880,944.56
MANHATTAN ASSOCIATES INC	EQUITY	32,671.00	1,570,168.26
MANHATTAN ASSOCIATES INC	EQUITY	31,211.00	1,500,000.66
MANITOWOC COMPANY INC	EQUITY	58,751.00	353,093.51
MANPOWERGROUP INC	EQUITY	30,491.00	3,404,320.15
MANPOWERGROUP INC	EQUITY	30,078.00	3,358,208.70
MANTECH INTERNATIONAL CORP A	EQUITY	10,629.00	439,828.02
MARATHON OIL CORP	EQUITY	386,789.00	4,583,449.65
MARATHON OIL CORP	EQUITY	383,897.00	4,549,179.45
MARATHON PETROLEUM CORP	EQUITY	233,301.00	12,208,641.33
MARATHON PETROLEUM CORP	EQUITY	228,618.00	11,963,579.94
MARCUS + MILLICHAP INC	EQUITY	6,642.00	175,083.12
MARCUS CORPORATION	EQUITY	10,199.00	308,009.80
MARINEMAX INC	EQUITY	12,419.00	242,791.45
MARKEL CORP	EQUITY	6,469.00	6,312,838.34
MARKEL CORP	EQUITY	6,170.00	6,021,056.20
MARKETAXESS HOLDINGS INC	EQUITY	16,705.00	3,359,375.50
MARKETAXESS HOLDINGS INC	EQUITY	16,185.00	3,254,803.50
MARRIOTT INTERNATIONAL CL A	EQUITY	143,372.00	14,381,645.32
MARRIOTT INTERNATIONAL CL A	EQUITY	140,545.00	14,098,068.95
MARRIOTT VACATIONS WORLD	EQUITY	9,769.00	1,150,299.75
MARSH + MCLENNAN COS	EQUITY	234,096.00	18,250,124.16
MARSH + MCLENNAN COS	EQUITY	229,690.00	17,906,632.40
MARTEN TRANSPORT LTD	EQUITY	11,551.00	316,497.40
MARTIN MARIETTA MATERIALS	EQUITY	28,975.00	6,449,255.50
MARTIN MARIETTA MATERIALS	EQUITY	28,617.00	6,369,571.86
MARVELL TECHNOLOGY GROUP LTD	EQUITY	183,504.00	3,031,486.08
MARVELL TECHNOLOGY GROUP LTD	EQUITY	187,475.00	3,097,087.00
MASCO CORP	EQUITY	145,616.00	5,563,987.36

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MASCO CORP	EQUITY	144,928.00	5,537,698.88
MASIMO CORP	EQUITY	20,102.00	1,832,900.36
MASONITE INTERNATIONAL CORP	EQUITY	13,330.00	1,006,415.00
MASTEC INC	EQUITY	27,974.00	1,263,026.10
MASTERCARD INC A	EQUITY	428,118.00	51,994,931.10
MASTERCARD INC A	EQUITY	421,915.00	51,241,576.75
MATADOR RESOURCES CO	EQUITY	37,707.00	805,798.59
MATCH GROUP INC	EQUITY	13,842.00	240,573.96
MATCH GROUP INC	EQUITY	25,063.00	435,594.94
MATERION CORP	EQUITY	9,219.00	344,790.60
MATRIX SERVICE CO	EQUITY	12,508.00	116,949.80
MATSON INC	EQUITY	18,914.00	568,176.56
MATTEL INC	EQUITY	155,588.00	3,349,809.64
MATTEL INC	EQUITY	155,005.00	3,337,257.65
MATTHEWS INTL CORP CLASS A	EQUITY	13,680.00	837,900.00
MAXIM INTEGRATED PRODUCTS	EQUITY	128,961.00	5,790,348.90
MAXIM INTEGRATED PRODUCTS	EQUITY	127,570.00	5,727,893.00
MAXIMUS INC	EQUITY	27,238.00	1,705,915.94
MAXLINEAR INC	EQUITY	25,563.00	712,952.07
MB FINANCIAL INC	EQUITY	33,249.00	1,464,285.96
MBIA INC	EQUITY	62,881.00	592,967.83
MCBC HOLDINGS INC	EQUITY	32,944.00	644,055.20
MCCORMICK + CO NON VTG SHRS	EQUITY	52,752.00	5,143,847.52
MCCORMICK + CO NON VTG SHRS	EQUITY	51,607.00	5,032,198.57
MCDERMOTT INTL INC	EQUITY	105,031.00	753,072.27
MCDONALD S CORP	EQUITY	370,434.00	56,735,671.44
MCDONALD S CORP	EQUITY	365,088.00	55,916,878.08
MCGRATH RENTCORP	EQUITY	11,723.00	405,967.49
MCKESSON CORP	EQUITY	96,781.00	15,924,345.74
MCKESSON CORP	EQUITY	95,243.00	15,671,283.22
MDC HOLDINGS INC	EQUITY	17,997.00	635,834.01
MDC PARTNERS INC A	EQUITY	20,133.00	199,316.70
MDU RESOURCES GROUP INC	EQUITY	88,428.00	2,316,813.60
MDU RESOURCES GROUP INC	EQUITY	82,936.00	2,172,923.20
MEDICAL PROPERTIES TRUST INC	EQUITY	160,008.00	2,059,302.96
MEDICAL PROPERTIES TRUST INC	EQUITY	152,075.00	1,957,205.25
MEDICINES COMPANY	EQUITY	28,978.00	1,101,453.78
MEDICINOVA INC	EQUITY	13,667.00	71,888.42
MEDIDATA SOLUTIONS INC	EQUITY	24,097.00	1,884,385.40
MEDIFAST INC	EQUITY	6,006.00	249,068.82
MEDNAX INC	EQUITY	41,752.00	2,520,568.24
MEDNAX INC	EQUITY	39,417.00	2,379,604.29
MEDTRONIC PLC	EQUITY	623,148.00	55,304,385.00
MEDTRONIC PLC	EQUITY	614,227.00	54,512,646.25
MEET GROUP INC/THE	EQUITY	19,853.00	100,257.65
MERCANTILE BANK CORP	EQUITY	10,381.00	326,793.88

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MERCK + CO. INC.	EQUITY	1,244,624.00	79,767,952.16
MERCK + CO. INC.	EQUITY	1,228,346.00	78,724,695.14
MERCURY GENERAL CORP	EQUITY	16,306.00	880,524.00
MERCURY GENERAL CORP	EQUITY	10,758.00	580,932.00
MERCURY SYSTEMS INC	EQUITY	24,562.00	1,033,814.58
MEREDITH CORP	EQUITY	15,695.00	933,067.75
MERIDIAN BANCORP INC	EQUITY	16,670.00	281,723.00
MERIDIAN BIOSCIENCE INC	EQUITY	18,862.00	297,076.50
MERIT MEDICAL SYSTEMS INC	EQUITY	19,994.00	762,771.10
MERITAGE HOMES CORP	EQUITY	17,098.00	721,535.60
MERITOR INC	EQUITY	43,060.00	715,226.60
MERRIMACK PHARMACEUTICALS IN	EQUITY	48,723.00	60,416.52
MESA LABORATORIES INC	EQUITY	776.00	111,208.56
META FINANCIAL GROUP INC	EQUITY	8,866.00	789,074.00
METHODE ELECTRONICS INC	EQUITY	16,723.00	688,987.60
METLIFE INC	EQUITY	415,283.00	22,815,648.02
METLIFE INC	EQUITY	412,022.00	22,636,488.68
METTLER TOLEDO INTERNATIONAL	EQUITY	11,565.00	6,806,465.10
METTLER TOLEDO INTERNATIONAL	EQUITY	11,294.00	6,646,970.76
MFA FINANCIAL INC	EQUITY	205,376.00	1,723,104.64
MFA FINANCIAL INC	EQUITY	174,025.00	1,460,069.75
MGE ENERGY INC	EQUITY	15,383.00	989,896.05
MGIC INVESTMENT CORP	EQUITY	169,465.00	1,898,008.00
MGM RESORTS INTERNATIONAL	EQUITY	229,345.00	7,176,205.05
MGM RESORTS INTERNATIONAL	EQUITY	223,573.00	6,995,599.17
MGP INGREDIENTS INC	EQUITY	4,686.00	239,782.62
MICHAEL KORS HOLDINGS LTD	EQUITY	67,631.00	2,451,623.75
MICHAEL KORS HOLDINGS LTD	EQUITY	69,633.00	2,524,196.25
MICHAELS COS INC/THE	EQUITY	51,653.00	956,613.56
MICHAELS COS INC/THE	EQUITY	38,388.00	710,945.76
MICROCHIP TECHNOLOGY INC	EQUITY	95,896.00	7,401,253.28
MICROCHIP TECHNOLOGY INC	EQUITY	93,851.00	7,243,420.18
MICRON TECHNOLOGY INC	EQUITY	472,699.00	14,114,792.14
MICRON TECHNOLOGY INC	EQUITY	468,268.00	13,982,482.48
MICROSEMI CORP	EQUITY	50,720.00	2,373,696.00
MICROSEMI CORP	EQUITY	53,682.00	2,512,317.60
MICROSOFT CORP	EQUITY	3,417,006.00	235,534,223.58
MICROSOFT CORP	EQUITY	3,356,584.00	231,369,335.12
MICROSTRATEGY INC CL A	EQUITY	4,024.00	771,280.08
MID AMERICA APARTMENT COMM	EQUITY	51,372.00	5,413,581.36
MID AMERICA APARTMENT COMM	EQUITY	49,523.00	5,218,733.74
MIDDLEBY CORP	EQUITY	25,810.00	3,136,173.10
MIDDLEBY CORP	EQUITY	24,794.00	3,012,718.94
MIDDLESEX WATER CO	EQUITY	8,462.00	335,095.20
MIDLAND STATES BANCORP INC	EQUITY	23,910.00	801,463.20
MILACRON HOLDINGS CORP	EQUITY	7,246.00	127,457.14

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MILLER INDUSTRIES INC/TENN	EQUITY	7,294.00	181,255.90
MIMEDX GROUP INC	EQUITY	48,645.00	728,215.65
MINDBODY INC CLASS A	EQUITY	18,683.00	508,177.60
MINERALS TECHNOLOGIES INC	EQUITY	15,020.00	1,099,464.00
MINERVA NEUROSCIENCES INC	EQUITY	8,756.00	77,490.60
MISTRAS GROUP INC	EQUITY	8,136.00	178,747.92
MITEK SYSTEMS INC	EQUITY	12,953.00	108,805.20
MKS INSTRUMENTS INC	EQUITY	23,282.00	1,566,878.60
MOBILE MINI INC	EQUITY	20,287.00	605,566.95
MOBILEIRON INC	EQUITY	17,027.00	103,013.35
MODEL N INC	EQUITY	7,074.00	94,084.20
MODINE MANUFACTURING CO	EQUITY	22,678.00	375,320.90
MOELIS + CO CLASS A	EQUITY	7,644.00	296,969.40
MOHAWK INDUSTRIES INC	EQUITY	28,122.00	6,796,806.18
MOHAWK INDUSTRIES INC	EQUITY	27,330.00	6,605,387.70
MOLINA HEALTHCARE INC	EQUITY	17,882.00	1,237,076.76
MOLSON COORS BREWING CO B	EQUITY	78,427.00	6,771,387.18
MOLSON COORS BREWING CO B	EQUITY	75,769.00	6,541,895.46
MOMENTA PHARMACEUTICALS INC	EQUITY	26,849.00	453,748.10
MONARCH CASINO + RESORT INC	EQUITY	4,250.00	128,562.50
MONDELEZ INTERNATIONAL INC A	EQUITY	665,728.00	28,752,792.32
MONDELEZ INTERNATIONAL INC A	EQUITY	661,225.00	28,558,307.75
MONEYGRAM INTERNATIONAL INC	EQUITY	15,924.00	274,689.00
MONMOUTH REAL ESTATE INV COR	EQUITY	32,782.00	493,369.10
MONOGRAM RESIDENTIAL TRUST I	EQUITY	63,929.00	620,750.59
MONOLITHIC POWER SYSTEMS INC	EQUITY	16,822.00	1,621,640.80
MONOTYPE IMAGING HOLDINGS IN	EQUITY	17,799.00	325,721.70
MONRO INC	EQUITY	13,665.00	570,513.75
MONSANTO CO	EQUITY	199,344.00	23,594,355.84
MONSANTO CO	EQUITY	196,937.00	23,309,463.32
MONSTER BEVERAGE CORP	EQUITY	186,696.00	9,275,057.28
MONSTER BEVERAGE CORP	EQUITY	184,524.00	9,167,152.32
MOODY S CORP	EQUITY	75,532.00	9,190,733.76
MOODY S CORP	EQUITY	75,057.00	9,132,935.76
MOOG INC CLASS A	EQUITY	13,321.00	955,382.12
MORGAN STANLEY	EQUITY	602,239.00	26,835,769.84
MORGAN STANLEY	EQUITY	591,839.00	26,372,345.84
MORNINGSTAR INC	EQUITY	8,155.00	638,862.70
MORNINGSTAR INC	EQUITY	7,260.00	568,748.40
MOSAIC CO/THE	EQUITY	159,654.00	3,644,900.82
MOSAIC CO/THE	EQUITY	161,392.00	3,684,579.36
MOTORCAR PARTS OF AMERICA IN	EQUITY	8,775.00	247,806.00
MOTOROLA SOLUTIONS INC	EQUITY	75,177.00	6,520,852.98
MOTOROLA SOLUTIONS INC	EQUITY	72,070.00	6,251,351.80
MOVADO GROUP INC	EQUITY	8,524.00	215,231.00
MRC GLOBAL INC	EQUITY	44,146.00	729,291.92

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MSA SAFETY INC	EQUITY	16,222.00	1,316,739.74
MSC INDUSTRIAL DIRECT CO A	EQUITY	20,049.00	1,723,412.04
MSC INDUSTRIAL DIRECT CO A	EQUITY	20,365.00	1,750,575.40
MSCI INC	EQUITY	39,267.00	4,044,108.33
MSCI INC	EQUITY	39,403.00	4,058,114.97
MSG NETWORKS INC A	EQUITY	26,624.00	597,708.80
MTGE INVESTMENT CORP	EQUITY	27,782.00	522,301.60
MTS SYSTEMS CORP	EQUITY	6,903.00	357,575.40
MUELLER INDUSTRIES INC	EQUITY	24,147.00	735,276.15
MUELLER WATER PRODUCTS INC A	EQUITY	69,763.00	814,831.84
MULESOFT INC A	EQUITY	17,563.00	438,021.22
MULTI COLOR CORP	EQUITY	6,015.00	490,824.00
MURPHY OIL CORP	EQUITY	74,391.00	1,906,641.33
MURPHY OIL CORP	EQUITY	71,086.00	1,821,934.18
MURPHY USA INC	EQUITY	15,813.00	1,171,901.43
MURPHY USA INC	EQUITY	16,597.00	1,230,003.67
MYERS INDUSTRIES INC	EQUITY	12,513.00	224,608.35
MYLAN NV	EQUITY	241,958.00	9,392,809.56
MYLAN NV	EQUITY	240,296.00	9,328,290.72
MYR GROUP INC/DELAWARE	EQUITY	10,167.00	315,380.34
MYRIAD GENETICS INC	EQUITY	30,726.00	793,959.84
N B T BANCORP INC	EQUITY	20,266.00	748,828.70
NABORS INDUSTRIES LTD	EQUITY	125,531.00	1,021,822.34
NABORS INDUSTRIES LTD	EQUITY	116,416.00	947,626.24
NACCO INDUSTRIES CL A	EQUITY	2,462.00	174,432.70
NANOMETRICS INC	EQUITY	11,907.00	301,128.03
NANOSTRING TECHNOLOGIES INC	EQUITY	6,975.00	115,366.50
NASDAQ INC	EQUITY	51,109.00	3,653,782.41
NASDAQ INC	EQUITY	50,986.00	3,644,989.14
NATERA INC	EQUITY	9,427.00	102,377.22
NATIONAL BANK HOLD CL A	EQUITY	14,137.00	468,076.07
NATIONAL BANKSHARES INC/VA	EQUITY	6,407.00	261,405.60
NATIONAL BEVERAGE CORP	EQUITY	6,145.00	574,926.20
NATIONAL CINEMEDIA INC	EQUITY	28,796.00	213,666.32
NATIONAL FUEL GAS CO	EQUITY	37,253.00	2,080,207.52
NATIONAL FUEL GAS CO	EQUITY	37,804.00	2,110,975.36
NATIONAL GENERAL HLDGS	EQUITY	16,630.00	350,893.00
NATIONAL HEALTHCARE CORP	EQUITY	5,089.00	356,942.46
NATIONAL INSTRUMENTS CORP	EQUITY	47,131.00	1,895,608.82
NATIONAL INSTRUMENTS CORP	EQUITY	49,269.00	1,981,599.18
NATIONAL OILWELL VARCO INC	EQUITY	172,360.00	5,677,538.40
NATIONAL OILWELL VARCO INC	EQUITY	172,191.00	5,671,971.54
NATIONAL PRESTO INDS INC	EQUITY	2,413.00	266,636.50
NATIONAL RETAIL PROPERTIES	EQUITY	70,611.00	2,760,890.10
NATIONAL RETAIL PROPERTIES	EQUITY	64,481.00	2,521,207.10
NATIONAL STORAGE AFFILIATES	EQUITY	36,407.00	841,365.77

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NATIONAL WESTERN LIFE GROU A	EQUITY	1,092.00	349,025.04
NATIONSTAR MORTGAGE HOLDINGS	EQUITY	16,573.00	296,490.97
NATL HEALTH INVESTORS INC	EQUITY	16,648.00	1,318,521.60
NATURAL GAS SERVICES GROUP	EQUITY	7,355.00	182,771.75
NATURAL GROCERS BY VITAMIN C	EQUITY	4,537.00	37,520.99
NATURAL HEALTH TRENDS CORP	EQUITY	3,811.00	106,136.35
NATURES SUNSHINE PRODS INC	EQUITY	7,248.00	96,036.00
NATUS MEDICAL INC	EQUITY	15,140.00	564,722.00
NAUTILUS INC	EQUITY	15,308.00	293,148.20
NAVIENT CORP	EQUITY	137,526.00	2,289,807.90
NAVIENT CORP	EQUITY	132,295.00	2,202,711.75
NAVIGANT CONSULTING INC	EQUITY	21,630.00	427,408.80
NAVIGATORS GROUP INC	EQUITY	10,052.00	551,854.80
NAVIOS MARITIME ACQUISITION	EQUITY	42,778.00	62,883.66
NAVISTAR INTERNATIONAL CORP	EQUITY	23,673.00	620,942.79
NCI BUILDING SYSTEMS INC	EQUITY	13,807.00	230,576.90
NCR CORPORATION	EQUITY	56,302.00	2,299,373.68
NCR CORPORATION	EQUITY	54,568.00	2,228,557.12
NEENAH PAPER INC	EQUITY	7,398.00	593,689.50
NEKTAR THERAPEUTICS	EQUITY	67,010.00	1,310,045.50
NELNET INC CL A	EQUITY	9,185.00	431,786.85
NEOGEN CORP	EQUITY	16,100.00	1,112,671.00
NEOGENOMICS INC	EQUITY	20,615.00	184,710.40
NEOPHOTONICS CORP	EQUITY	12,941.00	99,904.52
NETAPP INC	EQUITY	123,979.00	4,965,358.95
NETAPP INC	EQUITY	123,433.00	4,943,491.65
NETFLIX INC	EQUITY	186,313.00	27,837,025.33
NETFLIX INC	EQUITY	184,166.00	27,516,242.06
NETGEAR INC	EQUITY	15,249.00	657,231.90
NETSCOUT SYSTEMS INC	EQUITY	39,886.00	1,372,078.40
NEUROCRINE BIOSCIENCES INC	EQUITY	39,173.00	1,801,958.00
NEUROCRINE BIOSCIENCES INC	EQUITY	37,226.00	1,712,396.00
NEUSTAR INC CLASS A	EQUITY	23,781.00	793,096.35
NEVRO CORP	EQUITY	13,538.00	1,007,633.34
NEW JERSEY RESOURCES CORP	EQUITY	36,470.00	1,447,859.00
NEW MEDIA INVESTMENT GROUP	EQUITY	20,256.00	273,050.88
NEW RELIC INC	EQUITY	14,269.00	613,709.69
NEW RESIDENTIAL INVESTMENT	EQUITY	137,927.00	2,146,144.12
NEW RESIDENTIAL INVESTMENT	EQUITY	128,851.00	2,004,921.56
NEW SENIOR INVESTMENT GROUP	EQUITY	26,915.00	270,495.75
NEW YORK COMMUNITY BANCORP	EQUITY	216,389.00	2,841,187.57
NEW YORK COMMUNITY BANCORP	EQUITY	198,389.00	2,604,847.57
NEW YORK MORTGAGE TRUST INC	EQUITY	57,585.00	358,178.70
NEW YORK TIMES CO A	EQUITY	51,853.00	917,798.10
NEWELL BRANDS INC	EQUITY	218,597.00	11,721,171.14
NEWELL BRANDS INC	EQUITY	212,459.00	11,392,051.58

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NEWFIELD EXPLORATION CO	EQUITY	90,534.00	2,576,597.64
NEWFIELD EXPLORATION CO	EQUITY	86,532.00	2,462,700.72
NEWLINK GENETICS CORP	EQUITY	9,446.00	69,428.10
NEWMARKET CORP	EQUITY	3,353.00	1,543,989.44
NEWMARKET CORP	EQUITY	3,208.00	1,477,219.84
NEWMONT MINING CORP	EQUITY	242,668.00	7,860,016.52
NEWMONT MINING CORP	EQUITY	237,531.00	7,693,629.09
NEWPARK RESOURCES INC	EQUITY	38,945.00	286,245.75
NEWS CORP CLASS A	EQUITY	173,157.00	2,372,250.90
NEWS CORP CLASS A	EQUITY	166,933.00	2,286,982.10
NEWS CORP CLASS B	EQUITY	55,362.00	783,372.30
NEWS CORP CLASS B	EQUITY	44,533.00	630,141.95
NEWSTAR FINANCIAL INC	EQUITY	13,255.00	139,177.50
NEXPOINT RESIDENTIAL	EQUITY	5,610.00	139,632.90
NEXSTAR MEDIA GROUP INC CL A	EQUITY	22,249.00	1,330,490.20
NEXTERA ENERGY INC	EQUITY	212,057.00	29,715,547.41
NEXTERA ENERGY INC	EQUITY	208,498.00	29,216,824.74
NIC INC	EQUITY	28,629.00	542,519.55
NICOLET BANKSHARES INC	EQUITY	2,588.00	141,589.48
NIELSEN HOLDINGS PLC	EQUITY	164,436.00	6,357,095.76
NIELSEN HOLDINGS PLC	EQUITY	160,914.00	6,220,935.24
NIKE INC CL B	EQUITY	600,367.00	35,421,653.00
NIKE INC CL B	EQUITY	592,359.00	34,949,181.00
NISOURCE INC	EQUITY	146,763.00	3,721,909.68
NISOURCE INC	EQUITY	136,600.00	3,464,176.00
NMI HOLDINGS INC CLASS A	EQUITY	26,881.00	307,787.45
NN INC	EQUITY	9,008.00	247,269.60
NOBLE CORP PLC	EQUITY	100,252.00	362,912.24
NOBLE ENERGY INC	EQUITY	219,380.00	6,208,454.00
NOBLE ENERGY INC	EQUITY	217,769.84	6,162,886.47
NOODLES + CO	EQUITY	5,755.00	22,444.50
NORDIC AMERICAN TANKERS LTD	EQUITY	40,467.00	256,560.78
NORDSON CORP	EQUITY	25,996.00	3,153,834.72
NORDSON CORP	EQUITY	25,966.00	3,150,195.12
NORDSTROM INC	EQUITY	51,746.00	2,475,011.18
NORDSTROM INC	EQUITY	52,981.00	2,534,081.23
NORFOLK SOUTHERN CORP	EQUITY	131,262.00	15,974,585.40
NORFOLK SOUTHERN CORP	EQUITY	128,915.00	15,688,955.50
NORTHERN TRUST CORP	EQUITY	94,466.00	9,183,039.86
NORTHERN TRUST CORP	EQUITY	93,352.00	9,074,747.92
NORTHFIELD BANCORP INC	EQUITY	24,891.00	426,880.65
NORTHROP GRUMMAN CORP	EQUITY	73,219.00	18,796,049.49
NORTHROP GRUMMAN CORP	EQUITY	72,210.00	18,537,029.10
NORTHSTAR REALTY EUROPE CORP	EQUITY	27,099.00	343,615.32
NORTHWEST BANCSHARES INC	EQUITY	41,408.00	646,378.88
NORTHWEST NATURAL GAS CO	EQUITY	11,786.00	705,392.10

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Security Name	Asset Class	Shares/Par Value	Base Market Value
NORTHWESTERN CORP	EQUITY	20,641.00	1,259,513.82
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	72,523.00	3,937,273.67
NORWEGIAN CRUISE LINE HOLDIN	EQUITY	72,520.00	3,937,110.80
NOVANTA INC	EQUITY	16,235.00	584,460.00
NOVAVAX INC	EQUITY	116,719.00	134,226.85
NOVOCURE LTD	EQUITY	33,974.00	587,750.20
NOW INC	EQUITY	46,785.00	752,302.80
NRG ENERGY INC	EQUITY	130,942.00	2,254,821.24
NRG ENERGY INC	EQUITY	138,225.00	2,380,234.50
NRG YIELD INC CLASS A	EQUITY	14,784.00	252,215.04
NRG YIELD INC CLASS C	EQUITY	23,029.00	405,310.40
NU SKIN ENTERPRISES INC A	EQUITY	23,652.00	1,486,291.68
NU SKIN ENTERPRISES INC A	EQUITY	23,473.00	1,475,043.32
NUANCE COMMUNICATIONS INC	EQUITY	127,137.00	2,213,455.17
NUANCE COMMUNICATIONS INC	EQUITY	130,284.00	2,268,244.44
NUCOR CORP	EQUITY	145,185.00	8,401,855.95
NUCOR CORP	EQUITY	143,276.00	8,291,382.12
NUTANIX INC A	EQUITY	23,621.00	475,963.15
NUTRACEUTICAL INTL CORP	EQUITY	5,358.00	223,160.70
NUTRISYSTEM INC	EQUITY	13,703.00	713,241.15
NUVASIVE INC	EQUITY	21,063.00	1,620,165.96
NV5 GLOBAL INC	EQUITY	3,515.00	149,387.50
NVE CORP	EQUITY	3,080.00	237,160.00
NVIDIA CORP	EQUITY	258,251.00	37,332,764.56
NVIDIA CORP	EQUITY	254,088.00	36,730,961.28
NVR INC	EQUITY	1,508.00	3,635,199.88
NVR INC	EQUITY	1,455.00	3,507,437.55
NXP SEMICONDUCTORS NV	EQUITY	151,851.00	16,620,091.95
NXP SEMICONDUCTORS NV	EQUITY	147,398.00	16,132,711.10
NXSTAGE MEDICAL INC	EQUITY	28,586.00	716,651.02
O REILLY AUTOMOTIVE INC	EQUITY	40,644.00	8,890,468.56
O REILLY AUTOMOTIVE INC	EQUITY	40,037.00	8,757,693.38
OASIS PETROLEUM INC	EQUITY	117,943.00	949,441.15
OCCIDENTAL PETROLEUM CORP	EQUITY	348,526.00	20,866,251.62
OCCIDENTAL PETROLEUM CORP	EQUITY	342,465.00	20,503,379.55
OCEANEERING INTL INC	EQUITY	44,622.00	1,019,166.48
OCEANEERING INTL INC	EQUITY	43,399.00	991,233.16
OCEANFIRST FINANCIAL CORP	EQUITY	10,835.00	293,845.20
OCLARO INC	EQUITY	83,028.00	775,481.52
OCULAR THERAPEUTIX INC	EQUITY	5,916.00	54,841.32
OCWEN FINANCIAL CORP	EQUITY	45,893.00	123,452.17
OFFICE DEPOT INC	EQUITY	236,384.00	1,333,205.76
OFG BANCORP	EQUITY	20,258.00	202,580.00
OGE ENERGY CORP	EQUITY	90,759.00	3,157,505.61
OGE ENERGY CORP	EQUITY	86,129.00	2,996,427.91
OIL STATES INTERNATIONAL INC	EQUITY	21,830.00	592,684.50

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OKTA INC	EQUITY	24,954.00	568,951.20
OLD DOMINION FREIGHT LINE	EQUITY	28,335.00	2,698,625.40
OLD DOMINION FREIGHT LINE	EQUITY	28,952.00	2,757,388.48
OLD NATIONAL BANCORP	EQUITY	49,962.00	861,844.50
OLD REPUBLIC INTL CORP	EQUITY	110,172.00	2,151,659.16
OLD REPUBLIC INTL CORP	EQUITY	107,109.00	2,091,838.77
OLD SECOND BANCORP INC	EQUITY	53,661.00	619,784.55
OLIN CORP	EQUITY	73,134.00	2,214,497.52
OLIN CORP	EQUITY	71,265.00	2,157,904.20
OLLIE S BARGAIN OUTLET HOLDI	EQUITY	22,057.00	939,628.20
OLYMPIC STEEL INC	EQUITY	5,563.00	108,367.24
OM ASSET MANAGEMENT PLC	EQUITY	49,818.00	740,295.48
OMEGA HEALTHCARE INVESTORS	EQUITY	90,619.00	2,992,239.38
OMEGA HEALTHCARE INVESTORS	EQUITY	86,293.00	2,849,394.86
OMEGA PROTEIN CORP	EQUITY	11,456.00	205,062.40
OMEROS CORP	EQUITY	17,365.00	345,650.33
OMNICELL INC	EQUITY	16,521.00	712,055.10
OMNICOM GROUP	EQUITY	105,246.00	8,724,893.40
OMNICOM GROUP	EQUITY	104,260.00	8,643,154.00
OMNOVA SOLUTIONS INC	EQUITY	23,925.00	233,268.75
ON ASSIGNMENT INC	EQUITY	23,040.00	1,247,616.00
ON DECK CAPITAL INC	EQUITY	17,759.00	82,756.94
ON SEMICONDUCTOR CORP	EQUITY	187,905.00	2,638,186.20
ON SEMICONDUCTOR CORP	EQUITY	177,504.00	2,492,156.16
ONE GAS INC	EQUITY	22,341.00	1,559,625.21
ONE LIBERTY PROPERTIES INC	EQUITY	11,154.00	261,338.22
ONEBEACON INSURANCE GROUP A	EQUITY	14,409.00	262,676.07
ONEMAIN HOLDINGS INC	EQUITY	24,116.00	593,012.44
ONEMAIN HOLDINGS INC	EQUITY	22,350.00	549,586.50
ONEOK INC	EQUITY	95,390.00	4,975,542.40
ONEOK INC	EQUITY	94,328.00	4,920,148.48
OPKO HEALTH INC	EQUITY	146,613.00	964,713.54
OPKO HEALTH INC	EQUITY	133,022.00	875,284.76
OPPENHEIMER HOLDINGS CL A	EQUITY	6,753.00	110,749.20
OPUS BANK	EQUITY	6,229.00	150,741.80
ORACLE CORP	EQUITY	1,304,992.00	65,432,298.88
ORACLE CORP	EQUITY	1,288,389.00	64,599,824.46
ORASURE TECHNOLOGIES INC	EQUITY	28,482.00	491,599.32
ORBCOMM INC	EQUITY	29,144.00	329,327.20
ORBITAL ATK INC	EQUITY	26,592.00	2,615,589.12
ORBITAL ATK INC	EQUITY	25,501.00	2,508,278.36
ORCHID ISLAND CAPITAL INC	EQUITY	9,033.00	89,065.38
ORCHIDS PAPER PRODUCTS CO	EQUITY	2,705.00	35,029.75
ORGANOVO HOLDINGS INC	EQUITY	37,932.00	99,761.16
ORION GROUP HOLDINGS INC	EQUITY	15,112.00	112,886.64
ORITANI FINANCIAL CORP	EQUITY	22,192.00	378,373.60

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ORMAT TECHNOLOGIES INC	EQUITY	21,832.00	1,281,101.76
ORTHOFIX INTERNATIONAL NV	EQUITY	9,256.00	430,218.88
OSHKOSH CORP	EQUITY	33,170.00	2,284,749.60
OSHKOSH CORP	EQUITY	34,227.00	2,357,555.76
OSI SYSTEMS INC	EQUITY	7,121.00	535,143.15
OTONOMY INC	EQUITY	6,819.00	128,538.15
OTTER TAIL CORP	EQUITY	17,289.00	684,644.40
OUTFRONT MEDIA INC	EQUITY	62,925.00	1,454,826.00
OUTFRONT MEDIA INC	EQUITY	59,056.00	1,365,374.72
OVERSEAS SHIPHOLDING GROUP A	EQUITY	9,136.00	24,301.76
OVERSTOCK.COM INC	EQUITY	6,064.00	98,843.20
OWENS + MINOR INC	EQUITY	27,122.00	873,057.18
OWENS CORNING	EQUITY	52,276.00	3,498,309.92
OWENS CORNING	EQUITY	48,967.00	3,276,871.64
OWENS ILLINOIS INC	EQUITY	73,477.00	1,757,569.84
OWENS ILLINOIS INC	EQUITY	69,746.00	1,668,324.32
OXFORD IMMUNOTEC GLOBAL PLC	EQUITY	9,499.00	159,773.18
OXFORD INDUSTRIES INC	EQUITY	6,476.00	404,685.24
P G + E CORP	EQUITY	230,493.00	15,297,820.41
P G + E CORP	EQUITY	227,409.00	15,093,135.33
PACCAR INC	EQUITY	156,278.00	10,320,599.12
PACCAR INC	EQUITY	151,680.00	10,016,947.20
PACIFIC BIOSCIENCES OF CALIF	EQUITY	30,766.00	109,526.96
PACIFIC CONTINENTAL CORP	EQUITY	13,874.00	354,480.70
PACIFIC ETHANOL INC	EQUITY	12,341.00	77,131.25
PACIFIC PREMIER BANCORP INC	EQUITY	27,071.00	998,919.90
PACIRA PHARMACEUTICALS INC	EQUITY	15,873.00	757,142.10
PACKAGING CORP OF AMERICA	EQUITY	42,598.00	4,744,991.22
PACKAGING CORP OF AMERICA	EQUITY	40,386.00	4,498,596.54
PACWEST BANCORP	EQUITY	54,079.00	2,525,489.30
PACWEST BANCORP	EQUITY	51,430.00	2,401,781.00
PALO ALTO NETWORKS INC	EQUITY	39,650.00	5,305,566.50
PALO ALTO NETWORKS INC	EQUITY	39,470.00	5,281,480.70
PANDORA MEDIA INC	EQUITY	100,297.00	894,649.24
PANDORA MEDIA INC	EQUITY	91,635.00	817,384.20
PANERA BREAD COMPANY CLASS A	EQUITY	9,503.00	2,990,023.92
PANERA BREAD COMPANY CLASS A	EQUITY	9,451.00	2,973,662.64
PANHANDLE OIL AND GAS INC A	EQUITY	7,935.00	183,298.50
PAPA JOHN S INTL INC	EQUITY	11,768.00	844,471.68
PAR PACIFIC HOLDINGS INC	EQUITY	12,508.00	225,644.32
PARAMOUNT GROUP INC	EQUITY	82,111.00	1,313,776.00
PARAMOUNT GROUP INC	EQUITY	88,545.00	1,416,720.00
PARATEK PHARMACEUTICALS INC	EQUITY	19,679.00	474,263.90
PAREXEL INTERNATIONAL CORP	EQUITY	22,484.00	1,954,084.44
PARK ELECTROCHEMICAL CORP	EQUITY	10,549.00	194,312.58
PARK HOTELS + RESORTS INC	EQUITY	61,753.00	1,664,860.88

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PARK HOTELS + RESORTS INC	EQUITY	59,659.00	1,608,406.64
PARK NATIONAL CORP	EQUITY	6,088.00	631,447.36
PARK OHIO HOLDINGS CORP	EQUITY	4,239.00	161,505.90
PARK STERLING CORP	EQUITY	30,580.00	363,290.40
PARKER DRILLING CO	EQUITY	63,284.00	85,433.40
PARKER HANNIFIN CORP	EQUITY	60,930.00	9,737,832.60
PARKER HANNIFIN CORP	EQUITY	58,828.00	9,401,890.96
PARKWAY INC	EQUITY	19,106.00	437,336.34
PARSLEY ENERGY INC CLASS A	EQUITY	109,753.00	3,045,645.75
PARSLEY ENERGY INC CLASS A	EQUITY	101,348.00	2,812,407.00
PARTY CITY HOLDCO INC	EQUITY	9,387.00	146,906.55
PATHEON NV	EQUITY	14,864.00	518,456.32
PATHEON NV	EQUITY	14,032.00	489,436.16
PATRICK INDUSTRIES INC	EQUITY	6,543.00	476,657.55
PATTERN ENERGY GROUP INC	EQUITY	56,409.00	1,344,790.56
PATTERSON COS INC	EQUITY	38,212.00	1,794,053.40
PATTERSON COS INC	EQUITY	37,025.00	1,738,323.75
PATTERSON UTI ENERGY INC	EQUITY	92,742.00	1,872,460.98
PATTERSON UTI ENERGY INC	EQUITY	81,155.00	1,638,519.45
PAYCHEX INC	EQUITY	147,160.00	8,379,290.40
PAYCHEX INC	EQUITY	145,021.00	8,257,495.74
PAYCOM SOFTWARE INC	EQUITY	21,938.00	1,500,778.58
PAYLOCITY HOLDING CORP	EQUITY	13,727.00	620,185.86
PAYPAL HOLDINGS INC	EQUITY	513,098.00	27,537,969.66
PAYPAL HOLDINGS INC	EQUITY	508,363.00	27,283,842.21
PBF ENERGY INC CLASS A	EQUITY	49,641.00	1,105,008.66
PBF ENERGY INC CLASS A	EQUITY	52,397.00	1,166,357.22
PCSB FINANCIAL CORP	EQUITY	49,998.00	852,965.88
PDC ENERGY INC	EQUITY	31,953.00	1,377,493.83
PDF SOLUTIONS INC	EQUITY	13,988.00	230,102.60
PDL BIOPHARMA INC	EQUITY	69,909.00	172,675.23
PDVWIRELESS INC	EQUITY	4,674.00	108,904.20
PEABODY ENERGY CORP	EQUITY	30,505.00	745,847.25
PEAPACK GLADSTONE FINL CORP	EQUITY	3,835.00	119,997.15
PEBBLEBROOK HOTEL TRUST	EQUITY	31,653.00	1,020,492.72
PEGASYSTEMS INC	EQUITY	16,157.00	942,760.95
PENN NATIONAL GAMING INC	EQUITY	36,230.00	775,322.00
PENN REAL ESTATE INVEST TST	EQUITY	30,801.00	348,667.32
PENN VIRGINIA CORP	EQUITY	8,951.00	328,949.25
PENNS WOODS BANCORP INC	EQUITY	4,151.00	170,938.18
PENNYMAC MORTGAGE INVESTMENT	EQUITY	28,555.00	522,270.95
PENSKE AUTOMOTIVE GROUP INC	EQUITY	17,497.00	768,293.27
PENSKE AUTOMOTIVE GROUP INC	EQUITY	15,820.00	694,656.20
PENTAIR PLC	EQUITY	75,812.00	5,044,530.48
PENTAIR PLC	EQUITY	75,073.00	4,995,357.42
PENUMBRA INC	EQUITY	13,628.00	1,195,857.00

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PEOPLE S UNITED FINANCIAL	EQUITY	153,096.00	2,703,675.36
PEOPLE S UNITED FINANCIAL	EQUITY	149,451.00	2,639,304.66
PEOPLES BANCORP INC	EQUITY	10,022.00	322,006.86
PEOPLES FINANCIAL SERVICES	EQUITY	4,545.00	198,752.85
PEPSICO INC	EQUITY	648,166.00	74,856,691.34
PEPSICO INC	EQUITY	639,366.00	73,840,379.34
PERFICIENT INC	EQUITY	16,130.00	300,663.20
PERFORMANCE FOOD GROUP CO	EQUITY	33,900.00	928,860.00
PERKINELMER INC	EQUITY	49,487.00	3,372,044.18
PERKINELMER INC	EQUITY	46,899.00	3,195,697.86
PERRIGO CO PLC	EQUITY	58,614.00	4,426,529.28
PERRIGO CO PLC	EQUITY	59,432.00	4,488,304.64
PERRY ELLIS INTERNATIONAL	EQUITY	6,975.00	135,733.50
PETMED EXPRESS INC	EQUITY	11,152.00	452,771.20
PFIZER INC	EQUITY	2,689,056.00	90,325,391.04
PFIZER INC	EQUITY	2,657,054.00	89,250,443.86
PGT INNOVATIONS INC	EQUITY	23,777.00	304,345.60
PHARMERICA CORP	EQUITY	13,791.00	362,013.75
PHH CORP	EQUITY	22,647.00	311,849.19
PHI INC NON VOTING	EQUITY	6,521.00	63,644.96
PHIBRO ANIMAL HEALTH CORP A	EQUITY	8,331.00	308,663.55
PHILIP MORRIS INTERNATIONAL	EQUITY	705,254.00	82,832,082.30
PHILIP MORRIS INTERNATIONAL	EQUITY	694,160.00	81,529,092.00
PHILLIPS 66	EQUITY	197,622.00	16,341,363.18
PHILLIPS 66	EQUITY	195,078.00	16,130,999.82
PHOTRONICS INC	EQUITY	30,176.00	283,654.40
PHYSICIANS REALTY TRUST	EQUITY	87,591.00	1,764,082.74
PICO HOLDINGS INC	EQUITY	12,352.00	216,160.00
PIEDMONT OFFICE REALTY TRU A	EQUITY	65,991.00	1,391,090.28
PIEDMONT OFFICE REALTY TRU A	EQUITY	57,821.00	1,218,866.68
PIER 1 IMPORTS INC	EQUITY	40,400.00	209,676.00
PILGRIM S PRIDE CORP	EQUITY	26,980.00	591,401.60
PILGRIM S PRIDE CORP	EQUITY	27,900.00	611,568.00
PINNACLE ENTERTAINMENT INC	EQUITY	25,500.00	503,880.00
PINNACLE FINANCIAL PARTNERS	EQUITY	29,281.00	1,838,846.80
PINNACLE FINANCIAL PARTNERS	EQUITY	42,178.00	2,648,778.40
PINNACLE FOODS INC	EQUITY	52,661.00	3,128,063.40
PINNACLE FOODS INC	EQUITY	52,568.00	3,122,539.20
PINNACLE WEST CAPITAL	EQUITY	50,530.00	4,303,134.80
PINNACLE WEST CAPITAL	EQUITY	51,937.00	4,422,954.92
PIONEER ENERGY SERVICES CORP	EQUITY	30,953.00	63,453.65
PIONEER NATURAL RESOURCES CO	EQUITY	77,258.00	12,328,831.64
PIONEER NATURAL RESOURCES CO	EQUITY	74,974.00	11,964,350.92
PIPER JAFFRAY COS	EQUITY	7,968.00	477,681.60
PITNEY BOWES INC	EQUITY	86,019.00	1,298,886.90
PITNEY BOWES INC	EQUITY	80,935.00	1,222,118.50

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PJT PARTNERS INC A	EQUITY	5,431.00	218,434.82
PLANET FITNESS INC CL A	EQUITY	41,352.00	965,155.68
PLANET PAYMENT INC	EQUITY	21,432.00	70,725.60
PLANTRONICS INC	EQUITY	13,666.00	714,868.46
PLATFORM SPECIALTY PRODUCTS	EQUITY	105,913.00	1,342,976.84
PLATFORM SPECIALTY PRODUCTS	EQUITY	118,704.00	1,505,166.72
PLEXUS CORP	EQUITY	14,742.00	774,986.94
PLUG POWER INC	EQUITY	79,931.00	163,059.24
PLY GEM HOLDINGS INC	EQUITY	10,693.00	191,939.35
PNC FINANCIAL SERVICES GROUP	EQUITY	220,226.00	27,499,620.62
PNC FINANCIAL SERVICES GROUP	EQUITY	214,837.00	26,826,696.19
PNM RESOURCES INC	EQUITY	34,056.00	1,302,642.00
POLARIS INDUSTRIES INC	EQUITY	27,441.00	2,530,883.43
POLARIS INDUSTRIES INC	EQUITY	25,802.00	2,379,718.46
POLYONE CORPORATION	EQUITY	36,104.00	1,398,668.96
POOL CORP	EQUITY	18,398.00	2,163,052.86
POOL CORP	EQUITY	17,572.00	2,065,940.04
POPULAR INC	EQUITY	52,050.00	2,171,005.50
POPULAR INC	EQUITY	45,133.00	1,882,497.43
PORTLAND GENERAL ELECTRIC CO	EQUITY	51,886.00	2,370,671.34
PORTOLA PHARMACEUTICALS INC	EQUITY	20,431.00	1,147,609.27
POST HOLDINGS INC	EQUITY	29,231.00	2,269,787.15
POST HOLDINGS INC	EQUITY	27,639.00	2,146,168.35
POTBELLY CORP	EQUITY	10,088.00	116,012.00
POTLATCH CORP	EQUITY	17,900.00	818,030.00
POWELL INDUSTRIES INC	EQUITY	4,130.00	132,118.70
POWER INTEGRATIONS INC	EQUITY	11,476.00	836,600.40
PPG INDUSTRIES INC	EQUITY	116,381.00	12,797,254.76
PPG INDUSTRIES INC	EQUITY	115,949.00	12,749,752.04
PPL CORP	EQUITY	309,754.00	11,975,089.64
PPL CORP	EQUITY	305,000.00	11,791,300.00
PRA GROUP INC	EQUITY	21,449.00	812,917.10
PRA HEALTH SCIENCES INC	EQUITY	18,190.00	1,364,431.90
PRAXAIR INC	EQUITY	128,873.00	17,082,116.15
PRAXAIR INC	EQUITY	128,146.00	16,985,752.30
PREFERRED APARTMENT COMMUN A	EQUITY	6,784.00	106,848.00
PREFERRED BANK/LOS ANGELES	EQUITY	2,959.00	158,217.73
PREMIER INC CLASS A	EQUITY	20,828.00	749,808.00
PREMIER INC CLASS A	EQUITY	20,022.00	720,792.00
PRESTIGE BRANDS HOLDINGS INC	EQUITY	22,726.00	1,200,160.06
PRICELINE GROUP INC/THE	EQUITY	22,276.00	41,667,703.52
PRICELINE GROUP INC/THE	EQUITY	21,957.00	41,071,007.64
PRICESMART INC	EQUITY	8,312.00	728,131.20
PRIMERICA INC	EQUITY	21,343.00	1,616,732.25
PRIMO WATER CORP	EQUITY	8,788.00	111,607.60
PRIMORIS SERVICES CORP	EQUITY	16,609.00	414,228.46

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PRINCIPAL FINANCIAL GROUP	EQUITY	122,078.00	7,821,537.46
PRINCIPAL FINANCIAL GROUP	EQUITY	120,692.00	7,732,736.44
PROASSURANCE CORP	EQUITY	24,914.00	1,514,771.20
PROASSURANCE CORP	EQUITY	21,705.00	1,319,664.00
PROCTER + GAMBLE CO/THE	EQUITY	1,163,039.00	101,358,848.85
PROCTER + GAMBLE CO/THE	EQUITY	1,145,475.00	99,828,146.25
PROGENICS PHARMACEUTICALS	EQUITY	34,504.00	234,282.16
PROGRESS SOFTWARE CORP	EQUITY	22,781.00	703,705.09
PROGRESSIVE CORP	EQUITY	270,251.00	11,915,366.59
PROGRESSIVE CORP	EQUITY	257,957.00	11,373,324.13
PROLOGIS INC	EQUITY	238,323.00	13,975,260.72
PROLOGIS INC	EQUITY	236,890.00	13,891,229.60
PROOFPOINT INC	EQUITY	20,108.00	1,745,977.64
PROPETRO HOLDING CORP	EQUITY	25,166.00	351,317.36
PROS HOLDINGS INC	EQUITY	11,485.00	314,574.15
PROSPERITY BANCSHARES INC	EQUITY	27,558.00	1,770,325.92
PROSPERITY BANCSHARES INC	EQUITY	29,786.00	1,913,452.64
PROTHENA CORP PLC	EQUITY	20,048.00	1,084,997.76
PROTO LABS INC	EQUITY	9,891.00	665,169.75
PROVIDENCE SERVICE CORP	EQUITY	6,140.00	310,745.40
PROVIDENT FINANCIAL SERVICES	EQUITY	26,463.00	671,630.94
PRUDENTIAL FINANCIAL INC	EQUITY	196,114.00	21,207,767.96
PRUDENTIAL FINANCIAL INC	EQUITY	192,626.00	20,830,575.64
PS BUSINESS PARKS INC/CA	EQUITY	8,588.00	1,136,965.32
PTC INC	EQUITY	51,949.00	2,863,428.88
PTC INC	EQUITY	50,260.00	2,770,331.20
PTC THERAPEUTICS INC	EQUITY	14,799.00	271,265.67
PUBLIC SERVICE ENTERPRISE GP	EQUITY	230,953.00	9,933,288.53
PUBLIC SERVICE ENTERPRISE GP	EQUITY	228,135.00	9,812,086.35
PUBLIC STORAGE	EQUITY	67,399.00	14,054,713.47
PUBLIC STORAGE	EQUITY	66,169.00	13,798,221.57
PULSE BIOSCIENCES INC	EQUITY	7,083.00	244,575.99
PULTEGROUP INC	EQUITY	133,791.00	3,281,893.23
PULTEGROUP INC	EQUITY	134,577.00	3,301,173.81
PUMA BIOTECHNOLOGY INC	EQUITY	13,763.00	1,202,886.20
PURE STORAGE INC CLASS A	EQUITY	51,710.00	662,405.10
PVH CORP	EQUITY	34,773.00	3,981,508.50
PVH CORP	EQUITY	34,529.00	3,953,570.50
Q2 HOLDINGS INC	EQUITY	12,154.00	449,090.30
QCR HOLDINGS INC	EQUITY	18,983.00	899,794.20
QEP RESOURCES INC	EQUITY	108,861.00	1,099,496.10
QEP RESOURCES INC	EQUITY	120,608.00	1,218,140.80
QIAGEN N.V.	EQUITY	106,367.00	3,566,485.51
QIAGEN N.V.	EQUITY	106,719.00	3,578,288.07
QORVO INC	EQUITY	58,288.00	3,690,796.16
QORVO INC	EQUITY	56,085.00	3,551,302.20

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QTS REALTY TRUST INC CL A	EQUITY	19,784.00	1,035,296.72
QUAD GRAPHICS INC	EQUITY	12,248.00	280,724.16
QUAKER CHEMICAL CORP	EQUITY	6,054.00	879,222.42
QUALCOMM INC	EQUITY	671,608.00	37,086,193.76
QUALCOMM INC	EQUITY	659,790.00	36,433,603.80
QUALITY CARE PROPERTIES	EQUITY	39,808.00	728,884.48
QUALITY SYSTEMS INC	EQUITY	21,758.00	374,455.18
QUALYS INC	EQUITY	10,998.00	448,718.40
QUANEX BUILDING PRODUCTS	EQUITY	16,979.00	359,105.85
QUANTA SERVICES INC	EQUITY	65,677.00	2,162,086.84
QUANTA SERVICES INC	EQUITY	61,422.00	2,022,012.24
QUANTENNA COMMUNICATIONS INC	EQUITY	20,358.00	386,802.00
QUEST DIAGNOSTICS INC	EQUITY	62,606.00	6,959,282.96
QUEST DIAGNOSTICS INC	EQUITY	60,846.00	6,763,641.36
QUIDEL CORP	EQUITY	12,937.00	351,110.18
QUINSTREET INC	EQUITY	18,925.00	78,917.25
QUINTILES IMS HOLDINGS INC	EQUITY	58,251.00	5,213,464.50
QUINTILES IMS HOLDINGS INC	EQUITY	58,021.00	5,192,879.50
QUOTIENT TECHNOLOGY INC	EQUITY	24,062.00	276,713.00
R1 RCM INC	EQUITY	89,895.00	337,106.25
RADIAN GROUP INC	EQUITY	91,971.00	1,503,725.85
RADISYS CORP	EQUITY	18,936.00	71,199.36
RADIUS HEALTH INC	EQUITY	14,899.00	673,881.77
RADNET INC	EQUITY	17,625.00	136,593.75
RAIT FINANCIAL TRUST	EQUITY	36,307.00	79,512.33
RALPH LAUREN CORP	EQUITY	26,017.00	1,920,054.60
RALPH LAUREN CORP	EQUITY	24,172.00	1,783,893.60
RAMBUS INC	EQUITY	49,518.00	565,990.74
RAMCO GERSHENSON PROPERTIES	EQUITY	35,755.00	461,239.50
RANGE RESOURCES CORP	EQUITY	104,766.00	2,427,428.22
RANGE RESOURCES CORP	EQUITY	107,654.00	2,494,343.18
RAPID7 INC	EQUITY	7,106.00	119,593.98
RAVEN INDUSTRIES INC	EQUITY	15,903.00	529,569.90
RAYMOND JAMES FINANCIAL INC	EQUITY	57,630.00	4,623,078.60
RAYMOND JAMES FINANCIAL INC	EQUITY	58,204.00	4,669,124.88
RAYONIER ADVANCED MATERIALS	EQUITY	19,279.00	303,065.88
RAYONIER INC	EQUITY	63,202.00	1,818,321.54
RAYONIER INC	EQUITY	54,407.00	1,565,289.39
RAYTHEON COMPANY	EQUITY	131,976.00	21,311,484.48
RAYTHEON COMPANY	EQUITY	130,642.00	21,096,070.16
RBC BEARINGS INC	EQUITY	10,136.00	1,031,439.36
RE/MAX HOLDINGS INC CL A	EQUITY	6,428.00	360,289.40
REALNETWORKS INC	EQUITY	15,625.00	67,656.25
REALOGY HOLDINGS CORP	EQUITY	65,900.00	2,138,455.00
REALOGY HOLDINGS CORP	EQUITY	63,171.00	2,049,898.95
REALPAGE INC	EQUITY	28,851.00	1,037,193.45

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REALTY INCOME CORP	EQUITY	123,777.00	6,830,014.86
REALTY INCOME CORP	EQUITY	123,817.00	6,832,222.06
REATA PHARMACEUTICALS INC A	EQUITY	4,717.00	149,245.88
RED HAT INC	EQUITY	80,231.00	7,682,118.25
RED HAT INC	EQUITY	78,943.00	7,558,792.25
RED ROBIN GOURMET BURGERS	EQUITY	6,444.00	420,471.00
RED ROCK RESORTS INC CLASS A	EQUITY	37,713.00	888,141.15
REDWOOD TRUST INC	EQUITY	35,899.00	611,718.96
REGAL BELOIT CORP	EQUITY	20,288.00	1,654,486.40
REGAL BELOIT CORP	EQUITY	19,049.00	1,553,445.95
REGAL ENTERTAINMENT GROUP A	EQUITY	51,484.00	1,053,362.64
REGAL ENTERTAINMENT GROUP A	EQUITY	47,698.00	975,901.08
REGENCY CENTERS CORP	EQUITY	65,761.00	4,119,269.04
REGENCY CENTERS CORP	EQUITY	70,469.00	4,414,178.16
REGENERON PHARMACEUTICALS	EQUITY	35,444.00	17,407,966.16
REGENERON PHARMACEUTICALS	EQUITY	34,880.00	17,130,963.20
REGENXBIO INC	EQUITY	10,107.00	199,613.25
REGIONS FINANCIAL CORP	EQUITY	557,298.00	8,158,842.72
REGIONS FINANCIAL CORP	EQUITY	525,632.00	7,695,252.48
REGIS CORP	EQUITY	19,154.00	196,711.58
REINSURANCE GROUP OF AMERICA	EQUITY	29,067.00	3,731,912.13
REINSURANCE GROUP OF AMERICA	EQUITY	27,562.00	3,538,685.18
RELIANCE STEEL + ALUMINUM	EQUITY	31,679.00	2,306,547.99
RELIANCE STEEL + ALUMINUM	EQUITY	33,372.00	2,429,815.32
RENAISSANCERE HOLDINGS LTD	EQUITY	17,675.00	2,457,708.75
RENASANT CORP	EQUITY	15,722.00	687,680.28
RENEWABLE ENERGY GROUP INC	EQUITY	20,209.00	261,706.55
RENT A CENTER INC	EQUITY	23,003.00	269,595.16
REPLIGEN CORP	EQUITY	14,619.00	605,811.36
REPUBLIC BANCORP INC CLASS A	EQUITY	6,270.00	223,839.00
REPUBLIC FIRST BANCORP INC	EQUITY	50,559.00	467,670.75
REPUBLIC SERVICES INC	EQUITY	104,268.00	6,644,999.64
REPUBLIC SERVICES INC	EQUITY	104,537.00	6,662,143.01
RESMED INC	EQUITY	63,495.00	4,944,355.65
RESMED INC	EQUITY	60,850.00	4,738,389.50
RESOLUTE ENERGY CORP	EQUITY	11,145.00	331,786.65
RESOURCE CAPITAL CORP	EQUITY	17,267.00	175,605.39
RESOURCES CONNECTION INC	EQUITY	17,724.00	242,818.80
RETAIL OPPORTUNITY INVESTMEN	EQUITY	41,609.00	798,476.71
RETAIL PROPERTIES OF AME A	EQUITY	108,236.00	1,321,561.56
RETAIL PROPERTIES OF AME A	EQUITY	101,431.00	1,238,472.51
RETROPHIN INC	EQUITY	15,712.00	304,655.68
REV GROUP INC	EQUITY	11,238.00	311,067.84
REVANCE THERAPEUTICS INC	EQUITY	7,206.00	190,238.40
REVLON INC CLASS A	EQUITY	5,684.00	134,710.80
REX AMERICAN RESOURCES CORP	EQUITY	3,134.00	302,619.04

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REXFORD INDUSTRIAL REALTY IN	EQUITY	29,754.00	816,449.76
REXNORD CORP	EQUITY	56,445.00	1,312,346.25
REYNOLDS AMERICAN INC	EQUITY	374,166.00	24,335,756.64
REYNOLDS AMERICAN INC	EQUITY	371,378.00	24,154,425.12
RH	EQUITY	13,592.00	876,955.84
RICE ENERGY INC	EQUITY	30,364.00	808,593.32
RICE ENERGY INC	EQUITY	51,238.00	1,364,467.94
RIGEL PHARMACEUTICALS INC	EQUITY	45,319.00	123,720.87
RIGNET INC	EQUITY	6,254.00	100,376.70
RING ENERGY INC	EQUITY	11,600.00	150,800.00
RINGCENTRAL INC CLASS A	EQUITY	29,139.00	1,065,030.45
RITE AID CORP	EQUITY	468,998.00	1,383,544.10
RITE AID CORP	EQUITY	439,694.00	1,297,097.30
RLI CORP	EQUITY	17,316.00	945,799.92
RLJ LODGING TRUST	EQUITY	51,328.00	1,019,887.36
RMR GROUP INC/THE A	EQUITY	2,840.00	138,166.00
ROADRUNNER TRANSPORTATION SY	EQUITY	12,908.00	93,841.16
ROBERT HALF INTL INC	EQUITY	58,089.00	2,784,205.77
ROBERT HALF INTL INC	EQUITY	54,624.00	2,618,128.32
ROCKWELL AUTOMATION INC	EQUITY	57,969.00	9,388,659.24
ROCKWELL AUTOMATION INC	EQUITY	57,781.00	9,358,210.76
ROCKWELL COLLINS INC	EQUITY	73,814.00	7,756,375.12
ROCKWELL COLLINS INC	EQUITY	72,907.00	7,661,067.56
ROCKWELL MEDICAL INC	EQUITY	22,871.00	181,367.03
ROGERS CORP	EQUITY	8,317.00	903,392.54
ROLLINS INC	EQUITY	43,697.00	1,778,904.87
ROLLINS INC	EQUITY	41,209.00	1,677,618.39
ROPER TECHNOLOGIES INC	EQUITY	45,554.00	10,547,117.62
ROPER TECHNOLOGIES INC	EQUITY	44,502.00	10,303,548.06
ROSS STORES INC	EQUITY	173,485.00	10,015,289.05
ROSS STORES INC	EQUITY	174,100.00	10,050,793.00
ROWAN COMPANIES PLC A	EQUITY	54,085.00	553,830.40
ROYAL CARIBBEAN CRUISES LTD	EQUITY	76,812.00	8,390,174.76
ROYAL CARIBBEAN CRUISES LTD	EQUITY	77,064.00	8,417,700.72
ROYAL GOLD INC	EQUITY	29,639.00	2,316,880.63
ROYAL GOLD INC	EQUITY	28,000.00	2,188,760.00
RPC INC	EQUITY	26,571.00	536,999.91
RPC INC	EQUITY	26,201.00	529,522.21
RPM INTERNATIONAL INC	EQUITY	59,429.00	3,241,851.95
RPM INTERNATIONAL INC	EQUITY	55,697.00	3,038,271.35
RPX CORP	EQUITY	24,310.00	339,124.50
RR DONNELLEY + SONS CO W/I	EQUITY	29,464.00	369,478.56
RSP PERMIAN INC	EQUITY	60,128.00	1,940,330.56
RSP PERMIAN INC	EQUITY	58,296.00	1,881,211.92
RTI SURGICAL INC	EQUITY	31,071.00	181,765.35
RUBICON PROJECT INC/THE	EQUITY	17,775.00	91,363.50

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RUBY TUESDAY INC	EQUITY	30,368.00	61,039.68
RUDOLPH TECHNOLOGIES INC	EQUITY	17,570.00	401,474.50
RUSH ENTERPRISES INC CL A	EQUITY	15,503.00	576,401.54
RUTH S HOSPITALITY GROUP INC	EQUITY	17,819.00	387,563.25
RYDER SYSTEM INC	EQUITY	24,383.00	1,755,088.34
RYDER SYSTEM INC	EQUITY	22,883.00	1,647,118.34
RYERSON HOLDING CORP	EQUITY	5,810.00	57,519.00
RYMAN HOSPITALITY PROPERTIES	EQUITY	19,007.00	1,216,638.07
S + T BANCORP INC	EQUITY	15,581.00	558,734.66
S+P GLOBAL INC	EQUITY	117,290.00	17,123,167.10
S+P GLOBAL INC	EQUITY	115,362.00	16,841,698.38
SABRA HEALTH CARE REIT INC	EQUITY	26,783.00	645,470.30
SABRE CORP	EQUITY	94,431.00	2,055,762.87
SABRE CORP	EQUITY	88,792.00	1,933,001.84
SAFEGUARD SCIENTIFICS INC	EQUITY	14,029.00	166,945.10
SAFETY INSURANCE GROUP INC	EQUITY	6,980.00	476,734.00
SAFEWAY CASA LEY CVR	EQUITY	52,703.00	53,488.27
SAFEWAY PDC LLC CVR	EQUITY	52,703.00	2,571.91
SAGE THERAPEUTICS INC	EQUITY	14,390.00	1,146,019.60
SAIA INC	EQUITY	10,892.00	558,759.60
SALESFORCE.COM INC	EQUITY	306,690.00	26,559,354.00
SALESFORCE.COM INC	EQUITY	301,412.00	26,102,279.20
SALLY BEAUTY HOLDINGS INC	EQUITY	66,647.00	1,349,601.75
SALLY BEAUTY HOLDINGS INC	EQUITY	61,117.00	1,237,619.25
SANCHEZ ENERGY CORP	EQUITY	23,898.00	171,587.64
SANDERSON FARMS INC	EQUITY	8,728.00	1,009,393.20
SANDRIDGE ENERGY INC	EQUITY	23,250.00	400,132.50
SANDY SPRING BANCORP INC	EQUITY	12,165.00	494,628.90
SANGAMO THERAPEUTICS INC	EQUITY	30,847.00	271,453.60
SANMINA CORP	EQUITY	31,603.00	1,204,074.30
SANTANDER CONSUMER USA HOLDI	EQUITY	66,512.00	848,693.12
SANTANDER CONSUMER USA HOLDI	EQUITY	70,508.00	899,682.08
SAREPTA THERAPEUTICS INC	EQUITY	25,292.00	852,593.32
SAUL CENTERS INC	EQUITY	5,675.00	329,036.50
SBA COMMUNICATIONS CORP	EQUITY	55,167.00	7,442,028.30
SBA COMMUNICATIONS CORP	EQUITY	53,107.00	7,164,134.30
SCANA CORP	EQUITY	59,429.00	3,982,337.29
SCANA CORP	EQUITY	57,517.00	3,854,214.17
SCANSOURCE INC	EQUITY	9,981.00	402,234.30
SCHLUMBERGER LTD	EQUITY	631,793.00	41,597,251.12
SCHLUMBERGER LTD	EQUITY	627,111.00	41,288,988.24
SCHNEIDER NATIONAL INC CL B	EQUITY	21,466.00	480,194.42
SCHNITZER STEEL INDS INC A	EQUITY	12,810.00	322,812.00
SCHOLASTIC CORP	EQUITY	11,972.00	521,859.48
SCHULMAN (A.) INC	EQUITY	13,088.00	418,816.00
SCHWAB (CHARLES) CORP	EQUITY	538,572.00	23,137,053.12

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SCHWAB (CHARLES) CORP	EQUITY	528,126.00	22,688,292.96
SCHWEITZER MAUDUIT INTL INC	EQUITY	13,470.00	501,488.10
SCICLONE PHARMACEUTICALS INC	EQUITY	24,512.00	269,632.00
SCIENCE APPLICATIONS INTE	EQUITY	19,102.00	1,326,060.84
SCIENTIFIC GAMES CORP A	EQUITY	23,423.00	611,340.30
SCORPIO BULKERS INC	EQUITY	14,976.00	106,329.60
SCORPIO TANKERS INC	EQUITY	86,740.00	344,357.80
SCOTTS MIRACLE GRO CO	EQUITY	20,568.00	1,840,013.28
SCOTTS MIRACLE GRO CO	EQUITY	19,386.00	1,734,271.56
SCRIPPS NETWORKS INTER CL A	EQUITY	37,553.00	2,565,245.43
SCRIPPS NETWORKS INTER CL A	EQUITY	39,359.00	2,688,613.29
SEABOARD CORP	EQUITY	81.00	323,595.00
SEABOARD CORP	EQUITY	124.00	495,380.00
SEACOAST BANKING CORP/FL	EQUITY	14,139.00	340,749.90
SEACOR HOLDINGS INC	EQUITY	7,860.00	269,598.00
SEACOR MARINE HOLDINGS INC	EQUITY	7,902.54	160,895.67
SEALED AIR CORP	EQUITY	89,588.00	4,009,958.88
SEALED AIR CORP	EQUITY	89,125.00	3,989,235.00
SEARS HOLDINGS CORP	EQUITY	7,324.00	64,890.64
SEATTLE GENETICS INC	EQUITY	43,846.00	2,268,592.04
SEATTLE GENETICS INC	EQUITY	42,184.00	2,182,600.16
SEAWORLD ENTERTAINMENT INC	EQUITY	29,103.00	473,505.81
SEI INVESTMENTS COMPANY	EQUITY	62,670.00	3,370,392.60
SEI INVESTMENTS COMPANY	EQUITY	62,923.00	3,383,998.94
SELECT COMFORT CORPORATION	EQUITY	19,489.00	691,664.61
SELECT INCOME REIT	EQUITY	26,830.00	644,724.90
SELECT MEDICAL HOLDINGS CORP	EQUITY	42,916.00	658,760.60
SELECTIVE INSURANCE GROUP	EQUITY	23,903.00	1,196,345.15
SEMGROUP CORP CLASS A	EQUITY	27,146.00	732,942.00
SEMPRA ENERGY	EQUITY	114,064.00	12,860,716.00
SEMPRA ENERGY	EQUITY	111,724.00	12,596,881.00
SEMTECH CORP	EQUITY	28,754.00	1,027,955.50
SENECA FOODS CORP CL A	EQUITY	5,108.00	158,603.40
SENIOR HOUSING PROP TRUST	EQUITY	60,045.00	1,227,319.80
SENIOR HOUSING PROP TRUST	EQUITY	99,360.00	2,030,918.40
SENSATA TECHNOLOGIES HOLDING	EQUITY	76,715.00	3,277,264.80
SENSATA TECHNOLOGIES HOLDING	EQUITY	73,864.00	3,155,470.08
SENSIENT TECHNOLOGIES CORP	EQUITY	18,852.00	1,518,151.56
SEQUENTIAL BRANDS GROUP INC	EQUITY	11,960.00	47,720.40
SERES THERAPEUTICS INC	EQUITY	7,177.00	81,100.10
SERITAGE GROWTH PROP A REIT	EQUITY	9,078.00	380,822.10
SERVICE CORP INTERNATIONAL	EQUITY	85,516.00	2,860,510.20
SERVICE CORP INTERNATIONAL	EQUITY	81,999.00	2,742,866.55
SERVICEMASTER GLOBAL HOLDING	EQUITY	61,794.00	2,421,706.86
SERVICEMASTER GLOBAL HOLDING	EQUITY	57,777.00	2,264,280.63
SERVICENOW INC	EQUITY	75,953.00	8,051,018.00

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SERVICENOW INC	EQUITY	73,826.00	7,825,556.00
SERVICESOURCE INTERNATIONAL	EQUITY	35,498.00	137,732.24
SERVISFIRST BANCSHARES INC	EQUITY	18,034.00	665,274.26
SHAKE SHACK INC CLASS A	EQUITY	16,274.00	567,637.12
SHENANDOAH TELECOMMUNICATION	EQUITY	20,005.00	614,153.50
SHERWIN WILLIAMS CO/THE	EQUITY	37,337.00	13,103,793.52
SHERWIN WILLIAMS CO/THE	EQUITY	36,454.00	12,793,895.84
SHIP FINANCE INTL LTD	EQUITY	26,873.00	365,472.80
SHOE CARNIVAL INC	EQUITY	7,173.00	149,772.24
SHORETEL INC	EQUITY	32,528.00	188,662.40
SHUTTERFLY INC	EQUITY	13,400.00	636,500.00
SHUTTERSTOCK INC	EQUITY	8,505.00	374,900.40
SIGMA DESIGNS INC	EQUITY	15,289.00	89,440.65
SIGNATURE BANK	EQUITY	24,077.00	3,455,771.81
SIGNATURE BANK	EQUITY	24,586.00	3,528,828.58
SIGNET JEWELERS LTD	EQUITY	31,750.00	2,007,870.00
SIGNET JEWELERS LTD	EQUITY	29,913.00	1,891,698.12
SILGAN HOLDINGS INC	EQUITY	33,832.00	1,075,180.96
SILGAN HOLDINGS INC	EQUITY	36,208.00	1,150,690.24
SILICON LABORATORIES INC	EQUITY	18,708.00	1,278,691.80
SILVER SPRING NETWORKS INC	EQUITY	17,399.00	196,260.72
SIMMONS FIRST NATL CORP CL A	EQUITY	11,885.00	628,716.50
SIMON PROPERTY GROUP INC	EQUITY	140,667.00	22,754,293.92
SIMON PROPERTY GROUP INC	EQUITY	139,806.00	22,615,018.56
SIMPSON MANUFACTURING CO INC	EQUITY	17,519.00	765,755.49
SINCLAIR BROADCAST GROUP A	EQUITY	30,153.00	992,033.70
SIRIUS XM HOLDINGS INC	EQUITY	680,322.00	3,721,361.34
SIRIUS XM HOLDINGS INC	EQUITY	679,508.00	3,716,908.76
SITEONE LANDSCAPE SUPPLY INC	EQUITY	14,926.00	777,047.56
SIX FLAGS ENTERTAINMENT CORP	EQUITY	32,610.00	1,943,882.10
SIX FLAGS ENTERTAINMENT CORP	EQUITY	31,370.00	1,869,965.70
SJW GROUP	EQUITY	8,440.00	415,079.20
SKECHERS USA INC CL A	EQUITY	59,398.00	1,752,241.00
SKECHERS USA INC CL A	EQUITY	56,438.00	1,664,921.00
SKYWEST INC	EQUITY	21,957.00	770,690.70
SKYWORKS SOLUTIONS INC	EQUITY	84,022.00	8,061,910.90
SKYWORKS SOLUTIONS INC	EQUITY	84,715.00	8,128,404.25
SL GREEN REALTY CORP	EQUITY	44,481.00	4,706,089.80
SL GREEN REALTY CORP	EQUITY	44,430.00	4,700,694.00
SLM CORP	EQUITY	194,140.00	2,232,610.00
SLM CORP	EQUITY	181,488.00	2,087,112.00
SM ENERGY CO	EQUITY	44,040.00	727,981.20
SM ENERGY CO	EQUITY	42,996.00	710,723.88
SMART + FINAL STORES INC	EQUITY	8,242.00	75,002.20
SMITH (A.O.) CORP	EQUITY	66,445.00	3,742,846.85
SMITH (A.O.) CORP	EQUITY	62,476.00	3,519,273.08

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SNAP ON INC	EQUITY	26,375.00	4,167,250.00
SNAP ON INC	EQUITY	25,744.00	4,067,552.00
SNYDERS LANCE INC	EQUITY	42,507.00	1,471,592.34
SONIC AUTOMOTIVE INC CLASS A	EQUITY	10,268.00	199,712.60
SONIC CORP	EQUITY	18,824.00	498,647.76
SONOCO PRODUCTS CO	EQUITY	45,275.00	2,328,040.50
SONOCO PRODUCTS CO	EQUITY	43,484.00	2,235,947.28
SONUS NETWORKS INC	EQUITY	23,297.00	173,329.68
SOTHEBY S	EQUITY	16,799.00	901,602.33
SOUTH JERSEY INDUSTRIES	EQUITY	32,467.00	1,109,397.39
SOUTH STATE CORP	EQUITY	15,448.00	1,323,893.60
SOUTHERN CO/THE	EQUITY	453,546.00	21,715,782.48
SOUTHERN CO/THE	EQUITY	446,080.00	21,358,310.40
SOUTHERN COPPER CORP	EQUITY	38,167.00	1,321,723.21
SOUTHERN COPPER CORP	EQUITY	37,167.00	1,287,093.21
SOUTHSIDE BANCSHARES INC	EQUITY	13,495.15	471,520.54
SOUTHWEST AIRLINES CO	EQUITY	254,868.00	15,837,497.52
SOUTHWEST AIRLINES CO	EQUITY	251,596.00	15,634,175.44
SOUTHWEST BANCORP INC/OKLA	EQUITY	11,818.00	301,949.90
SOUTHWEST GAS HOLDINGS INC	EQUITY	20,002.00	1,461,346.12
SOUTHWESTERN ENERGY CO	EQUITY	223,427.00	1,358,436.16
SOUTHWESTERN ENERGY CO	EQUITY	211,116.00	1,283,585.28
SP PLUS CORP	EQUITY	7,916.00	241,833.80
SPARK ENERGY INC CLASS A	EQUITY	5,676.00	106,708.80
SPARK THERAPEUTICS INC	EQUITY	12,797.00	764,492.78
SPARTAN MOTORS INC	EQUITY	15,717.00	139,095.45
SPARTANNASH CO	EQUITY	17,433.00	452,560.68
SPARTON CORP	EQUITY	5,800.00	127,542.00
SPECTRANETICS CORP	EQUITY	19,811.00	760,742.40
SPECTRUM BRANDS HOLDINGS INC	EQUITY	11,199.00	1,400,322.96
SPECTRUM BRANDS HOLDINGS INC	EQUITY	10,967.00	1,371,313.68
SPECTRUM PHARMACEUTICALS INC	EQUITY	32,959.00	245,544.55
SPIRE INC	EQUITY	25,344.00	1,767,744.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	55,475.00	3,214,221.50
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	52,694.00	3,053,090.36
SPIRIT AIRLINES INC	EQUITY	32,521.00	1,679,709.65
SPIRIT AIRLINES INC	EQUITY	31,579.00	1,631,055.35
SPIRIT REALTY CAPITAL INC	EQUITY	218,583.00	1,619,700.03
SPIRIT REALTY CAPITAL INC	EQUITY	229,025.00	1,697,075.25
SPLUNK INC	EQUITY	63,409.00	3,607,338.01
SPLUNK INC	EQUITY	63,478.00	3,611,263.42
SPOK HOLDINGS INC	EQUITY	10,668.00	188,823.60
SPORTSMAN S WAREHOUSE HOLDIN	EQUITY	11,744.00	63,417.60
SPRINT CORP	EQUITY	289,412.00	2,376,072.52
SPRINT CORP	EQUITY	287,835.00	2,363,125.35
SPROUTS FARMERS MARKET INC	EQUITY	60,070.00	1,361,786.90

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SPROUTS FARMERS MARKET INC	EQUITY	59,560.00	1,350,225.20
SPS COMMERCE INC	EQUITY	7,710.00	491,589.60
SPX CORP	EQUITY	17,552.00	441,608.32
SPX FLOW INC	EQUITY	17,552.00	647,317.76
SQUARE INC A	EQUITY	100,415.00	2,355,735.90
SQUARE INC A	EQUITY	100,241.00	2,351,653.86
SRC ENERGY INC	EQUITY	78,103.00	525,633.19
SS+C TECHNOLOGIES HOLDINGS	EQUITY	76,680.00	2,945,278.80
SS+C TECHNOLOGIES HOLDINGS	EQUITY	77,166.00	2,963,946.06
ST JOE CO/THE	EQUITY	21,946.00	411,487.50
STAAR SURGICAL CO	EQUITY	19,160.00	206,928.00
STAG INDUSTRIAL INC	EQUITY	55,145.00	1,522,002.00
STAMPS.COM INC	EQUITY	6,633.00	1,027,285.88
STANDARD MOTOR PRODS	EQUITY	9,067.00	473,478.74
STANDEX INTERNATIONAL CORP	EQUITY	5,797.00	525,787.90
STANLEY BLACK + DECKER INC	EQUITY	68,249.00	9,604,681.77
STANLEY BLACK + DECKER INC	EQUITY	67,853.00	9,548,952.69
STAPLES INC	EQUITY	293,945.00	2,960,026.15
STAPLES INC	EQUITY	277,905.00	2,798,503.35
STARBUCKS CORP	EQUITY	640,721.00	37,360,441.51
STARBUCKS CORP	EQUITY	634,225.00	36,981,659.75
STARWOOD PROPERTY TRUST INC	EQUITY	123,469.00	2,764,470.91
STARWOOD PROPERTY TRUST INC	EQUITY	113,869.00	2,549,526.91
STARWOOD WAYPOINT HOMES	EQUITY	44,608.00	1,530,500.48
STATE AUTO FINANCIAL CORP	EQUITY	8,084.00	208,001.32
STATE BANK FINANCIAL CORP	EQUITY	17,346.00	470,423.52
STATE NATIONAL COS INC	EQUITY	9,041.00	166,173.58
STATE STREET CORP	EQUITY	171,701.00	15,406,730.73
STATE STREET CORP	EQUITY	168,147.00	15,087,830.31
STEEL DYNAMICS INC	EQUITY	106,979.00	3,830,917.99
STEEL DYNAMICS INC	EQUITY	108,253.00	3,876,539.93
STEELCASE INC CL A	EQUITY	35,903.00	502,642.00
STEMLINE THERAPEUTICS INC	EQUITY	8,647.00	79,552.40
STEPAN CO	EQUITY	8,416.00	733,370.24
STERICYCLE INC	EQUITY	37,584.00	2,868,410.88
STERICYCLE INC	EQUITY	35,418.00	2,703,101.76
STERIS PLC	EQUITY	37,413.00	3,049,159.50
STERIS PLC	EQUITY	36,788.00	2,998,222.00
STERLING BANCORP/DE	EQUITY	58,280.00	1,355,010.00
STEVEN MADDEN LTD	EQUITY	25,390.00	1,014,330.50
STEWART INFORMATION SERVICES	EQUITY	10,564.00	479,394.32
STIFEL FINANCIAL CORP	EQUITY	26,893.00	1,236,540.14
STOCK YARDS BANCORP INC	EQUITY	14,026.00	545,611.40
STONE ENERGY CORP	EQUITY	20,631.00	379,197.78
STONEGATE BANK	EQUITY	20,855.00	963,083.90
STONERIDGE INC	EQUITY	14,382.00	221,626.62

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Security Name	Asset Class	Shares/Par Value	Base Market Value
STORE CAPITAL CORP	EQUITY	83,440.00	1,873,228.00
STORE CAPITAL CORP	EQUITY	82,200.00	1,845,390.00
STRAIGHT PATH COMM B	EQUITY	3,335.00	599,132.75
STRATASYS LTD	EQUITY	22,255.00	518,764.05
STRAYER EDUCATION INC	EQUITY	4,987.00	464,888.14
STRYKER CORP	EQUITY	153,728.00	21,334,371.84
STRYKER CORP	EQUITY	151,971.00	21,090,535.38
STURM RUGER + CO INC	EQUITY	8,585.00	533,557.75
SUCAMPO PHARMACEUTICALS CL A	EQUITY	11,297.00	118,618.50
SUMMIT HOTEL PROPERTIES INC	EQUITY	41,890.00	781,248.50
SUMMIT MATERIALS INC CL A	EQUITY	48,553.00	1,401,725.11
SUN BANCORP INC NJ	EQUITY	6,950.00	171,317.50
SUN COMMUNITIES INC	EQUITY	33,410.00	2,929,722.90
SUN COMMUNITIES INC	EQUITY	30,490.00	2,673,668.10
SUN HYDRAULICS CORP	EQUITY	10,352.00	441,719.84
SUNCOKE ENERGY INC	EQUITY	28,764.00	313,527.60
SUNPOWER CORP	EQUITY	22,996.00	214,782.64
SUNRUN INC	EQUITY	18,799.00	133,848.88
SUNSTONE HOTEL INVESTORS INC	EQUITY	92,430.00	1,489,971.60
SUNTRUST BANKS INC	EQUITY	221,596.00	12,568,925.12
SUNTRUST BANKS INC	EQUITY	211,165.00	11,977,278.80
SUPER MICRO COMPUTER INC	EQUITY	15,828.00	390,160.20
SUPERIOR ENERGY SERVICES INC	EQUITY	66,700.00	695,681.00
SUPERIOR INDUSTRIES INTL	EQUITY	12,450.00	255,847.50
SUPERNUS PHARMACEUTICALS INC	EQUITY	21,149.00	911,521.90
SUPERVALU INC	EQUITY	109,383.00	359,870.07
SURGERY PARTNERS INC	EQUITY	6,006.00	136,636.50
SURMODICS INC	EQUITY	7,565.00	212,954.75
SVB FINANCIAL GROUP	EQUITY	23,598.00	4,148,292.42
SVB FINANCIAL GROUP	EQUITY	23,290.00	4,094,149.10
SWIFT TRANSPORTATION CO	EQUITY	31,032.00	822,348.00
SYKES ENTERPRISES INC	EQUITY	17,407.00	583,656.71
SYMANTEC CORP	EQUITY	279,921.00	7,907,768.25
SYMANTEC CORP	EQUITY	274,446.00	7,753,099.50
SYNAPTICS INC	EQUITY	15,849.00	819,551.79
SYNCHRONOSS TECHNOLOGIES INC	EQUITY	16,702.00	274,747.90
SYNCHRONY FINANCIAL	EQUITY	369,820.00	11,028,032.40
SYNCHRONY FINANCIAL	EQUITY	362,051.00	10,796,360.82
SYNERGY PHARMACEUTICALS INC	EQUITY	73,968.00	329,157.60
SYNNEX CORP	EQUITY	12,264.00	1,471,189.44
SYNOPSYS INC	EQUITY	68,935.00	5,027,429.55
SYNOPSYS INC	EQUITY	66,314.00	4,836,280.02
SYNOVUS FINANCIAL CORP	EQUITY	56,714.00	2,509,027.36
SYNOVUS FINANCIAL CORP	EQUITY	56,115.00	2,482,527.60
SYNTEL INC	EQUITY	13,083.00	221,887.68
SYSCO CORP	EQUITY	224,734.00	11,310,862.22

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SYSCO CORP	EQUITY	219,903.00	11,067,717.99
T MOBILE US INC	EQUITY	133,569.00	8,096,952.78
T MOBILE US INC	EQUITY	132,858.00	8,053,851.96
T ROWE PRICE GROUP INC	EQUITY	107,876.00	8,005,477.96
T ROWE PRICE GROUP INC	EQUITY	107,493.00	7,977,055.53
TABLEAU SOFTWARE INC CL A	EQUITY	28,387.00	1,739,271.49
TABLEAU SOFTWARE INC CL A	EQUITY	27,112.00	1,661,152.24
TAHOE RESOURCES INC	EQUITY	137,024.00	1,181,146.88
TAHOE RESOURCES INC	EQUITY	125,083.00	1,078,215.46
TAILORED BRANDS INC	EQUITY	20,812.00	232,261.92
TAKE TWO INTERACTIVE SOFTWRE	EQUITY	44,593.00	3,272,234.34
TAKE TWO INTERACTIVE SOFTWRE	EQUITY	43,363.00	3,181,976.94
TANGER FACTORY OUTLET CENTER	EQUITY	42,488.00	1,103,838.24
TANGER FACTORY OUTLET CENTER	EQUITY	39,473.00	1,025,508.54
TARGA RESOURCES CORP	EQUITY	88,338.00	3,992,877.60
TARGA RESOURCES CORP	EQUITY	86,962.00	3,930,682.40
TARGET CORP	EQUITY	250,014.00	13,073,232.06
TARGET CORP	EQUITY	248,073.00	12,971,737.17
TAUBMAN CENTERS INC	EQUITY	26,665.00	1,587,900.75
TAUBMAN CENTERS INC	EQUITY	25,493.00	1,518,108.15
TAYLOR MORRISON HOME CORP A	EQUITY	36,794.00	883,423.94
TCF FINANCIAL CORP	EQUITY	71,549.00	1,140,491.06
TCF FINANCIAL CORP	EQUITY	72,478.00	1,155,299.32
TD AMERITRADE HOLDING CORP	EQUITY	113,397.00	4,874,937.03
TD AMERITRADE HOLDING CORP	EQUITY	115,071.00	4,946,902.29
TEAM INC	EQUITY	13,309.00	312,096.05
TECH DATA CORP	EQUITY	14,695.00	1,484,195.00
TEEKAY CORP	EQUITY	20,597.00	137,381.99
TEEKAY TANKERS LTD CLASS A	EQUITY	39,166.00	73,632.08
TEGNA INC	EQUITY	99,242.00	1,430,077.22
TEGNA INC	EQUITY	93,189.00	1,342,853.49
TEJON RANCH CO	EQUITY	6,956.00	143,571.84
TELADOC INC	EQUITY	25,629.00	889,326.30
TELEDYNE TECHNOLOGIES INC	EQUITY	14,859.00	1,896,751.35
TELEDYNE TECHNOLOGIES INC	EQUITY	14,253.00	1,819,395.45
TELEFLEX INC	EQUITY	19,905.00	4,135,462.80
TELEFLEX INC	EQUITY	20,494.00	4,257,833.44
TELEPHONE AND DATA SYSTEMS	EQUITY	43,440.00	1,205,460.00
TELEPHONE AND DATA SYSTEMS	EQUITY	39,348.00	1,091,907.00
TELETECH HOLDINGS INC	EQUITY	7,657.00	312,405.60
TELIGENT INC	EQUITY	19,741.00	180,630.15
TELLURIAN INC	EQUITY	25,148.00	252,234.44
TEMPUR SEALY INTERNATIONAL I	EQUITY	21,462.00	1,145,856.18
TEMPUR SEALY INTERNATIONAL I	EQUITY	22,776.00	1,216,010.64
TENET HEALTHCARE CORP	EQUITY	34,388.00	665,063.92
TENNANT CO	EQUITY	7,920.00	584,496.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TENNECO INC	EQUITY	23,365.00	1,351,197.95
TERADATA CORP	EQUITY	59,067.00	1,741,885.83
TERADATA CORP	EQUITY	54,655.00	1,611,775.95
TERADYNE INC	EQUITY	92,520.00	2,778,375.60
TERADYNE INC	EQUITY	90,157.00	2,707,414.71
TEREX CORP	EQUITY	42,397.00	1,589,887.50
TEREX CORP	EQUITY	39,845.00	1,494,187.50
TERRAFORM GLOBAL INC CL A	EQUITY	33,322.00	168,276.10
TERRAFORM POWER INC A	EQUITY	33,312.00	399,744.00
TERRENO REALTY CORP	EQUITY	22,172.00	746,309.52
TERRITORIAL BANCORP INC	EQUITY	8,435.00	263,087.65
TESARO INC	EQUITY	16,761.00	2,344,193.46
TESARO INC	EQUITY	16,812.00	2,351,326.32
TESCO CORP	EQUITY	17,911.00	79,703.95
TESLA INC	EQUITY	59,001.00	21,335,351.61
TESLA INC	EQUITY	58,038.00	20,987,121.18
TETRA TECH INC	EQUITY	24,308.00	1,112,091.00
TETRA TECHNOLOGIES INC	EQUITY	37,667.00	105,090.93
TETRAPHASE PHARMACEUTICALS I	EQUITY	16,104.00	114,821.52
TEXAS CAPITAL BANCSHARES INC	EQUITY	22,770.00	1,762,398.00
TEXAS INSTRUMENTS INC	EQUITY	453,296.00	34,872,061.28
TEXAS INSTRUMENTS INC	EQUITY	448,445.00	34,498,873.85
TEXAS ROADHOUSE INC	EQUITY	28,457.00	1,449,884.15
TEXTAINER GROUP HOLDINGS LTD	EQUITY	9,840.00	142,680.00
TEXTRON INC	EQUITY	122,980.00	5,792,358.00
TEXTRON INC	EQUITY	122,376.00	5,763,909.60
TFS FINANCIAL CORP	EQUITY	26,022.00	402,560.34
TFS FINANCIAL CORP	EQUITY	27,649.00	427,730.03
TG THERAPEUTICS INC	EQUITY	16,724.00	168,076.20
THERAPEUTICSMD INC	EQUITY	68,021.00	358,470.67
THERAVANCE BIOPHARMA INC	EQUITY	16,277.00	648,475.68
THERMO FISHER SCIENTIFIC INC	EQUITY	177,088.00	30,896,543.36
THERMO FISHER SCIENTIFIC INC	EQUITY	174,844.00	30,505,032.68
THERMON GROUP HOLDINGS INC	EQUITY	14,994.00	287,434.98
THIRD POINT REINSURANCE LTD	EQUITY	34,266.00	476,297.40
THOR INDUSTRIES INC	EQUITY	21,932.00	2,292,332.64
THOR INDUSTRIES INC	EQUITY	21,672.00	2,265,157.44
TIER REIT INC	EQUITY	14,163.00	261,732.24
TIFFANY + CO	EQUITY	49,922.00	4,686,178.14
TIFFANY + CO	EQUITY	49,328.00	4,630,419.36
TILE SHOP HLDGS INC	EQUITY	13,961.00	288,294.65
TIME INC	EQUITY	42,337.00	607,535.95
TIME WARNER INC	EQUITY	352,200.00	35,364,402.00
TIME WARNER INC	EQUITY	346,065.00	34,748,386.65
TIMKEN CO	EQUITY	32,049.00	1,482,266.25
TIMKEN CO	EQUITY	29,826.00	1,379,452.50

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TIMKENSTEEL CORP	EQUITY	17,966.00	276,137.42
TITAN INTERNATIONAL INC	EQUITY	21,140.00	253,891.40
TITAN MACHINERY INC	EQUITY	9,138.00	164,301.24
TIVITY HEALTH INC	EQUITY	14,820.00	590,577.00
TIVO CORP	EQUITY	50,100.00	934,365.00
TJX COMPANIES INC	EQUITY	292,045.00	21,076,887.65
TJX COMPANIES INC	EQUITY	290,372.00	20,956,147.24
TOLL BROTHERS INC	EQUITY	70,470.00	2,784,269.70
TOLL BROTHERS INC	EQUITY	65,615.00	2,592,448.65
TOMPKINS FINANCIAL CORP	EQUITY	7,295.00	574,262.40
TOOTSIE ROLL INDS	EQUITY	9,045.00	315,218.25
TOPBUILD CORP	EQUITY	16,841.00	893,751.87
TORCHMARK CORP	EQUITY	54,175.00	4,144,387.50
TORCHMARK CORP	EQUITY	52,441.00	4,011,736.50
TORO CO	EQUITY	48,707.00	3,374,908.03
TORO CO	EQUITY	46,406.00	3,215,471.74
TOTAL SYSTEM SERVICES INC	EQUITY	82,380.00	4,798,635.00
TOTAL SYSTEM SERVICES INC	EQUITY	80,617.00	4,695,940.25
TOWER INTERNATIONAL INC	EQUITY	10,257.00	230,269.65
TOWNE BANK	EQUITY	25,077.00	772,371.60
TRACTOR SUPPLY COMPANY	EQUITY	57,024.00	3,091,271.04
TRACTOR SUPPLY COMPANY	EQUITY	56,599.00	3,068,231.79
TRADE DESK INC/THE CLASS A	EQUITY	10,231.00	512,675.41
TRANSDIGM GROUP INC	EQUITY	22,056.00	5,930,196.72
TRANSDIGM GROUP INC	EQUITY	21,473.00	5,773,445.51
TRANSOCEAN LTD	EQUITY	182,289.00	1,500,238.47
TRANSOCEAN LTD	EQUITY	172,134.00	1,416,662.82
TRANSUNION	EQUITY	57,805.00	2,503,534.55
TRANSUNION	EQUITY	54,891.00	2,377,329.21
TRAVELERS COS INC/THE	EQUITY	128,940.00	16,314,778.20
TRAVELERS COS INC/THE	EQUITY	124,423.00	15,743,242.19
TRAVELPORT WORLDWIDE LTD	EQUITY	62,884.00	865,283.84
TRECORA RESOURCES	EQUITY	11,872.00	133,560.00
TREDEGAR CORP	EQUITY	11,462.00	174,795.50
TREEHOUSE FOODS INC	EQUITY	24,974.00	2,040,126.06
TREEHOUSE FOODS INC	EQUITY	25,198.00	2,058,424.62
TREVENA INC	EQUITY	17,129.00	39,396.70
TREX COMPANY INC	EQUITY	12,528.00	847,644.48
TRI POINTE GROUP INC	EQUITY	68,468.00	903,092.92
TRIBUNE MEDIA CO A	EQUITY	33,310.00	1,358,048.70
TRIBUNE MEDIA CO A	EQUITY	33,165.00	1,352,137.05
TRICO BANCSHARES	EQUITY	11,603.00	407,845.45
TRIMAS CORP	EQUITY	19,363.00	403,718.55
TRIMBLE INC	EQUITY	114,751.00	4,093,168.17
TRIMBLE INC	EQUITY	108,940.00	3,885,889.80
TRINET GROUP INC	EQUITY	17,345.00	567,875.30

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TRINITY INDUSTRIES INC	EQUITY	68,051.00	1,907,469.53
TRINITY INDUSTRIES INC	EQUITY	66,979.00	1,877,421.37
TRINSEO SA	EQUITY	19,485.00	1,338,619.50
TRIPADVISOR INC	EQUITY	51,937.00	1,983,993.40
TRIPADVISOR INC	EQUITY	47,526.00	1,815,493.20
TRIPLE S MANAGEMENT CORP B	EQUITY	11,411.00	192,960.01
TRISTATE CAPITAL HLDGS INC	EQUITY	29,006.00	730,951.20
TRITON INTERNATIONAL LTD/BER	EQUITY	21,499.00	718,926.56
TRIUMPH GROUP INC	EQUITY	21,483.00	678,862.80
TRONC INC	EQUITY	13,389.00	172,584.21
TRONOX LTD CL A	EQUITY	28,983.00	438,222.96
TRUEBLUE INC	EQUITY	18,603.00	492,979.50
TRUECAR INC	EQUITY	33,575.00	669,149.75
TRUPANION INC	EQUITY	7,304.00	163,463.52
TRUSTCO BANK CORP NY	EQUITY	47,732.00	369,923.00
TRUSTMARK CORP	EQUITY	28,772.00	925,307.52
TTM TECHNOLOGIES	EQUITY	27,197.00	472,139.92
TUCOWS INC CLASS A	EQUITY	6,426.00	343,791.00
TUPPERWARE BRANDS CORP	EQUITY	22,888.00	1,607,424.24
TUPPERWARE BRANDS CORP	EQUITY	21,529.00	1,511,981.67
TUTOR PERINI CORP	EQUITY	16,213.00	466,123.75
TWENTY FIRST CENTURY FOX B	EQUITY	194,938.00	5,432,922.06
TWENTY FIRST CENTURY FOX B	EQUITY	193,103.00	5,381,780.61
TWENTY FIRST CENTURY FOX A	EQUITY	481,908.00	13,657,272.72
TWENTY FIRST CENTURY FOX A	EQUITY	472,825.00	13,399,860.50
TWILIO INC A	EQUITY	31,004.00	902,526.44
TWITTER INC	EQUITY	302,555.00	5,406,657.85
TWITTER INC	EQUITY	300,230.00	5,365,110.10
TWO HARBORS INVESTMENT CORP	EQUITY	157,617.00	1,561,984.47
TWO HARBORS INVESTMENT CORP	EQUITY	156,526.00	1,551,172.66
TYLER TECHNOLOGIES INC	EQUITY	15,059.00	2,645,414.53
TYLER TECHNOLOGIES INC	EQUITY	15,877.00	2,789,112.59
TYSON FOODS INC CL A	EQUITY	127,330.00	7,974,677.90
TYSON FOODS INC CL A	EQUITY	123,758.00	7,750,963.54
U.S. PHYSICAL THERAPY INC	EQUITY	6,340.00	382,936.00
UBIQUITI NETWORKS INC	EQUITY	10,861.00	564,446.17
UDR INC	EQUITY	120,898.00	4,711,395.06
UDR INC	EQUITY	118,606.00	4,622,075.82
UGI CORP	EQUITY	78,449.00	3,797,716.09
UGI CORP	EQUITY	74,516.00	3,607,319.56
ULTA BEAUTY INC	EQUITY	26,700.00	7,671,978.00
ULTA BEAUTY INC	EQUITY	26,215.00	7,532,618.10
ULTIMATE SOFTWARE GROUP INC	EQUITY	12,519.00	2,629,741.14
ULTIMATE SOFTWARE GROUP INC	EQUITY	13,032.00	2,737,501.92
ULTRA CLEAN HOLDINGS INC	EQUITY	16,223.00	304,181.25
ULTRA PETROLEUM CORP	EQUITY	93,369.00	1,013,053.65

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ULTRAGENYX PHARMACEUTICAL IN	EQUITY	20,015.00	1,243,131.65
UMB FINANCIAL CORP	EQUITY	18,170.00	1,360,206.20
UMH PROPERTIES INC	EQUITY	18,903.00	322,296.15
UMPQUA HOLDINGS CORP	EQUITY	96,942.00	1,779,855.12
UNDER ARMOUR INC CLASS A	EQUITY	83,464.00	1,816,176.64
UNDER ARMOUR INC CLASS A	EQUITY	79,471.00	1,729,288.96
UNDER ARMOUR INC CLASS C	EQUITY	84,437.00	1,702,249.92
UNDER ARMOUR INC CLASS C	EQUITY	78,892.00	1,590,462.72
UNIFI INC	EQUITY	7,295.00	224,686.00
UNIFIRST CORP/MA	EQUITY	6,275.00	882,892.50
UNION BANKSHARES CORP	EQUITY	21,256.00	720,578.40
UNION PACIFIC CORP	EQUITY	366,363.00	39,900,594.33
UNION PACIFIC CORP	EQUITY	360,889.00	39,304,420.99
UNISYS CORP	EQUITY	21,979.00	281,331.20
UNIT CORP	EQUITY	21,961.00	411,329.53
UNITED BANKSHARES INC	EQUITY	41,868.00	1,641,225.60
UNITED COMMUNITY BANKS/GA	EQUITY	50,046.00	1,391,278.80
UNITED CONTINENTAL HOLDINGS	EQUITY	127,515.00	9,595,503.75
UNITED CONTINENTAL HOLDINGS	EQUITY	125,605.00	9,451,776.25
UNITED FINANCIAL BANCORP INC	EQUITY	27,130.00	452,799.70
UNITED FIRE GROUP INC	EQUITY	10,178.00	448,442.68
UNITED INSURANCE HOLDINGS CO	EQUITY	8,898.00	139,965.54
UNITED NATURAL FOODS INC	EQUITY	21,537.00	790,407.90
UNITED PARCEL SERVICE CL B	EQUITY	312,192.00	34,525,313.28
UNITED PARCEL SERVICE CL B	EQUITY	307,245.00	33,978,224.55
UNITED RENTALS INC	EQUITY	38,252.00	4,311,382.92
UNITED RENTALS INC	EQUITY	37,570.00	4,234,514.70
UNITED STATES STEEL CORP	EQUITY	80,392.00	1,779,878.88
UNITED STATES STEEL CORP	EQUITY	74,555.00	1,650,647.70
UNITED TECHNOLOGIES CORP	EQUITY	338,416.00	41,323,977.76
UNITED TECHNOLOGIES CORP	EQUITY	335,875.00	41,013,696.25
UNITED THERAPEUTICS CORP	EQUITY	20,082.00	2,605,237.86
UNITED THERAPEUTICS CORP	EQUITY	19,049.00	2,471,226.77
UNITEDHEALTH GROUP INC	EQUITY	434,774.00	80,615,795.08
UNITEDHEALTH GROUP INC	EQUITY	428,123.00	79,382,566.66
UNITI GROUP INC	EQUITY	75,997.00	1,910,564.58
UNITI GROUP INC	EQUITY	73,231.00	1,841,027.34
UNITIL CORP	EQUITY	7,232.00	349,377.92
UNIVAR INC	EQUITY	44,901.00	1,311,109.20
UNIVAR INC	EQUITY	47,645.00	1,391,234.00
UNIVERSAL CORP/VA	EQUITY	9,884.00	639,494.80
UNIVERSAL DISPLAY CORP	EQUITY	18,569.00	2,028,663.25
UNIVERSAL DISPLAY CORP	EQUITY	17,679.00	1,931,430.75
UNIVERSAL ELECTRONICS INC	EQUITY	7,027.00	469,754.95
UNIVERSAL FOREST PRODUCTS	EQUITY	8,903.00	777,320.93
UNIVERSAL HEALTH RLTY INCOME	EQUITY	5,894.00	468,808.76

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UNIVERSAL HEALTH SERVICES B	EQUITY	39,034.00	4,765,270.72
UNIVERSAL HEALTH SERVICES B	EQUITY	39,469.00	4,818,375.52
UNIVERSAL INSURANCE HOLDINGS	EQUITY	15,082.00	380,066.40
UNIVEST CORP OF PENNSYLVANIA	EQUITY	16,872.00	505,316.40
UNUM GROUP	EQUITY	104,083.00	4,853,390.29
UNUM GROUP	EQUITY	103,711.00	4,836,043.93
URBAN EDGE PROPERTIES	EQUITY	42,723.00	1,013,816.79
URBAN OUTFITTERS INC	EQUITY	40,696.00	754,503.84
URBAN OUTFITTERS INC	EQUITY	38,186.00	707,968.44
URSTADT BIDDLE CLASS A	EQUITY	11,824.00	234,115.20
US BANCORP	EQUITY	719,349.00	37,348,600.08
US BANCORP	EQUITY	706,696.00	36,691,656.32
US CELLULAR CORP	EQUITY	6,238.00	239,040.16
US CELLULAR CORP	EQUITY	5,459.00	209,188.88
US CONCRETE INC	EQUITY	7,346.00	577,028.30
US ECOLOGY INC	EQUITY	9,684.00	489,042.00
US FOODS HOLDING CORP	EQUITY	59,360.00	1,615,779.20
US FOODS HOLDING CORP	EQUITY	60,489.00	1,646,510.58
US SILICA HOLDINGS INC	EQUITY	35,909.00	1,274,410.41
USANA HEALTH SCIENCES INC	EQUITY	5,178.00	331,909.80
USG CORP	EQUITY	39,708.00	1,152,326.16
USG CORP	EQUITY	40,151.00	1,165,182.02
UTAH MEDICAL PRODUCTS INC	EQUITY	769.00	55,675.60
VAIL RESORTS INC	EQUITY	17,696.00	3,589,279.68
VAIL RESORTS INC	EQUITY	17,836.00	3,617,675.88
VALERO ENERGY CORP	EQUITY	202,522.00	13,662,134.12
VALERO ENERGY CORP	EQUITY	198,586.00	13,396,611.56
VALIDUS HOLDINGS LTD	EQUITY	43,601.00	2,265,943.97
VALIDUS HOLDINGS LTD	EQUITY	32,892.00	1,709,397.24
VALLEY NATIONAL BANCORP	EQUITY	98,655.00	1,165,115.55
VALMONT INDUSTRIES	EQUITY	10,118.00	1,513,652.80
VALMONT INDUSTRIES	EQUITY	9,369.00	1,401,602.40
VALVOLINE INC	EQUITY	93,515.00	2,218,175.80
VALVOLINE INC	EQUITY	93,440.00	2,216,396.80
VANDA PHARMACEUTICALS INC	EQUITY	19,504.00	317,915.20
VANTIV INC CL A	EQUITY	74,134.00	4,695,647.56
VANTIV INC CL A	EQUITY	69,872.00	4,425,692.48
VAREX IMAGING CORP	EQUITY	17,355.00	586,599.00
VARIAN MEDICAL SYSTEMS INC	EQUITY	41,428.00	4,274,955.32
VARIAN MEDICAL SYSTEMS INC	EQUITY	43,389.00	4,477,310.91
VARONIS SYSTEMS INC	EQUITY	12,348.00	459,345.60
VASCO DATA SECURITY INTL	EQUITY	13,334.00	191,342.90
VCA INC	EQUITY	35,429.00	3,270,450.99
VCA INC	EQUITY	33,604.00	3,101,985.24
VECTOR GROUP LTD	EQUITY	37,825.00	806,429.00
VECTREN CORP	EQUITY	37,835.00	2,211,077.40

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VECTREN CORP	EQUITY	35,449.00	2,071,639.56
VECTRUS INC	EQUITY	5,477.00	177,016.64
VEECO INSTRUMENTS INC	EQUITY	19,810.00	551,708.50
VEEVA SYSTEMS INC CLASS A	EQUITY	48,473.00	2,971,879.63
VEEVA SYSTEMS INC CLASS A	EQUITY	47,486.00	2,911,366.66
VENTAS INC	EQUITY	160,619.00	11,159,808.12
VENTAS INC	EQUITY	157,896.00	10,970,614.08
VERA BRADLEY INC	EQUITY	10,306.00	100,792.68
VEREIT INC	EQUITY	441,561.00	3,594,306.54
VEREIT INC	EQUITY	437,317.00	3,559,760.38
VERIFONE SYSTEMS INC	EQUITY	49,002.00	886,936.20
VERINT SYSTEMS INC	EQUITY	26,265.00	1,068,985.50
VERISIGN INC	EQUITY	38,540.00	3,582,678.40
VERISIGN INC	EQUITY	38,485.00	3,577,565.60
VERISK ANALYTICS INC	EQUITY	69,923.00	5,899,403.51
VERISK ANALYTICS INC	EQUITY	67,080.00	5,659,539.60
VERITEX HOLDINGS INC	EQUITY	24,643.00	648,850.19
VERITIV CORP	EQUITY	4,048.00	182,160.00
VERIZON COMMUNICATIONS INC	EQUITY	1,854,861.00	82,838,092.26
VERIZON COMMUNICATIONS INC	EQUITY	1,829,552.00	81,707,792.32
VERSARTIS INC	EQUITY	9,691.00	169,107.95
VERSUM MATERIALS INC	EQUITY	51,378.00	1,669,785.00
VERSUM MATERIALS INC	EQUITY	51,045.00	1,658,962.50
VERTEX PHARMACEUTICALS INC	EQUITY	112,402.00	14,485,245.74
VERTEX PHARMACEUTICALS INC	EQUITY	111,730.00	14,398,645.10
VF CORP	EQUITY	151,030.00	8,699,328.00
VF CORP	EQUITY	150,010.00	8,640,576.00
VIACOM INC CLASS A	EQUITY	4,866.00	185,151.30
VIACOM INC CLASS A	EQUITY	3,130.00	119,096.50
VIACOM INC CLASS B	EQUITY	157,298.00	5,280,493.86
VIACOM INC CLASS B	EQUITY	155,180.00	5,209,392.60
VIAD CORP	EQUITY	9,512.00	449,442.00
VIASAT INC	EQUITY	25,907.00	1,715,043.40
VIAVI SOLUTIONS INC	EQUITY	100,364.00	1,056,832.92
VILLAGE SUPER MARKET CLASS A	EQUITY	4,669.00	121,020.48
VIRNETX HOLDING CORP	EQUITY	22,152.00	100,791.60
VIRTU FINANCIAL INC CLASS A	EQUITY	9,179.00	162,009.35
VIRTU KCG HOLDINGS LLC	EQUITY	22,746.00	453,555.24
VIRTUS INVESTMENT PARTNERS	EQUITY	3,303.00	366,467.85
VIRTUSA CORP	EQUITY	13,137.00	386,227.80
VISA INC CLASS A SHARES	EQUITY	839,231.00	78,703,083.18
VISA INC CLASS A SHARES	EQUITY	827,467.00	77,599,855.26
VISHAY INTERTECHNOLOGY INC	EQUITY	57,100.00	947,860.00
VISHAY PRECISION GROUP	EQUITY	7,544.00	130,511.20
VISTA OUTDOOR INC	EQUITY	26,060.00	586,610.60
VISTEON CORP	EQUITY	15,565.00	1,588,563.90

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VISTEON CORP	EQUITY	14,630.00	1,493,137.80
VISTRA ENERGY CORP	EQUITY	103,349.00	1,735,229.71
VISTRA ENERGY CORP	EQUITY	102,785.00	1,725,760.15
VITAMIN SHOPPE INC	EQUITY	9,624.00	112,119.60
VIVINT SOLAR INC	EQUITY	9,448.00	55,270.80
VMWARE INC CLASS A	EQUITY	33,170.00	2,900,053.10
VMWARE INC CLASS A	EQUITY	30,957.00	2,706,570.51
VOCERA COMMUNICATIONS INC	EQUITY	13,565.00	358,387.30
VONAGE HOLDINGS CORP	EQUITY	80,880.00	528,955.20
VORNADO REALTY TRUST	EQUITY	78,329.00	7,355,093.10
VORNADO REALTY TRUST	EQUITY	75,922.00	7,129,075.80
VOYA FINANCIAL INC	EQUITY	86,596.00	3,194,526.44
VOYA FINANCIAL INC	EQUITY	82,899.00	3,058,144.11
VSE CORP	EQUITY	4,396.00	197,732.08
VULCAN MATERIALS CO	EQUITY	58,787.00	7,447,137.16
VULCAN MATERIALS CO	EQUITY	59,282.00	7,509,843.76
VWR CORP	EQUITY	35,525.00	1,172,680.25
VWR CORP	EQUITY	30,498.00	1,006,738.98
W+T OFFSHORE INC	EQUITY	18,295.00	35,858.20
WABASH NATIONAL CORP	EQUITY	30,829.00	677,621.42
WABCO HOLDINGS INC	EQUITY	22,349.00	2,849,720.99
WABCO HOLDINGS INC	EQUITY	22,486.00	2,867,189.86
WABTEC CORP	EQUITY	39,227.00	3,589,270.50
WABTEC CORP	EQUITY	37,293.00	3,412,309.50
WADDELL + REED FINANCIAL A	EQUITY	37,604.00	709,963.52
WAGEWORKS INC	EQUITY	15,622.00	1,049,798.40
WAL MART STORES INC	EQUITY	660,942.00	50,020,090.56
WAL MART STORES INC	EQUITY	652,925.00	49,413,364.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	424,059.00	33,208,060.29
WALGREENS BOOTS ALLIANCE INC	EQUITY	418,494.00	32,772,265.14
WALKER + DUNLOP INC	EQUITY	12,071.00	589,426.93
WALT DISNEY CO/THE	EQUITY	710,748.00	75,516,975.00
WALT DISNEY CO/THE	EQUITY	700,702.00	74,449,587.50
WASHINGTON FEDERAL INC	EQUITY	37,154.00	1,233,512.80
WASHINGTON PRIME GROUP INC	EQUITY	78,688.00	658,618.56
WASHINGTON REIT	EQUITY	29,799.00	950,588.10
WASHINGTON TRUST BANCORP	EQUITY	8,172.00	421,266.60
WASHINGTONFIRST BANKSHARE	EQUITY	28,836.00	995,707.08
WASTE MANAGEMENT INC	EQUITY	199,697.00	14,647,774.95
WASTE MANAGEMENT INC	EQUITY	198,497.00	14,559,754.95
WATERS CORP	EQUITY	35,020.00	6,438,076.80
WATERS CORP	EQUITY	34,602.00	6,361,231.68
WATERSTONE FINANCIAL INC	EQUITY	19,484.00	367,273.40
WATSCO INC	EQUITY	13,499.00	2,081,545.80
WATSCO INC	EQUITY	14,726.00	2,270,749.20
WATTS WATER TECHNOLOGIES A	EQUITY	11,934.00	754,228.80

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WAYFAIR INC CLASS A	EQUITY	17,122.00	1,316,339.36
WAYFAIR INC CLASS A	EQUITY	17,832.00	1,370,924.16
WD 40 CO	EQUITY	6,635.00	732,172.25
WEATHERFORD INTERNATIONAL PL	EQUITY	393,476.00	1,522,752.12
WEATHERFORD INTERNATIONAL PL	EQUITY	440,415.00	1,704,406.05
WEB.COM GROUP INC	EQUITY	20,409.00	516,347.70
WEBMD HEALTH CORP	EQUITY	15,605.00	915,233.25
WEBSTER FINANCIAL CORP	EQUITY	38,589.00	2,015,117.58
WEBSTER FINANCIAL CORP	EQUITY	38,988.00	2,035,953.36
WEC ENERGY GROUP INC	EQUITY	144,280.00	8,855,906.40
WEC ENERGY GROUP INC	EQUITY	141,032.00	8,656,544.16
WEIGHT WATCHERS INTL INC	EQUITY	10,691.00	357,293.22
WEINGARTEN REALTY INVESTORS	EQUITY	53,075.00	1,597,557.50
WEINGARTEN REALTY INVESTORS	EQUITY	52,176.00	1,570,497.60
WEIS MARKETS INC	EQUITY	4,906.00	239,020.32
WELBILT INC	EQUITY	57,572.00	1,085,232.20
WELBILT INC	EQUITY	58,751.00	1,107,456.35
WELLCARE HEALTH PLANS INC	EQUITY	20,176.00	3,622,802.56
WELLCARE HEALTH PLANS INC	EQUITY	20,332.00	3,650,813.92
WELLS FARGO + CO	EQUITY	2,040,953.00	113,089,205.73
WELLS FARGO + CO	EQUITY	2,008,846.00	111,310,156.86
WELLTOWER INC	EQUITY	166,285.00	12,446,432.25
WELLTOWER INC	EQUITY	163,173.00	12,213,499.05
WENDY S CO/THE	EQUITY	88,517.00	1,372,898.67
WENDY S CO/THE	EQUITY	87,550.00	1,357,900.50
WERNER ENTERPRISES INC	EQUITY	18,878.00	554,069.30
WESBANCO INC	EQUITY	19,434.00	768,420.36
WESCO AIRCRAFT HOLDINGS INC	EQUITY	23,811.00	258,349.35
WESCO INTERNATIONAL INC	EQUITY	22,071.00	1,264,668.30
WESCO INTERNATIONAL INC	EQUITY	22,773.00	1,304,892.90
WEST CORP	EQUITY	20,697.00	482,654.04
WEST MARINE INC	EQUITY	10,170.00	130,684.50
WEST PHARMACEUTICAL SERVICES	EQUITY	32,718.00	3,092,505.36
WEST PHARMACEUTICAL SERVICES	EQUITY	33,059.00	3,124,736.68
WESTAMERICA BANCORPORATION	EQUITY	11,927.00	668,389.08
WESTAR ENERGY INC	EQUITY	64,500.00	3,419,790.00
WESTAR ENERGY INC	EQUITY	65,565.00	3,476,256.30
WESTERN ALLIANCE BANCORP	EQUITY	42,528.00	2,092,377.60
WESTERN ALLIANCE BANCORP	EQUITY	40,788.00	2,006,769.60
WESTERN ASSET MORTGAGE CAPIT	EQUITY	22,973.00	236,621.90
WESTERN DIGITAL CORP	EQUITY	131,586.00	11,658,519.60
WESTERN DIGITAL CORP	EQUITY	129,813.00	11,501,431.80
WESTERN UNION CO	EQUITY	213,295.00	4,063,269.75
WESTERN UNION CO	EQUITY	209,535.00	3,991,641.75
WESTLAKE CHEMICAL CORP	EQUITY	17,271.00	1,143,512.91
WESTLAKE CHEMICAL CORP	EQUITY	17,522.00	1,160,131.62

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WESTMORELAND COAL CO	EQUITY	9,144.00	44,531.28
WESTROCK CO	EQUITY	114,225.00	6,471,988.50
WESTROCK CO	EQUITY	113,324.00	6,420,937.84
WESTWOOD HOLDINGS GROUP INC	EQUITY	4,508.00	255,558.52
WEX INC	EQUITY	17,577.00	1,832,753.79
WEX INC	EQUITY	16,725.00	1,743,915.75
WEYERHAEUSER CO	EQUITY	338,485.00	11,339,247.50
WEYERHAEUSER CO	EQUITY	329,744.00	11,046,424.00
WGL HOLDINGS INC	EQUITY	22,484.00	1,875,840.12
WHIRLPOOL CORP	EQUITY	32,797.00	6,284,561.14
WHIRLPOOL CORP	EQUITY	31,900.00	6,112,678.00
WHITE MOUNTAINS INSURANCE GP	EQUITY	2,488.00	2,161,151.44
WHITE MOUNTAINS INSURANCE GP	EQUITY	1,993.00	1,731,179.59
WHITESTONE REIT	EQUITY	20,247.00	248,025.75
WHITING PETROLEUM CORP	EQUITY	165,618.00	912,555.18
WHITING PETROLEUM CORP	EQUITY	188,283.00	1,037,439.33
WHOLE FOODS MARKET INC	EQUITY	145,346.00	6,120,520.06
WHOLE FOODS MARKET INC	EQUITY	143,674.00	6,050,112.14
WILEY (JOHN) + SONS CLASS A	EQUITY	20,220.00	1,066,605.00
WILEY (JOHN) + SONS CLASS A	EQUITY	19,466.00	1,026,831.50
WILLIAM LYON HOMES CL A	EQUITY	8,788.00	212,142.32
WILLIAMS COS INC	EQUITY	374,508.00	11,340,102.24
WILLIAMS COS INC	EQUITY	366,866.00	11,108,702.48
WILLIAMS SONOMA INC	EQUITY	40,283.00	1,953,725.50
WILLIAMS SONOMA INC	EQUITY	37,698.00	1,828,353.00
WILLIS TOWERS WATSON PLC	EQUITY	56,733.00	8,252,382.18
WILLIS TOWERS WATSON PLC	EQUITY	55,789.00	8,115,067.94
WINDSTREAM HOLDINGS INC	EQUITY	85,511.00	331,782.68
WINGSTOP INC	EQUITY	22,776.00	703,778.40
WINNEBAGO INDUSTRIES	EQUITY	12,753.00	446,355.00
WINTRUST FINANCIAL CORP	EQUITY	22,584.00	1,726,320.96
WISDOMTREE INVESTMENTS INC	EQUITY	49,927.00	507,757.59
WMIH CORP	EQUITY	49,505.00	61,881.25
WOLVERINE WORLD WIDE INC	EQUITY	44,684.00	1,251,598.84
WOODWARD INC	EQUITY	22,154.00	1,497,167.32
WORKDAY INC CLASS A	EQUITY	59,172.00	5,739,684.00
WORKDAY INC CLASS A	EQUITY	57,947.00	5,620,859.00
WORKIVA INC	EQUITY	6,893.00	131,311.65
WORLD ACCEPTANCE CORP	EQUITY	3,734.00	279,713.94
WORLD FUEL SERVICES CORP	EQUITY	31,503.00	1,211,290.35
WORLD FUEL SERVICES CORP	EQUITY	29,120.00	1,119,664.00
WORLD WRESTLING ENTERTAIN A	EQUITY	14,460.00	294,550.20
WORTHINGTON INDUSTRIES	EQUITY	19,055.00	956,942.10
WP CAREY INC	EQUITY	50,359.00	3,324,197.59
WP CAREY INC	EQUITY	49,622.00	3,275,548.22
WPX ENERGY INC	EQUITY	175,181.00	1,692,248.46

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WPX ENERGY INC	EQUITY	184,410.00	1,781,400.60
WR BERKLEY CORP	EQUITY	43,673.00	3,020,861.41
WR BERKLEY CORP	EQUITY	41,990.00	2,904,448.30
WR GRACE + CO	EQUITY	32,115.00	2,312,601.15
WR GRACE + CO	EQUITY	30,163.00	2,172,037.63
WRIGHT MEDICAL GROUP NV	EQUITY	45,662.00	1,255,248.38
WSFS FINANCIAL CORP	EQUITY	12,621.00	572,362.35
WW GRAINGER INC	EQUITY	24,033.00	4,338,677.49
WW GRAINGER INC	EQUITY	24,848.00	4,485,809.44
WYNDHAM WORLDWIDE CORP	EQUITY	47,090.00	4,728,306.90
WYNDHAM WORLDWIDE CORP	EQUITY	44,446.00	4,462,822.86
WYNN RESORTS LTD	EQUITY	36,454.00	4,889,210.48
WYNN RESORTS LTD	EQUITY	36,315.00	4,870,567.80
XACTLY CORP	EQUITY	7,556.00	118,251.40
XBIOTECH INC	EQUITY	6,544.00	30,756.80
XCEL ENERGY INC	EQUITY	232,125.00	10,649,895.00
XCEL ENERGY INC	EQUITY	224,381.00	10,294,600.28
XCERRA CORP	EQUITY	25,458.00	248,724.66
XENCOR INC	EQUITY	12,346.00	260,624.06
XENIA HOTELS + RESORTS INC	EQUITY	44,437.00	860,744.69
XEROX CORP	EQUITY	103,496.00	2,973,440.08
XEROX CORP	EQUITY	104,143.00	2,992,028.39
XILINX INC	EQUITY	112,635.00	7,244,683.20
XILINX INC	EQUITY	109,805.00	7,062,657.60
XL GROUP LTD	EQUITY	120,001.00	5,256,043.80
XL GROUP LTD	EQUITY	115,160.00	5,044,008.00
XO GROUP INC	EQUITY	13,043.00	229,817.66
XPERI CORP	EQUITY	20,185.00	601,513.00
XPO LOGISTICS INC	EQUITY	49,449.00	3,195,888.87
XPO LOGISTICS INC	EQUITY	49,135.00	3,175,595.05
XYLEM INC	EQUITY	81,589.00	4,522,478.27
XYLEM INC	EQUITY	81,952.00	4,542,599.36
YELP INC	EQUITY	37,184.00	1,116,263.68
YORK WATER CO	EQUITY	7,397.00	257,785.45
YRC WORLDWIDE INC	EQUITY	15,034.00	167,178.08
YUM BRANDS INC	EQUITY	158,862.00	11,717,661.12
YUM BRANDS INC	EQUITY	153,959.00	11,356,015.84
YUM CHINA HOLDINGS INC	EQUITY	168,845.00	6,657,558.35
YUM CHINA HOLDINGS INC	EQUITY	166,950.00	6,582,838.50
ZAGG INC	EQUITY	17,626.00	152,464.90
ZAYO GROUP HOLDINGS INC	EQUITY	84,203.00	2,601,872.70
ZAYO GROUP HOLDINGS INC	EQUITY	81,817.00	2,528,145.30
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	23,627.00	2,374,986.04
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	22,306.00	2,242,199.12
ZENDESK INC	EQUITY	34,613.00	961,549.14
ZILLOW GROUP INC A	EQUITY	23,331.00	1,139,486.04

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ZILLOW GROUP INC A	EQUITY	23,139.00	1,130,108.76
ZILLOW GROUP INC C	EQUITY	46,722.00	2,289,845.22
ZILLOW GROUP INC C	EQUITY	48,021.00	2,353,509.21
ZIMMER BIOMET HOLDINGS INC	EQUITY	91,725.00	11,777,490.00
ZIMMER BIOMET HOLDINGS INC	EQUITY	89,892.00	11,542,132.80
ZIONS BANCORPORATION	EQUITY	91,762.00	4,029,269.42
ZIONS BANCORPORATION	EQUITY	87,186.00	3,828,337.26
ZIOPHARM ONCOLOGY INC	EQUITY	50,706.00	315,391.32
ZIX CORP	EQUITY	37,406.00	212,840.14
ZOE S KITCHEN INC	EQUITY	8,429.00	100,389.39
ZOETIS INC	EQUITY	223,309.00	13,930,015.42
ZOETIS INC	EQUITY	220,205.00	13,736,387.90
ZOGENIX INC	EQUITY	9,135.00	132,457.50
ZUMIEZ INC	EQUITY	9,827.00	121,363.45
ZYNGA INC CL A	EQUITY	330,562.00	1,203,245.68
ZYNGA INC CL A	EQUITY	330,895.00	1,204,457.80
RUSSELL 2000 MINI SEP17	FUTURE	17,850.00	-
S+P MID 400 EMINI SEP17	FUTURE	9,300.00	-
S+P500 EMINI FUT SEP17	FUTURE	71,800.00	-
S+P500 EMINI FUT SEP17	FUTURE	70,950.00	-
Domestic Passive Equity Total			**21,794,832,858.80**
Domestic Active Equity			
CANADIAN DOLLAR	CASH	179,465.64	138,188.68
1 800 FLOWERS.COM INC CL A	EQUITY	366,559.00	3,573,950.25
1ST SOURCE CORP	EQUITY	4,130.00	197,992.20
2U INC	EQUITY	148,700.00	6,977,004.00
2U INC	EQUITY	70,925.00	3,327,801.00
3D SYSTEMS CORP	EQUITY	73,801.00	1,380,078.70
3M CO	EQUITY	4,100.00	853,579.00
3M CO	EQUITY	61,547.00	12,813,469.93
AAON INC	EQUITY	43,604.00	1,606,807.40
AARON S INC	EQUITY	55,600.00	2,162,840.00
ABBOTT LABORATORIES	EQUITY	126,300.00	6,139,443.00
ABBVIE INC	EQUITY	17,600.00	1,276,176.00
ABBVIE INC	EQUITY	39,600.00	2,871,396.00
ABBVIE INC	EQUITY	35,977.00	2,608,692.27
ABM INDUSTRIES INC	EQUITY	56,397.00	2,341,603.44
ACACIA COMMUNICATIONS INC	EQUITY	17,958.00	744,718.26
ACADIA HEALTHCARE CO INC	EQUITY	36,449.00	1,799,851.62
ACADIA HEALTHCARE CO INC	EQUITY	35,897.00	1,772,593.86
ACADIA HEALTHCARE CO INC	EQUITY	81,622.00	4,030,494.36
ACADIA REALTY TRUST	EQUITY	108,823.00	3,025,279.40
ACCELERATE DIAGNOSTICS INC	EQUITY	50,898.00	1,392,060.30
ACCENTURE PLC CL A	EQUITY	89,500.00	11,069,360.00
ACCENTURE PLC CL A	EQUITY	47,845.00	5,917,469.60

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ACCO BRANDS CORP	EQUITY	112,800.00	1,314,120.00
ACI WORLDWIDE INC	EQUITY	90,230.00	2,018,445.10
ACLARIS THERAPEUTICS INC	EQUITY	7,614.00	206,491.68
ACORDA THERAPEUTICS INC	EQUITY	25,500.00	502,350.00
ACTIVISION BLIZZARD INC	EQUITY	27,900.00	1,606,203.00
ACTIVISION BLIZZARD INC	EQUITY	47,409.00	2,729,336.13
ACTUA CORP	EQUITY	133,530.00	1,876,096.50
ACTUA CORP	EQUITY	110,057.00	1,546,300.85
ADIENT PLC	EQUITY	21,205.00	1,386,382.90
ADOBE SYSTEMS INC	EQUITY	139,000.00	19,660,160.00
ADOBE SYSTEMS INC	EQUITY	58,700.00	8,302,528.00
ADOBE SYSTEMS INC	EQUITY	75,500.00	10,678,720.00
ADOBE SYSTEMS INC	EQUITY	14,300.00	2,022,592.00
ADOBE SYSTEMS INC	EQUITY	75,895.00	10,734,588.80
ADTALEM GLOBAL EDUCATION INC	EQUITY	132,095.00	5,013,005.25
ADTALEM GLOBAL EDUCATION INC	EQUITY	9,598.00	364,244.10
ADVANCED DISPOSAL SERVICES I	EQUITY	49,614.00	1,127,726.22
ADVANCED DISPOSAL SERVICES I	EQUITY	38,741.00	880,582.93
ADVANCED ENERGY INDUSTRIES	EQUITY	48,473.00	3,135,718.37
ADVANCED MICRO DEVICES	EQUITY	263,708.00	3,291,075.84
ADVANSIX INC	EQUITY	4,919.00	153,669.56
ADVANSIX INC	EQUITY	11,500.00	359,260.00
ADVISORY BOARD CO/THE	EQUITY	108,011.00	5,562,566.50
ADVISORY BOARD CO/THE	EQUITY	19,401.00	999,151.50
AECOM	EQUITY	9,100.00	294,203.00
AEGION CORP	EQUITY	56,900.00	1,244,972.00
AERIE PHARMACEUTICALS INC	EQUITY	45,007.00	2,365,117.85
AERIE PHARMACEUTICALS INC	EQUITY	31,169.00	1,637,930.95
AETNA INC	EQUITY	47,200.00	7,166,376.00
AETNA INC	EQUITY	19,800.00	3,006,234.00
AETNA INC	EQUITY	12,942.00	1,964,983.86
AFFILIATED MANAGERS GROUP	EQUITY	2,900.00	480,994.00
AFLAC INC	EQUITY	42,922.00	3,334,180.96
AFLAC INC	EQUITY	23,100.00	1,794,408.00
AG MORTGAGE INVESTMENT TRUST	EQUITY	71,300.00	1,304,790.00
AGCO CORP	EQUITY	27,500.00	1,853,225.00
AGILENT TECHNOLOGIES INC	EQUITY	38,000.00	2,253,780.00
AGIOS PHARMACEUTICALS INC	EQUITY	17,315.00	890,856.75
AIR LEASE CORP	EQUITY	110,218.00	4,117,744.48
AIR PRODUCTS + CHEMICALS INC	EQUITY	75,500.00	10,801,030.00
AIR PRODUCTS + CHEMICALS INC	EQUITY	1,802.00	257,794.12
AIRGAIN INC	EQUITY	60,495.00	857,819.10
AK STEEL HOLDING CORP	EQUITY	126,165.00	828,904.05
AK STEEL HOLDING CORP	EQUITY	202,192.00	1,328,401.44
AKAMAI TECHNOLOGIES INC	EQUITY	11,300.00	562,853.00
AKAMAI TECHNOLOGIES INC	EQUITY	11,144.00	555,082.64

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AKORN INC	EQUITY	5,600.00	187,824.00
ALAMO GROUP INC	EQUITY	15,800.00	1,434,798.00
ALBEMARLE CORP	EQUITY	19,800.00	2,089,692.00
ALBEMARLE CORP	EQUITY	5,357.00	565,377.78
ALCOA CORP	EQUITY	36,500.00	1,191,725.00
ALDER BIOPHARMACEUTICALS INC	EQUITY	41,740.00	477,923.00
ALERE INC	EQUITY	3,356.00	168,437.64
ALEXANDER + BALDWIN INC	EQUITY	86,575.00	3,582,473.50
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	8,252.00	994,118.44
ALEXION PHARMACEUTICALS INC	EQUITY	135,000.00	16,425,450.00
ALEXION PHARMACEUTICALS INC	EQUITY	12,500.00	1,520,875.00
ALEXION PHARMACEUTICALS INC	EQUITY	10,888.00	1,324,742.96
ALIBABA GROUP HOLDING SP ADR	EQUITY	194,000.00	27,334,600.00
ALIBABA GROUP HOLDING SP ADR	EQUITY	29,600.00	4,170,640.00
ALLEGHENY TECHNOLOGIES INC	EQUITY	10,292.00	175,066.92
ALLEGION PLC	EQUITY	47,200.00	3,828,864.00
ALLERGAN PLC	EQUITY	41,000.00	9,966,690.00
ALLETE INC	EQUITY	45,927.00	3,292,047.36
ALLISON TRANSMISSION HOLDING	EQUITY	7,300.00	273,823.00
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	11,000.00	140,360.00
ALLSCRIPTS HEALTHCARE SOLUTI	EQUITY	105,206.00	1,342,428.56
ALLSTATE CORP	EQUITY	12,200.00	1,078,968.00
ALLSTATE CORP	EQUITY	35,900.00	3,174,996.00
ALLSTATE CORP	EQUITY	37,505.00	3,316,942.20
ALLY FINANCIAL INC	EQUITY	84,700.00	1,770,230.00
ALMOST FAMILY INC	EQUITY	18,017.00	1,110,748.05
ALPHA + OMEGA SEMICONDUCTOR	EQUITY	48,600.00	810,162.00
ALPHABET INC CL A	EQUITY	23,100.00	21,475,608.00
ALPHABET INC CL A	EQUITY	13,200.00	12,271,776.00
ALPHABET INC CL A	EQUITY	22,500.00	20,917,800.00
ALPHABET INC CL A	EQUITY	5,040.00	4,685,587.20
ALPHABET INC CL A	EQUITY	18,246.00	16,962,941.28
ALPHABET INC CL C	EQUITY	10,600.00	9,632,538.00
ALPHABET INC CL C	EQUITY	18,500.00	16,811,505.00
ALPHABET INC CL C	EQUITY	5,515.00	5,011,645.95
ALPHABET INC CL C	EQUITY	11,758.00	10,684,847.34
ALTERYX INC CLASS A	EQUITY	14,405.00	281,185.60
ALTICE USA INC A	EQUITY	15,500.00	500,650.00
ALTRA INDUSTRIAL MOTION CORP	EQUITY	41,893.00	1,667,341.40
AMAZON.COM INC	EQUITY	27,500.00	26,620,000.00
AMAZON.COM INC	EQUITY	27,200.00	26,329,600.00
AMAZON.COM INC	EQUITY	27,950.00	27,055,600.00
AMAZON.COM INC	EQUITY	9,300.00	9,002,400.00
AMAZON.COM INC	EQUITY	16,895.00	16,354,360.00
AMC NETWORKS INC A	EQUITY	17,200.00	918,652.00
AMDOCS LTD	EQUITY	9,400.00	605,924.00

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AMDOCS LTD	EQUITY	3,369.00	217,165.74
AMERICAN AIRLINES GROUP INC	EQUITY	40,100.00	2,017,832.00
AMERICAN AXLE + MFG HOLDINGS	EQUITY	171,304.00	2,672,342.40
AMERICAN EAGLE OUTFITTERS	EQUITY	91,100.00	1,097,755.00
AMERICAN ELECTRIC POWER	EQUITY	9,400.00	653,018.00
AMERICAN ELECTRIC POWER	EQUITY	25,200.00	1,750,644.00
AMERICAN EQUITY INVT LIFE HL	EQUITY	72,900.00	1,915,812.00
AMERICAN EXPRESS CO	EQUITY	119,400.00	10,058,256.00
AMERICAN EXPRESS CO	EQUITY	11,500.00	968,760.00
AMERICAN EXPRESS CO	EQUITY	28,843.00	2,429,734.32
AMERICAN FINANCIAL GROUP INC	EQUITY	21,300.00	2,116,581.00
AMERICAN INTERNATIONAL GROUP	EQUITY	86,200.00	5,389,224.00
AMERICAN OUTDOOR BRANDS CORP	EQUITY	106,999.00	2,371,097.84
AMERICAN RENAL ASSOCIATES HO	EQUITY	22,919.00	425,147.45
AMERICAN RENAL ASSOCIATES HO	EQUITY	30,700.00	569,485.00
AMERICAN TOWER CORP	EQUITY	48,596.00	6,430,222.72
AMERICAN TOWER CORP	EQUITY	25,200.00	3,334,464.00
AMERICAN TOWER CORP	EQUITY	5,318.00	703,677.76
AMERICAN VANGUARD CORP	EQUITY	162,800.00	2,808,300.00
AMERICAN WATER WORKS CO INC	EQUITY	23,942.00	1,866,278.90
AMERICAN WOODMARK CORP	EQUITY	17,358.00	1,658,556.90
AMERIPRISE FINANCIAL INC	EQUITY	10,300.00	1,311,087.00
AMERIPRISE FINANCIAL INC	EQUITY	22,300.00	2,838,567.00
AMERIS BANCORP	EQUITY	30,777.00	1,483,451.40
AMERISAFE INC	EQUITY	16,638.00	947,534.10
AMERISOURCEBERGEN CORP	EQUITY	30,007.00	2,836,561.71
AMGEN INC	EQUITY	12,300.00	2,118,429.00
AMGEN INC	EQUITY	28,900.00	4,977,447.00
AMGEN INC	EQUITY	57,196.00	9,850,867.08
AMICUS THERAPEUTICS INC	EQUITY	123,502.00	1,243,665.14
AMKOR TECHNOLOGY INC	EQUITY	144,200.00	1,408,834.00
AMN HEALTHCARE SERVICES INC	EQUITY	123,177.00	4,810,061.85
AMN HEALTHCARE SERVICES INC	EQUITY	21,674.00	846,369.70
AMN HEALTHCARE SERVICES INC	EQUITY	63,423.00	2,476,668.15
AMPHENOL CORP CL A	EQUITY	1,702.00	125,641.64
ANADARKO PETROLEUM CORP	EQUITY	73,000.00	3,309,820.00
ANADARKO PETROLEUM CORP	EQUITY	117,515.00	5,328,130.10
ANALOG DEVICES INC	EQUITY	99,800.00	7,764,440.00
ANALOG DEVICES INC	EQUITY	52,562.00	4,089,323.60
ANDEAVOR	EQUITY	11,000.00	1,029,600.00
ANDERSONS INC/THE	EQUITY	67,403.00	2,301,812.45
ANGIODYNAMICS INC	EQUITY	78,200.00	1,267,622.00
ANIKA THERAPEUTICS INC	EQUITY	28,557.00	1,409,002.38
ANIXTER INTERNATIONAL INC	EQUITY	23,621.00	1,847,162.20
ANIXTER INTERNATIONAL INC	EQUITY	38,088.00	2,978,481.60
ANIXTER INTERNATIONAL INC	EQUITY	24,900.00	1,947,180.00

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ANNALY CAPITAL MANAGEMENT IN	EQUITY	152,100.00	1,832,805.00
ANTHEM INC	EQUITY	37,700.00	7,092,501.00
ANTHEM INC	EQUITY	36,089.00	6,789,423.57
ANTHEM INC	EQUITY	26,500.00	4,985,445.00
AON PLC	EQUITY	13,432.00	1,785,784.40
APACHE CORP	EQUITY	59,150.00	2,835,059.50
APOGEE ENTERPRISES INC	EQUITY	64,746.00	3,680,162.64
APPLE INC	EQUITY	315,700.00	45,467,114.00
APPLE INC	EQUITY	54,635.00	7,868,532.70
APPLE INC	EQUITY	211,103.00	30,403,054.06
APPLIED MATERIALS INC	EQUITY	72,200.00	2,982,582.00
ARATANA THERAPEUTICS INC	EQUITY	89,042.00	643,773.66
ARC DOCUMENT SOLUTIONS INC	EQUITY	21,200.00	88,192.00
ARCHER DANIELS MIDLAND CO	EQUITY	47,800.00	1,977,964.00
ARCHER DANIELS MIDLAND CO	EQUITY	37,400.00	1,547,612.00
ARCHER DANIELS MIDLAND CO	EQUITY	107,890.00	4,464,488.20
ARCHROCK INC	EQUITY	95,600.00	1,089,840.00
ARES COMMERCIAL REAL ESTATE	EQUITY	7,300.00	95,557.00
ARMADA HOFFLER PROPERTIES IN	EQUITY	163,866.00	2,122,064.70
ARMSTRONG FLOORING INC	EQUITY	78,300.00	1,407,051.00
ARMSTRONG WORLD INDUSTRIES	EQUITY	27,145.00	1,248,670.00
ARRIS INTERNATIONAL PLC	EQUITY	167,008.00	4,679,564.16
ARRIS INTERNATIONAL PLC	EQUITY	9,300.00	260,586.00
ARRIS INTERNATIONAL PLC	EQUITY	474,500.00	13,295,490.00
ARROW ELECTRONICS INC	EQUITY	5,300.00	415,626.00
ARROW ELECTRONICS INC	EQUITY	27,500.00	2,156,550.00
ARTESIAN RESOURCES CORP CL A	EQUITY	10,000.00	376,400.00
ARTHUR J GALLAGHER + CO	EQUITY	80,600.00	4,614,350.00
ASBURY AUTOMOTIVE GROUP	EQUITY	43,330.00	2,450,311.50
ASHFORD HOSPITALITY PRIME IN	EQUITY	103,100.00	1,060,899.00
ASHFORD HOSPITALITY TRUST	EQUITY	182,800.00	1,111,424.00
ASML HOLDING NV NY REG SHS	EQUITY	14,300.00	1,863,433.00
ASPEN INSURANCE HOLDINGS LTD	EQUITY	10,300.00	513,455.00
ASPEN TECHNOLOGY INC	EQUITY	22,788.00	1,259,264.88
ASSOCIATED BANC CORP	EQUITY	153,000.00	3,855,600.00
ASSOCIATED CAPITAL GROUP A	EQUITY	15,757.00	535,738.00
ASSURANT INC	EQUITY	13,100.00	1,358,339.00
ASTEC INDUSTRIES INC	EQUITY	20,200.00	1,121,302.00
AT+T INC	EQUITY	195,000.00	7,357,350.00
AT+T INC	EQUITY	283,300.00	10,688,909.00
AT+T INC	EQUITY	157,100.00	5,927,383.00
AT+T INC	EQUITY	57,972.00	2,187,283.56
ATARA BIOTHERAPEUTICS INC	EQUITY	61,517.00	861,238.00
ATHENAHEALTH INC	EQUITY	49,000.00	6,886,950.00
ATHENAHEALTH INC	EQUITY	14,048.00	1,974,446.40
ATKORE INTERNATIONAL GROUP I	EQUITY	97,707.00	2,203,292.85

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ATKORE INTERNATIONAL GROUP I	EQUITY	55,000.00	1,240,250.00
ATRION CORPORATION	EQUITY	3,006.00	1,933,759.80
AUDIOCODES LTD	EQUITY	181,545.00	1,087,454.55
AUTOMATIC DATA PROCESSING	EQUITY	45,462.00	4,658,036.52
AUTOMATIC DATA PROCESSING	EQUITY	38,900.00	3,985,694.00
AUTOZONE INC	EQUITY	3,600.00	2,053,656.00
AVALONBAY COMMUNITIES INC	EQUITY	28,900.00	5,553,713.00
AVERY DENNISON CORP	EQUITY	27,200.00	2,403,664.00
AVERY DENNISON CORP	EQUITY	5,797.00	512,280.89
AVISTA HEALTHCARE PUBLIC ACQ	EQUITY	155,374.00	1,614,335.86
AXCELIS TECHNOLOGIES INC	EQUITY	118,722.00	2,487,225.90
AXIS CAPITAL HOLDINGS LTD	EQUITY	24,500.00	1,584,170.00
AXON ENTERPRISE INC	EQUITY	34,017.00	855,187.38
AXT INC	EQUITY	279,886.00	1,777,276.10
AXT INC	EQUITY	147,294.00	935,316.90
AZZ INC	EQUITY	26,305.00	1,467,819.00
BAIDU INC SPON ADR	EQUITY	75,000.00	13,414,500.00
BAKER HUGHES INC	EQUITY	10,719.00	584,292.69
BANCFIRST CORP	EQUITY	17,100.00	1,651,860.00
BANCORPSOUTH INC	EQUITY	48,153.00	1,468,666.50
BANK OF AMERICA CORP	EQUITY	387,641.00	9,404,170.66
BANK OF AMERICA CORP	EQUITY	148,246.00	3,596,447.96
BANK OF AMERICA CORP	EQUITY	754,800.00	18,311,448.00
BANK OF AMERICA CORP	EQUITY	299,100.00	7,256,166.00
BANK OF AMERICA CORP	EQUITY	567,821.00	13,775,337.46
BANK OF MARIN BANCORP/CA	EQUITY	1,500.00	92,325.00
BANK OF NEW YORK MELLON CORP	EQUITY	130,100.00	6,637,702.00
BANK OF NT BUTTERFIELD + SON	EQUITY	70,000.00	2,387,000.00
BANK OF NT BUTTERFIELD + SON	EQUITY	36,900.00	1,258,290.00
BANK OF THE OZARKS	EQUITY	187,800.00	8,802,186.00
BANK OF THE OZARKS	EQUITY	88,920.00	4,167,680.40
BANK OF THE OZARKS	EQUITY	27,715.00	1,299,002.05
BANKRATE INC	EQUITY	124,800.00	1,603,680.00
BANNER CORPORATION	EQUITY	46,344.00	2,618,899.44
BARNES GROUP INC	EQUITY	19,626.00	1,148,709.78
BARNES GROUP INC	EQUITY	35,200.00	2,060,256.00
BARRACUDA NETWORKS INC	EQUITY	33,212.00	765,868.72
BASIC ENERGY SERVICES INC	EQUITY	91,910.00	2,288,559.00
BASIC ENERGY SERVICES INC	EQUITY	22,598.00	562,690.20
BAXTER INTERNATIONAL INC	EQUITY	83,208.00	5,037,412.32
BB+T CORP	EQUITY	14,500.00	658,445.00
BB+T CORP	EQUITY	35,700.00	1,621,137.00
BEACON ROOFING SUPPLY INC	EQUITY	41,903.00	2,053,247.00
BEACON ROOFING SUPPLY INC	EQUITY	57,688.00	2,826,712.00
BECTON DICKINSON AND CO	EQUITY	27,000.00	5,267,970.00
BECTON DICKINSON AND CO	EQUITY	11,600.00	2,263,276.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
BEL FUSE INC CL B	EQUITY	25,500.00	629,850.00
BENCHMARK ELECTRONICS INC	EQUITY	48,500.00	1,566,550.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	105,400.00	17,851,598.00
BERKSHIRE HATHAWAY INC CL B	EQUITY	42,136.00	7,136,574.32
BERRY GLOBAL GROUP INC	EQUITY	7,000.00	399,070.00
BERRY GLOBAL GROUP INC	EQUITY	34,822.00	1,985,202.22
BEST BUY CO INC	EQUITY	38,900.00	2,230,137.00
BEST BUY CO INC	EQUITY	32,500.00	1,863,225.00
BEST BUY CO INC	EQUITY	19,767.00	1,133,242.11
BIG LOTS INC	EQUITY	26,000.00	1,255,800.00
BIOGEN INC	EQUITY	27,500.00	7,462,400.00
BIOGEN INC	EQUITY	28,900.00	7,842,304.00
BIOGEN INC	EQUITY	5,000.00	1,356,800.00
BIOGEN INC	EQUITY	7,190.00	1,951,078.40
BIOGEN INC	EQUITY	18,991.00	5,153,397.76
BIOMARIN PHARMACEUTICAL INC	EQUITY	112,000.00	10,171,840.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	12,400.00	1,126,168.00
BIOMARIN PHARMACEUTICAL INC	EQUITY	61,350.00	5,571,807.00
BIOSPECIFICS TECHNOLOGIES	EQUITY	29,528.00	1,461,931.28
BIOTELEMETRY INC	EQUITY	152,573.00	5,103,566.85
BIOTELEMETRY INC	EQUITY	116,228.00	3,887,826.60
BLACK BOX CORP	EQUITY	22,800.00	194,940.00
BLACK HILLS CORP	EQUITY	11,101.00	748,984.47
BLACK HILLS CORP	EQUITY	61,910.00	4,177,067.70
BLACKBAUD INC	EQUITY	21,739.00	1,864,119.25
BLACKHAWK NETWORK HOLDINGS I	EQUITY	60,164.00	2,623,150.40
BLACKLINE INC	EQUITY	15,639.00	558,937.86
BLACKROCK INC	EQUITY	7,800.00	3,294,798.00
BLACKSTONE MORTGAGE TRU CL A	EQUITY	72,917.00	2,304,177.20
BLOOMIN BRANDS INC	EQUITY	80,205.00	1,702,752.15
BLUCORA INC	EQUITY	35,000.00	742,000.00
BLUE APRON HOLDINGS INC A	EQUITY	137,358.00	1,282,923.72
BLUEBIRD BIO INC	EQUITY	13,590.00	1,427,629.50
BLUEBIRD BIO INC	EQUITY	10,769.00	1,131,283.45
BLUEBIRD BIO INC	EQUITY	13,900.00	1,460,195.00
BLUEPRINT MEDICINES CORP	EQUITY	29,471.00	1,493,295.57
BOEING CO/THE	EQUITY	38,192.00	7,552,468.00
BOEING CO/THE	EQUITY	24,300.00	4,805,325.00
BOEING CO/THE	EQUITY	45,660.00	9,029,265.00
BOFI HOLDING INC	EQUITY	161,938.00	3,841,169.36
BOFI HOLDING INC	EQUITY	138,286.00	3,280,143.92
BOINGO WIRELESS INC	EQUITY	161,645.00	2,418,209.20
BOINGO WIRELESS INC	EQUITY	151,844.00	2,271,586.24
BOISE CASCADE CO	EQUITY	34,308.00	1,042,963.20
BOOT BARN HOLDINGS INC	EQUITY	29,950.00	212,046.00
BOOT BARN HOLDINGS INC	EQUITY	75,406.00	533,874.48

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BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	8,300.00	270,082.00
BOOZ ALLEN HAMILTON HOLDINGS	EQUITY	38,499.00	1,252,757.46
BORGWARNER INC	EQUITY	86,689.00	3,672,146.04
BOSTON PRIVATE FINL HOLDING	EQUITY	79,711.00	1,223,563.85
BOSTON PROPERTIES INC	EQUITY	24,264.00	2,984,957.28
BOSTON PROPERTIES INC	EQUITY	20,100.00	2,472,702.00
BOSTON SCIENTIFIC CORP	EQUITY	198,500.00	5,502,420.00
BOSTON SCIENTIFIC CORP	EQUITY	109,900.00	3,046,428.00
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	36,615.00	940,639.35
BOTTOMLINE TECHNOLOGIES (DE)	EQUITY	63,219.00	1,624,096.11
BOYD GAMING CORP	EQUITY	42,356.00	1,050,852.36
BP PLC SPONS ADR	EQUITY	262,400.00	9,092,160.00
BRADY CORPORATION CL A	EQUITY	31,200.00	1,057,680.00
BRANDYWINE REALTY TRUST	EQUITY	45,500.00	797,615.00
BRANDYWINE REALTY TRUST	EQUITY	208,186.00	3,649,500.58
BRAVO BRIO RESTAURANT GROUP	EQUITY	38,897.00	178,926.20
BRINK S CO/THE	EQUITY	13,140.00	880,380.00
BRINKER INTERNATIONAL INC	EQUITY	34,300.00	1,306,830.00
BRINKER INTERNATIONAL INC	EQUITY	10,300.00	392,430.00
BRISTOL MYERS SQUIBB CO	EQUITY	142,300.00	7,928,956.00
BRISTOL MYERS SQUIBB CO	EQUITY	95,392.00	5,315,242.24
BRIXMOR PROPERTY GROUP INC	EQUITY	62,900.00	1,124,652.00
BRIXMOR PROPERTY GROUP INC	EQUITY	353,865.00	6,327,106.20
BROADCOM LTD	EQUITY	48,000.00	11,186,400.00
BROADCOM LTD	EQUITY	13,100.00	3,052,955.00
BROADRIDGE FINANCIAL SOLUTIO	EQUITY	7,700.00	581,812.00
BROADSOFT INC	EQUITY	22,150.00	953,557.50
BROOKDALE SENIOR LIVING INC	EQUITY	9,100.00	133,861.00
BROOKLINE BANCORP INC	EQUITY	64,918.00	947,802.80
BROOKS AUTOMATION INC	EQUITY	61,300.00	1,329,597.00
BROWN FORMAN CORP CLASS B	EQUITY	40,500.00	1,968,300.00
BRUNSWICK CORP	EQUITY	16,400.00	1,028,772.00
BRUNSWICK CORP	EQUITY	64,272.00	4,031,782.56
BRYN MAWR BANK CORP	EQUITY	408.00	17,340.00
BUFFALO WILD WINGS INC	EQUITY	25,490.00	3,229,583.00
BUILDERS FIRSTSOURCE INC	EQUITY	164,140.00	2,514,624.80
BUNGE LTD	EQUITY	35,800.00	2,670,680.00
BURLINGTON STORES INC	EQUITY	3,000.00	275,970.00
BURLINGTON STORES INC	EQUITY	27,044.00	2,487,777.56
BURLINGTON STORES INC	EQUITY	10,787.00	992,296.13
C + F FINANCIAL CORP	EQUITY	5,400.00	253,260.00
C+J ENERGY SERVICES INC	EQUITY	38,475.00	1,318,538.25
C+J ENERGY SERVICES INC	EQUITY	121,100.00	4,150,097.00
CA INC	EQUITY	20,000.00	689,400.00
CA INC	EQUITY	45,900.00	1,582,173.00
CABLE ONE INC	EQUITY	200.00	142,180.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CABOT CORP	EQUITY	27,800.00	1,485,354.00
CABOT CORP	EQUITY	58,114.00	3,105,031.02
CABOT CORP	EQUITY	57,138.00	3,052,883.34
CABOT MICROELECTRONICS CORP	EQUITY	50,825.00	3,752,409.75
CABOT OIL + GAS CORP	EQUITY	58,600.00	1,469,688.00
CACI INTERNATIONAL INC CL A	EQUITY	11,014.00	1,377,300.70
CACI INTERNATIONAL INC CL A	EQUITY	16,000.00	2,000,800.00
CALAMP CORP	EQUITY	103,542.00	2,105,008.86
CALERES INC	EQUITY	52,933.00	1,470,478.74
CALITHERA BIOSCIENCES INC	EQUITY	37,900.00	562,815.00
CALLIDUS SOFTWARE INC	EQUITY	113,879.00	2,755,871.80
CALLIDUS SOFTWARE INC	EQUITY	35,074.00	848,790.80
CALLON PETROLEUM CO	EQUITY	209,766.00	2,225,617.26
CALLON PETROLEUM CO	EQUITY	223,525.00	2,371,600.25
CAMBIUM LEARNING GROUP INC	EQUITY	5,000.00	25,350.00
CAMDEN PROPERTY TRUST	EQUITY	25,900.00	2,214,709.00
CAMPBELL SOUP CO	EQUITY	10,800.00	563,220.00
CAPITAL ONE FINANCIAL CORP	EQUITY	61,900.00	5,114,178.00
CAPITAL ONE FINANCIAL CORP	EQUITY	34,500.00	2,850,390.00
CARBONITE INC	EQUITY	71,581.00	1,560,465.80
CARBONITE INC	EQUITY	114,255.00	2,490,759.00
CARDINAL HEALTH INC	EQUITY	141,100.00	10,994,512.00
CARDINAL HEALTH INC	EQUITY	31,300.00	2,438,896.00
CARDIOVASCULAR SYSTEMS INC	EQUITY	42,329.00	1,364,263.67
CARDTRONICS PLC A	EQUITY	41,325.00	1,357,939.50
CARE CAPITAL PROPERTIES INC	EQUITY	34,666.00	925,582.20
CARLISLE COS INC	EQUITY	9,100.00	868,140.00
CARLISLE COS INC	EQUITY	7,252.00	691,840.80
CARLYLE GROUP/THE	EQUITY	139,246.00	2,750,108.50
CARNIVAL CORP	EQUITY	53,000.00	3,475,210.00
CARNIVAL CORP	EQUITY	67,705.00	4,439,416.85
CARNIVAL CORP	EQUITY	53,200.00	3,488,324.00
CARNIVAL CORP	EQUITY	62,833.00	4,119,959.81
CARPENTER TECHNOLOGY	EQUITY	2,061.00	77,143.23
CARS.COM INC	EQUITY	8,400.00	223,692.00
CARS.COM INC	EQUITY	16,633.00	442,936.79
CARTER S INC	EQUITY	9,789.00	870,731.55
CARTER S INC	EQUITY	21,104.00	1,877,200.80
CARTER S INC	EQUITY	44,388.00	3,948,312.60
CASEY S GENERAL STORES INC	EQUITY	13,632.00	1,460,123.52
CASEY S GENERAL STORES INC	EQUITY	11,992.00	1,284,463.12
CASS INFORMATION SYSTEMS INC	EQUITY	14,213.00	932,941.32
CATALENT INC	EQUITY	3,662.00	128,536.20
CATALENT INC	EQUITY	35,829.00	1,257,597.90
CATALENT INC	EQUITY	42,396.00	1,488,099.60
CATALENT INC	EQUITY	55,179.00	1,936,782.90

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CATHAY GENERAL BANCORP	EQUITY	98,870.00	3,752,116.50
CATHAY GENERAL BANCORP	EQUITY	50,100.00	1,901,295.00
CBRE GROUP INC A	EQUITY	117,728.00	4,285,299.20
CBRE GROUP INC A	EQUITY	17,077.00	621,602.80
CBS CORP CLASS B NON VOTING	EQUITY	40,392.00	2,576,201.76
CDK GLOBAL INC	EQUITY	15,154.00	940,457.24
CDK GLOBAL INC	EQUITY	8,200.00	508,892.00
CDW CORP/DE	EQUITY	19,500.00	1,219,335.00
CDW CORP/DE	EQUITY	9,960.00	622,798.80
CECO ENVIRONMENTAL CORP	EQUITY	104,500.00	959,310.00
CELANESE CORP SERIES A	EQUITY	23,800.00	2,259,572.00
CELANESE CORP SERIES A	EQUITY	18,200.00	1,727,908.00
CELGENE CORP	EQUITY	64,700.00	8,402,589.00
CELGENE CORP	EQUITY	137,400.00	17,844,138.00
CELGENE CORP	EQUITY	35,100.00	4,558,437.00
CELGENE CORP	EQUITY	67,566.00	8,774,796.42
CENTENE CORP	EQUITY	9,300.00	742,884.00
CENTENE CORP	EQUITY	3,445.00	275,186.60
CENTERPOINT ENERGY INC	EQUITY	37,023.00	1,013,689.74
CENTERSTATE BANKS INC	EQUITY	67,734.00	1,683,867.24
CENTERSTATE BANKS INC	EQUITY	119,873.00	2,980,042.78
CENTRAL GARDEN AND PET CO A	EQUITY	99,546.00	2,988,370.92
CENTRAL GARDEN AND PET CO A	EQUITY	38,000.00	1,140,760.00
CENTRAL PACIFIC FINANCIAL CO	EQUITY	47,300.00	1,488,531.00
CENTRAL VALLEY COMM BANCORP	EQUITY	29,400.00	651,504.00
CENTURY ALUMINUM COMPANY	EQUITY	30,667.00	477,791.86
CENTURY ALUMINUM COMPANY	EQUITY	145,334.00	2,264,303.72
CENTURY CASINOS INC	EQUITY	105,058.00	774,277.46
CENTURY CASINOS INC	EQUITY	43,900.00	323,543.00
CENTURY COMMUNITIES INC	EQUITY	136,450.00	3,383,960.00
CEVA INC	EQUITY	127,428.00	5,791,602.60
CF INDUSTRIES HOLDINGS INC	EQUITY	60,800.00	1,699,968.00
CHANNELADVISOR CORP	EQUITY	135,838.00	1,568,928.90
CHARLES RIVER LABORATORIES	EQUITY	9,100.00	920,465.00
CHARLES RIVER LABORATORIES	EQUITY	38,441.00	3,888,307.15
CHART INDUSTRIES INC	EQUITY	32,900.00	1,142,617.00
CHARTER COMMUNICATIONS INC A	EQUITY	26,600.00	8,960,210.00
CHARTER FINANCIAL CORP	EQUITY	42,300.00	761,400.00
CHECK POINT SOFTWARE TECH	EQUITY	7,431.00	810,573.48
CHEESECAKE FACTORY INC/THE	EQUITY	74,793.00	3,762,087.90
CHEGG INC	EQUITY	164,542.00	2,022,221.18
CHEMICAL FINANCIAL CORP	EQUITY	76,276.00	3,692,521.16
CHEMOURS CO/THE	EQUITY	11,300.00	428,496.00
CHEMUNG FINANCIAL CORP	EQUITY	3,400.00	138,992.00
CHERRY HILL MORTGAGE INVESTM	EQUITY	48,100.00	888,407.00
CHESAPEAKE LODGING TRUST	EQUITY	118,950.00	2,910,706.50

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CHESAPEAKE LODGING TRUST	EQUITY	9,500.00	232,465.00
CHESAPEAKE UTILITIES CORP	EQUITY	2,603.00	195,094.85
CHEVRON CORP	EQUITY	45,100.00	4,705,283.00
CHEVRON CORP	EQUITY	93,300.00	9,733,989.00
CHEVRON CORP	EQUITY	51,800.00	5,404,294.00
CHEVRON CORP	EQUITY	39,256.00	4,095,578.48
CHICAGO BRIDGE + IRON CO NV	EQUITY	50,000.00	986,500.00
CHILDREN S PLACE INC/THE	EQUITY	10,352.00	1,056,939.20
CHIMERIX INC	EQUITY	175,200.00	954,840.00
CHIPOTLE MEXICAN GRILL INC	EQUITY	16,800.00	6,990,480.00
CHOICE HOTELS INTL INC	EQUITY	17,994.00	1,156,114.50
CHUBB LTD	EQUITY	26,625.00	3,870,742.50
CHUBB LTD	EQUITY	41,500.00	6,033,270.00
CHURCH + DWIGHT CO INC	EQUITY	10,498.00	544,636.24
CIENA CORP	EQUITY	57,923.00	1,449,233.46
CIGNA CORP	EQUITY	30,700.00	5,138,873.00
CIGNA CORP	EQUITY	22,000.00	3,682,580.00
CIMAREX ENERGY CO	EQUITY	30,406.00	2,858,468.06
CIMPRESS NV	EQUITY	49,363.00	4,666,284.39
CIMPRESS NV	EQUITY	16,330.00	1,543,674.90
CINEMARK HOLDINGS INC	EQUITY	8,700.00	337,995.00
CIRCOR INTERNATIONAL INC	EQUITY	19,795.00	1,175,427.10
CIRRUS LOGIC INC	EQUITY	21,200.00	1,329,664.00
CIRRUS LOGIC INC	EQUITY	19,819.00	1,243,047.68
CISCO SYSTEMS INC	EQUITY	157,500.00	4,929,750.00
CISCO SYSTEMS INC	EQUITY	222,700.00	6,970,510.00
CISCO SYSTEMS INC	EQUITY	224,310.00	7,020,903.00
CIT GROUP INC	EQUITY	48,500.00	2,361,950.00
CITIGROUP INC	EQUITY	129,580.00	8,666,310.40
CITIGROUP INC	EQUITY	242,500.00	16,218,400.00
CITIGROUP INC	EQUITY	120,500.00	8,059,040.00
CITIGROUP INC	EQUITY	128,688.00	8,606,653.44
CITIZENS FINANCIAL GROUP	EQUITY	7,100.00	253,328.00
CITIZENS FINANCIAL GROUP	EQUITY	190,843.00	6,809,278.24
CLEAN HARBORS INC	EQUITY	56,941.00	3,179,016.03
CLEVELAND CLIFFS INC	EQUITY	632,149.00	4,374,471.08
CLEVELAND CLIFFS INC	EQUITY	55,915.00	386,931.80
CLOROX COMPANY	EQUITY	8,911.00	1,187,301.64
CLOVIS ONCOLOGY INC	EQUITY	24,946.00	2,335,693.98
CLUBCORP HOLDINGS INC	EQUITY	228,860.00	2,998,066.00
CME GROUP INC	EQUITY	36,287.00	4,544,583.88
CMS ENERGY CORP	EQUITY	103,700.00	4,796,125.00
CMS ENERGY CORP	EQUITY	186,353.00	8,618,826.25
CNO FINANCIAL GROUP INC	EQUITY	132,660.00	2,769,940.80
CNO FINANCIAL GROUP INC	EQUITY	342,600.00	7,153,488.00
COACH INC	EQUITY	24,800.00	1,174,032.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
COBALT INTERNATIONAL ENERGY	EQUITY	58,246.00	143,867.62
COBIZ FINANCIAL INC	EQUITY	58,129.00	1,011,444.60
COBIZ FINANCIAL INC	EQUITY	71,733.00	1,248,154.20
COCA COLA CO/THE	EQUITY	135,200.00	6,063,720.00
COCA COLA EUROPEAN PARTNERS	EQUITY	14,415.00	586,258.05
COHERENT INC	EQUITY	26,892.00	6,050,431.08
COHERUS BIOSCIENCES INC	EQUITY	32,373.00	464,552.55
COLFAX CORP	EQUITY	12,098.00	476,298.26
COLGATE PALMOLIVE CO	EQUITY	2,130.00	157,896.90
COLUMBIA BANKING SYSTEM INC	EQUITY	64,683.00	2,577,617.55
COLUMBIA PROPERTY TRUST INC	EQUITY	65,456.00	1,464,905.28
COLUMBIA SPORTSWEAR CO	EQUITY	8,723.00	506,457.38
COLUMBUS MCKINNON CORP/NY	EQUITY	47,700.00	1,212,534.00
COMCAST CORP CLASS A	EQUITY	180,972.00	7,043,430.24
COMCAST CORP CLASS A	EQUITY	392,200.00	15,264,424.00
COMCAST CORP CLASS A	EQUITY	68,700.00	2,673,804.00
COMCAST CORP CLASS A	EQUITY	350,408.00	13,637,879.36
COMERICA INC	EQUITY	47,800.00	3,500,872.00
COMMERCE UNION BANCSHARES IN	EQUITY	1,200.00	28,644.00
COMMERCIAL METALS CO	EQUITY	72,916.00	1,416,757.88
COMMERCIAL VEHICLE GROUP INC	EQUITY	334,369.00	2,825,418.05
COMMUNITY BANK SYSTEM INC	EQUITY	33,793.00	1,884,635.61
COMMUNITY TRUST BANCORP INC	EQUITY	28,830.00	1,261,312.50
COMMVAULT SYSTEMS INC	EQUITY	37,094.00	2,093,956.30
COMSCORE INC	EQUITY	43,165.00	1,133,081.25
COMTECH TELECOMMUNICATIONS	EQUITY	225,495.00	4,277,640.15
CONAGRA BRANDS INC	EQUITY	45,000.00	1,609,200.00
CONCHO RESOURCES INC	EQUITY	25,800.00	3,135,474.00
CONDUENT INC	EQUITY	46,723.00	744,764.62
CONMED CORP	EQUITY	31,736.00	1,616,631.84
CONNECTONE BANCORP INC	EQUITY	43,939.00	990,824.45
CONNECTONE BANCORP INC	EQUITY	110,051.00	2,481,650.05
CONOCOPHILLIPS	EQUITY	199,600.00	8,774,416.00
CONOCOPHILLIPS	EQUITY	149,437.00	6,569,250.52
CONSOL ENERGY INC	EQUITY	51,713.00	772,592.22
CONSTELLATION BRANDS INC A	EQUITY	41,700.00	8,078,541.00
CONTANGO OIL + GAS	EQUITY	7,000.00	46,480.00
CONTINENTAL RESOURCES INC/OK	EQUITY	104,218.00	3,369,367.94
CONTINENTAL RESOURCES INC/OK	EQUITY	59,753.00	1,931,814.49
CONVERGYS CORP	EQUITY	44,255.00	1,052,383.90
CONVERGYS CORP	EQUITY	62,100.00	1,476,738.00
CONYERS PARK ACQUISITION COR	EQUITY	146,303.00	1,723,449.34
COOPER COS INC/THE	EQUITY	5,500.00	1,316,810.00
COOPER STANDARD HOLDING	EQUITY	14,300.00	1,442,441.00
COOPER TIRE + RUBBER	EQUITY	26,137.00	943,545.70
COOPER TIRE + RUBBER	EQUITY	4,402.00	158,912.20

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CORCEPT THERAPEUTICS INC	EQUITY	437,463.00	5,162,063.40
CORE MOLDING TECHNOLOGIES IN	EQUITY	14,600.00	315,506.00
CORENERGY INFRASTRUCTURE TRU	EQUITY	14,900.00	500,491.00
CORESITE REALTY CORP	EQUITY	20,650.00	2,137,894.50
CORNERSTONE ONDEMAND INC	EQUITY	31,814.00	1,137,350.50
CORNING INC	EQUITY	142,781.00	4,290,569.05
CORNING INC	EQUITY	54,300.00	1,631,715.00
CORNING INC	EQUITY	81,900.00	2,461,095.00
CORPORATE OFFICE PROPERTIES	EQUITY	8,000.00	280,240.00
CORPORATE OFFICE PROPERTIES	EQUITY	111,318.00	3,899,469.54
COSTAMARE INC	EQUITY	31,800.00	232,458.00
COSTAR GROUP INC	EQUITY	18,000.00	4,744,800.00
COSTAR GROUP INC	EQUITY	9,085.00	2,394,806.00
COSTAR GROUP INC	EQUITY	7,083.00	1,867,078.80
COSTCO WHOLESALE CORP	EQUITY	43,300.00	6,924,969.00
COSTCO WHOLESALE CORP	EQUITY	16,352.00	2,615,175.36
COUNTY BANCORP INC	EQUITY	9,100.00	218,400.00
COUSINS PROPERTIES INC	EQUITY	444,087.00	3,903,524.73
CR BARD INC	EQUITY	13,928.00	4,402,780.08
CR BARD INC	EQUITY	2,821.00	891,746.31
CRANE CO	EQUITY	7,100.00	563,598.00
CREDIT ACCEPTANCE CORP	EQUITY	600.00	154,284.00
CREE INC	EQUITY	48,509.00	1,195,746.85
CRITEO SA SPON ADR	EQUITY	165,845.00	8,134,697.25
CRITEO SA SPON ADR	EQUITY	24,621.00	1,207,660.05
CROWN HOLDINGS INC	EQUITY	69,600.00	4,152,336.00
CRYOLIFE INC	EQUITY	63,357.00	1,263,972.15
CSG SYSTEMS INTL INC	EQUITY	5,100.00	206,958.00
CSX CORP	EQUITY	12,700.00	692,912.00
CTRIP.COM INTERNATIONAL ADR	EQUITY	38,500.00	2,073,610.00
CTS CORP	EQUITY	47,380.00	1,023,408.00
CTS CORP	EQUITY	61,446.00	1,327,233.60
CU BANCORP	EQUITY	18,521.00	669,534.15
CUBESMART	EQUITY	10,300.00	247,612.00
CUMMINS INC	EQUITY	36,178.00	5,868,795.16
CUMMINS INC	EQUITY	9,200.00	1,492,424.00
CURTISS WRIGHT CORP	EQUITY	13,639.00	1,251,787.42
CUSTOMERS BANCORP INC	EQUITY	91,083.00	2,575,827.24
CVB FINANCIAL CORP	EQUITY	112,724.00	2,528,399.32
CVS HEALTH CORP	EQUITY	133,200.00	10,717,272.00
CVS HEALTH CORP	EQUITY	17,800.00	1,432,188.00
CVS HEALTH CORP	EQUITY	31,700.00	2,550,582.00
CYPRESS SEMICONDUCTOR CORP	EQUITY	108,080.00	1,475,292.00
CYPRESS SEMICONDUCTOR CORP	EQUITY	341,633.00	4,663,290.45
CYPRESS SEMICONDUCTOR CORP	EQUITY	376,122.00	5,134,065.30
CYRUSONE INC	EQUITY	5,100.00	284,325.00

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CYRUSONE INC	EQUITY	47,876.00	2,669,087.00
CYTOKINETICS INC	EQUITY	59,947.00	725,358.70
DANA INC	EQUITY	78,243.00	1,747,166.19
DANA INC	EQUITY	79,830.00	1,782,603.90
DANA INC	EQUITY	102,500.00	2,288,825.00
DANAHER CORP	EQUITY	43,100.00	3,637,209.00
DANAHER CORP	EQUITY	23,750.00	2,004,262.50
DARDEN RESTAURANTS INC	EQUITY	66,310.00	5,997,076.40
DARLING INGREDIENTS INC	EQUITY	237,360.00	3,736,046.40
DARLING INGREDIENTS INC	EQUITY	116,600.00	1,835,284.00
DAVE + BUSTER S ENTERTAINMEN	EQUITY	35,908.00	2,388,241.08
DBV TECHNOLOGIES SA SPON ADR	EQUITY	22,524.00	804,332.04
DEAN FOODS CO	EQUITY	86,700.00	1,473,900.00
DEERE + CO	EQUITY	89,520.00	11,063,776.80
DEERE + CO	EQUITY	45,700.00	5,648,063.00
DEERE + CO	EQUITY	2,030.00	250,887.70
DEL FRISCO S RESTAURANT GROU	EQUITY	48,600.00	782,460.00
DELEK US HOLDINGS INC	EQUITY	165,154.00	4,366,671.76
DELL TECHNOLOGIES INC CL V	EQUITY	29,000.00	1,772,190.00
DELL TECHNOLOGIES INC CL V	EQUITY	51,712.00	3,160,120.32
DELPHI AUTOMOTIVE PLC	EQUITY	52,500.00	4,601,625.00
DELPHI AUTOMOTIVE PLC	EQUITY	26,889.00	2,356,820.85
DELTA AIR LINES INC	EQUITY	109,600.00	5,889,904.00
DELTA AIR LINES INC	EQUITY	36,000.00	1,934,640.00
DELTA AIR LINES INC	EQUITY	37,600.00	2,020,624.00
DELUXE CORP	EQUITY	23,759.00	1,644,597.98
DELUXE CORP	EQUITY	68,280.00	4,726,341.60
DENTSPLY SIRONA INC	EQUITY	13,100.00	849,404.00
DERMIRA INC	EQUITY	35,118.00	1,023,338.52
DESCARTES SYSTEMS GRP/THE	EQUITY	56,295.00	1,370,783.25
DEVON ENERGY CORP	EQUITY	96,096.00	3,072,189.12
DEVON ENERGY CORP	EQUITY	160,575.00	5,133,582.75
DEXCOM INC	EQUITY	153,010.00	11,192,681.50
DEXCOM INC	EQUITY	15,900.00	1,163,085.00
DHT HOLDINGS INC	EQUITY	237,800.00	986,870.00
DIAMONDBACK ENERGY INC	EQUITY	54,900.00	4,875,669.00
DIAMONDBACK ENERGY INC	EQUITY	24,330.00	2,160,747.30
DIAMONDROCK HOSPITALITY CO	EQUITY	156,400.00	1,712,580.00
DICK S SPORTING GOODS INC	EQUITY	4,600.00	183,218.00
DIGIMARC CORP	EQUITY	44,534.00	1,788,040.10
DIGITAL REALTY TRUST INC	EQUITY	19,300.00	2,179,935.00
DILLARDS INC CL A	EQUITY	17,800.00	1,026,882.00
DIODES INC	EQUITY	181,900.00	4,371,057.00
DIODES INC	EQUITY	31,900.00	766,557.00
DISCOVER FINANCIAL SERVICES	EQUITY	56,500.00	3,513,735.00
DISCOVER FINANCIAL SERVICES	EQUITY	39,568.00	2,460,733.92

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DISCOVERY COMMUNICATIONS C	EQUITY	7,326.00	184,688.46
DISH NETWORK CORP A	EQUITY	55,400.00	3,476,904.00
DOLBY LABORATORIES INC CL A	EQUITY	2,100.00	102,816.00
DOLBY LABORATORIES INC CL A	EQUITY	30,828.00	1,509,338.88
DOLLAR GENERAL CORP	EQUITY	93,100.00	6,711,579.00
DOLLAR TREE INC	EQUITY	32,000.00	2,237,440.00
DOMINO S PIZZA INC	EQUITY	496.00	104,918.88
DOMTAR CORP	EQUITY	44,000.00	1,690,480.00
DOMTAR CORP	EQUITY	41,990.00	1,613,255.80
DONEGAL GROUP INC CL A	EQUITY	15,300.00	243,270.00
DOVER CORP	EQUITY	33,201.00	2,663,384.22
DOW CHEMICAL CO/THE	EQUITY	85,500.00	5,392,485.00
DR HORTON INC	EQUITY	43,600.00	1,507,252.00
DR HORTON INC	EQUITY	73,699.00	2,547,774.43
DR PEPPER SNAPPLE GROUP INC	EQUITY	17,800.00	1,621,758.00
DR PEPPER SNAPPLE GROUP INC	EQUITY	87,272.00	7,951,351.92
DRIL QUIP INC	EQUITY	12,802.00	624,737.60
DST SYSTEMS INC	EQUITY	3,200.00	197,440.00
DST SYSTEMS INC	EQUITY	22,442.00	1,384,671.40
DU PONT (E.I.) DE NEMOURS	EQUITY	88,800.00	7,167,048.00
DU PONT (E.I.) DE NEMOURS	EQUITY	109,700.00	8,853,887.00
DUKE ENERGY CORP	EQUITY	23,650.00	1,976,903.50
DUKE ENERGY CORP	EQUITY	46,600.00	3,895,294.00
DUKE REALTY CORP	EQUITY	18,300.00	511,485.00
DUKE REALTY CORP	EQUITY	82,152.00	2,296,148.40
DUNKIN BRANDS GROUP INC	EQUITY	32,711.00	1,803,030.32
DXC TECHNOLOGY CO	EQUITY	18,300.00	1,403,976.00
DXC TECHNOLOGY CO	EQUITY	9,226.00	707,818.72
DXP ENTERPRISES INC	EQUITY	43,684.00	1,507,098.00
E TRADE FINANCIAL CORP	EQUITY	17,700.00	673,131.00
EAGLE MATERIALS INC	EQUITY	2,700.00	249,534.00
EAGLE MATERIALS INC	EQUITY	14,828.00	1,370,403.76
EAGLE PHARMACEUTICALS INC	EQUITY	17,140.00	1,352,174.60
EAST WEST BANCORP INC	EQUITY	19,200.00	1,124,736.00
EASTERN CO/THE	EQUITY	2,500.00	75,125.00
EASTMAN CHEMICAL CO	EQUITY	63,500.00	5,333,365.00
EASTMAN CHEMICAL CO	EQUITY	25,800.00	2,166,942.00
EASTMAN CHEMICAL CO	EQUITY	92,250.00	7,748,077.50
EATON CORP PLC	EQUITY	69,200.00	5,385,836.00
ECHO GLOBAL LOGISTICS INC	EQUITY	132,360.00	2,633,964.00
ECOLAB INC	EQUITY	14,200.00	1,885,050.00
EDGEWELL PERSONAL CARE CO	EQUITY	2,900.00	220,458.00
EDISON INTERNATIONAL	EQUITY	67,700.00	5,293,463.00
EDWARDS LIFESCIENCES CORP	EQUITY	90,000.00	10,641,600.00
EDWARDS LIFESCIENCES CORP	EQUITY	21,945.00	2,594,776.80
EDWARDS LIFESCIENCES CORP	EQUITY	12,018.00	1,421,008.32

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EL PASO ELECTRIC CO	EQUITY	66,079.00	3,416,284.30
EL PASO ELECTRIC CO	EQUITY	22,500.00	1,163,250.00
ELDORADO RESORTS INC	EQUITY	243,798.00	4,875,960.00
ELECTRONIC ARTS INC	EQUITY	19,100.00	2,019,252.00
ELECTRONIC ARTS INC	EQUITY	17,000.00	1,797,240.00
ELECTRONICS FOR IMAGING	EQUITY	23,323.00	1,105,043.74
ELEVATE CREDIT INC	EQUITY	43,800.00	346,896.00
ELI LILLY + CO	EQUITY	112,300.00	9,242,290.00
ELI LILLY + CO	EQUITY	36,600.00	3,012,180.00
ELI LILLY + CO	EQUITY	12,441.00	1,023,894.30
ELLIE MAE INC	EQUITY	121,850.00	13,392,533.50
ELLINGTON RESIDENTIAL MORTGA	EQUITY	57,000.00	835,620.00
EMBRAER SA SPON ADR	EQUITY	341,300.00	6,221,899.00
EMCOR GROUP INC	EQUITY	35,239.00	2,303,925.82
EMCOR GROUP INC	EQUITY	18,500.00	1,209,530.00
EMERALD EXPOSITIONS EVENTS I	EQUITY	48,640.00	1,065,216.00
EMERGENT BIOSOLUTIONS INC	EQUITY	133,948.00	4,542,176.68
EMERGENT BIOSOLUTIONS INC	EQUITY	11,700.00	396,747.00
ENCORE CAPITAL GROUP INC	EQUITY	81,858.00	3,286,598.70
ENDOLOGIX INC	EQUITY	193,298.00	939,428.28
ENERGEN CORP	EQUITY	5,600.00	276,472.00
ENERGIZER HOLDINGS INC	EQUITY	16,300.00	782,726.00
ENERGIZER HOLDINGS INC	EQUITY	39,363.00	1,890,211.26
ENERGOUS CORP	EQUITY	194,491.00	3,162,423.66
ENERGY XXI GULF COAST INC	EQUITY	147,600.00	2,740,932.00
ENERSYS	EQUITY	15,400.00	1,115,730.00
ENOVA INTERNATIONAL INC	EQUITY	296,602.00	4,404,539.70
ENOVA INTERNATIONAL INC	EQUITY	111,700.00	1,658,745.00
ENPRO INDUSTRIES INC	EQUITY	163,900.00	11,697,543.00
ENSTAR GROUP LTD	EQUITY	5,222.00	1,037,350.30
ENSTAR GROUP LTD	EQUITY	58,500.00	11,621,025.00
ENTEGRIS INC	EQUITY	95,535.00	2,096,993.25
ENTEGRIS INC	EQUITY	130,510.00	2,864,694.50
ENTELLUS MEDICAL INC	EQUITY	68,691.00	1,137,522.96
ENTERCOM COMMUNICATIONS CL A	EQUITY	59,700.00	617,895.00
ENTERGY CORP	EQUITY	32,700.00	2,510,379.00
ENTERPRISE BANCORP INC	EQUITY	3,100.00	110,174.00
ENTERPRISE FINANCIAL SERVICE	EQUITY	43,459.00	1,773,127.20
ENTERPRISE FINANCIAL SERVICE	EQUITY	6,800.00	277,440.00
ENVESTNET INC	EQUITY	40,006.00	1,584,237.60
ENZO BIOCHEM INC	EQUITY	446,683.00	4,931,380.32
EOG RESOURCES INC	EQUITY	38,396.00	3,475,605.92
EOG RESOURCES INC	EQUITY	87,000.00	7,875,240.00
EP ENERGY CORP CL A	EQUITY	122,000.00	446,520.00
EPAM SYSTEMS INC	EQUITY	24,210.00	2,035,818.90
EPLUS INC	EQUITY	23,436.00	1,736,607.60

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EQT CORP	EQUITY	42,000.00	2,460,780.00
EQUIFAX INC	EQUITY	13,325.00	1,831,121.50
EQUINIX INC	EQUITY	4,500.00	1,931,220.00
EQUITY COMMONWEALTH	EQUITY	112,083.00	3,541,822.80
EQUITY LIFESTYLE PROPERTIES	EQUITY	4,700.00	405,798.00
EQUITY RESIDENTIAL	EQUITY	10,100.00	664,883.00
ERA GROUP INC	EQUITY	78,700.00	744,502.00
ESSENDANT INC	EQUITY	60,300.00	894,249.00
ESSENDANT INC	EQUITY	46,200.00	685,146.00
ESSENT GROUP LTD	EQUITY	104,899.00	3,895,948.86
ESSEX PROPERTY TRUST INC	EQUITY	3,700.00	951,899.00
ESTEE LAUDER COMPANIES CL A	EQUITY	19,300.00	1,852,414.00
ESTEE LAUDER COMPANIES CL A	EQUITY	79,128.00	7,594,705.44
ESTERLINE TECHNOLOGIES CORP	EQUITY	21,184.00	2,008,243.20
ESTERLINE TECHNOLOGIES CORP	EQUITY	13,318.00	1,262,546.40
ESTERLINE TECHNOLOGIES CORP	EQUITY	14,532.00	1,377,633.60
EURONET WORLDWIDE INC	EQUITY	11,816.00	1,032,363.92
EURONET WORLDWIDE INC	EQUITY	29,285.00	2,558,630.45
EVERBRIDGE INC	EQUITY	53,029.00	1,291,786.44
EVERCORE INC	EQUITY	22,789.00	1,606,624.50
EVERCORE INC	EQUITY	24,304.00	1,713,432.00
EVEREST RE GROUP LTD	EQUITY	8,000.00	2,036,720.00
EVEREST RE GROUP LTD	EQUITY	12,400.00	3,156,916.00
EVERTEC INC	EQUITY	285,889.00	4,945,879.70
EVERTEC INC	EQUITY	72,900.00	1,261,170.00
EVOLENT HEALTH INC A	EQUITY	36,846.00	934,046.10
EVOLUTION PETROLEUM CORP	EQUITY	173,851.00	1,408,193.10
EVOLUTION PETROLEUM CORP	EQUITY	321,327.00	2,602,748.70
EXA CORP	EQUITY	160,534.00	2,215,369.20
EXACT SCIENCES CORP	EQUITY	421,650.00	14,913,760.50
EXACT SCIENCES CORP	EQUITY	58,488.00	2,068,720.56
EXACTECH INC	EQUITY	22,300.00	664,540.00
EXELON CORP	EQUITY	45,112.00	1,627,189.84
EXELON CORP	EQUITY	79,400.00	2,863,958.00
EXLSERVICE HOLDINGS INC	EQUITY	18,422.00	1,023,894.76
EXPEDIA INC	EQUITY	15,050.00	2,241,697.50
EXPONENT INC	EQUITY	27,678.00	1,613,627.40
EXPRESS SCRIPTS HOLDING CO	EQUITY	170,800.00	10,903,872.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	25,700.00	1,640,688.00
EXPRESS SCRIPTS HOLDING CO	EQUITY	46,491.00	2,967,985.44
EXTENDED STAY AMERICA INC	EQUITY	194,295.00	3,761,551.20
EXTENDED STAY AMERICA INC	EQUITY	178,681.00	3,459,264.16
EXTENDED STAY AMERICA INC	EQUITY	71,885.00	1,391,693.60
EXTERRAN CORP	EQUITY	47,600.00	1,270,920.00
EXTRA SPACE STORAGE INC	EQUITY	17,400.00	1,357,200.00
EXTREME NETWORKS INC	EQUITY	30,710.00	283,146.20

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EXXON MOBIL CORP	EQUITY	195,100.00	15,750,423.00
EXXON MOBIL CORP	EQUITY	90,700.00	7,322,211.00
EXXON MOBIL CORP	EQUITY	118,907.00	9,599,362.11
F5 NETWORKS INC	EQUITY	3,700.00	470,122.00
FABRINET	EQUITY	18,872.00	805,079.52
FACEBOOK INC A	EQUITY	202,500.00	30,573,450.00
FACEBOOK INC A	EQUITY	146,300.00	22,088,374.00
FACEBOOK INC A	EQUITY	163,600.00	24,700,328.00
FACEBOOK INC A	EQUITY	42,900.00	6,477,042.00
FACEBOOK INC A	EQUITY	84,750.00	12,795,555.00
FAIR ISAAC CORP	EQUITY	14,465.00	2,016,565.65
FARMERS + MERCHANTS BANCO/OH	EQUITY	1,400.00	86,800.00
FARMERS NATL BANC CORP	EQUITY	43,400.00	629,300.00
FB FINANCIAL CORP	EQUITY	4,300.00	155,617.00
FCB FINANCIAL HOLDINGS CL A	EQUITY	67,798.00	3,237,354.50
FCB FINANCIAL HOLDINGS CL A	EQUITY	20,527.00	980,164.25
FEDERAL AGRIC MTG CORP CL C	EQUITY	1,600.00	103,520.00
FEDERAL REALTY INVS TRUST	EQUITY	15,700.00	1,984,323.00
FEDERAL SIGNAL CORP	EQUITY	79,948.00	1,387,897.28
FEDERATED NATIONAL HOLDING C	EQUITY	45,200.00	723,200.00
FEDEX CORP	EQUITY	11,500.00	2,499,295.00
FEDEX CORP	EQUITY	18,000.00	3,911,940.00
FEDEX CORP	EQUITY	6,350.00	1,380,045.50
FERROGLOBE REP + WRNTY INS TRU	EQUITY	307,149.00	0.31
FIDELITY NATIONAL INFO SERV	EQUITY	39,100.00	3,339,140.00
FIDELITY NATIONAL INFO SERV	EQUITY	23,500.00	2,006,900.00
FIDELITY NATIONAL INFO SERV	EQUITY	88,316.00	7,542,186.40
FIDELITY SOUTHERN CORP	EQUITY	46,000.00	1,051,560.00
FIFTH THIRD BANCORP	EQUITY	82,000.00	2,128,720.00
FINANCIAL ENGINES INC	EQUITY	32,104.00	1,175,006.40
FINANCIAL ENGINES INC	EQUITY	45,418.00	1,662,298.80
FINANCIAL INSTITUTIONS INC	EQUITY	37,600.00	1,120,480.00
FINISAR CORPORATION	EQUITY	29,045.00	754,589.10
FINISAR CORPORATION	EQUITY	161,869.00	4,205,356.62
FINISAR CORPORATION	EQUITY	122,610.00	3,185,407.80
FIRST AMERICAN FINANCIAL	EQUITY	45,158.00	2,018,111.02
FIRST BANCORP PUERTO RICO	EQUITY	666,600.00	3,859,614.00
FIRST BANCORP/NC	EQUITY	81,400.00	2,544,564.00
FIRST BUSEY CORP	EQUITY	28,200.00	826,824.00
FIRST BUSINESS FINANCIAL SER	EQUITY	15,700.00	362,356.00
FIRST CITIZENS BCSHS CL A	EQUITY	5,300.00	1,975,310.00
FIRST COMMONWEALTH FINL CORP	EQUITY	91,009.00	1,153,994.12
FIRST COMMUNITY BANCSHARES	EQUITY	24,900.00	681,015.00
FIRST DATA CORP CLASS A	EQUITY	48,100.00	875,420.00
FIRST DEFIANCE FINL CORP	EQUITY	20,900.00	1,101,012.00
FIRST FINANCIAL BANCORP	EQUITY	19,700.00	545,690.00

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FIRST FINANCIAL CORP/INDIANA	EQUITY	25,300.00	1,196,690.00
FIRST FINL BANKSHARES INC	EQUITY	46,628.00	2,060,957.60
FIRST GUARANTY BANCSHARES IN	EQUITY	4,600.00	125,304.00
FIRST HAWAIIAN INC	EQUITY	148,800.00	4,556,256.00
FIRST HAWAIIAN INC	EQUITY	29,034.00	889,021.08
FIRST HORIZON NATIONAL CORP	EQUITY	74,273.00	1,293,835.66
FIRST HORIZON NATIONAL CORP	EQUITY	343,539.00	5,984,449.38
FIRST INTERSTATE BANCSYS A	EQUITY	37,900.00	1,409,880.00
FIRST MERCHANTS CORP	EQUITY	50,154.00	2,013,181.56
FIRST MERCHANTS CORP	EQUITY	46,033.00	1,847,764.62
FIRST MID ILLINOIS BNCSHS	EQUITY	8,300.00	284,192.00
FIRST MIDWEST BANCORP INC/IL	EQUITY	66,052.00	1,539,672.12
FIRST OF LONG ISLAND CORP	EQUITY	23,816.00	681,137.60
FIRST POTOMAC REALTY TRUST	EQUITY	112,900.00	1,254,319.00
FIRST REPUBLIC BANK/CA	EQUITY	77,650.00	7,772,765.00
FIRST REPUBLIC BANK/CA	EQUITY	15,800.00	1,581,580.00
FIRST REPUBLIC BANK/CA	EQUITY	29,016.00	2,904,501.60
FIRSTCASH INC	EQUITY	19,308.00	1,125,656.40
FIRSTENERGY CORP	EQUITY	97,100.00	2,831,436.00
FIRSTSERVICE CORP	EQUITY	19,267.00	1,232,702.66
FISERV INC	EQUITY	16,750.00	2,049,195.00
FIVE BELOW	EQUITY	33,434.00	1,650,636.58
FIVE BELOW	EQUITY	16,576.00	818,357.12
FIVE PRIME THERAPEUTICS INC	EQUITY	34,627.00	1,042,618.97
FIVE9 INC	EQUITY	51,662.00	1,111,766.24
FIVE9 INC	EQUITY	61,006.00	1,312,849.12
FLEX LTD	EQUITY	368,892.00	6,016,628.52
FLEXION THERAPEUTICS INC	EQUITY	35,620.00	720,236.40
FLEXSTEEL INDS	EQUITY	21,500.00	1,163,365.00
FLIR SYSTEMS INC	EQUITY	7,200.00	249,552.00
FLIR SYSTEMS INC	EQUITY	9,926.00	344,035.16
FLUOR CORP	EQUITY	24,300.00	1,112,454.00
FLUSHING FINANCIAL CORP	EQUITY	37,386.00	1,053,911.34
FNB CORP	EQUITY	247,205.00	3,500,422.80
FNF GROUP	EQUITY	26,796.00	1,201,264.68
FOGO DE CHAO INC	EQUITY	32,000.00	444,800.00
FOOT LOCKER INC	EQUITY	7,400.00	364,672.00
FORD MOTOR CO	EQUITY	399,700.00	4,472,643.00
FORD MOTOR CO	EQUITY	212,800.00	2,381,232.00
FORMFACTOR INC	EQUITY	179,004.00	2,219,649.60
FORRESTER RESEARCH INC	EQUITY	27,282.00	1,068,090.30
FORTERRA INC	EQUITY	171,790.00	1,413,831.70
FORTINET INC	EQUITY	17,430.00	652,579.20
FORTIVE CORP	EQUITY	13,400.00	848,890.00
FORTIVE CORP	EQUITY	30,600.00	1,938,510.00
FORTUNE BRANDS HOME + SECURI	EQUITY	15,071.00	983,232.04

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FORWARD AIR CORP	EQUITY	16,721.00	890,894.88
FORWARD AIR CORP	EQUITY	51,690.00	2,754,043.20
FOSTER (LB) CO A	EQUITY	7,000.00	150,150.00
FOUNDATION BUILDING MATERIAL	EQUITY	61,421.00	789,874.06
FOUR CORNERS PROPERTY TRUST	EQUITY	183,864.00	4,616,825.04
FRANK S INTERNATIONAL NV	EQUITY	139,900.00	1,159,771.00
FRANKLIN COVEY CO	EQUITY	35,367.00	682,583.10
FRANKLIN STREET PROPERTIES C	EQUITY	71,600.00	793,328.00
FREEPORT MCMORAN INC	EQUITY	45,000.00	540,450.00
FRESH DEL MONTE PRODUCE INC	EQUITY	25,400.00	1,293,114.00
GAIN CAPITAL HOLDINGS INC	EQUITY	7,900.00	49,217.00
GAMCO INVESTORS INC A	EQUITY	15,740.00	465,904.00
GAMCO INVESTORS INC A	EQUITY	3,100.00	91,760.00
GAMESTOP CORP CLASS A	EQUITY	37,700.00	814,697.00
GAMING AND LEISURE PROPERTIE	EQUITY	40,636.00	1,530,758.12
GANNETT CO INC	EQUITY	72,300.00	630,456.00
GARMIN LTD	EQUITY	10,100.00	515,403.00
GARMIN LTD	EQUITY	3,598.00	183,605.94
GARTNER INC	EQUITY	16,151.00	1,994,810.01
GCP APPLIED TECHNOLOGIES	EQUITY	7,205.00	219,752.50
GENERAC HOLDINGS INC	EQUITY	40,461.00	1,461,855.93
GENERAL CABLE CORP	EQUITY	64,000.00	1,046,400.00
GENERAL DYNAMICS CORP	EQUITY	30,314.00	6,005,203.40
GENERAL DYNAMICS CORP	EQUITY	35,469.00	7,026,408.90
GENERAL DYNAMICS CORP	EQUITY	25,400.00	5,031,740.00
GENERAL DYNAMICS CORP	EQUITY	10,850.00	2,149,385.00
GENERAL DYNAMICS CORP	EQUITY	5,560.00	1,101,436.00
GENERAL ELECTRIC CO	EQUITY	625,700.00	16,900,157.00
GENERAL ELECTRIC CO	EQUITY	92,844.00	2,507,716.44
GENERAL MILLS INC	EQUITY	35,407.00	1,961,547.80
GENERAL MOTORS CO	EQUITY	69,800.00	2,438,114.00
GENERAL MOTORS CO	EQUITY	97,900.00	3,419,647.00
GENESEE + WYOMING INC CL A	EQUITY	18,742.00	1,281,765.38
GENIE ENERGY LTD B	EQUITY	59,700.00	454,914.00
GENPACT LTD	EQUITY	22,700.00	631,741.00
GEO GROUP INC/THE	EQUITY	149,625.00	4,424,411.25
GEO GROUP INC/THE	EQUITY	94,754.50	2,801,890.57
GGP INC	EQUITY	22,500.00	530,100.00
GIBRALTAR INDUSTRIES INC	EQUITY	40,585.00	1,446,855.25
GILEAD SCIENCES INC	EQUITY	96,500.00	6,830,270.00
GILEAD SCIENCES INC	EQUITY	25,400.00	1,797,812.00
GILEAD SCIENCES INC	EQUITY	149,128.00	10,555,279.84
GLACIER BANCORP INC	EQUITY	59,854.00	2,191,254.94
GLOBAL BRASS + COPPER HOLDIN	EQUITY	105,019.00	3,208,330.45
GLOBAL BRASS + COPPER HOLDIN	EQUITY	41,300.00	1,261,715.00
GLOBAL INDEMNITY LTD	EQUITY	153,728.00	5,960,034.56

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GLOBANT SA	EQUITY	38,336.00	1,665,315.84
GLOBUS MEDICAL INC A	EQUITY	58,974.00	1,954,988.10
GLYCOMIMETICS INC	EQUITY	20,770.00	231,793.20
GODADDY INC CLASS A	EQUITY	3,500.00	148,470.00
GOLAR LNG LTD	EQUITY	103,848.00	2,310,618.00
GOLDMAN SACHS GROUP INC	EQUITY	26,016.00	5,772,950.40
GOLDMAN SACHS GROUP INC	EQUITY	8,200.00	1,819,580.00
GOLDMAN SACHS GROUP INC	EQUITY	12,500.00	2,773,750.00
GOLUB CAPITAL BDC INC	EQUITY	20,857.00	398,785.84
GOODYEAR TIRE + RUBBER CO	EQUITY	67,000.00	2,342,320.00
GOVERNMENT PROPERTIES INCOME	EQUITY	14,600.00	267,326.00
GP STRATEGIES CORP	EQUITY	16,381.00	432,458.40
GRAHAM CORP	EQUITY	47,067.00	925,337.22
GRAND CANYON EDUCATION INC	EQUITY	10,235.00	802,526.35
GRAND CANYON EDUCATION INC	EQUITY	66,918.00	5,247,040.38
GRAND CANYON EDUCATION INC	EQUITY	33,312.00	2,611,993.92
GRAND CANYON EDUCATION INC	EQUITY	26,989.00	2,116,207.49
GRANITE CONSTRUCTION INC	EQUITY	20,705.00	998,809.20
GRANITE POINT MORTGAGE TRUST	EQUITY	67,875.00	1,284,195.00
GRANITE REAL ESTATE INVESTME	EQUITY	164,800.00	6,565,632.00
GRAPHIC PACKAGING HOLDING CO	EQUITY	122,700.00	1,690,806.00
GRAY TELEVISION INC	EQUITY	90,100.00	1,234,370.00
GREAT PLAINS ENERGY INC	EQUITY	34,600.00	1,013,088.00
GREAT PLAINS ENERGY INC	EQUITY	196,700.00	5,759,376.00
GREAT SOUTHERN BANCORP INC	EQUITY	23,000.00	1,230,500.00
GREAT WESTERN BANCORP INC	EQUITY	61,487.00	2,509,284.47
GREAT WESTERN BANCORP INC	EQUITY	94,544.00	3,858,340.64
GREAT WESTERN BANCORP INC	EQUITY	23,582.00	962,381.42
GREEN BANCORP INC	EQUITY	75,100.00	1,456,940.00
GREENBRIER COMPANIES INC	EQUITY	36,000.00	1,665,000.00
GREENHILL + CO INC	EQUITY	18,600.00	373,860.00
GROUP 1 AUTOMOTIVE INC	EQUITY	21,200.00	1,342,384.00
GRUBHUB INC	EQUITY	43,703.00	1,905,450.80
GUARANTY BANCORP	EQUITY	25,641.00	697,435.20
GUIDEWIRE SOFTWARE INC	EQUITY	19,182.00	1,317,995.22
H+R BLOCK INC	EQUITY	15,000.00	463,650.00
H+R BLOCK INC	EQUITY	15,525.00	479,877.75
HACKETT GROUP INC/THE	EQUITY	92,834.00	1,438,927.00
HAEMONETICS CORP/MASS	EQUITY	44,000.00	1,737,560.00
HAIN CELESTIAL GROUP INC	EQUITY	7,400.00	287,268.00
HAIN CELESTIAL GROUP INC	EQUITY	31,996.00	1,242,084.72
HAIN CELESTIAL GROUP INC	EQUITY	76,428.00	2,966,934.96
HALLIBURTON CO	EQUITY	45,500.00	1,943,305.00
HALLMARK FINL SERVICES INC	EQUITY	15,300.00	172,431.00
HALYARD HEALTH INC	EQUITY	39,779.00	1,562,519.12
HALYARD HEALTH INC	EQUITY	43,300.00	1,700,824.00

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HANCOCK HOLDING CO	EQUITY	42,700.00	2,092,300.00
HANDY + HARMAN LTD	EQUITY	7,400.00	232,360.00
HANGER INC	EQUITY	529,400.00	6,299,860.00
HARLEY DAVIDSON INC	EQUITY	33,100.00	1,788,062.00
HARSCO CORP	EQUITY	127,499.00	2,052,733.90
HARSCO CORP	EQUITY	183,333.00	2,951,661.30
HARSCO CORP	EQUITY	105,700.00	1,701,770.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	117,100.00	6,155,947.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	48,700.00	2,560,159.00
HARTFORD FINANCIAL SVCS GRP	EQUITY	41,194.00	2,165,568.58
HASBRO INC	EQUITY	35,724.00	3,983,583.24
HAWAIIAN HOLDINGS INC	EQUITY	7,065.00	331,701.75
HAWAIIAN HOLDINGS INC	EQUITY	28,085.00	1,318,590.75
HAWAIIAN HOLDINGS INC	EQUITY	7,300.00	342,735.00
HCA HEALTHCARE INC	EQUITY	16,600.00	1,447,520.00
HCA HEALTHCARE INC	EQUITY	30,800.00	2,685,760.00
HCI GROUP INC	EQUITY	25,300.00	1,188,594.00
HCP INC	EQUITY	88,000.00	2,812,480.00
HD SUPPLY HOLDINGS INC	EQUITY	27,500.00	842,325.00
HEALTHEQUITY INC	EQUITY	20,182.00	1,005,669.06
HEALTHSTREAM INC	EQUITY	29,262.00	770,175.84
HEARTLAND EXPRESS INC	EQUITY	137,701.00	2,866,934.82
HEARTLAND FINANCIAL USA INC	EQUITY	33,400.00	1,573,140.00
HECLA MINING CO	EQUITY	91,293.00	465,594.30
HEICO CORP CLASS A	EQUITY	20,118.00	1,248,321.90
HERBALIFE LTD	EQUITY	2,841.00	202,648.53
HERC HOLDINGS INC	EQUITY	35,612.00	1,400,263.84
HERITAGE COMMERCE CORP	EQUITY	32,700.00	450,606.00
HERITAGE CRYSTAL CLEAN INC	EQUITY	287,454.00	4,570,518.60
HERITAGE CRYSTAL CLEAN INC	EQUITY	5,600.00	89,040.00
HERITAGE FINANCIAL CORP	EQUITY	31,784.00	842,276.00
HERITAGE FINANCIAL CORP	EQUITY	54,800.00	1,452,200.00
HERITAGE INSURANCE HOLDINGS	EQUITY	19,700.00	256,494.00
HERMAN MILLER INC	EQUITY	55,500.00	1,687,200.00
HERMAN MILLER INC	EQUITY	25,500.00	775,200.00
HERON THERAPEUTICS INC	EQUITY	67,415.00	933,697.75
HERSHA HOSPITALITY TRUST	EQUITY	68,500.00	1,267,935.00
HERSHEY CO/THE	EQUITY	34,964.00	3,754,084.68
HEWLETT PACKARD ENTERPRIS	EQUITY	93,900.00	1,557,801.00
HEWLETT PACKARD ENTERPRIS	EQUITY	107,400.00	1,781,766.00
HEXCEL CORP	EQUITY	33,369.00	1,761,549.51
HFF INC CLASS A	EQUITY	93,655.00	3,256,384.35
HFF INC CLASS A	EQUITY	47,552.00	1,653,383.04
HIBBETT SPORTS INC	EQUITY	38,205.00	792,753.75
HIGHWOODS PROPERTIES INC	EQUITY	5,700.00	289,047.00
HILL ROM HOLDINGS INC	EQUITY	12,600.00	1,003,086.00

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HILL ROM HOLDINGS INC	EQUITY	1,185.00	94,337.85
HILL ROM HOLDINGS INC	EQUITY	8,301.00	660,842.61
HILL ROM HOLDINGS INC	EQUITY	41,121.00	3,273,642.81
HILTON GRAND VACATIONS INC	EQUITY	17,791.00	641,543.46
HILTON GRAND VACATIONS INC	EQUITY	69,113.00	2,492,214.78
HILTON WORLDWIDE HOLDINGS IN	EQUITY	27,800.00	1,719,430.00
HILTON WORLDWIDE HOLDINGS IN	EQUITY	39,500.00	2,443,075.00
HMS HOLDINGS CORP	EQUITY	44,403.00	821,455.50
HMS HOLDINGS CORP	EQUITY	124,750.00	2,307,875.00
HOLOGIC INC	EQUITY	29,800.00	1,352,324.00
HOME BANCORP INC	EQUITY	11,000.00	467,720.00
HOME BANCSHARES INC	EQUITY	58,944.00	1,467,705.60
HOME DEPOT INC	EQUITY	100,800.00	15,462,720.00
HOME DEPOT INC	EQUITY	20,400.00	3,129,360.00
HOME DEPOT INC	EQUITY	58,352.00	8,951,196.80
HONEYWELL INTERNATIONAL INC	EQUITY	94,600.00	12,609,234.00
HONEYWELL INTERNATIONAL INC	EQUITY	25,600.00	3,412,224.00
HONEYWELL INTERNATIONAL INC	EQUITY	71,578.00	9,540,631.62
HORACE MANN EDUCATORS	EQUITY	97,343.00	3,679,565.40
HORACE MANN EDUCATORS	EQUITY	254,500.00	9,620,100.00
HORIZON PHARMA PLC	EQUITY	62,700.00	744,249.00
HOSPITALITY PROPERTIES TRUST	EQUITY	53,400.00	1,556,610.00
HOST HOTELS + RESORTS INC	EQUITY	41,533.00	758,807.91
HOSTESS BRANDS INC	EQUITY	86,677.00	1,395,499.70
HOVNANIAN ENTERPRISES A	EQUITY	569,011.00	1,593,230.80
HP INC	EQUITY	337,100.00	5,892,508.00
HP INC	EQUITY	120,900.00	2,113,332.00
HP INC	EQUITY	87,958.00	1,537,505.84
HUBBELL INC	EQUITY	15,803.00	1,788,425.51
HUBSPOT INC	EQUITY	24,525.00	1,612,518.75
HUDSON GLOBAL INC	EQUITY	828,200.00	1,109,788.00
HUDSON PACIFIC PROPERTIES IN	EQUITY	8,900.00	304,291.00
HUDSON PACIFIC PROPERTIES IN	EQUITY	43,462.00	1,485,965.78
HUDSON TECHNOLOGIES INC	EQUITY	569,966.00	4,816,212.70
HUDSON TECHNOLOGIES INC	EQUITY	142,585.00	1,204,843.25
HUMANA INC	EQUITY	29,782.00	7,166,144.84
HUMANA INC	EQUITY	8,900.00	2,141,518.00
HUMANA INC	EQUITY	15,967.00	3,841,979.54
HUNTINGTON INGALLS INDUSTRIE	EQUITY	2,700.00	502,632.00
HUNTSMAN CORP	EQUITY	15,200.00	392,768.00
HUNTSMAN CORP	EQUITY	78,700.00	2,033,608.00
HURON CONSULTING GROUP INC	EQUITY	57,353.00	2,477,649.60
HURON CONSULTING GROUP INC	EQUITY	20,389.00	880,804.80
HYSTER YALE MATERIALS	EQUITY	1,800.00	126,450.00
IBERIABANK CORP	EQUITY	19,536.00	1,592,184.00
IBERIABANK CORP	EQUITY	28,100.00	2,290,150.00

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ICF INTERNATIONAL INC	EQUITY	15,400.00	725,340.00
ICHOR HOLDINGS LTD	EQUITY	36,200.00	729,792.00
ICU MEDICAL INC	EQUITY	6,082.00	1,049,145.00
ICU MEDICAL INC	EQUITY	12,340.00	2,128,650.00
IDACORP INC	EQUITY	26,601.00	2,270,395.35
IDEXX LABORATORIES INC	EQUITY	5,200.00	839,384.00
IDEXX LABORATORIES INC	EQUITY	18,363.00	2,964,155.46
II VI INC	EQUITY	14,143.00	485,104.90
ILLINOIS TOOL WORKS	EQUITY	66,031.00	9,458,940.75
ILLUMINA INC	EQUITY	67,500.00	11,712,600.00
ILLUMINA INC	EQUITY	16,500.00	2,863,080.00
ILLUMINA INC	EQUITY	12,200.00	2,116,944.00
IMMUNOMEDICS INC	EQUITY	172,929.00	1,526,963.07
IMPERVA INC	EQUITY	15,529.00	743,062.65
IMPINJ INC	EQUITY	106,506.00	5,181,516.90
INC RESEARCH HOLDINGS INC A	EQUITY	23,828.00	1,393,938.00
INC RESEARCH HOLDINGS INC A	EQUITY	46,774.00	2,736,279.00
INCYTE CORP	EQUITY	102,500.00	12,905,775.00
INDEPENDENT BANK CORP MICH	EQUITY	60,362.00	1,312,873.50
INDEPENDENT BANK CORP MICH	EQUITY	42,800.00	930,900.00
INDEPENDENT BANK CORP/MA	EQUITY	28,003.00	1,866,399.95
INDEPENDENT BANK GROUP INC	EQUITY	16,479.00	980,500.50
INDEPENDENT BANK GROUP INC	EQUITY	91,577.00	5,448,831.50
INFINERA CORP	EQUITY	151,432.00	1,615,779.44
INFRAREIT INC	EQUITY	68,000.00	1,302,200.00
INGERSOLL RAND PLC	EQUITY	77,500.00	7,082,725.00
INGERSOLL RAND PLC	EQUITY	48,389.00	4,422,270.71
INGREDION INC	EQUITY	9,700.00	1,156,337.00
INGREDION INC	EQUITY	16,213.00	1,932,751.73
INNERWORKINGS INC	EQUITY	341,479.00	3,961,156.40
INNOPHOS HOLDINGS INC	EQUITY	18,200.00	797,888.00
INPHI CORP	EQUITY	148,200.00	5,083,260.00
INSULET CORP	EQUITY	20,289.00	1,041,028.59
INTEGER HOLDINGS CORP	EQUITY	38,500.00	1,665,125.00
INTEGRA LIFESCIENCES HOLDING	EQUITY	31,122.00	1,696,460.22
INTEGRA LIFESCIENCES HOLDING	EQUITY	34,438.00	1,877,215.38
INTEGRA LIFESCIENCES HOLDING	EQUITY	98,561.00	5,372,560.11
INTEGRATED DEVICE TECH INC	EQUITY	60,640.00	1,563,905.60
INTEGRATED DEVICE TECH INC	EQUITY	129,522.00	3,340,372.38
INTEGRATED DEVICE TECH INC	EQUITY	222,976.00	5,750,551.04
INTEGRATED DEVICE TECH INC	EQUITY	88,230.00	2,275,451.70
INTEL CORP	EQUITY	133,298.00	4,497,474.52
INTEL CORP	EQUITY	93,500.00	3,154,690.00
INTEL CORP	EQUITY	179,200.00	6,046,208.00
INTEL CORP	EQUITY	290,121.00	9,788,682.54
INTELLIA THERAPEUTICS INC	EQUITY	9,200.00	147,200.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
INTERCONTINENTAL EXCHANGE IN	EQUITY	74,018.00	4,879,266.56
INTERCONTINENTAL EXCHANGE IN	EQUITY	97,400.00	6,420,608.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	37,200.00	2,452,224.00
INTERCONTINENTAL EXCHANGE IN	EQUITY	90,552.00	5,969,187.84
INTERFACE INC	EQUITY	194,965.00	3,831,062.25
INTERNATIONAL BANCSHARES CRP	EQUITY	50,400.00	1,766,520.00
INTERNATIONAL GAME TECHNOLOG	EQUITY	29,600.00	541,680.00
INTERNATIONAL GAME TECHNOLOG	EQUITY	28,474.00	521,074.20
INTERNATIONAL PAPER CO	EQUITY	39,800.00	2,253,078.00
INTERPUBLIC GROUP OF COS INC	EQUITY	52,710.00	1,296,666.00
INTERSECT ENT INC	EQUITY	58,728.00	1,641,447.60
INTL BUSINESS MACHINES CORP	EQUITY	20,582.00	3,166,129.06
INTL BUSINESS MACHINES CORP	EQUITY	43,900.00	6,753,137.00
INTL BUSINESS MACHINES CORP	EQUITY	18,000.00	2,768,940.00
INTL BUSINESS MACHINES CORP	EQUITY	18,758.00	2,885,543.14
INTUIT INC	EQUITY	16,900.00	2,244,489.00
INTUIT INC	EQUITY	13,433.00	1,784,036.73
INTUITIVE SURGICAL INC	EQUITY	800.00	748,296.00
INVACARE CORP	EQUITY	160,800.00	2,122,560.00
INVESCO MORTGAGE CAPITAL	EQUITY	100,600.00	1,681,026.00
INVESTORS BANCORP INC	EQUITY	122,000.00	1,629,920.00
INVITATION HOMES INC	EQUITY	5,000.00	108,150.00
INVITATION HOMES INC	EQUITY	12,715.00	275,025.45
IONIS PHARMACEUTICALS INC	EQUITY	23,577.00	1,199,361.99
IROBOT CORP	EQUITY	14,678.00	1,235,006.92
ISHARES RUSSELL 2000 GROWTH ET	EQUITY	57,444.00	9,694,823.88
ITRON INC	EQUITY	30,618.00	2,074,369.50
ITT INC	EQUITY	41,379.00	1,662,608.22
ITT INC	EQUITY	35,537.00	1,427,876.66
ITURAN LOCATION AND CONTROL	EQUITY	25,090.00	785,317.00
IXYS CORPORATION	EQUITY	69,200.00	1,138,340.00
J ALEXANDER S HOLDINGS	EQUITY	32,000.00	392,000.00
J2 GLOBAL INC	EQUITY	40,327.00	3,431,424.43
J2 GLOBAL INC	EQUITY	22,284.00	1,896,145.56
JABIL INC	EQUITY	7,500.00	218,925.00
JACK IN THE BOX INC	EQUITY	9,086.00	894,971.00
JAGGED PEAK ENERGY INC	EQUITY	62,819.00	838,633.65
JAMES RIVER GROUP HOLDINGS L	EQUITY	25,057.00	995,514.61
JAMES RIVER GROUP HOLDINGS L	EQUITY	76,802.00	3,051,343.46
JAMES RIVER GROUP HOLDINGS L	EQUITY	28,995.00	1,151,971.35
JAMES RIVER GROUP HOLDINGS L	EQUITY	55,841.00	2,218,562.93
JELD WEN HOLDING INC	EQUITY	38,994.00	1,265,745.24
JERNIGAN CAPITAL INC	EQUITY	44,685.00	983,070.00
JM SMUCKER CO/THE	EQUITY	11,700.00	1,384,461.00
JM SMUCKER CO/THE	EQUITY	6,046.00	715,423.18
JOHN BEAN TECHNOLOGIES CORP	EQUITY	12,445.00	1,219,610.00

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JOHNSON + JOHNSON	EQUITY	87,600.00	11,588,604.00
JOHNSON + JOHNSON	EQUITY	117,200.00	15,504,388.00
JOHNSON + JOHNSON	EQUITY	78,400.00	10,371,536.00
JOHNSON + JOHNSON	EQUITY	127,779.00	16,903,883.91
JOHNSON CONTROLS INTERNATION	EQUITY	249,150.00	10,803,144.00
JOHNSON CONTROLS INTERNATION	EQUITY	70,934.00	3,075,698.24
JOHNSON CONTROLS INTERNATION	EQUITY	24,500.00	1,062,320.00
JOUNCE THERAPEUTICS INC	EQUITY	12,430.00	174,392.90
JPMORGAN CHASE + CO	EQUITY	124,800.00	11,406,720.00
JPMORGAN CHASE + CO	EQUITY	64,483.00	5,893,746.20
JPMORGAN CHASE + CO	EQUITY	130,100.00	11,891,140.00
JPMORGAN CHASE + CO	EQUITY	117,000.00	10,693,800.00
JPMORGAN CHASE + CO	EQUITY	24,900.00	2,275,860.00
JPMORGAN CHASE + CO	EQUITY	124,942.00	11,419,698.80
JUNIPER NETWORKS INC	EQUITY	58,300.00	1,625,404.00
JUST ENERGY GROUP INC	EQUITY	126,920.00	665,060.80
K12 INC	EQUITY	66,500.00	1,191,680.00
KAISER ALUMINUM CORP	EQUITY	9,867.00	873,426.84
KAMAN CORP	EQUITY	31,360.00	1,563,923.20
KAPSTONE PAPER AND PACKAGING	EQUITY	42,124.00	869,018.12
KBR INC	EQUITY	156,881.00	2,387,728.82
KBR INC	EQUITY	599,200.00	9,119,824.00
KEMET CORP	EQUITY	336,106.00	4,302,156.80
KEMPER CORP	EQUITY	81,098.00	3,130,382.80
KENNAMETAL INC	EQUITY	38,121.00	1,426,487.82
KENNEDY WILSON HOLDINGS INC	EQUITY	98,041.00	1,867,681.05
KERYX BIOPHARMACEUTICALS	EQUITY	309,118.00	2,234,923.14
KEY ENERGY SERVICES INC	EQUITY	32,500.00	625,300.00
KEYCORP	EQUITY	206,500.00	3,869,810.00
KEYCORP	EQUITY	91,200.00	1,709,088.00
KEYCORP	EQUITY	38,190.00	715,680.60
KIMBALL ELECTRONICS INC	EQUITY	3,400.00	61,370.00
KIMBALL INTERNATIONAL B	EQUITY	61,600.00	1,028,104.00
KIMBERLY CLARK CORP	EQUITY	29,870.00	3,856,515.70
KIMBERLY CLARK CORP	EQUITY	65,900.00	8,508,349.00
KIMBERLY CLARK CORP	EQUITY	23,087.00	2,980,762.57
KIMCO REALTY CORP	EQUITY	36,003.00	660,655.05
KINDER MORGAN INC	EQUITY	261,300.00	5,006,508.00
KINDRED HEALTHCARE INC	EQUITY	25,199.00	293,568.35
KINDRED HEALTHCARE INC	EQUITY	27,200.00	316,880.00
KINSALE CAPITAL GROUP INC	EQUITY	29,048.00	1,083,780.88
KINSALE CAPITAL GROUP INC	EQUITY	66,827.00	2,493,315.37
KIRBY CORP	EQUITY	43,719.00	2,922,615.15
KITE PHARMA INC	EQUITY	11,416.00	1,183,496.72
KITE REALTY GROUP TRUST	EQUITY	141,371.00	2,676,153.03
KLA TENCOR CORP	EQUITY	20,305.00	1,858,110.55

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Security Name	Asset Class	Shares/Par Value	Base Market Value
KLX INC	EQUITY	44,389.00	2,219,450.00
KMG CHEMICALS INC	EQUITY	10,800.00	525,636.00
KNIGHT TRANSPORTATION INC	EQUITY	32,387.00	1,199,938.35
KNIGHT TRANSPORTATION INC	EQUITY	57,997.00	2,148,788.85
KNIGHT TRANSPORTATION INC	EQUITY	60,611.00	2,245,637.55
KOHLS CORP	EQUITY	41,300.00	1,597,071.00
KOPPERS HOLDINGS INC	EQUITY	22,400.00	809,760.00
KORN/FERRY INTERNATIONAL	EQUITY	101,700.00	3,511,701.00
KOSMOS ENERGY LTD	EQUITY	636,100.00	4,077,401.00
KRAFT HEINZ CO/THE	EQUITY	70,800.00	6,063,312.00
KROGER CO	EQUITY	69,000.00	1,609,080.00
KROGER CO	EQUITY	66,917.00	1,560,504.44
L3 TECHNOLOGIES INC	EQUITY	15,500.00	2,589,740.00
L3 TECHNOLOGIES INC	EQUITY	10,074.00	1,683,163.92
LA QUINTA HOLDINGS INC	EQUITY	93,114.00	1,375,293.78
LA Z BOY INC	EQUITY	20,700.00	672,750.00
LABORATORY CRP OF AMER HLDGS	EQUITY	6,100.00	940,254.00
LADDER CAPITAL CORP REIT	EQUITY	31,600.00	423,756.00
LAKELAND FINANCIAL CORP	EQUITY	28,974.00	1,329,327.12
LAM RESEARCH CORP	EQUITY	9,200.00	1,301,156.00
LAM RESEARCH CORP	EQUITY	17,600.00	2,489,168.00
LAMB WESTON HOLDINGS INC	EQUITY	14,500.00	638,580.00
LANNETT CO INC	EQUITY	54,300.00	1,107,720.00
LANTHEUS HOLDINGS INC	EQUITY	289,702.00	5,113,240.30
LAS VEGAS SANDS CORP	EQUITY	6,800.00	434,452.00
LASALLE HOTEL PROPERTIES	EQUITY	43,551.00	1,297,819.80
LASALLE HOTEL PROPERTIES	EQUITY	64,800.00	1,931,040.00
LAUREATE EDUCATION INC A	EQUITY	196,823.00	3,450,307.19
LAZARD LTD CL A	EQUITY	41,300.00	1,913,429.00
LCI INDUSTRIES	EQUITY	60,346.00	6,179,430.40
LCI INDUSTRIES	EQUITY	13,086.00	1,340,006.40
LCNB CORPORATION	EQUITY	1,100.00	22,000.00
LEAR CORP	EQUITY	6,500.00	923,520.00
LEAR CORP	EQUITY	17,900.00	2,543,232.00
LEE ENTERPRISES	EQUITY	404,608.00	768,755.20
LEGACYTEXAS FINANCIAL GROUP	EQUITY	67,276.00	2,565,233.88
LEGACYTEXAS FINANCIAL GROUP	EQUITY	7,000.00	266,910.00
LEIDOS HOLDINGS INC	EQUITY	7,500.00	387,675.00
LENDINGCLUB CORP	EQUITY	524,000.00	2,887,240.00
LEVEL 3 COMMUNICATIONS INC	EQUITY	11,464.00	679,815.20
LEXINGTON REALTY TRUST	EQUITY	162,900.00	1,614,339.00
LEXINGTON REALTY TRUST	EQUITY	146,400.00	1,450,824.00
LHC GROUP INC	EQUITY	37,522.00	2,547,368.58
LIBERTY BROADBAND C	EQUITY	6,600.00	572,550.00
LIBERTY INTERACTIVE CORP Q A	EQUITY	11,000.00	269,940.00
LIBERTY MEDIA COR SIRIUSXM A	EQUITY	17,300.00	726,254.00

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LIBERTY PROPERTY TRUST	EQUITY	8,400.00	341,964.00
LIBERTY VENTURES SER A	EQUITY	2,200.00	115,038.00
LIFE STORAGE INC	EQUITY	36,321.00	2,691,386.10
LIFEPOINT HEALTH INC	EQUITY	2,000.00	134,300.00
LIFEPOINT HEALTH INC	EQUITY	33,800.00	2,269,670.00
LIGAND PHARMACEUTICALS	EQUITY	56,621.00	6,873,789.40
LIGAND PHARMACEUTICALS	EQUITY	23,515.00	2,854,721.00
LIMELIGHT NETWORKS INC	EQUITY	252,473.00	729,646.97
LINCOLN NATIONAL CORP	EQUITY	22,600.00	1,527,308.00
LINCOLN NATIONAL CORP	EQUITY	39,500.00	2,669,410.00
LINCOLN NATIONAL CORP	EQUITY	54,340.00	3,672,297.20
LIONS GATE ENTERTAINMENT B	EQUITY	4,400.00	115,632.00
LIONS GATE ENTERTAINMENT B	EQUITY	28,096.00	738,362.88
LITHIA MOTORS INC CL A	EQUITY	18,108.00	1,706,316.84
LIVE NATION ENTERTAINMENT IN	EQUITY	73,567.00	2,563,809.95
LIVEPERSON INC	EQUITY	190,545.00	2,095,995.00
LOEWS CORP	EQUITY	15,300.00	716,193.00
LOGMEIN INC	EQUITY	16,134.00	1,686,003.00
LOGMEIN INC	EQUITY	18,311.00	1,913,499.50
LOUISIANA PACIFIC CORP	EQUITY	44,379.00	1,069,977.69
LOUISIANA PACIFIC CORP	EQUITY	36,900.00	889,659.00
LOWE S COS INC	EQUITY	70,600.00	5,473,618.00
LOWE S COS INC	EQUITY	110,000.00	8,528,300.00
LOWE S COS INC	EQUITY	135,288.00	10,488,878.64
LOXO ONCOLOGY INC	EQUITY	18,559.00	1,488,246.21
LSC COMMUNICATIONS INC	EQUITY	15,357.00	328,639.80
LSC COMMUNICATIONS INC	EQUITY	143,939.00	3,080,294.60
LSC COMMUNICATIONS INC	EQUITY	159,600.00	3,415,440.00
LULULEMON ATHLETICA INC	EQUITY	136,250.00	8,130,037.50
LUMENTUM HOLDINGS INC	EQUITY	41,389.00	2,361,242.45
LYONDELLBASELL INDU CL A	EQUITY	9,300.00	784,827.00
LYONDELLBASELL INDU CL A	EQUITY	25,900.00	2,185,701.00
LYONDELLBASELL INDU CL A	EQUITY	48,943.00	4,130,299.77
M/I HOMES INC	EQUITY	49,400.00	1,410,370.00
MACK CALI REALTY CORP	EQUITY	27,900.00	757,206.00
MACOM TECHNOLOGY SOLUTIONS H	EQUITY	35,662.00	1,988,869.74
MACQUARIE INFRASTRUCTURE COR	EQUITY	19,203.00	1,505,515.20
MACROGENICS INC	EQUITY	83,847.00	1,468,160.97
MACY S INC	EQUITY	17,400.00	404,376.00
MACY S INC	EQUITY	54,800.00	1,273,552.00
MAGELLAN HEALTH INC	EQUITY	55,626.00	4,055,135.40
MAGELLAN HEALTH INC	EQUITY	49,483.00	3,607,310.70
MAGNACHIP SEMICONDUCT	EQUITY	253,811.00	2,487,347.80
MAGNACHIP SEMICONDUCT	EQUITY	228,783.00	2,242,073.40
MAIDEN HOLDINGS LTD	EQUITY	67,879.00	753,456.90
MAIDEN HOLDINGS LTD	EQUITY	87,900.00	975,690.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
MALIBU BOATS INC A	EQUITY	188,483.00	4,876,055.21
MALIBU BOATS INC A	EQUITY	72,951.00	1,887,242.37
MALIBU BOATS INC A	EQUITY	59,601.00	1,541,877.87
MALLINCKRODT PLC	EQUITY	14,000.00	627,340.00
MANPOWERGROUP INC	EQUITY	8,500.00	949,025.00
MANPOWERGROUP INC	EQUITY	28,397.00	3,170,525.05
MANTECH INTERNATIONAL CORP A	EQUITY	29,200.00	1,208,296.00
MARATHON OIL CORP	EQUITY	151,033.00	1,789,741.05
MARATHON PETROLEUM CORP	EQUITY	41,400.00	2,166,462.00
MARCUS CORPORATION	EQUITY	13,000.00	392,600.00
MARRIOTT INTERNATIONAL CL A	EQUITY	20,095.00	2,015,729.45
MARRIOTT VACATIONS WORLD	EQUITY	17,835.00	2,100,071.25
MARRIOTT VACATIONS WORLD	EQUITY	17,870.00	2,104,192.50
MARSH + MCLENNAN COS	EQUITY	98,742.00	7,697,926.32
MARTEN TRANSPORT LTD	EQUITY	30,421.00	833,535.40
MARTEN TRANSPORT LTD	EQUITY	32,330.00	885,842.00
MARVELL TECHNOLOGY GROUP LTD	EQUITY	138,500.00	2,288,020.00
MASCO CORP	EQUITY	59,300.00	2,265,853.00
MASCO CORP	EQUITY	126,801.00	4,845,066.21
MASIMO CORP	EQUITY	21,497.00	1,960,096.46
MASIMO CORP	EQUITY	58,464.00	5,330,747.52
MASONITE INTERNATIONAL CORP	EQUITY	47,229.00	3,565,789.50
MASONITE INTERNATIONAL CORP	EQUITY	7,080.00	534,540.00
MASONITE INTERNATIONAL CORP	EQUITY	117,300.00	8,856,150.00
MASTEC INC	EQUITY	75,104.00	3,390,945.60
MASTEC INC	EQUITY	160,113.00	7,229,101.95
MASTERCARD INC A	EQUITY	31,250.00	3,795,312.50
MASTERCARD INC A	EQUITY	101,932.00	12,379,641.40
MATSON INC	EQUITY	205,000.00	6,158,200.00
MAXIM INTEGRATED PRODUCTS	EQUITY	105,997.00	4,759,265.30
MAXIMUS INC	EQUITY	60,628.00	3,797,131.64
MAXIMUS INC	EQUITY	18,347.00	1,149,072.61
MAXLINEAR INC	EQUITY	42,056.00	1,172,941.84
MB FINANCIAL INC	EQUITY	61,397.00	2,703,923.88
MB FINANCIAL INC	EQUITY	84,186.00	3,707,551.44
MCBC HOLDINGS INC	EQUITY	237,823.00	4,649,439.65
MCBC HOLDINGS INC	EQUITY	60,926.00	1,191,103.30
MCDERMOTT INTL INC	EQUITY	335,500.00	2,405,535.00
MCDERMOTT INTL INC	EQUITY	113,300.00	812,361.00
MCDONALD S CORP	EQUITY	16,700.00	2,557,772.00
MCDONALD S CORP	EQUITY	82,263.00	12,599,401.08
MCKESSON CORP	EQUITY	16,206.00	2,666,535.24
MDC PARTNERS INC A	EQUITY	139,273.00	1,378,802.70
MDC PARTNERS INC A	EQUITY	298,900.00	2,959,110.00
MDU RESOURCES GROUP INC	EQUITY	12,600.00	330,120.00
MEDICAL PROPERTIES TRUST INC	EQUITY	134,800.00	1,734,876.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
MEDIDATA SOLUTIONS INC	EQUITY	89,600.00	7,006,720.00
MEDIDATA SOLUTIONS INC	EQUITY	19,401.00	1,517,158.20
MEDIDATA SOLUTIONS INC	EQUITY	22,652.00	1,771,386.40
MEDIFAST INC	EQUITY	7,366.00	305,468.02
MEDTRONIC PLC	EQUITY	134,200.00	11,910,250.00
MEDTRONIC PLC	EQUITY	20,600.00	1,828,250.00
MEDTRONIC PLC	EQUITY	104,739.00	9,295,586.25
MERCADOLIBRE INC	EQUITY	72,650.00	18,226,432.00
MERCER INTERNATIONAL INC	EQUITY	19,598.00	225,377.00
MERCK + CO. INC.	EQUITY	86,700.00	5,556,603.00
MERCK + CO. INC.	EQUITY	132,300.00	8,479,107.00
MERCK + CO. INC.	EQUITY	58,200.00	3,730,038.00
MERCK + CO. INC.	EQUITY	145,750.00	9,341,117.50
MERCURY SYSTEMS INC	EQUITY	34,510.00	1,452,525.90
MERIDIAN BIOSCIENCE INC	EQUITY	71,000.00	1,118,250.00
MERIT MEDICAL SYSTEMS INC	EQUITY	111,318.00	4,246,781.70
MERIT MEDICAL SYSTEMS INC	EQUITY	24,987.00	953,254.05
MERITAGE HOMES CORP	EQUITY	22,748.00	959,965.60
MERITOR INC	EQUITY	152,584.00	2,534,420.24
MERITOR INC	EQUITY	265,600.00	4,411,616.00
MERITOR INC	EQUITY	50,900.00	845,449.00
MERSANA THERAPEUTICS INC	EQUITY	46,127.00	644,394.19
MESA LABORATORIES INC	EQUITY	6,215.00	890,671.65
META FINANCIAL GROUP INC	EQUITY	14,700.00	1,308,300.00
METHODE ELECTRONICS INC	EQUITY	39,803.00	1,639,883.60
METHODE ELECTRONICS INC	EQUITY	13,900.00	572,680.00
METLIFE INC	EQUITY	145,100.00	7,971,794.00
METLIFE INC	EQUITY	37,800.00	2,076,732.00
METTLER TOLEDO INTERNATIONAL	EQUITY	3,444.00	2,026,931.76
MGIC INVESTMENT CORP	EQUITY	96,970.00	1,086,064.00
MGIC INVESTMENT CORP	EQUITY	99,239.00	1,111,476.80
MGIC INVESTMENT CORP	EQUITY	203,100.00	2,274,720.00
MICHAELS COS INC/THE	EQUITY	12,400.00	229,648.00
MICHAELS COS INC/THE	EQUITY	45,650.00	845,438.00
MICROCHIP TECHNOLOGY INC	EQUITY	68,500.00	5,286,830.00
MICRON TECHNOLOGY INC	EQUITY	14,800.00	441,928.00
MICROSOFT CORP	EQUITY	110,200.00	7,596,086.00
MICROSOFT CORP	EQUITY	526,900.00	36,319,217.00
MICROSOFT CORP	EQUITY	94,400.00	6,506,992.00
MICROSOFT CORP	EQUITY	185,395.00	12,779,277.35
MICROSTRATEGY INC CL A	EQUITY	3,400.00	651,678.00
MIDLAND STATES BANCORP INC	EQUITY	16,000.00	536,320.00
MIDWESTONE FINANCIAL GROUP I	EQUITY	24,000.00	813,360.00
MILACRON HOLDINGS CORP	EQUITY	53,660.00	943,879.40
MILLER INDUSTRIES INC/TENN	EQUITY	155,700.00	3,869,145.00
MIMEDX GROUP INC	EQUITY	150,491.00	2,252,850.27

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Security Name	Asset Class	Shares/Par Value	Base Market Value
MINERALS TECHNOLOGIES INC	EQUITY	29,656.00	2,170,819.20
MIX TELEMATICS LTD SP ADR	EQUITY	74,004.00	583,151.52
MKS INSTRUMENTS INC	EQUITY	15,600.00	1,049,880.00
MKS INSTRUMENTS INC	EQUITY	32,827.00	2,209,257.10
MKS INSTRUMENTS INC	EQUITY	55,633.00	3,744,100.90
MOBILE MINI INC	EQUITY	40,619.00	1,212,477.15
MOELIS + CO CLASS A	EQUITY	133,310.00	5,179,093.50
MOHAWK INDUSTRIES INC	EQUITY	6,300.00	1,522,647.00
MOLSON COORS BREWING CO B	EQUITY	81,000.00	6,993,540.00
MOLSON COORS BREWING CO B	EQUITY	34,874.00	3,011,021.16
MOMENTA PHARMACEUTICALS INC	EQUITY	6,000.00	101,400.00
MONDELEZ INTERNATIONAL INC A	EQUITY	233,500.00	10,084,865.00
MONDELEZ INTERNATIONAL INC A	EQUITY	17,305.00	747,402.95
MONOLITHIC POWER SYSTEMS INC	EQUITY	122,300.00	11,789,720.00
MONOTYPE IMAGING HOLDINGS IN	EQUITY	26,351.00	482,223.30
MONRO INC	EQUITY	15,746.00	657,395.50
MONRO INC	EQUITY	20,397.00	851,574.75
MONSTER BEVERAGE CORP	EQUITY	243,000.00	12,072,240.00
MONSTER BEVERAGE CORP	EQUITY	23,956.00	1,190,134.08
MOODY S CORP	EQUITY	15,780.00	1,920,110.40
MOOG INC CLASS A	EQUITY	24,400.00	1,749,968.00
MOOG INC CLASS A	EQUITY	25,393.00	1,821,185.96
MOOG INC CLASS A	EQUITY	28,100.00	2,015,332.00
MORGAN STANLEY	EQUITY	148,299.00	6,608,203.44
MORGAN STANLEY	EQUITY	213,100.00	9,495,736.00
MORGAN STANLEY	EQUITY	54,200.00	2,415,152.00
MORGAN STANLEY	EQUITY	83,798.00	3,734,038.88
MORNINGSTAR INC	EQUITY	9,734.00	762,561.56
MOSAIC CO/THE	EQUITY	59,800.00	1,365,234.00
MOTOROLA SOLUTIONS INC	EQUITY	10,300.00	893,422.00
MSG NETWORKS INC A	EQUITY	126,225.00	2,833,751.25
MSG NETWORKS INC A	EQUITY	35,139.00	788,870.55
MSG NETWORKS INC A	EQUITY	5,000.00	112,250.00
MTGE INVESTMENT CORP	EQUITY	82,200.00	1,545,360.00
MULTI COLOR CORP	EQUITY	31,225.00	2,547,960.00
MYLAN NV	EQUITY	27,000.00	1,048,140.00
MYOKARDIA INC	EQUITY	29,600.00	387,760.00
MYR GROUP INC/DELAWARE	EQUITY	31,900.00	989,538.00
NABORS INDUSTRIES LTD	EQUITY	60,339.00	491,159.46
NACCO INDUSTRIES CL A	EQUITY	7,300.00	517,205.00
NANOMETRICS INC	EQUITY	66,404.00	1,679,357.16
NANOMETRICS INC	EQUITY	128,361.00	3,246,249.69
NANOSTRING TECHNOLOGIES INC	EQUITY	45,274.00	748,831.96
NATIONAL CINEMEDIA INC	EQUITY	94,239.00	699,253.38
NATIONAL COMMERCE CORP	EQUITY	7,458.00	294,963.90
NATIONAL COMMERCE CORP	EQUITY	18,500.00	731,675.00

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NATIONAL GENERAL HLDGS	EQUITY	49,630.00	1,047,193.00
NATIONAL GENERAL HLDGS	EQUITY	53,900.00	1,137,290.00
NATIONAL OILWELL VARCO INC	EQUITY	21,300.00	701,622.00
NATIONAL OILWELL VARCO INC	EQUITY	28,400.00	935,496.00
NATIONAL RESEARCH CORP A	EQUITY	46,388.00	1,247,837.20
NATIONAL STORAGE AFFILIATES	EQUITY	44,287.00	1,023,472.57
NATIONAL WESTERN LIFE GROU A	EQUITY	2,100.00	671,202.00
NATIONAL WESTERN LIFE GROU A	EQUITY	4,600.00	1,470,252.00
NATL HEALTH INVESTORS INC	EQUITY	6,077.00	481,298.40
NATURAL GROCERS BY VITAMIN C	EQUITY	25,768.00	213,101.36
NATUS MEDICAL INC	EQUITY	63,990.00	2,386,827.00
NATUS MEDICAL INC	EQUITY	13,922.00	519,290.60
NAVIENT CORP	EQUITY	14,900.00	248,085.00
NAVIGANT CONSULTING INC	EQUITY	23,500.00	464,360.00
NAVISTAR INTERNATIONAL CORP	EQUITY	39,800.00	1,043,954.00
NCI INC A	EQUITY	23,600.00	497,960.00
NCR CORPORATION	EQUITY	15,100.00	616,684.00
NCR CORPORATION	EQUITY	44,600.00	1,821,464.00
NCR CORPORATION	EQUITY	30,525.00	1,246,641.00
NCS MULTISTAGE HOLDINGS INC	EQUITY	27,378.00	689,378.04
NEFF CORP CLASS A	EQUITY	101,217.00	1,923,123.00
NEFF CORP CLASS A	EQUITY	62,800.00	1,193,200.00
NEKTAR THERAPEUTICS	EQUITY	262,089.00	5,123,839.95
NETAPP INC	EQUITY	36,127.00	1,446,886.35
NETFLIX INC	EQUITY	119,000.00	17,779,790.00
NETFLIX INC	EQUITY	160,765.00	24,019,898.65
NETFLIX INC	EQUITY	6,200.00	926,342.00
NETFLIX INC	EQUITY	5,327.00	795,907.07
NETSCOUT SYSTEMS INC	EQUITY	63,521.00	2,185,122.40
NEUROCRINE BIOSCIENCES INC	EQUITY	21,517.00	989,782.00
NEURODERM LTD	EQUITY	35,030.00	1,047,397.00
NEVRO CORP	EQUITY	122,000.00	9,080,460.00
NEVRO CORP	EQUITY	18,270.00	1,359,836.10
NEW JERSEY RESOURCES CORP	EQUITY	69,990.00	2,778,603.00
NEW RELIC INC	EQUITY	39,538.00	1,700,529.38
NEW YORK REIT INC	EQUITY	162,000.00	1,399,680.00
NEWELL BRANDS INC	EQUITY	39,600.00	2,123,352.00
NEWMONT MINING CORP	EQUITY	30,100.00	974,939.00
NEWMONT MINING CORP	EQUITY	85,525.00	2,770,154.75
NEXPOINT RESIDENTIAL	EQUITY	18,200.00	452,998.00
NEXSTAR MEDIA GROUP INC CL A	EQUITY	26,439.00	1,581,052.20
NEXTERA ENERGY INC	EQUITY	64,200.00	8,996,346.00
NIELSEN HOLDINGS PLC	EQUITY	173,300.00	6,699,778.00
NIKE INC CL B	EQUITY	24,400.00	1,439,600.00
NIKE INC CL B	EQUITY	36,300.00	2,141,700.00
NIKE INC CL B	EQUITY	89,563.00	5,284,217.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
NISOURCE INC	EQUITY	53,400.00	1,354,224.00
NMI HOLDINGS INC CLASS A	EQUITY	119,928.00	1,373,175.60
NOBLE ENERGY INC	EQUITY	23,164.00	655,541.20
NORDSON CORP	EQUITY	3,300.00	400,356.00
NORFOLK SOUTHERN CORP	EQUITY	41,082.00	4,999,679.40
NORFOLK SOUTHERN CORP	EQUITY	44,900.00	5,464,330.00
NORFOLK SOUTHERN CORP	EQUITY	9,058.00	1,102,358.60
NORTHERN TRUST CORP	EQUITY	60,441.00	5,875,469.61
NORTHRIM BANCORP INC	EQUITY	11,800.00	358,720.00
NORTHROP GRUMMAN CORP	EQUITY	21,500.00	5,519,265.00
NORTHROP GRUMMAN CORP	EQUITY	7,050.00	1,809,805.50
NORTHWESTERN CORP	EQUITY	8,400.00	512,568.00
NOVADAQ TECHNOLOGIES INC	EQUITY	122,661.00	1,437,586.92
NRG YIELD INC CLASS A	EQUITY	81,400.00	1,388,684.00
NUVASIVE INC	EQUITY	16,414.00	1,262,564.88
NUVASIVE INC	EQUITY	41,034.00	3,156,335.28
NVIDIA CORP	EQUITY	21,100.00	3,050,216.00
NVIDIA CORP	EQUITY	12,650.00	1,828,684.00
NVIDIA CORP	EQUITY	5,967.00	862,589.52
O REILLY AUTOMOTIVE INC	EQUITY	14,200.00	3,106,108.00
OASIS PETROLEUM INC	EQUITY	252,572.00	2,033,204.60
OASIS PETROLEUM INC	EQUITY	97,520.00	785,036.00
OCCIDENTAL PETROLEUM CORP	EQUITY	116,800.00	6,992,816.00
OCCIDENTAL PETROLEUM CORP	EQUITY	46,245.00	2,768,688.15
OCCIDENTAL PETROLEUM CORP	EQUITY	86,900.00	5,202,703.00
OCEANFIRST FINANCIAL CORP	EQUITY	24,352.00	660,426.24
OCLARO INC	EQUITY	359,695.00	3,359,551.30
OFFICE DEPOT INC	EQUITY	136,175.00	768,027.00
OFFICE DEPOT INC	EQUITY	246,722.00	1,391,512.08
OFFICE DEPOT INC	EQUITY	1,232,100.00	6,949,044.00
OFFICE DEPOT INC	EQUITY	405,200.00	2,285,328.00
OFG BANCORP	EQUITY	86,700.00	867,000.00
OGE ENERGY CORP	EQUITY	19,100.00	664,489.00
OLD DOMINION FREIGHT LINE	EQUITY	41,481.00	3,950,650.44
OLD SECOND BANCORP INC	EQUITY	87,629.00	1,012,114.95
OLD SECOND BANCORP INC	EQUITY	58,000.00	669,900.00
OLIN CORP	EQUITY	22,993.00	696,228.04
OM ASSET MANAGEMENT PLC	EQUITY	78,938.00	1,173,018.68
OMEGA HEALTHCARE INVESTORS	EQUITY	52,000.00	1,717,040.00
OMEGA PROTEIN CORP	EQUITY	48,600.00	869,940.00
OMNICELL INC	EQUITY	41,216.00	1,776,409.60
OMNOVA SOLUTIONS INC	EQUITY	108,419.00	1,057,085.25
OMNOVA SOLUTIONS INC	EQUITY	97,500.00	950,625.00
ON ASSIGNMENT INC	EQUITY	32,938.00	1,783,592.70
ON ASSIGNMENT INC	EQUITY	36,037.00	1,951,403.55
ON ASSIGNMENT INC	EQUITY	52,369.00	2,835,781.35

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ON SEMICONDUCTOR CORP	EQUITY	183,700.00	2,579,148.00
ON SEMICONDUCTOR CORP	EQUITY	115,255.00	1,618,180.20
ON SEMICONDUCTOR CORP	EQUITY	92,400.00	1,297,296.00
ONE GAS INC	EQUITY	17,000.00	1,186,770.00
ONEMAIN HOLDINGS INC	EQUITY	22,828.00	561,340.52
OPPENHEIMER HOLDINGS CL A	EQUITY	144,500.00	2,369,800.00
OPUS BANK	EQUITY	92,893.00	2,248,010.60
OPUS BANK	EQUITY	24,900.00	602,580.00
ORACLE CORP	EQUITY	240,600.00	12,063,684.00
ORACLE CORP	EQUITY	99,400.00	4,983,916.00
ORACLE CORP	EQUITY	111,569.00	5,594,069.66
ORASURE TECHNOLOGIES INC	EQUITY	321,052.00	5,541,357.52
ORBCOMM INC	EQUITY	71,260.00	805,238.00
ORBCOMM INC	EQUITY	169,235.00	1,912,355.50
ORBITAL ATK INC	EQUITY	19,450.00	1,913,102.00
ORBOTECH LTD	EQUITY	33,460.00	1,091,465.20
ORION ENGINEERED CARBONS SA	EQUITY	89,939.00	1,794,283.05
ORITANI FINANCIAL CORP	EQUITY	29,465.00	502,378.25
ORTHOFIX INTERNATIONAL NV	EQUITY	33,796.00	1,570,838.08
OSHKOSH CORP	EQUITY	3,700.00	254,856.00
OSHKOSH CORP	EQUITY	23,800.00	1,639,344.00
OSI SYSTEMS INC	EQUITY	14,525.00	1,091,553.75
OTONOMY INC	EQUITY	49,450.00	932,132.50
OUTFRONT MEDIA INC	EQUITY	59,809.00	1,382,784.08
OWENS + MINOR INC	EQUITY	17,800.00	572,982.00
OWENS CORNING	EQUITY	15,800.00	1,057,336.00
OWENS CORNING	EQUITY	3,873.00	259,181.16
OWENS ILLINOIS INC	EQUITY	10,300.00	246,376.00
OWENS ILLINOIS INC	EQUITY	16,856.00	403,195.52
OXFORD INDUSTRIES INC	EQUITY	32,774.00	2,048,047.26
OXFORD INDUSTRIES INC	EQUITY	21,530.00	1,345,409.70
OXFORD INDUSTRIES INC	EQUITY	46,815.00	2,925,469.35
P G + E CORP	EQUITY	87,800.00	5,827,286.00
PACCAR INC	EQUITY	63,000.00	4,160,520.00
PACCAR INC	EQUITY	55,905.00	3,691,966.20
PACIFIC BIOSCIENCES OF CALIF	EQUITY	243,219.00	865,859.64
PACIFIC ETHANOL INC	EQUITY	107,800.00	673,750.00
PACIRA PHARMACEUTICALS INC	EQUITY	38,388.00	1,831,107.60
PACKAGING CORP OF AMERICA	EQUITY	24,300.00	2,706,777.00
PACKAGING CORP OF AMERICA	EQUITY	10,419.00	1,160,572.41
PACWEST BANCORP	EQUITY	2,591.00	120,999.70
PACWEST BANCORP	EQUITY	28,285.00	1,320,909.50
PALO ALTO NETWORKS INC	EQUITY	70,000.00	9,366,700.00
PAPA JOHN S INTL INC	EQUITY	12,948.00	929,148.48
PARK HOTELS + RESORTS INC	EQUITY	29,999.00	808,773.04
PARK OHIO HOLDINGS CORP	EQUITY	26,200.00	998,220.00

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PARKER HANNIFIN CORP	EQUITY	8,000.00	1,278,560.00
PARKER HANNIFIN CORP	EQUITY	3,445.00	550,579.90
PARSLEY ENERGY INC CLASS A	EQUITY	8,600.00	238,650.00
PARTY CITY HOLDCO INC	EQUITY	31,008.00	485,275.20
PATRICK INDUSTRIES INC	EQUITY	11,508.00	838,357.80
PATRICK INDUSTRIES INC	EQUITY	11,269.00	820,946.65
PATTERSON UTI ENERGY INC	EQUITY	67,821.00	1,369,305.99
PAYCHEX INC	EQUITY	28,600.00	1,628,484.00
PAYPAL HOLDINGS INC	EQUITY	20,100.00	1,078,767.00
PAYPAL HOLDINGS INC	EQUITY	35,600.00	1,910,652.00
PBF ENERGY INC CLASS A	EQUITY	134,700.00	2,998,422.00
PDC ENERGY INC	EQUITY	34,485.00	1,486,648.35
PDC ENERGY INC	EQUITY	16,991.00	732,482.01
PDL BIOPHARMA INC	EQUITY	317,415.00	784,015.05
PEABODY ENERGY CORP	EQUITY	11,400.00	278,730.00
PEAPACK GLADSTONE FINL CORP	EQUITY	36,700.00	1,148,343.00
PEBBLEBROOK HOTEL TRUST	EQUITY	122,279.00	3,942,274.96
PEBBLEBROOK HOTEL TRUST	EQUITY	89,650.00	2,890,316.00
PEBBLEBROOK HOTEL TRUST	EQUITY	57,000.00	1,837,680.00
PEBBLEBROOK HOTEL TRUST	EQUITY	26,100.00	841,464.00
PEGASYSTEMS INC	EQUITY	32,472.00	1,894,741.20
PENN NATIONAL GAMING INC	EQUITY	281,418.00	6,022,345.20
PENN NATIONAL GAMING INC	EQUITY	68,800.00	1,472,320.00
PENN VIRGINIA CORP	EQUITY	18,000.00	661,500.00
PENNANTPARK INVESTMENT CORP	EQUITY	103,171.00	762,433.69
PENNYMAC MORTGAGE INVESTMENT	EQUITY	95,231.00	1,741,774.99
PENSKE AUTOMOTIVE GROUP INC	EQUITY	2,700.00	118,557.00
PENSKE AUTOMOTIVE GROUP INC	EQUITY	37,900.00	1,664,189.00
PEOPLE S UTAH BANCORP	EQUITY	29,700.00	795,960.00
PEOPLES BANCORP INC	EQUITY	39,900.00	1,281,987.00
PEPSICO INC	EQUITY	139,900.00	16,157,051.00
PEPSICO INC	EQUITY	88,299.00	10,197,651.51
PERFICIENT INC	EQUITY	15,900.00	296,376.00
PERKINELMER INC	EQUITY	16,400.00	1,117,496.00
PERRIGO CO PLC	EQUITY	22,170.00	1,674,278.40
PFIZER INC	EQUITY	324,052.00	10,884,906.68
PFIZER INC	EQUITY	483,200.00	16,230,688.00
PFIZER INC	EQUITY	238,400.00	8,007,856.00
PGT INNOVATIONS INC	EQUITY	87,248.00	1,116,774.40
PHARMERICA CORP	EQUITY	152,685.00	4,007,981.25
PHH CORP	EQUITY	101,700.00	1,400,409.00
PHIBRO ANIMAL HEALTH CORP A	EQUITY	109,045.00	4,040,117.25
PHIBRO ANIMAL HEALTH CORP A	EQUITY	40,000.00	1,482,000.00
PHILLIPS 66	EQUITY	71,500.00	5,912,335.00
PHILLIPS 66	EQUITY	59,900.00	4,953,131.00
PHILLIPS 66	EQUITY	19,099.00	1,579,296.31

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PILGRIM S PRIDE CORP	EQUITY	6,000.00	131,520.00
PILGRIM S PRIDE CORP	EQUITY	136,700.00	2,996,464.00
PILGRIM S PRIDE CORP	EQUITY	4,094.00	89,740.48
PINNACLE ENTERTAINMENT INC	EQUITY	64,700.00	1,278,472.00
PINNACLE FINANCIAL PARTNERS	EQUITY	63,623.00	3,995,524.40
PINNACLE FINANCIAL PARTNERS	EQUITY	54,843.00	3,444,140.40
PINNACLE FOODS INC	EQUITY	9,000.00	534,600.00
PINNACLE FOODS INC	EQUITY	13,631.00	809,681.40
PINNACLE FOODS INC	EQUITY	9,574.00	568,695.60
PINNACLE WEST CAPITAL	EQUITY	5,200.00	442,832.00
PIONEER NATURAL RESOURCES CO	EQUITY	37,900.00	6,048,082.00
PIPER JAFFRAY COS	EQUITY	10,100.00	605,495.00
PLATFORM SPECIALTY PRODUCTS	EQUITY	10,700.00	135,676.00
PLAYA HOTELS + RESORTS NV	EQUITY	181,789.00	2,172,378.55
PLEXUS CORP	EQUITY	6,800.00	357,476.00
PLY GEM HOLDINGS INC	EQUITY	189,201.00	3,396,157.95
PNC FINANCIAL SERVICES GROUP	EQUITY	27,800.00	3,471,386.00
PNC FINANCIAL SERVICES GROUP	EQUITY	28,500.00	3,558,795.00
PNC FINANCIAL SERVICES GROUP	EQUITY	3,796.00	474,006.52
PNM RESOURCES INC	EQUITY	75,516.00	2,888,487.00
PNM RESOURCES INC	EQUITY	89,583.00	3,426,549.75
POINTS INTERNATIONAL LTD	EQUITY	63,724.00	576,064.96
POLYONE CORPORATION	EQUITY	53,394.00	2,068,483.56
POOL CORP	EQUITY	68,570.00	8,061,774.90
POPULAR INC	EQUITY	21,259.00	886,712.89
POPULAR INC	EQUITY	234,700.00	9,789,337.00
PORTLAND GENERAL ELECTRIC CO	EQUITY	113,564.00	5,188,739.16
PORTLAND GENERAL ELECTRIC CO	EQUITY	75,027.00	3,427,983.63
PORTLAND GENERAL ELECTRIC CO	EQUITY	69,300.00	3,166,317.00
PORTLAND GENERAL ELECTRIC CO	EQUITY	108,700.00	4,966,503.00
PORTLAND GENERAL ELECTRIC CO	EQUITY	41,400.00	1,891,566.00
PORTOLA PHARMACEUTICALS INC	EQUITY	85,700.00	4,813,769.00
PORTOLA PHARMACEUTICALS INC	EQUITY	35,590.00	1,999,090.30
PORTOLA PHARMACEUTICALS INC	EQUITY	8,400.00	471,828.00
POST HOLDINGS INC	EQUITY	10,636.00	825,885.40
POWELL INDUSTRIES INC	EQUITY	1,700.00	54,383.00
PPL CORP	EQUITY	17,200.00	664,952.00
PRA GROUP INC	EQUITY	91,341.00	3,461,823.90
PRA HEALTH SCIENCES INC	EQUITY	90,322.00	6,775,053.22
PREFERRED APARTMENT COMMUN A	EQUITY	59,700.00	940,275.00
PREFERRED BANK/LOS ANGELES	EQUITY	23,400.00	1,251,198.00
PREMIER FINANCIAL BANCORP	EQUITY	16,280.00	335,530.80
PREMIER INC CLASS A	EQUITY	4,000.00	144,000.00
PRESIDIO INC	EQUITY	102,138.00	1,461,594.78
PRESTIGE BRANDS HOLDINGS INC	EQUITY	6,317.00	333,600.77
PRESTIGE BRANDS HOLDINGS INC	EQUITY	23,271.00	1,228,941.51

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PRICELINE GROUP INC/THE	EQUITY	13,000.00	24,316,760.00
PRICELINE GROUP INC/THE	EQUITY	7,400.00	13,841,848.00
PRICELINE GROUP INC/THE	EQUITY	1,910.00	3,572,693.20
PRICELINE GROUP INC/THE	EQUITY	1,945.00	3,638,161.40
PRICESMART INC	EQUITY	19,590.00	1,716,084.00
PRIMERICA INC	EQUITY	17,759.00	1,345,244.25
PRIMERICA INC	EQUITY	46,747.00	3,541,085.25
PRINCIPAL FINANCIAL GROUP	EQUITY	12,010.00	769,480.70
PROASSURANCE CORP	EQUITY	24,281.00	1,476,284.80
PROCTER + GAMBLE CO/THE	EQUITY	126,800.00	11,050,620.00
PROCTER + GAMBLE CO/THE	EQUITY	7,085.00	617,457.75
PROGENICS PHARMACEUTICALS	EQUITY	261,776.00	1,777,459.04
PROGRESS SOFTWARE CORP	EQUITY	50,900.00	1,572,301.00
PROLOGIS INC	EQUITY	63,800.00	3,741,232.00
PROLOGIS INC	EQUITY	41,000.00	2,404,240.00
PROOFPOINT INC	EQUITY	88,050.00	7,645,381.50
PROPETRO HOLDING CORP	EQUITY	57,700.00	805,492.00
PROSPERITY BANCSHARES INC	EQUITY	31,326.00	2,012,382.24
PROTHENA CORP PLC	EQUITY	28,284.00	1,530,730.08
PROTO LABS INC	EQUITY	35,498.00	2,387,240.50
PROVIDENT FINANCIAL SERVICES	EQUITY	53,908.00	1,368,185.04
PRUDENTIAL FINANCIAL INC	EQUITY	7,800.00	843,492.00
PRUDENTIAL FINANCIAL INC	EQUITY	31,500.00	3,406,410.00
PRUDENTIAL FINANCIAL INC	EQUITY	87,281.00	9,438,567.34
PS BUSINESS PARKS INC/CA	EQUITY	10,748.00	1,422,927.72
PTC INC	EQUITY	19,635.00	1,082,281.20
PUBLIC SERVICE ENTERPRISE GP	EQUITY	40,800.00	1,754,808.00
PUBLIC SERVICE ENTERPRISE GP	EQUITY	91,400.00	3,931,114.00
PUBLIC STORAGE	EQUITY	23,900.00	4,983,867.00
PULTEGROUP INC	EQUITY	136,800.00	3,355,704.00
PUMA BIOTECHNOLOGY INC	EQUITY	5,172.00	452,032.80
PVH CORP	EQUITY	16,000.00	1,832,000.00
PZENA INVESTMENT MANAGM CL A	EQUITY	60,100.00	610,616.00
Q2 HOLDINGS INC	EQUITY	19,250.00	711,287.50
QAD INC A	EQUITY	33,270.00	1,066,303.50
QCR HOLDINGS INC	EQUITY	27,100.00	1,284,540.00
QIAGEN N.V.	EQUITY	12,700.00	425,831.00
QORVO INC	EQUITY	10,200.00	645,864.00
QUAD GRAPHICS INC	EQUITY	19,300.00	442,356.00
QUAKER CHEMICAL CORP	EQUITY	7,446.00	1,081,382.58
QUALCOMM INC	EQUITY	187,700.00	10,364,794.00
QUALCOMM INC	EQUITY	24,900.00	1,374,978.00
QUALCOMM INC	EQUITY	61,400.00	3,390,508.00
QUANTA SERVICES INC	EQUITY	98,094.00	3,229,254.48
QUEST DIAGNOSTICS INC	EQUITY	10,200.00	1,133,832.00
QUEST DIAGNOSTICS INC	EQUITY	2,504.00	278,344.64

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QUIDEL CORP	EQUITY	24,856.00	674,591.84
QUINTILES IMS HOLDINGS INC	EQUITY	7,500.00	671,250.00
RADIAN GROUP INC	EQUITY	89,300.00	1,460,055.00
RADIAN GROUP INC	EQUITY	107,126.00	1,751,510.10
RADIAN GROUP INC	EQUITY	123,400.00	2,017,590.00
RADIANT LOGISTICS INC	EQUITY	22,200.00	119,436.00
RADWARE LTD	EQUITY	64,396.00	1,129,505.84
RAMCO GERSHENSON PROPERTIES	EQUITY	216,113.00	2,787,857.70
RANGE RESOURCES CORP	EQUITY	34,964.00	810,115.88
RAYMOND JAMES FINANCIAL INC	EQUITY	11,000.00	882,420.00
RAYONIER ADVANCED MATERIALS	EQUITY	204,692.00	3,217,758.24
RAYONIER ADVANCED MATERIALS	EQUITY	24,400.00	383,568.00
RAYTHEON COMPANY	EQUITY	7,100.00	1,146,508.00
RAYTHEON COMPANY	EQUITY	20,000.00	3,229,600.00
RAYTHEON COMPANY	EQUITY	50,022.00	8,077,552.56
RBC BEARINGS INC	EQUITY	7,474.00	760,554.24
REAL INDUSTRY INC	EQUITY	593,000.00	1,719,700.00
REALOGY HOLDINGS CORP	EQUITY	10,204.00	331,119.80
REALPAGE INC	EQUITY	55,103.00	1,980,952.85
RED HAT INC	EQUITY	9,600.00	919,200.00
RED ROBIN GOURMET BURGERS	EQUITY	61,430.00	4,008,307.50
RED ROBIN GOURMET BURGERS	EQUITY	54,038.00	3,525,979.50
RED ROCK RESORTS INC CLASS A	EQUITY	44,542.00	1,048,964.10
REGAL BELOIT CORP	EQUITY	9,600.00	782,880.00
REGAL BELOIT CORP	EQUITY	1,620.00	132,111.00
REGAL ENTERTAINMENT GROUP A	EQUITY	11,200.00	229,152.00
REGAL ENTERTAINMENT GROUP A	EQUITY	128,083.00	2,620,578.18
REGENCY CENTERS CORP	EQUITY	8,500.00	532,440.00
REGENERON PHARMACEUTICALS	EQUITY	33,500.00	16,453,190.00
REGENERON PHARMACEUTICALS	EQUITY	28,300.00	13,899,262.00
REGIONAL MANAGEMENT CORP	EQUITY	7,000.00	165,410.00
REGIONS FINANCIAL CORP	EQUITY	108,700.00	1,591,368.00
REGIONS FINANCIAL CORP	EQUITY	221,600.00	3,244,224.00
RELIANCE STEEL + ALUMINUM	EQUITY	4,500.00	327,645.00
RELIANCE STEEL + ALUMINUM	EQUITY	8,976.00	653,542.56
RENASANT CORP	EQUITY	53,572.00	2,343,239.28
RENASANT CORP	EQUITY	101,243.00	4,428,368.82
RENASANT CORP	EQUITY	29,300.00	1,281,582.00
RENT A CENTER INC	EQUITY	93,100.00	1,091,132.00
REPLIGEN CORP	EQUITY	37,434.00	1,551,264.96
RESOLUTE ENERGY CORP	EQUITY	13,804.00	410,945.08
REVANCE THERAPEUTICS INC	EQUITY	51,062.00	1,348,036.80
REXNORD CORP	EQUITY	50,227.00	1,167,777.75
REXNORD CORP	EQUITY	54,384.00	1,264,428.00
RICE ENERGY INC	EQUITY	80,844.00	2,152,875.72
RIGNET INC	EQUITY	72,523.00	1,163,994.15

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RITCHIE BROS AUCTIONEERS	EQUITY	59,226.00	1,702,155.24
RIVERVIEW BANCORP INC	EQUITY	26,800.00	177,952.00
RLI CORP	EQUITY	26,198.00	1,430,934.76
RLJ LODGING TRUST	EQUITY	61,743.00	1,226,833.41
RLJ LODGING TRUST	EQUITY	64,000.00	1,271,680.00
RMR GROUP INC/THE A	EQUITY	66,704.00	3,245,149.60
ROADRUNNER TRANSPORTATION SY	EQUITY	40,800.00	296,616.00
ROBERT HALF INTL INC	EQUITY	12,781.00	612,593.33
ROCKWELL AUTOMATION INC	EQUITY	41,737.00	6,759,724.52
ROCKWELL COLLINS INC	EQUITY	1,900.00	199,652.00
ROGERS CORP	EQUITY	18,230.00	1,980,142.60
ROSS STORES INC	EQUITY	54,800.00	3,163,604.00
ROSS STORES INC	EQUITY	6,484.00	374,321.32
ROWAN COMPANIES PLC A	EQUITY	31,675.00	324,352.00
ROYAL CARIBBEAN CRUISES LTD	EQUITY	58,987.00	6,443,150.01
ROYAL CARIBBEAN CRUISES LTD	EQUITY	35,100.00	3,833,973.00
ROYAL GOLD INC	EQUITY	7,607.00	594,639.19
RPC INC	EQUITY	145,436.00	2,939,261.56
RR DONNELLEY + SONS CO W/I	EQUITY	84,873.00	1,064,307.42
RSP PERMIAN INC	EQUITY	85,614.00	2,762,763.78
RUBY TUESDAY INC	EQUITY	319,800.00	642,798.00
RUDOLPH TECHNOLOGIES INC	EQUITY	110,566.00	2,526,433.10
RUSH ENTERPRISES INC CL A	EQUITY	218,000.00	8,105,240.00
RYDER SYSTEM INC	EQUITY	22,200.00	1,597,956.00
RYERSON HOLDING CORP	EQUITY	41,401.00	409,869.90
S+P GLOBAL INC	EQUITY	47,222.00	6,893,939.78
SABRE CORP	EQUITY	12,700.00	276,479.00
SAFEWAY CASA LEY CVR	EQUITY	104,591.00	106,149.41
SAFEWAY PDC LLC CVR	EQUITY	104,591.00	5,104.04
SAIA INC	EQUITY	39,619.00	2,032,454.70
SAIA INC	EQUITY	25,496.00	1,307,944.80
SAIA INC	EQUITY	17,305.00	887,746.50
SALEM MEDIA GROUP INC	EQUITY	45,100.00	320,210.00
SALESFORCE.COM INC	EQUITY	300,000.00	25,980,000.00
SALESFORCE.COM INC	EQUITY	62,000.00	5,369,200.00
SALLY BEAUTY HOLDINGS INC	EQUITY	228,958.00	4,636,399.50
SANDERSON FARMS INC	EQUITY	1,400.00	161,910.00
SANDY SPRING BANCORP INC	EQUITY	21,089.00	857,478.74
SANMINA CORP	EQUITY	78,483.00	2,990,202.30
SANMINA CORP	EQUITY	57,300.00	2,183,130.00
SANOFI ADR	EQUITY	209,400.00	10,032,354.00
SBA COMMUNICATIONS CORP	EQUITY	7,400.00	998,260.00
SCANSOURCE INC	EQUITY	34,600.00	1,394,380.00
SCHLUMBERGER LTD	EQUITY	30,000.00	1,975,200.00
SCHLUMBERGER LTD	EQUITY	2,127.00	140,041.68
SCHULMAN (A.) INC	EQUITY	92,082.00	2,946,624.00

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SCHULMAN (A.) INC	EQUITY	41,500.00	1,328,000.00
SCHWAB (CHARLES) CORP	EQUITY	306,000.00	13,145,760.00
SCHWAB (CHARLES) CORP	EQUITY	379,700.00	16,311,912.00
SCHWAB (CHARLES) CORP	EQUITY	168,700.00	7,247,352.00
SCHWAB (CHARLES) CORP	EQUITY	39,656.00	1,703,621.76
SCORPIO TANKERS INC	EQUITY	561,769.00	2,230,222.93
SCOTTS MIRACLE GRO CO	EQUITY	2,900.00	259,434.00
SCRIPPS NETWORKS INTER CL A	EQUITY	29,078.00	1,986,318.18
SEAGATE TECHNOLOGY	EQUITY	47,600.00	1,844,500.00
SEI INVESTMENTS COMPANY	EQUITY	44,267.00	2,380,679.26
SELECT COMFORT CORPORATION	EQUITY	92,728.00	3,290,916.72
SELECTIVE INSURANCE GROUP	EQUITY	29,729.00	1,487,936.45
SELECTIVE INSURANCE GROUP	EQUITY	43,900.00	2,197,195.00
SEMTECH CORP	EQUITY	53,311.00	1,905,868.25
SENIOR HOUSING PROP TRUST	EQUITY	83,800.00	1,712,872.00
SERITAGE GROWTH PROP A REIT	EQUITY	248,100.00	10,407,795.00
SERVICENOW INC	EQUITY	131,000.00	13,886,000.00
SERVICENOW INC	EQUITY	91,900.00	9,741,400.00
SERVICENOW INC	EQUITY	24,700.00	2,618,200.00
SHAKE SHACK INC CLASS A	EQUITY	207,000.00	7,220,160.00
SHERWIN WILLIAMS CO/THE	EQUITY	7,720.00	2,709,411.20
SHILOH INDUSTRIES INC	EQUITY	41,900.00	491,906.00
SHOPIFY INC CLASS A	EQUITY	147,150.00	12,787,335.00
SHORE BANCSHARES INC	EQUITY	28,000.00	460,600.00
SHUTTERFLY INC	EQUITY	96,558.00	4,586,505.00
SHUTTERSTOCK INC	EQUITY	84,846.00	3,740,011.68
SHUTTERSTOCK INC	EQUITY	58,752.00	2,589,788.16
SIERRA BANCORP	EQUITY	5,700.00	139,935.00
SIGNATURE BANK	EQUITY	49,900.00	7,162,147.00
SILGAN HOLDINGS INC	EQUITY	4,800.00	152,544.00
SILGAN HOLDINGS INC	EQUITY	26,316.00	836,322.48
SILICON LABORATORIES INC	EQUITY	3,117.00	213,046.95
SILICON MOTION TECHNOL ADR	EQUITY	81,394.00	3,925,632.62
SIMMONS FIRST NATL CORP CL A	EQUITY	56,217.00	2,973,879.30
SIMON PROPERTY GROUP INC	EQUITY	23,288.00	3,767,066.88
SIRIUS XM HOLDINGS INC	EQUITY	401,700.00	2,197,299.00
SITEONE LANDSCAPE SUPPLY INC	EQUITY	25,756.00	1,340,857.36
SJW GROUP	EQUITY	28,200.00	1,386,876.00
SKYWEST INC	EQUITY	52,900.00	1,856,790.00
SKYWORKS SOLUTIONS INC	EQUITY	17,300.00	1,659,935.00
SLM CORP	EQUITY	264,100.00	3,037,150.00
SM ENERGY CO	EQUITY	101,272.00	1,674,026.16
SMART GLOBAL HOLDINGS INC	EQUITY	119,193.00	1,929,734.67
SNAP INC A	EQUITY	322,180.00	5,725,138.60
SNAP ON INC	EQUITY	24,300.00	3,839,400.00
SNYDERS LANCE INC	EQUITY	74,386.00	2,575,243.32

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SONIC AUTOMOTIVE INC CLASS A	EQUITY	356,600.00	6,935,870.00
SOUTH JERSEY INDUSTRIES	EQUITY	71,088.00	2,429,076.96
SOUTH STATE CORP	EQUITY	28,888.00	2,475,701.60
SOUTHERN CO/THE	EQUITY	59,565.00	2,851,972.20
SOUTHERN FIRST BANCSHARES	EQUITY	1,300.00	48,165.00
SOUTHERN MISSOURI BANCORP	EQUITY	9,500.00	306,470.00
SOUTHWEST AIRLINES CO	EQUITY	42,200.00	2,622,308.00
SOUTHWEST AIRLINES CO	EQUITY	3,071.00	190,831.94
SOUTHWEST GAS HOLDINGS INC	EQUITY	27,200.00	1,987,232.00
SOUTHWESTERN ENERGY CO	EQUITY	107,316.00	652,481.28
SP PLUS CORP	EQUITY	121,630.00	3,715,796.50
SP PLUS CORP	EQUITY	35,700.00	1,090,635.00
SPARK ENERGY INC CLASS A	EQUITY	80,510.00	1,513,588.00
SPARTANNASH CO	EQUITY	20,432.00	530,414.72
SPARTANNASH CO	EQUITY	48,700.00	1,264,252.00
SPARTON CORP	EQUITY	38,500.00	846,615.00
SPECTRANETICS CORP	EQUITY	62,031.00	2,381,990.40
SPECTRUM BRANDS HOLDINGS INC	EQUITY	6,000.00	750,240.00
SPECTRUM BRANDS HOLDINGS INC	EQUITY	5,148.00	643,705.92
SPIRE INC	EQUITY	12,800.00	892,800.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	6,500.00	376,610.00
SPIRIT AEROSYSTEMS HOLD CL A	EQUITY	46,900.00	2,717,386.00
SPIRIT AIRLINES INC	EQUITY	16,334.00	843,651.10
SPIRIT REALTY CAPITAL INC	EQUITY	181,500.00	1,344,915.00
SPLUNK INC	EQUITY	183,000.00	10,410,870.00
SPLUNK INC	EQUITY	34,200.00	1,945,638.00
SPS COMMERCE INC	EQUITY	12,097.00	771,304.72
SPX CORP	EQUITY	40,100.00	1,008,916.00
SRC ENERGY INC	EQUITY	129,504.00	871,561.92
SS+C TECHNOLOGIES HOLDINGS	EQUITY	10,500.00	403,305.00
STAMPS.COM INC	EQUITY	61,819.00	9,574,217.63
STANDARD MOTOR PRODS	EQUITY	9,591.00	500,842.02
STANDEX INTERNATIONAL CORP	EQUITY	9,177.00	832,353.90
STANLEY BLACK + DECKER INC	EQUITY	50,900.00	7,163,157.00
STAPLES INC	EQUITY	45,008.00	453,230.56
STARBUCKS CORP	EQUITY	144,000.00	8,396,640.00
STARBUCKS CORP	EQUITY	151,800.00	8,851,458.00
STARBUCKS CORP	EQUITY	58,830.00	3,430,377.30
STATE BANK FINANCIAL CORP	EQUITY	40,580.00	1,100,529.60
STATE NATIONAL COS INC	EQUITY	64,186.00	1,179,738.68
STATE STREET CORP	EQUITY	64,300.00	5,769,639.00
STATE STREET CORP	EQUITY	21,300.00	1,911,249.00
STEEL DYNAMICS INC	EQUITY	30,860.00	1,105,096.60
STEPAN CO	EQUITY	17,300.00	1,507,522.00
STERLING BANCORP/DE	EQUITY	64,567.00	1,501,182.75
STERLING BANCORP/DE	EQUITY	149,840.00	3,483,780.00

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STERLING CONSTRUCTION CO	EQUITY	71,200.00	930,584.00
STEVEN MADDEN LTD	EQUITY	49,664.00	1,984,076.80
STEWART INFORMATION SERVICES	EQUITY	29,200.00	1,325,096.00
STIFEL FINANCIAL CORP	EQUITY	44,219.00	2,033,189.62
STIFEL FINANCIAL CORP	EQUITY	61,977.00	2,849,702.46
STONERIDGE INC	EQUITY	292,601.00	4,508,981.41
STRATASYS LTD	EQUITY	68,955.00	1,607,341.05
STRAYER EDUCATION INC	EQUITY	22,013.00	2,052,051.86
STRYKER CORP	EQUITY	7,351.00	1,020,171.78
SUMMIT FINANCIAL GROUP INC	EQUITY	2,100.00	46,200.00
SUMMIT HOTEL PROPERTIES INC	EQUITY	243,085.00	4,533,535.25
SUMMIT HOTEL PROPERTIES INC	EQUITY	67,600.00	1,260,740.00
SUMMIT MATERIALS INC CL A	EQUITY	69,454.00	2,005,136.98
SUMMIT MATERIALS INC CL A	EQUITY	39,589.00	1,142,934.43
SUNCOKE ENERGY INC	EQUITY	129,900.00	1,415,910.00
SUNSTONE HOTEL INVESTORS INC	EQUITY	84,110.00	1,355,853.20
SUNSTONE HOTEL INVESTORS INC	EQUITY	233,584.00	3,765,374.08
SUNSTONE HOTEL INVESTORS INC	EQUITY	117,600.00	1,895,712.00
SUNTRUST BANKS INC	EQUITY	54,100.00	3,068,552.00
SUNTRUST BANKS INC	EQUITY	59,677.00	3,384,879.44
SUPER MICRO COMPUTER INC	EQUITY	69,970.00	1,724,760.50
SUPERNUS PHARMACEUTICALS INC	EQUITY	161,851.00	6,975,778.10
SUPERNUS PHARMACEUTICALS INC	EQUITY	131,315.00	5,659,676.50
SUPERVALU INC	EQUITY	193,800.00	637,602.00
SUPERVALU INC	EQUITY	105,538.00	347,220.02
SUPERVALU INC	EQUITY	307,300.00	1,011,017.00
SVB FINANCIAL GROUP	EQUITY	6,000.00	1,054,740.00
SWIFT TRANSPORTATION CO	EQUITY	133,999.00	3,550,973.50
SYMANTEC CORP	EQUITY	57,500.00	1,624,375.00
SYNAPTICS INC	EQUITY	43,980.00	2,274,205.80
SYNCHRONY FINANCIAL	EQUITY	101,083.00	3,014,295.06
SYNCHRONY FINANCIAL	EQUITY	55,600.00	1,657,992.00
SYNDAX PHARMACEUTICALS INC	EQUITY	59,144.00	826,241.68
SYNDAX PHARMACEUTICALS INC	EQUITY	9,400.00	131,318.00
SYNNEX CORP	EQUITY	23,652.00	2,837,293.92
SYNOPSYS INC	EQUITY	9,500.00	692,835.00
SYNOPSYS INC	EQUITY	21,349.00	1,556,982.57
SYNOVUS FINANCIAL CORP	EQUITY	43,308.00	1,915,945.92
T MOBILE US INC	EQUITY	41,900.00	2,539,978.00
T MOBILE US INC	EQUITY	24,250.00	1,470,035.00
TABULA RASA HEALTHCARE INC	EQUITY	120,294.00	1,810,424.70
TAKE TWO INTERACTIVE SOFTWRE	EQUITY	5,500.00	403,590.00
TARGET CORP	EQUITY	38,300.00	2,002,707.00
TARGET CORP	EQUITY	105,255.00	5,503,783.95
TAYLOR MORRISON HOME CORP A	EQUITY	124,356.00	2,985,787.56
TAYLOR MORRISON HOME CORP A	EQUITY	20,542.00	493,213.42

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TAYLOR MORRISON HOME CORP A	EQUITY	128,369.00	3,082,139.69
TCF FINANCIAL CORP	EQUITY	71,000.00	1,131,740.00
TD AMERITRADE HOLDING CORP	EQUITY	37,700.00	1,620,723.00
TE CONNECTIVITY LTD	EQUITY	71,200.00	5,602,016.00
TE CONNECTIVITY LTD	EQUITY	22,000.00	1,730,960.00
TE CONNECTIVITY LTD	EQUITY	25,928.00	2,040,015.04
TECH DATA CORP	EQUITY	12,582.00	1,270,782.00
TECH DATA CORP	EQUITY	22,007.00	2,222,707.00
TECH DATA CORP	EQUITY	22,100.00	2,232,100.00
TEGNA INC	EQUITY	49,900.00	719,059.00
TELADOC INC	EQUITY	138,500.00	4,805,950.00
TELADOC INC	EQUITY	101,703.00	3,529,094.10
TELEDYNE TECHNOLOGIES INC	EQUITY	14,429.00	1,841,861.85
TELEFLEX INC	EQUITY	5,800.00	1,205,008.00
TELEFLEX INC	EQUITY	20,325.00	4,222,722.00
TELEPHONE AND DATA SYSTEMS	EQUITY	94,497.00	2,622,291.75
TENNANT CO	EQUITY	28,651.00	2,114,443.80
TENNECO INC	EQUITY	6,291.00	363,808.53
TENNECO INC	EQUITY	36,754.00	2,125,483.82
TEREX CORP	EQUITY	7,900.00	296,250.00
TEREX CORP	EQUITY	50,534.00	1,895,025.00
TERRENO REALTY CORP	EQUITY	35,761.00	1,203,715.26
TERRITORIAL BANCORP INC	EQUITY	1,300.00	40,547.00
TESLA INC	EQUITY	74,900.00	27,084,589.00
TESLA INC	EQUITY	700.00	253,127.00
TETRA TECH INC	EQUITY	135,348.00	6,192,171.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	231,500.00	7,690,430.00
TEXAS CAPITAL BANCSHARES INC	EQUITY	30,971.00	2,397,155.40
TEXAS CAPITAL BANCSHARES INC	EQUITY	43,823.00	3,391,900.20
TEXAS INSTRUMENTS INC	EQUITY	113,700.00	8,746,941.00
TEXAS INSTRUMENTS INC	EQUITY	138,300.00	10,639,419.00
TEXAS INSTRUMENTS INC	EQUITY	89,877.00	6,914,237.61
TEXTRON INC	EQUITY	16,300.00	767,730.00
TEXTRON INC	EQUITY	35,000.00	1,648,500.00
THERMO FISHER SCIENTIFIC INC	EQUITY	33,100.00	5,774,957.00
THERMO FISHER SCIENTIFIC INC	EQUITY	18,200.00	3,175,354.00
THERMON GROUP HOLDINGS INC	EQUITY	43,304.00	830,137.68
THOR INDUSTRIES INC	EQUITY	12,054.00	1,259,884.08
TIER REIT INC	EQUITY	89,508.00	1,654,107.84
TIER REIT INC	EQUITY	78,400.00	1,448,832.00
TIME WARNER INC	EQUITY	47,300.00	4,749,393.00
TIME WARNER INC	EQUITY	33,464.00	3,360,120.24
TIMKEN CO	EQUITY	33,100.00	1,530,875.00
TIVITY HEALTH INC	EQUITY	90,591.00	3,610,051.35
TIVITY HEALTH INC	EQUITY	166,059.00	6,617,451.15
TIVO CORP	EQUITY	244,371.00	4,557,519.15

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TIVO CORP	EQUITY	66,100.00	1,232,765.00
TJX COMPANIES INC	EQUITY	75,362.00	5,438,875.54
TJX COMPANIES INC	EQUITY	100,100.00	7,224,217.00
TJX COMPANIES INC	EQUITY	24,207.00	1,747,019.19
TOLL BROTHERS INC	EQUITY	58,900.00	2,327,139.00
TOPBUILD CORP	EQUITY	31,918.00	1,693,888.26
TOPBUILD CORP	EQUITY	45,850.00	2,433,259.50
TORO CO	EQUITY	16,900.00	1,171,001.00
TOTAL SYSTEM SERVICES INC	EQUITY	64,429.00	3,752,989.25
TOTAL SYSTEM SERVICES INC	EQUITY	9,800.00	570,850.00
TOWER INTERNATIONAL INC	EQUITY	48,200.00	1,082,090.00
TOWER SEMICONDUCTOR LTD	EQUITY	185,869.00	4,432,975.65
TOWNSQUARE MEDIA INC CL A	EQUITY	92,300.00	945,152.00
TPG PACE ENERGY HOLDINGS COR	EQUITY	174,755.00	1,824,442.20
TPG PACE HOLDINGS CORP	EQUITY	113,822.00	1,167,813.72
TRANSDIGM GROUP INC	EQUITY	1,300.00	349,531.00
TRANSOCEAN LTD	EQUITY	118,221.00	972,958.83
TRAVELERS COS INC/THE	EQUITY	55,300.00	6,997,109.00
TRAVELERS COS INC/THE	EQUITY	46,695.00	5,908,318.35
TRAVELERS COS INC/THE	EQUITY	29,900.00	3,783,247.00
TRAVELPORT WORLDWIDE LTD	EQUITY	104,800.00	1,442,048.00
TREEHOUSE FOODS INC	EQUITY	18,352.00	1,499,174.88
TREVENA INC	EQUITY	98,400.00	226,320.00
TREX COMPANY INC	EQUITY	15,894.00	1,075,388.04
TRI POINTE GROUP INC	EQUITY	347,415.00	4,582,403.85
TRI POINTE GROUP INC	EQUITY	691,590.00	9,122,072.10
TRICO BANCSHARES	EQUITY	22,067.00	775,655.05
TRICO BANCSHARES	EQUITY	18,588.00	653,368.20
TRICO BANCSHARES	EQUITY	36,900.00	1,297,035.00
TRIMAS CORP	EQUITY	70,544.00	1,470,842.40
TRINET GROUP INC	EQUITY	156,500.00	5,123,810.00
TRINET GROUP INC	EQUITY	135,548.00	4,437,841.52
TRINITY INDUSTRIES INC	EQUITY	54,300.00	1,522,029.00
TRINSEO SA	EQUITY	12,584.00	864,520.80
TRINSEO SA	EQUITY	11,300.00	776,310.00
TRITON INTERNATIONAL LTD/BER	EQUITY	113,465.00	3,794,269.60
TRIUMPH BANCORP INC	EQUITY	7,600.00	186,580.00
TRIUMPH GROUP INC	EQUITY	43,900.00	1,387,240.00
TRIUMPH GROUP INC	EQUITY	84,519.00	2,670,800.40
TRONOX LTD CL A	EQUITY	94,082.00	1,422,519.84
TRUEBLUE INC	EQUITY	72,939.00	1,932,883.50
TRUEBLUE INC	EQUITY	63,400.00	1,680,100.00
TRUECAR INC	EQUITY	96,140.00	1,916,070.20
TRUPANION INC	EQUITY	59,902.00	1,340,606.76
TRUSTCO BANK CORP NY	EQUITY	158,100.00	1,225,275.00
TTM TECHNOLOGIES	EQUITY	253,696.00	4,404,162.56

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TTM TECHNOLOGIES	EQUITY	109,000.00	1,892,240.00
TUPPERWARE BRANDS CORP	EQUITY	2,700.00	189,621.00
TUTOR PERINI CORP	EQUITY	116,561.00	3,351,128.75
TUTOR PERINI CORP	EQUITY	180,300.00	5,183,625.00
TWENTY FIRST CENTURY FOX B	EQUITY	12,787.00	356,373.69
TWENTY FIRST CENTURY FOX A	EQUITY	309,300.00	8,765,562.00
TWENTY FIRST CENTURY FOX A	EQUITY	277,200.00	7,855,848.00
TWENTY FIRST CENTURY FOX A	EQUITY	22,063.00	625,265.42
TWILIO INC A	EQUITY	149,300.00	4,346,123.00
TWO HARBORS INVESTMENT CORP	EQUITY	247,991.00	2,457,590.81
TYLER TECHNOLOGIES INC	EQUITY	5,768.00	1,013,264.56
TYSON FOODS INC CL A	EQUITY	21,800.00	1,365,334.00
TYSON FOODS INC CL A	EQUITY	36,100.00	2,260,943.00
TYSON FOODS INC CL A	EQUITY	39,300.00	2,461,359.00
U.S. PHYSICAL THERAPY INC	EQUITY	15,354.00	927,381.60
UGI CORP	EQUITY	59,125.00	2,862,241.25
ULTA BEAUTY INC	EQUITY	24,250.00	6,967,995.00
ULTRA PETROLEUM CORP	EQUITY	105,700.00	1,146,845.00
ULTRAGENYX PHARMACEUTICAL IN	EQUITY	22,301.00	1,385,115.11
ULTRAGENYX PHARMACEUTICAL IN	EQUITY	16,359.00	1,016,057.49
UMH PROPERTIES INC	EQUITY	7,300.00	124,465.00
UMPQUA HOLDINGS CORP	EQUITY	34,772.00	638,413.92
UMPQUA HOLDINGS CORP	EQUITY	120,200.00	2,206,872.00
UNDER ARMOUR INC CLASS A	EQUITY	154,000.00	3,351,040.00
UNDER ARMOUR INC CLASS C	EQUITY	157,263.00	3,170,422.08
UNDER ARMOUR INC CLASS C	EQUITY	7,116.00	143,458.56
UNION PACIFIC CORP	EQUITY	43,479.00	4,735,297.89
UNION PACIFIC CORP	EQUITY	97,100.00	10,575,161.00
UNION PACIFIC CORP	EQUITY	21,600.00	2,352,456.00
UNION PACIFIC CORP	EQUITY	59,190.00	6,446,382.90
UNISYS CORP	EQUITY	37,600.00	481,280.00
UNIT CORP	EQUITY	142,561.00	2,670,167.53
UNIT CORP	EQUITY	31,800.00	595,614.00
UNITED COMMUNITY BANKS/GA	EQUITY	58,500.00	1,626,300.00
UNITED CONTINENTAL HOLDINGS	EQUITY	65,600.00	4,936,400.00
UNITED CONTINENTAL HOLDINGS	EQUITY	35,500.00	2,671,375.00
UNITED NATURAL FOODS INC	EQUITY	50,955.00	1,870,048.50
UNITED NATURAL FOODS INC	EQUITY	34,100.00	1,251,470.00
UNITED RENTALS INC	EQUITY	5,500.00	619,905.00
UNITED TECHNOLOGIES CORP	EQUITY	91,400.00	11,160,854.00
UNITED TECHNOLOGIES CORP	EQUITY	16,000.00	1,953,760.00
UNITED THERAPEUTICS CORP	EQUITY	5,900.00	765,407.00
UNITEDHEALTH GROUP INC	EQUITY	22,742.00	4,216,821.64
UNITEDHEALTH GROUP INC	EQUITY	90,000.00	16,687,800.00
UNITEDHEALTH GROUP INC	EQUITY	32,100.00	5,951,982.00
UNITEDHEALTH GROUP INC	EQUITY	57,817.00	10,720,428.14

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Security Name	Asset Class	Shares/Par Value	Base Market Value
UNIVAR INC	EQUITY	10,520.00	307,184.00
UNIVAR INC	EQUITY	69,140.00	2,018,888.00
UNIVERSAL INSURANCE HOLDINGS	EQUITY	51,500.00	1,297,800.00
UNUM GROUP	EQUITY	14,200.00	662,146.00
UNUM GROUP	EQUITY	35,000.00	1,632,050.00
UNUM GROUP	EQUITY	33,329.00	1,554,131.27
URBAN OUTFITTERS INC	EQUITY	100,262.00	1,858,857.48
US CELLULAR CORP	EQUITY	2,914.00	111,664.48
US CONCRETE INC	EQUITY	56,276.00	4,420,479.80
US ECOLOGY INC	EQUITY	3,750.00	189,375.00
US FOODS HOLDING CORP	EQUITY	9,900.00	269,478.00
VAIL RESORTS INC	EQUITY	7,323.00	1,485,324.09
VAIL RESORTS INC	EQUITY	18,274.00	3,706,515.42
VALERO ENERGY CORP	EQUITY	45,700.00	3,082,922.00
VALERO ENERGY CORP	EQUITY	86,100.00	5,808,306.00
VALERO ENERGY CORP	EQUITY	81,559.00	5,501,970.14
VALIDUS HOLDINGS LTD	EQUITY	11,700.00	608,049.00
VALIDUS HOLDINGS LTD	EQUITY	29,500.00	1,533,115.00
VANTIV INC CL A	EQUITY	73,900.00	4,680,826.00
VCA INC	EQUITY	3,006.00	277,483.86
VECTREN CORP	EQUITY	30,431.00	1,778,387.64
VECTRUS INC	EQUITY	3,522.00	113,831.04
VECTRUS INC	EQUITY	51,400.00	1,661,248.00
VEECO INSTRUMENTS INC	EQUITY	148,426.00	4,133,664.10
VEEVA SYSTEMS INC CLASS A	EQUITY	23,100.00	1,416,261.00
VENTAS INC	EQUITY	119,592.00	8,309,252.16
VEREIT INC	EQUITY	196,600.00	1,600,324.00
VERIFONE SYSTEMS INC	EQUITY	146,319.00	2,648,373.90
VERINT SYSTEMS INC	EQUITY	68,210.00	2,776,147.00
VERINT SYSTEMS INC	EQUITY	43,300.00	1,762,310.00
VERISIGN INC	EQUITY	12,400.00	1,152,704.00
VERISIGN INC	EQUITY	21,007.00	1,952,810.72
VERIZON COMMUNICATIONS INC	EQUITY	206,841.00	9,237,519.06
VERIZON COMMUNICATIONS INC	EQUITY	133,900.00	5,979,974.00
VERIZON COMMUNICATIONS INC	EQUITY	95,900.00	4,282,894.00
VERIZON COMMUNICATIONS INC	EQUITY	153,867.00	6,871,700.22
VERSARTIS INC	EQUITY	56,221.00	981,056.45
VERTEX PHARMACEUTICALS INC	EQUITY	31,100.00	4,007,857.00
VERTEX PHARMACEUTICALS INC	EQUITY	6,182.00	796,674.34
VIACOM INC CLASS B	EQUITY	38,600.00	1,295,802.00
VIAD CORP	EQUITY	2,800.00	132,300.00
VIAD CORP	EQUITY	5,684.00	268,569.00
VIAD CORP	EQUITY	20,900.00	987,525.00
VIASAT INC	EQUITY	64,135.00	4,245,737.00
VIAVI SOLUTIONS INC	EQUITY	127,496.00	1,342,532.88
VIAVI SOLUTIONS INC	EQUITY	193,621.00	2,038,829.13

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Security Name	Asset Class	Shares/Par Value	Base Market Value
VIRTU FINANCIAL INC CLASS A	EQUITY	30,503.00	538,377.95
VISA INC CLASS A SHARES	EQUITY	365,000.00	34,229,700.00
VISA INC CLASS A SHARES	EQUITY	177,200.00	16,617,816.00
VISA INC CLASS A SHARES	EQUITY	81,200.00	7,614,936.00
VISA INC CLASS A SHARES	EQUITY	65,431.00	6,136,119.18
VISHAY INTERTECHNOLOGY INC	EQUITY	91,000.00	1,510,600.00
VISHAY INTERTECHNOLOGY INC	EQUITY	273,553.00	4,540,979.80
VISHAY INTERTECHNOLOGY INC	EQUITY	88,100.00	1,462,460.00
VISTEON CORP	EQUITY	12,435.00	1,269,116.10
VISTEON CORP	EQUITY	41,335.00	4,218,650.10
VITAMIN SHOPPE INC	EQUITY	24,100.00	280,765.00
VMWARE INC CLASS A	EQUITY	37,016.00	3,236,308.88
VOCERA COMMUNICATIONS INC	EQUITY	52,815.00	1,395,372.30
VONAGE HOLDINGS CORP	EQUITY	101,620.00	664,594.80
VORNADO REALTY TRUST	EQUITY	48,400.00	4,544,760.00
VOYA FINANCIAL INC	EQUITY	54,600.00	2,014,194.00
VOYA FINANCIAL INC	EQUITY	46,500.00	1,715,385.00
VULCAN MATERIALS CO	EQUITY	12,100.00	1,532,828.00
WABASH NATIONAL CORP	EQUITY	80,900.00	1,778,182.00
WAGEWORKS INC	EQUITY	18,776.00	1,261,747.20
WAL MART STORES INC	EQUITY	25,300.00	1,914,704.00
WAL MART STORES INC	EQUITY	110,690.00	8,377,019.20
WALGREENS BOOTS ALLIANCE INC	EQUITY	109,600.00	8,582,776.00
WALGREENS BOOTS ALLIANCE INC	EQUITY	56,992.00	4,463,043.52
WALT DISNEY CO/THE	EQUITY	57,822.00	6,143,587.50
WALT DISNEY CO/THE	EQUITY	97,600.00	10,370,000.00
WALT DISNEY CO/THE	EQUITY	19,400.00	2,061,250.00
WASHINGTON FEDERAL INC	EQUITY	57,747.00	1,917,200.40
WASHINGTON PRIME GROUP INC	EQUITY	82,300.00	688,851.00
WASTE CONNECTIONS INC	EQUITY	51,550.00	3,320,851.00
WASTE MANAGEMENT INC	EQUITY	15,500.00	1,136,925.00
WASTE MANAGEMENT INC	EQUITY	4,377.00	321,052.95
WATTS WATER TECHNOLOGIES A	EQUITY	20,870.00	1,318,984.00
WAVE LIFE SCIENCES LTD	EQUITY	43,070.00	801,102.00
WAYFAIR INC CLASS A	EQUITY	17,611.00	1,353,933.68
WEBSTER FINANCIAL CORP	EQUITY	76,544.00	3,997,127.68
WEBSTER FINANCIAL CORP	EQUITY	57,994.00	3,028,446.68
WEIGHT WATCHERS INTL INC	EQUITY	51,947.00	1,736,068.74
WEINGARTEN REALTY INVESTORS	EQUITY	98,166.00	2,954,796.60
WELBILT INC	EQUITY	36,900.00	695,565.00
WELLCARE HEALTH PLANS INC	EQUITY	2,200.00	395,032.00
WELLCARE HEALTH PLANS INC	EQUITY	4,352.00	781,445.12
WELLCARE HEALTH PLANS INC	EQUITY	7,238.00	1,299,655.28
WELLCARE HEALTH PLANS INC	EQUITY	21,377.00	3,838,454.12
WELLS FARGO + CO	EQUITY	207,500.00	11,497,575.00
WELLS FARGO + CO	EQUITY	95,550.00	5,294,425.50

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WELLS FARGO + CO	EQUITY	315,500.00	17,481,855.00
WELLS FARGO + CO	EQUITY	33,400.00	1,850,694.00
WELLS FARGO + CO	EQUITY	40,340.00	2,235,239.40
WESBANCO INC	EQUITY	71,159.00	2,813,626.86
WESCO INTERNATIONAL INC	EQUITY	3,700.00	212,010.00
WEST CORP	EQUITY	158,347.00	3,692,652.04
WEST CORP	EQUITY	56,000.00	1,305,920.00
WEST PHARMACEUTICAL SERVICES	EQUITY	12,333.00	1,165,715.16
WESTAR ENERGY INC	EQUITY	133,913.00	7,100,067.26
WESTERN ALLIANCE BANCORP	EQUITY	106,385.00	5,234,142.00
WESTERN DIGITAL CORP	EQUITY	25,600.00	2,268,160.00
WESTERN UNION CO	EQUITY	82,000.00	1,562,100.00
WESTJET AIRLINES LTD	EQUITY	720,400.00	12,841,503.04
WESTLAKE CHEMICAL CORP	EQUITY	10,176.00	673,752.96
WESTMORELAND COAL CO	EQUITY	23,800.00	115,906.00
WESTROCK CO	EQUITY	63,000.00	3,569,580.00
WESTROCK CO	EQUITY	14,443.00	818,340.38
WESTROCK CO	EQUITY	55,201.00	3,127,688.66
WEX INC	EQUITY	29,000.00	3,023,830.00
WEX INC	EQUITY	14,546.00	1,516,711.42
WEYERHAEUSER CO	EQUITY	19,900.00	666,650.00
WHIRLPOOL CORP	EQUITY	4,900.00	938,938.00
WHIRLPOOL CORP	EQUITY	12,300.00	2,356,926.00
WHITING PETROLEUM CORP	EQUITY	69,163.00	381,088.13
WHITING PETROLEUM CORP	EQUITY	380,800.00	2,098,208.00
WIDEOPENWEST INC	EQUITY	59,003.00	1,026,652.20
WILDHORSE RESOURCE DEVELOPME	EQUITY	56,300.00	696,431.00
WILEY (JOHN) + SONS CLASS A	EQUITY	1,800.00	94,950.00
WILLDAN GROUP INC	EQUITY	44,315.00	1,353,823.25
WILLIAM LYON HOMES CL A	EQUITY	22,233.00	536,704.62
WILLIAMS COS INC	EQUITY	19,719.00	597,091.32
WILLIAMS SONOMA INC	EQUITY	5,900.00	286,150.00
WINGSTOP INC	EQUITY	12,851.00	397,095.90
WINGSTOP INC	EQUITY	47,710.00	1,474,239.00
WINMARK CORP	EQUITY	5,242.00	675,955.90
WINNEBAGO INDUSTRIES	EQUITY	21,321.00	746,235.00
WINTRUST FINANCIAL CORP	EQUITY	55,467.00	4,239,897.48
WINTRUST FINANCIAL CORP	EQUITY	11,900.00	909,636.00
WISDOMTREE INVESTMENTS INC	EQUITY	200,312.00	2,037,173.04
WNS HOLDINGS LTD ADR	EQUITY	110,962.00	3,812,654.32
WOLVERINE WORLD WIDE INC	EQUITY	31,983.00	895,843.83
WOLVERINE WORLD WIDE INC	EQUITY	63,767.00	1,786,113.67
WOLVERINE WORLD WIDE INC	EQUITY	113,054.00	3,166,642.54
WORKDAY INC CLASS A	EQUITY	21,300.00	2,066,100.00
WORLD ACCEPTANCE CORP	EQUITY	11,000.00	824,010.00
WORLD FUEL SERVICES CORP	EQUITY	3,700.00	142,265.00

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WORTHINGTON INDUSTRIES	EQUITY	48,334.00	2,427,333.48
WORTHINGTON INDUSTRIES	EQUITY	12,600.00	632,772.00
WPX ENERGY INC	EQUITY	184,596.00	1,783,197.36
WRIGHT MEDICAL GROUP NV	EQUITY	46,734.00	1,284,717.66
WSFS FINANCIAL CORP	EQUITY	26,076.00	1,182,546.60
WYNDHAM WORLDWIDE CORP	EQUITY	6,600.00	662,706.00
WYNDHAM WORLDWIDE CORP	EQUITY	25,500.00	2,560,455.00
XACTLY CORP	EQUITY	75,726.00	1,185,111.90
XCEL ENERGY INC	EQUITY	131,300.00	6,024,044.00
XENCOR INC	EQUITY	35,318.00	745,562.98
XENIA HOTELS + RESORTS INC	EQUITY	91,500.00	1,772,355.00
XEROX CORP	EQUITY	58,404.00	1,677,946.92
XEROX CORP	EQUITY	14,400.00	413,712.00
XEROX CORP	EQUITY	56,825.00	1,632,582.25
XILINX INC	EQUITY	29,200.00	1,878,144.00
XILINX INC	EQUITY	24,860.00	1,598,995.20
XL GROUP LTD	EQUITY	33,300.00	1,458,540.00
XL GROUP LTD	EQUITY	41,600.00	1,822,080.00
XO GROUP INC	EQUITY	100,391.00	1,768,889.42
XPO LOGISTICS INC	EQUITY	365,200.00	23,602,876.00
XPO LOGISTICS INC	EQUITY	20,128.00	1,300,872.64
XPO LOGISTICS INC	EQUITY	42,587.00	2,752,397.81
YELP INC	EQUITY	12,085.00	362,791.70
YRC WORLDWIDE INC	EQUITY	107,100.00	1,190,952.00
YUM BRANDS INC	EQUITY	40,300.00	2,972,528.00
ZAGG INC	EQUITY	24,600.00	212,790.00
ZEBRA TECHNOLOGIES CORP CL A	EQUITY	12,641.00	1,270,673.32
ZENDESK INC	EQUITY	36,705.00	1,019,664.90
ZILLOW GROUP INC C	EQUITY	331,600.00	16,251,716.00
ZIMMER BIOMET HOLDINGS INC	EQUITY	32,300.00	4,147,320.00
ZIONS BANCORPORATION	EQUITY	48,400.00	2,125,244.00
ZIX CORP	EQUITY	147,489.00	839,212.41
ZIX CORP	EQUITY	464,577.00	2,643,443.13
ZOETIS INC	EQUITY	53,100.00	3,312,378.00
ZOETIS INC	EQUITY	67,350.00	4,201,293.00
TREASURY BILL	FIXED INCOME	516,000.00	512,303.89
S+P500 EMINI FUT SEP17	FUTURE	1,000.00	-
S+P500 EMINI FUT SEP17	FUTURE	1,050.00	-
Domestic Active Equity Total			**6,465,418,062.57**
Bond			
CANADIAN DOLLAR	CASH	307.63	236.88
EURO CURRENCY	CASH	702.32	801.03
EURO CURRENCY	CASH	38,274.87	43,654.40
JAPANESE YEN	CASH	79,760.00	709.86
POUND STERLING	CASH	17,837.38	23,169.85

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Security Name	Asset Class	Shares/Par Value	Base Market Value
POUND STERLING	CASH	79,763.85	103,609.20
FED HOME LN DISCOUNT NT	CASH EQUIVALENT	15,000,000.00	14,951,850.00
FREDDIE MAC DISCOUNT NT	CASH EQUIVALENT	30,000,000.00	29,907,000.00
TREASURY BILL	CASH EQUIVALENT	12,000,000.00	11,981,632.22
WI TREASURY SEC	CASH EQUIVALENT	49,600,000.00	49,594,764.44
WI TREASURY SEC	CASH EQUIVALENT	4,900,000.00	4,896,956.55
BANC OF AMERICA SEURITIES LLC	EQUITY	(420,000.00)	(420,000.00)
CITIGROUP	EQUITY	(17,000.00)	(17,000.00)
CITIGROUP CAPITAL XIII	EQUITY	542,875.00	14,103,892.50
CITIGROUP CAPITAL XIII	EQUITY	21,925.00	569,611.50
CORP BACKED TRUST CERTS	EQUITY	8,200.00	0.82
MORGAN STANLEY	EQUITY	(691,000.00)	(691,000.00)
REPO GOLDMAN SACHS COC	EQUITY	40,000.00	40,000.00
REPO JP MORGAN COC	EQUITY	560,000.00	560,000.00
SWAP CREDIT SUISSE COC	EQUITY	575,000.00	575,000.00
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
SWAP UBS BOC	EQUITY	(70,000.00)	(70,000.00)
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	359,000.00	356,734.71
1211 AVENUE OF THE AMERICAS TR	FIXED INCOME	5,000,000.00	5,259,731.00
1211 AVENUE OF THE AMERICAS TR	FIXED INCOME	2,800,000.00	2,956,187.64
1211 AVENUE OF THE AMERICAS TR	FIXED INCOME	3,920,000.00	4,138,662.70
21ST CENTURY FOX AMERICA	FIXED INCOME	5,440,000.00	5,726,780.48
21ST CENTURY FOX AMERICA	FIXED INCOME	1,050,000.00	1,330,655.55
21ST CENTURY FOX AMERICA	FIXED INCOME	4,510,000.00	5,949,803.97
21ST CENTURY FOX AMERICA	FIXED INCOME	300,000.00	321,479.70
21ST CENTURY FOX AMERICA	FIXED INCOME	90,000.00	113,997.15
21ST CENTURY FOX AMERICA	FIXED INCOME	150,000.00	198,012.60
21ST CENTURY FOX AMERICA	FIXED INCOME	840,000.00	860,960.52
21ST CENTURY FOX AMERICA	FIXED INCOME	3,725,000.00	4,701,560.90
21ST CENTURY FOX AMERICA	FIXED INCOME	2,000,000.00	2,090,804.00
321 HENDERSON RECEIVABLES LLC	FIXED INCOME	698,450.92	711,447.28
ABB FINANCE USA INC	FIXED INCOME	190,000.00	206,819.94
ABBOTT LABORATORIES	FIXED INCOME	530,000.00	576,884.86
ABBOTT LABORATORIES	FIXED INCOME	1,010,000.00	1,031,019.11
ABBOTT LABORATORIES	FIXED INCOME	870,000.00	958,251.06
ABBOTT LABORATORIES	FIXED INCOME	100,000.00	102,852.80
ABBOTT LABORATORIES	FIXED INCOME	120,000.00	126,984.12
ABBOTT LABORATORIES	FIXED INCOME	3,950,000.00	4,029,138.25
ABBVIE INC	FIXED INCOME	4,000,000.00	3,991,072.00
ABBVIE INC	FIXED INCOME	500,000.00	505,796.50

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ABBVIE INC	FIXED INCOME	300,000.00	307,697.40
ABBVIE INC	FIXED INCOME	1,600,000.00	1,615,051.20
ABBVIE INC	FIXED INCOME	200,000.00	201,881.40
ABBVIE INC	FIXED INCOME	860,000.00	877,255.04
ABBVIE INC	FIXED INCOME	480,000.00	488,496.96
ABBVIE INC	FIXED INCOME	6,720,000.00	6,640,643.52
ABBVIE INC	FIXED INCOME	181,000.00	190,888.94
ABBVIE INC	FIXED INCOME	365,000.00	387,863.97
ABBVIE INC	FIXED INCOME	450,000.00	455,216.85
ABBVIE INC	FIXED INCOME	1,725,000.00	1,744,997.93
ABBVIE INC	FIXED INCOME	221,000.00	226,399.03
ABC SUPPLY CO INC	FIXED INCOME	79,000.00	83,542.50
ABC SUPPLY CO INC	FIXED INCOME	171,000.00	175,916.25
ABN AMRO BANK NV	FIXED INCOME	1,700,000.00	1,792,209.70
ABN AMRO BANK NV	FIXED INCOME	990,000.00	1,043,698.59
ACADIA HEALTHCARE CO INC	FIXED INCOME	267,000.00	285,022.50
ACTAVIS INC	FIXED INCOME	2,625,000.00	2,682,007.13
ACTIVISION BLIZZARD	FIXED INCOME	70,000.00	75,537.00
ACTIVISION BLIZZARD	FIXED INCOME	5,900,000.00	5,882,418.00
ADT CORP	FIXED INCOME	396,000.00	418,770.00
AERCAP IRELAND CAP/GLOBA	FIXED INCOME	1,160,000.00	1,230,742.60
AERCAP IRELAND CAP/GLOBA	FIXED INCOME	1,625,000.00	1,724,100.63
AES CORP/VA	FIXED INCOME	196,000.00	196,000.00
AES CORP/VA	FIXED INCOME	233,000.00	249,310.00
AES CORP/VA	FIXED INCOME	90,000.00	93,712.50
AES CORP/VA	FIXED INCOME	450,000.00	470,812.50
AETNA INC	FIXED INCOME	260,000.00	259,548.90
AETNA INC	FIXED INCOME	1,925,000.00	1,921,660.13
AETNA INC	FIXED INCOME	280,000.00	285,088.16
AFRICAN DEVELOPMENT BANK	FIXED INCOME	2,600,000.00	3,267,128.80
AIA GROUP LTD	FIXED INCOME	2,400,000.00	2,416,408.80
AID ISRAEL	FIXED INCOME	4,400,000.00	5,238,455.20
AID ISRAEL	FIXED INCOME	1,500,000.00	1,783,165.50
AID ISRAEL	FIXED INCOME	200,000.00	238,757.40
AIR LEASE CORP	FIXED INCOME	75,000.00	75,007.05
AIR LIQUIDE FINANCE	FIXED INCOME	790,000.00	769,081.59
AIR LIQUIDE FINANCE	FIXED INCOME	770,000.00	734,382.88
AIR LIQUIDE FINANCE	FIXED INCOME	605,000.00	584,878.91
ALABAMA POWER CO	FIXED INCOME	137,000.00	157,726.18
ALIBABA GROUP HOLDING	FIXED INCOME	800,000.00	823,952.00
ALLEGHANY CORP	FIXED INCOME	3,270,000.00	3,582,370.02
ALLEGHANY CORP	FIXED INCOME	2,175,000.00	2,385,054.98
ALLEGION US HOLDING CO	FIXED INCOME	332,000.00	344,450.00
ALLERGAN FUNDING SCS	FIXED INCOME	2,400,000.00	2,482,437.60
ALLERGAN FUNDING SCS	FIXED INCOME	125,000.00	127,652.38
ALLERGAN FUNDING SCS	FIXED INCOME	3,000,000.00	3,103,047.00

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ALLERGAN FUNDING SCS	FIXED INCOME	4,391,000.00	4,526,317.45
ALLERGAN FUNDING SCS	FIXED INCOME	190,000.00	202,792.32
ALLERGAN FUNDING SCS	FIXED INCOME	3,060,000.00	3,165,107.94
ALLERGAN FUNDING SCS	FIXED INCOME	101,000.00	109,026.27
ALLERGAN FUNDING SCS	FIXED INCOME	630,000.00	649,414.71
ALLERGAN FUNDING SCS	FIXED INCOME	7,590,000.00	7,751,052.21
ALLERGAN FUNDING SCS	FIXED INCOME	1,250,000.00	1,292,936.25
ALLERGAN FUNDING SCS	FIXED INCOME	4,530,000.00	4,548,912.75
ALLERGAN FUNDING SCS	FIXED INCOME	410,000.00	422,634.97
ALLERGAN FUNDING SCS	FIXED INCOME	325,000.00	351,473.20
ALLERGAN FUNDING SCS	FIXED INCOME	7,650,000.00	7,681,938.75
ALLSTATE CORP	FIXED INCOME	2,420,000.00	2,456,128.18
ALLY FINANCIAL INC	FIXED INCOME	6,815,000.00	6,932,899.50
ALLY FINANCIAL INC	FIXED INCOME	431,000.00	441,421.58
ALLY FINANCIAL INC	FIXED INCOME	689,000.00	780,292.50
ALTICE US FINANCE I CORP	FIXED INCOME	624,000.00	655,200.00
ALTICE US FINANCE I CORP	FIXED INCOME	200,000.00	208,125.00
ALTRIA GROUP INC	FIXED INCOME	1,030,000.00	1,182,409.10
ALTRIA GROUP INC	FIXED INCOME	1,070,000.00	1,167,057.56
ALTRIA GROUP INC	FIXED INCOME	130,000.00	156,707.07
ALTRIA GROUP INC	FIXED INCOME	1,930,000.00	1,960,111.86
ALTRIA GROUP INC	FIXED INCOME	2,800,000.00	2,987,314.40
ALTRIA GROUP INC	FIXED INCOME	65,000.00	78,353.54
AMAZON.COM INC	FIXED INCOME	1,080,000.00	1,272,765.96
AMAZON.COM INC	FIXED INCOME	330,000.00	351,578.37
AMAZON.COM INC	FIXED INCOME	927,000.00	1,067,162.40
AMAZON.COM INC	FIXED INCOME	427,000.00	503,213.95
AMAZON.COM INC	FIXED INCOME	5,300,000.00	5,524,682.90
AMC ENTERTAINMENT HOLDIN	FIXED INCOME	65,000.00	68,595.15
AMC NETWORKS INC	FIXED INCOME	87,000.00	89,066.25
AMER AIRLINE 16 2 AA PTT	FIXED INCOME	5,585,890.00	5,536,734.17
AMER AIRLINE 17 1 AA PTT	FIXED INCOME	460,000.00	473,800.00
AMER AIRLN 15 1 A PTT	FIXED INCOME	1,251,936.04	1,258,195.72
AMERICA MOVIL SAB DE CV	FIXED INCOME	880,000.00	892,218.39
AMERICA MOVIL SAB DE CV	FIXED INCOME	920,000.00	988,273.25
AMERICA MOVIL SAB DE CV	FIXED INCOME	1,464,000.00	1,492,121.93
AMERICAN CAMPUS CMNTYS	FIXED INCOME	4,525,000.00	4,655,519.10
AMERICAN EXPRESS CO	FIXED INCOME	3,225,000.00	3,224,145.38
AMERICAN EXPRESS CO	FIXED INCOME	1,500,000.00	1,534,893.00
AMERICAN EXPRESS CREDIT ACCOUN	FIXED INCOME	16,292,000.00	16,279,174.94
AMERICAN GREETINGS CORP	FIXED INCOME	22,000.00	23,787.50
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	2,119,457.61	1,786,379.12
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	2,254,887.92	1,673,345.56
AMERICAN HOME MORTGAGE ASSETS	FIXED INCOME	508,892.26	269,418.66
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	541,498.05	305,168.37
AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	143,341.83	138,374.56

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AMERICAN HOME MORTGAGE INVESTM	FIXED INCOME	2,169,444.71	1,640,997.05
AMERICAN HONDA FINANCE	FIXED INCOME	4,260,000.00	4,296,171.66
AMERICAN HONDA FINANCE	FIXED INCOME	-	-
AMERICAN INTL GROUP	FIXED INCOME	1,388,000.00	1,499,317.60
AMERICAN INTL GROUP	FIXED INCOME	930,000.00	947,279.40
AMERICAN INTL GROUP	FIXED INCOME	1,230,000.00	1,258,320.75
AMERICAN INTL GROUP	FIXED INCOME	64,000.00	61,581.31
AMERICAN INTL GROUP	FIXED INCOME	2,225,000.00	2,266,340.50
AMERICAN INTL GROUP	FIXED INCOME	1,750,000.00	1,867,729.50
AMERICAN INTL GROUP	FIXED INCOME	300,000.00	305,063.70
AMERICAN MUNI PWR OHIO INC OHR	FIXED INCOME	5,630,000.00	8,302,110.60
AMERICAN MUNI PWR OHIO INC OHR	FIXED INCOME	1,165,000.00	1,504,865.45
AMERICOLD LLC TRUST	FIXED INCOME	853,374.52	880,251.55
AMERICREDIT AUTOMOBILE RECEIVA	FIXED INCOME	2,278,510.76	2,278,623.32
AMERIQUEST MORTGAGE SECURITIES	FIXED INCOME	988,433.23	953,970.42
AMGEN INC	FIXED INCOME	2,740,000.00	2,902,079.22
AMGEN INC	FIXED INCOME	220,000.00	229,493.66
AMGEN INC	FIXED INCOME	142,000.00	150,399.73
AMGEN INC	FIXED INCOME	839,000.00	888,629.37
AMGEN INC	FIXED INCOME	722,000.00	759,658.80
AMGEN INC	FIXED INCOME	2,320,000.00	2,322,173.84
AMGEN INC	FIXED INCOME	590,000.00	592,981.27
AMGEN INC	FIXED INCOME	4,800,000.00	4,810,608.00
AMPHENOL CORP	FIXED INCOME	2,700,000.00	2,762,775.00
ANADARKO PETROLEUM CORP	FIXED INCOME	730,000.00	668,972.00
ANADARKO PETROLEUM CORP	FIXED INCOME	160,000.00	182,703.52
ANADARKO PETROLEUM CORP	FIXED INCOME	610,000.00	672,775.71
ANADARKO PETROLEUM CORP	FIXED INCOME	570,000.00	608,383.80
ANADARKO PETROLEUM CORP	FIXED INCOME	1,110,000.00	1,370,884.41
ANADARKO PETROLEUM CORP	FIXED INCOME	640,000.00	715,203.20
ANADARKO PETROLEUM CORP	FIXED INCOME	1,630,000.00	1,821,533.15
ANADARKO PETROLEUM CORP	FIXED INCOME	620,000.00	568,168.00
ANADARKO PETROLEUM CORP	FIXED INCOME	1,275,000.00	1,424,818.88
ANADARKO PETROLEUM CORP	FIXED INCOME	615,000.00	600,747.38
ANADARKO PETROLEUM CORP	FIXED INCOME	2,800,000.00	3,295,857.60
ANALOG DEVICES INC	FIXED INCOME	525,000.00	529,088.18
ANDEAVOR LOGIS LP/CORP	FIXED INCOME	239,000.00	250,950.00
ANDEAVOR LOGIS LP/CORP	FIXED INCOME	192,000.00	207,840.00
ANDEAVOR LOGIS LP/CORP	FIXED INCOME	74,000.00	78,070.00
ANDEAVOR LOGIS LP/CORP	FIXED INCOME	147,000.00	156,187.50
ANGEL OAK MORTGAGE TRUST	FIXED INCOME	4,295,803.60	4,304,413.68
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	12,750,000.00	13,135,942.50
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,000,000.00	995,981.00
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,190,000.00	1,205,955.52
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	2,120,000.00	2,392,718.92
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,750,000.00	1,802,029.25

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ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,940,000.00	1,998,723.80
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	1,974,000.00	2,227,937.33
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	810,000.00	891,520.83
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	14,000.00	14,423.78
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	875,000.00	886,732.00
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	2,275,000.00	2,567,658.28
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	4,550,000.00	4,687,728.50
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	14,000,000.00	14,187,712.00
ANHEUSER BUSCH INBEV FIN	FIXED INCOME	10,740,000.00	11,065,099.80
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	1,100,000.00	1,108,735.10
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	990,000.00	1,071,949.23
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	750,000.00	808,758.00
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	1,470,000.00	1,467,921.42
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	7,142,000.00	7,532,031.76
ANHEUSER BUSCH INBEV WOR	FIXED INCOME	750,000.00	725,892.00
ANTHEM INC	FIXED INCOME	4,061,000.00	4,235,988.49
ANTHEM INC	FIXED INCOME	670,000.00	698,870.30
ANTHEM INC	FIXED INCOME	510,000.00	519,502.32
AON PLC	FIXED INCOME	455,000.00	475,461.35
AON PLC	FIXED INCOME	701,000.00	741,054.44
AON PLC	FIXED INCOME	360,000.00	389,520.72
AON PLC	FIXED INCOME	399,000.00	402,611.75
APACHE CORP	FIXED INCOME	1,840,000.00	1,879,817.60
APACHE CORP	FIXED INCOME	380,000.00	355,933.84
APACHE CORP	FIXED INCOME	1,490,000.00	1,511,721.22
APACHE CORP	FIXED INCOME	2,891,000.00	2,933,145.00
APACHE CORP	FIXED INCOME	1,705,000.00	1,709,975.19
APACHE CORP	FIXED INCOME	396,000.00	458,163.68
APACHE CORP	FIXED INCOME	264,000.00	269,712.96
APACHE CORP	FIXED INCOME	880,000.00	892,828.64
APACHE CORP	FIXED INCOME	2,745,000.00	2,571,153.66
APACHE CORP	FIXED INCOME	640,000.00	641,867.52
APPLE INC	FIXED INCOME	344,000.00	323,242.70
APPLE INC	FIXED INCOME	2,000,000.00	1,984,260.00
APPLE INC	FIXED INCOME	1,770,000.00	1,692,498.78
APPLE INC	FIXED INCOME	355,000.00	397,926.96
APPLE INC	FIXED INCOME	359,000.00	365,428.25
APPLE INC	FIXED INCOME	975,000.00	974,333.10
APPLE INC	FIXED INCOME	175,000.00	185,608.15
APPLE INC	FIXED INCOME	1,380,000.00	1,410,819.54
APPLE INC	FIXED INCOME	5,180,000.00	5,170,515.42
APPLE INC	FIXED INCOME	415,000.00	419,847.20
APPLE INC	FIXED INCOME	895,000.00	931,055.08
APPLE INC	FIXED INCOME	2,080,000.00	2,248,814.88
APPLE INC	FIXED INCOME	670,000.00	629,571.53
APPLE INC	FIXED INCOME	826,000.00	825,770.37

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APPLE INC	FIXED INCOME	4,430,000.00	4,481,742.40
APPLE INC	FIXED INCOME	5,100,000.00	5,716,697.10
APPLEBEES/IHOP FUNDING LLC	FIXED INCOME	4,500,000.00	4,429,591.65
APPLIED MATERIALS INC	FIXED INCOME	230,000.00	244,123.61
APX GROUP INC	FIXED INCOME	900,000.00	976,500.00
APX GROUP INC	FIXED INCOME	93,000.00	95,557.50
ARAMARK SERVICES INC	FIXED INCOME	526,000.00	552,957.50
ARBOR REALTY COLLATERALIZED LO	FIXED INCOME	6,830,000.00	6,804,305.54
ARCH CAPITAL FINANCE LLC	FIXED INCOME	310,000.00	319,783.29
ARCH CAPITAL GROUP LTD	FIXED INCOME	1,075,000.00	1,450,320.13
ARGENT SECURITIES INC.	FIXED INCOME	554,183.95	541,804.76
ARGENT SECURITIES INC.	FIXED INCOME	2,194,819.14	2,178,417.26
ASBURY AUTOMOTIVE GROUP	FIXED INCOME	446,000.00	453,805.00
ASSET BACKED SECURITIES CORP H	FIXED INCOME	1,164,394.07	1,145,784.96
ASTRAZENECA PLC	FIXED INCOME	1,230,000.00	1,227,103.35
AT+T CORP	FIXED INCOME	2,304,000.00	3,200,258.30
AT+T INC	FIXED INCOME	150,000.00	155,254.95
AT+T INC	FIXED INCOME	300,000.00	300,155.10
AT+T INC	FIXED INCOME	5,409,000.00	5,061,060.67
AT+T INC	FIXED INCOME	7,485,000.00	6,946,933.29
AT+T INC	FIXED INCOME	2,475,000.00	2,426,994.90
AT+T INC	FIXED INCOME	4,800,000.00	5,285,649.60
AT+T INC	FIXED INCOME	5,325,000.00	5,638,498.73
AT+T INC	FIXED INCOME	240,000.00	245,156.40
AT+T INC	FIXED INCOME	2,590,000.00	2,747,479.77
AT+T INC	FIXED INCOME	20,000.00	21,250.38
AT+T INC	FIXED INCOME	1,450,000.00	1,345,765.30
AT+T INC	FIXED INCOME	2,140,000.00	2,103,812.60
AT+T INC	FIXED INCOME	620,000.00	641,050.86
AT+T INC	FIXED INCOME	95,000.00	88,889.03
AT+T INC	FIXED INCOME	1,613,000.00	1,733,221.73
AT+T INC	FIXED INCOME	1,640,000.00	1,695,682.92
AT+T INC	FIXED INCOME	895,000.00	963,489.88
AT+T INC	FIXED INCOME	10,595,000.00	10,600,477.62
AT+T INC	FIXED INCOME	15,730,000.00	15,475,048.16
AT+T INC	FIXED INCOME	5,000,000.00	4,209,060.00
AT+T INC	FIXED INCOME	725,000.00	732,691.53
AT+T INC	FIXED INCOME	1,900,000.00	1,948,011.10
AT+T INC	FIXED INCOME	2,033,000.00	2,080,694.18
AT+T INC	FIXED INCOME	5,275,000.00	5,552,981.95
AT+T INC	FIXED INCOME	970,000.00	951,185.88
AT+T INC	FIXED INCOME	2,085,000.00	2,086,077.95
AT+T INC	FIXED INCOME	530,000.00	521,409.76
AT+T INC	FIXED INCOME	585,000.00	635,660.42
AT+T INC	FIXED INCOME	3,350,000.00	3,390,870.00
AT+T INC	FIXED INCOME	4,700,000.00	4,727,875.70

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AT+T INC	FIXED INCOME	1,875,000.00	1,837,678.13
AT+T INC	FIXED INCOME	6,725,000.00	6,611,280.25
AT+T INC	FIXED INCOME	3,650,000.00	3,651,887.05
AT+T INC	FIXED INCOME	5,550,000.00	6,000,954.15
AUTODESK INC	FIXED INCOME	365,000.00	358,936.99
AVIATION CAPITAL GROUP	FIXED INCOME	1,710,000.00	1,726,460.46
AVIS BUDGET CAR/FINANCE	FIXED INCOME	265,000.00	249,431.25
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	10,000,000.00	9,988,246.00
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	1,150,000.00	1,147,033.92
AVNET INC	FIXED INCOME	100,000.00	103,362.50
B+G FOODS INC	FIXED INCOME	91,000.00	92,820.00
B+G FOODS INC	FIXED INCOME	123,000.00	125,613.75
BAC CAPITAL TRUST XI	FIXED INCOME	5,000,000.00	6,043,190.00
BACARDI LTD	FIXED INCOME	3,500,000.00	3,352,135.50
BAE SYSTEMS HOLDINGS INC	FIXED INCOME	275,000.00	286,128.43
BAKER HUGHES A GE CO LLC	FIXED INCOME	306,000.00	314,717.33
BALL CORP	FIXED INCOME	588,000.00	601,230.00
BALLYROCK LTD	FIXED INCOME	5,000,000.00	5,000,450.00
BALLYROCK LTD	FIXED INCOME	10,500,000.00	10,499,989.50
BANC OF AMERICA MERRILL LYNCH	FIXED INCOME	2,923,000.00	2,922,555.12
BANC OF AMERICA MORTGAGE SECUR	FIXED INCOME	109,374.58	109,001.18
BANCO DO BRASIL (CAYMAN)	FIXED INCOME	1,171,000.00	1,127,673.00
BANK OF AMERICA CORP	FIXED INCOME	5,300,000.00	5,515,333.70
BANK OF AMERICA CORP	FIXED INCOME	16,500,000.00	17,018,149.50
BANK OF AMERICA CORP	FIXED INCOME	300,000.00	302,063.70
BANK OF AMERICA CORP	FIXED INCOME	800,000.00	805,680.80
BANK OF AMERICA CORP	FIXED INCOME	4,500,000.00	4,576,153.50
BANK OF AMERICA CORP	FIXED INCOME	600,000.00	600,918.00
BANK OF AMERICA CORP	FIXED INCOME	4,300,000.00	4,340,493.10
BANK OF AMERICA CORP	FIXED INCOME	300,000.00	316,577.10
BANK OF AMERICA CORP	FIXED INCOME	200,000.00	209,573.60
BANK OF AMERICA CORP	FIXED INCOME	4,110,000.00	4,181,366.04
BANK OF AMERICA CORP	FIXED INCOME	11,500,000.00	11,938,196.00
BANK OF AMERICA CORP	FIXED INCOME	1,400,000.00	1,441,687.80
BANK OF AMERICA CORP	FIXED INCOME	8,000,000.00	8,821,376.00
BANK OF AMERICA CORP	FIXED INCOME	2,775,000.00	3,038,919.15
BANK OF AMERICA CORP	FIXED INCOME	1,340,000.00	1,640,093.00
BANK OF AMERICA CORP	FIXED INCOME	210,000.00	213,553.83
BANK OF AMERICA CORP	FIXED INCOME	105,000.00	115,780.56
BANK OF AMERICA CORP	FIXED INCOME	2,420,000.00	2,650,156.52
BANK OF AMERICA CORP	FIXED INCOME	240,000.00	241,704.24
BANK OF AMERICA CORP	FIXED INCOME	250,000.00	272,782.00
BANK OF AMERICA CORP	FIXED INCOME	4,470,000.00	4,558,050.06
BANK OF AMERICA CORP	FIXED INCOME	960,000.00	969,040.32
BANK OF AMERICA CORP	FIXED INCOME	480,000.00	506,523.36
BANK OF AMERICA CORP	FIXED INCOME	1,910,000.00	2,159,159.50

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BANK OF AMERICA CORP	FIXED INCOME	860,000.00	901,166.48
BANK OF AMERICA CORP	FIXED INCOME	2,260,000.00	2,346,115.04
BANK OF AMERICA CORP	FIXED INCOME	1,570,000.00	1,624,182.27
BANK OF AMERICA CORP	FIXED INCOME	2,030,000.00	2,065,352.45
BANK OF AMERICA CORP	FIXED INCOME	260,000.00	270,593.44
BANK OF AMERICA CORP	FIXED INCOME	1,670,000.00	1,675,688.02
BANK OF AMERICA CORP	FIXED INCOME	1,495,000.00	1,475,889.42
BANK OF AMERICA CORP	FIXED INCOME	2,320,000.00	2,360,284.48
BANK OF AMERICA CORP	FIXED INCOME	2,750,000.00	2,755,082.00
BANK OF AMERICA CORP	FIXED INCOME	380,000.00	395,144.14
BANK OF AMERICA CORP	FIXED INCOME	1,795,000.00	2,009,649.69
BANK OF AMERICA CORP	FIXED INCOME	290,000.00	303,881.72
BANK OF AMERICA CORP	FIXED INCOME	5,175,000.00	5,372,188.20
BANK OF AMERICA CORP	FIXED INCOME	1,500,000.00	1,557,156.00
BANK OF AMERICA CORP	FIXED INCOME	4,650,000.00	4,711,570.65
BANK OF AMERICA CORP	FIXED INCOME	630,000.00	640,971.45
BANK OF AMERICA CORP	FIXED INCOME	4,020,000.00	4,158,734.22
BANK OF AMERICA CORP	FIXED INCOME	413,000.00	429,779.78
BANK OF AMERICA CORP	FIXED INCOME	1,450,000.00	1,495,534.35
BANK OF AMERICA CORP	FIXED INCOME	2,503,000.00	2,504,021.22
BANK OF AMERICA CORP	FIXED INCOME	903,000.00	903,956.28
BANK OF AMERICA CORP	FIXED INCOME	2,750,000.00	2,797,751.00
BANK OF AMERICA CORP	FIXED INCOME	4,200,000.00	4,058,598.60
BANK OF AMERICA CORP	FIXED INCOME	4,100,000.00	4,296,258.80
BANK OF AMERICA CORP	FIXED INCOME	8,825,000.00	9,312,643.03
BANK OF AMERICA CORP	FIXED INCOME	1,700,000.00	1,733,486.60
BANK OF AMERICA CORP	FIXED INCOME	1,172,000.00	1,173,793.16
BANK OF AMERICA CORP	FIXED INCOME	1,325,000.00	1,621,733.75
BANK OF AMERICA CORP	FIXED INCOME	3,175,000.00	3,204,898.98
BANK OF AMERICA CORP	FIXED INCOME	6,230,000.00	6,257,611.36
BANK OF NY MELLON CORP	FIXED INCOME	5,000,000.00	4,848,135.00
BANK OF NY MELLON CORP	FIXED INCOME	300,000.00	305,527.50
BANK OF NY MELLON CORP	FIXED INCOME	370,000.00	361,313.88
BANK OF NY MELLON CORP	FIXED INCOME	1,305,000.00	1,316,223.00
BANK OF NY MELLON CORP	FIXED INCOME	480,000.00	465,420.96
BANK OF NY MELLON CORP	FIXED INCOME	345,000.00	333,888.59
BANK OF NY MELLON CORP	FIXED INCOME	2,285,000.00	2,318,772.30
BANK OF NY MELLON CORP	FIXED INCOME	420,000.00	419,259.54
BANK ONE CAPITAL III	FIXED INCOME	4,200,000.00	6,284,250.00
BANKAMERICA MANUFACTURED HOUSI	FIXED INCOME	700,000.00	792,832.25
BARCLAYS BANK PLC	FIXED INCOME	8,800,000.00	13,876,934.95
BARCLAYS BANK PLC	FIXED INCOME	400,000.00	665,890.76
BARCLAYS BANK PLC	FIXED INCOME	8,500,000.00	9,721,875.00
BARCLAYS BANK PLC	FIXED INCOME	650,000.00	661,154.65
BARCLAYS BANK PLC	FIXED INCOME	1,410,000.00	1,765,981.29
BARCLAYS BANK PLC	FIXED INCOME	1,240,000.00	1,327,154.64

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BARCLAYS COMMERCIAL MORTGAGE S	FIXED INCOME	4,900,000.00	4,751,099.29
BARCLAYS PLC	FIXED INCOME	2,725,000.00	2,785,740.25
BARCLAYS PLC	FIXED INCOME	5,375,000.00	5,439,548.38
BARCLAYS PLC	FIXED INCOME	470,000.00	476,755.31
BARCLAYS PLC	FIXED INCOME	1,090,000.00	1,146,574.27
BARCLAYS PLC	FIXED INCOME	620,000.00	633,819.80
BARCLAYS PLC	FIXED INCOME	2,495,000.00	2,517,472.47
BARCLAYS PLC	FIXED INCOME	4,840,000.00	4,966,120.72
BARCLAYS PLC	FIXED INCOME	975,000.00	1,040,461.50
BARRICK GOLD CORP	FIXED INCOME	200,000.00	227,560.00
BARRICK GOLD CORP	FIXED INCOME	383,000.00	414,360.04
BARRICK NA FINANCE LLC	FIXED INCOME	457,000.00	493,031.25
BARRICK NA FINANCE LLC	FIXED INCOME	560,000.00	663,110.00
BARRICK NA FINANCE LLC	FIXED INCOME	580,000.00	702,965.22
BAT INTL FINANCE PLC	FIXED INCOME	23,785,000.00	24,095,703.46
BAXALTA INC	FIXED INCOME	174,000.00	204,217.01
BAY AREA CA TOLL AUTH TOLL BRI	FIXED INCOME	5,200,000.00	7,959,848.00
BAYER US FINANCE LLC	FIXED INCOME	1,630,000.00	1,662,899.92
BAYER US FINANCE LLC	FIXED INCOME	8,950,000.00	9,130,646.80
BAYVIEW OPPORTUNITY MASTER FUN	FIXED INCOME	6,000,000.00	6,222,862.20
BB UBS TRUST	FIXED INCOME	3,310,000.00	3,283,352.85
BB+T CORPORATION	FIXED INCOME	2,150,000.00	2,150,156.95
BBCCRE TRUST	FIXED INCOME	4,460,000.00	4,187,790.59
BCAP LLC TRUST	FIXED INCOME	4,699,642.80	4,738,567.59
BCAP LLC TRUST	FIXED INCOME	743,395.45	742,746.91
BEACON ROOFING SUPPLY IN	FIXED INCOME	234,000.00	251,550.00
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	21,754.38	21,122.23
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	30,510.12	30,788.59
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	7,985.70	8,068.96
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	17,315.45	17,573.39
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	18,175.89	18,083.40
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	147,329.16	148,936.03
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	7,215.11	7,332.09
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	-	-
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	547,137.54	529,924.16
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	281,110.74	255,913.49
BEAR STEARNS ADJUSTABLE RATE M	FIXED INCOME	454,447.55	441,763.37
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,831,392.07	1,697,824.98
BEAR STEARNS ALT A TRUST	FIXED INCOME	943,796.80	905,150.87
BEAR STEARNS ALT A TRUST	FIXED INCOME	125,191.49	125,017.52
BEAR STEARNS ALT A TRUST	FIXED INCOME	1,164,280.71	1,150,391.89
BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	-	-
BEAR STEARNS ASSET BACKED SECU	FIXED INCOME	9,736.88	9,449.13
BEAR STEARNS COMMERCIAL MORTGA	FIXED INCOME	22,672,503.57	16,940.89
BEAR STEARNS COS LLC	FIXED INCOME	7,900,000.00	8,147,791.40
BEAR STEARNS COS LLC	FIXED INCOME	730,000.00	738,414.71

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BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	1,789,007.57	1,639,533.30
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,225,981.63	1,884,426.79
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	2,085,953.72	1,886,992.53
BEAR STEARNS MORTGAGE FUNDING	FIXED INCOME	41,408.50	37,458.90
BECTON DICKINSON	FIXED INCOME	3,055,000.00	3,127,980.90
BECTON DICKINSON AND CO	FIXED INCOME	1,000,000.00	1,029,866.00
BECTON DICKINSON AND CO	FIXED INCOME	393,000.00	399,439.70
BECTON DICKINSON AND CO	FIXED INCOME	220,000.00	226,570.52
BECTON DICKINSON AND CO	FIXED INCOME	3,020,000.00	3,026,903.72
BECTON DICKINSON AND CO	FIXED INCOME	445,000.00	446,391.07
BECTON DICKINSON AND CO	FIXED INCOME	227,000.00	229,779.39
BECTON DICKINSON AND CO	FIXED INCOME	174,000.00	176,851.16
BECTON DICKINSON AND CO	FIXED INCOME	270,000.00	280,060.47
BECTON DICKINSON AND CO	FIXED INCOME	6,000,000.00	6,013,716.00
BECTON DICKINSON AND CO	FIXED INCOME	6,275,000.00	6,294,615.65
BECTON DICKINSON AND CO	FIXED INCOME	4,574,000.00	4,630,004.06
BECTON DICKINSON AND CO	FIXED INCOME	4,660,000.00	4,674,567.16
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	4,189,000.00	4,406,400.72
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	270,000.00	362,546.28
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	2,550,000.00	3,424,048.20
BERKSHIRE HATHAWAY ENERG	FIXED INCOME	3,900,000.00	5,010,376.80
BERKSHIRE HATHAWAY FIN	FIXED INCOME	2,272,000.00	2,474,419.30
BERKSHIRE HATHAWAY INC	FIXED INCOME	275,000.00	278,093.75
BERKSHIRE HATHAWAY INC	FIXED INCOME	400,000.00	405,300.00
BERRY PLASTICS CORP	FIXED INCOME	84,000.00	89,565.00
BERRY PLASTICS CORP	FIXED INCOME	585,000.00	609,131.25
BG ENERGY CAPITAL PLC	FIXED INCOME	200,000.00	203,297.60
BHP BILLITON FIN USA LTD	FIXED INCOME	7,550,000.00	8,626,554.50
BHP BILLITON FIN USA LTD	FIXED INCOME	172,000.00	175,497.28
BHP BILLITON FIN USA LTD	FIXED INCOME	950,000.00	1,099,329.55
BHP BILLITON FIN USA LTD	FIXED INCOME	2,900,000.00	3,313,511.00
BIOGEN INC	FIXED INCOME	520,000.00	543,847.20
BIOGEN INC	FIXED INCOME	180,000.00	205,343.28
BK OF SCOTLAND CAP FUND	FIXED INCOME	3,300,000.00	4,957,803.63
BK TOKYO MITSUBISHI UFJ	FIXED INCOME	800,000.00	806,960.80
BK TOKYO MITSUBISHI UFJ	FIXED INCOME	7,100,000.00	7,114,803.50
BLACK HILLS CORP	FIXED INCOME	180,000.00	174,041.82
BNP PARIBAS	FIXED INCOME	4,100,000.00	4,561,250.00
BNP PARIBAS	FIXED INCOME	7,700,000.00	7,981,488.90
BNP PARIBAS	FIXED INCOME	1,600,000.00	1,657,072.00
BNP PARIBAS	FIXED INCOME	11,675,000.00	12,176,558.00
BNP PARIBAS	FIXED INCOME	620,000.00	621,047.80
BNP PARIBAS	FIXED INCOME	920,000.00	970,151.96
BNP PARIBAS	FIXED INCOME	200,000.00	207,134.00
BNP PARIBAS	FIXED INCOME	1,300,000.00	1,370,866.90
BNP PARIBAS	FIXED INCOME	2,600,000.00	2,618,842.20

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BNSF RAILWAY CO 2007 1 P	FIXED INCOME	1,982,323.66	2,216,063.21
BOC AVIATION LTD	FIXED INCOME	2,810,000.00	2,738,988.49
BOEING CAPITAL CORP	FIXED INCOME	400,000.00	426,750.40
BOEING CO	FIXED INCOME	910,000.00	973,035.70
BOEING CO	FIXED INCOME	460,000.00	495,157.34
BOEING CO	FIXED INCOME	430,000.00	433,093.42
BOEING CO	FIXED INCOME	160,000.00	153,897.12
BOEING CO	FIXED INCOME	80,000.00	77,452.32
BOMBARDIER INC	FIXED INCOME	88,000.00	97,680.00
BOOZ ALLEN HAMILTON INC	FIXED INCOME	22,000.00	21,615.00
BOSTON PROPERTIES LP	FIXED INCOME	2,150,000.00	2,194,737.20
BOSTON PROPERTIES LP	FIXED INCOME	4,550,000.00	4,786,927.60
BOSTON PROPERTIES LP	FIXED INCOME	2,800,000.00	2,834,661.20
BOSTON PROPERTIES LP	FIXED INCOME	2,775,000.00	2,926,329.08
BOSTON PROPERTIES LP	FIXED INCOME	410,000.00	387,110.11
BOYD GAMING CORP	FIXED INCOME	254,000.00	274,637.50
BP CAPITAL MARKETS PLC	FIXED INCOME	60,000.00	62,802.00
BP CAPITAL MARKETS PLC	FIXED INCOME	410,000.00	421,760.44
BP CAPITAL MARKETS PLC	FIXED INCOME	2,420,000.00	2,523,755.08
BP CAPITAL MARKETS PLC	FIXED INCOME	1,140,000.00	1,167,054.48
BP CAPITAL MARKETS PLC	FIXED INCOME	440,000.00	436,096.76
BP CAPITAL MARKETS PLC	FIXED INCOME	1,450,000.00	1,472,572.15
BP CAPITAL MARKETS PLC	FIXED INCOME	5,200,000.00	5,315,278.80
BP CAPITAL MARKETS PLC	FIXED INCOME	236,000.00	239,286.77
BP CAPITAL MARKETS PLC	FIXED INCOME	6,159,000.00	6,335,664.76
BP CAPITAL MARKETS PLC	FIXED INCOME	2,525,000.00	2,711,173.30
BP CAPITAL MARKETS PLC	FIXED INCOME	3,900,000.00	3,957,127.20
BPCE SA	FIXED INCOME	550,000.00	587,602.40
BPCE SA	FIXED INCOME	775,000.00	781,740.18
BRANCH BANKING + TRUST	FIXED INCOME	812,000.00	844,527.10
BRIGHTHOUSE FINANCIAL IN	FIXED INCOME	3,635,000.00	3,588,595.59
BRIGHTHOUSE FINANCIAL IN	FIXED INCOME	1,225,000.00	1,210,118.70
BRITISH TELECOM PLC	FIXED INCOME	2,920,000.00	2,936,147.60
BROADCOM CRP / CAYMN FI	FIXED INCOME	700,000.00	718,830.00
BROADCOM CRP / CAYMN FI	FIXED INCOME	600,000.00	613,798.80
BROADCOM CRP / CAYMN FI	FIXED INCOME	1,500,000.00	1,513,407.00
BROADCOM CRP / CAYMN FI	FIXED INCOME	900,000.00	920,698.20
BROADCOM CRP / CAYMN FI	FIXED INCOME	4,290,000.00	4,328,344.02
BROADCOM CRP / CAYMN FI	FIXED INCOME	425,000.00	436,432.50
BROADCOM CRP / CAYMN FI	FIXED INCOME	6,125,000.00	6,265,862.75
BROADCOM CRP / CAYMN FI	FIXED INCOME	5,175,000.00	5,221,254.15
BROOKFIELD FINANCE LLC	FIXED INCOME	1,300,000.00	1,333,504.90
BURLINGTN NO SF 99 2 TR	FIXED INCOME	1,789,591.66	1,917,824.13
BURLINGTN NORTH SANTA FE	FIXED INCOME	5,565,000.00	5,743,130.09
BURLINGTN NORTH SANTA FE	FIXED INCOME	260,000.00	271,783.20
BURLINGTN NORTH SANTA FE	FIXED INCOME	2,745,000.00	3,203,840.48

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BURLINGTN NORTH SANTA FE	FIXED INCOME	255,000.00	297,624.53
CALATLANTIC GROUP INC	FIXED INCOME	74,000.00	74,185.00
CALATLANTIC GROUP INC	FIXED INCOME	19,000.00	19,712.50
CALATLANTIC GROUP INC	FIXED INCOME	215,000.00	233,006.25
CALIFORNIA ST	FIXED INCOME	6,750,000.00	10,305,360.00
CALIFORNIA ST	FIXED INCOME	3,050,000.00	4,439,610.50
CALIFORNIA ST	FIXED INCOME	7,525,000.00	10,992,595.25
CALIFORNIA ST	FIXED INCOME	2,825,000.00	4,315,893.75
CALIFORNIA ST	FIXED INCOME	2,025,000.00	3,152,135.25
CALIFORNIA ST PUBLIC WKS BRD L	FIXED INCOME	3,000,000.00	4,229,640.00
CALLON PETROLEUM CO	FIXED INCOME	41,000.00	41,717.50
CALLON PETROLEUM CO	FIXED INCOME	89,000.00	90,557.50
CALPINE CORP	FIXED INCOME	295,000.00	276,562.50
CANADA GOVERNMENT	FIXED INCOME	1,485,000.00	1,489,842.59
CANADIAN NATL RESOURCES	FIXED INCOME	3,220,000.00	3,267,958.68
CANADIAN PACIFIC RR CO	FIXED INCOME	1,850,000.00	2,276,428.70
CANADIAN PACIFIC RR CO	FIXED INCOME	2,190,455.00	2,441,969.61
CANTOR FITZGERALD LP	FIXED INCOME	1,800,000.00	1,981,891.80
CAPITAL ONE BANK USA NA	FIXED INCOME	2,340,000.00	2,359,978.92
CAPITAL ONE BANK USA NA	FIXED INCOME	1,657,000.00	1,661,444.07
CAPITAL ONE FINANCIAL CO	FIXED INCOME	3,900,000.00	3,932,533.80
CAPITAL ONE FINANCIAL CO	FIXED INCOME	7,970,000.00	8,129,973.84
CAPITAL ONE FINANCIAL CO	FIXED INCOME	325,000.00	317,143.78
CAPITAL ONE FINANCIAL CO	FIXED INCOME	1,405,000.00	1,411,086.46
CAPITAL ONE FINANCIAL CO	FIXED INCOME	3,305,000.00	3,322,675.14
CAPITAL ONE FINANCIAL CO	FIXED INCOME	1,279,000.00	1,304,672.09
CAPITAL ONE MULTI ASSET EXECUT	FIXED INCOME	15,950,000.00	15,666,348.39
CAPITAL ONE NA	FIXED INCOME	3,530,000.00	3,531,150.78
CAPITAL ONE NA	FIXED INCOME	1,250,000.00	1,226,840.00
CAPITAL ONE NA	FIXED INCOME	250,000.00	249,897.50
CARDINAL HEALTH INC	FIXED INCOME	2,250,000.00	2,255,427.00
CARDINAL HEALTH INC	FIXED INCOME	470,000.00	470,434.75
CARDINAL HEALTH INC	FIXED INCOME	3,260,000.00	3,263,015.50
CARDINAL HEALTH INC	FIXED INCOME	3,025,000.00	3,032,296.30
CARDINAL HEALTH INC	FIXED INCOME	5,250,000.00	5,254,856.25
CARDS II TRUST	FIXED INCOME	9,700,000.00	9,744,388.17
CARDS II TRUST	FIXED INCOME	11,000,000.00	11,009,362.10
CARLSON TRAVEL INC	FIXED INCOME	32,000.00	32,560.00
CARRIZO OIL + GAS INC	FIXED INCOME	234,000.00	225,225.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	4,420,000.00	4,444,588.46
CATERPILLAR FINANCIAL SE	FIXED INCOME	9,340,000.00	9,632,790.32
CATERPILLAR FINL SERVICE	FIXED INCOME	1,010,000.00	992,370.45
CATERPILLAR INC	FIXED INCOME	700,000.00	743,648.50
CATHOLIC HEALTH INITIATI	FIXED INCOME	200,000.00	180,511.80
CAVALRY CLO LTD	FIXED INCOME	1,404,328.77	1,404,438.31
CBRE SERVICES INC	FIXED INCOME	234,000.00	254,818.51

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CBS CORP	FIXED INCOME	3,885,000.00	4,126,790.75
CBS CORP	FIXED INCOME	3,570,000.00	3,662,280.93
CCO HLDGS LLC/CAP CORP	FIXED INCOME	495,000.00	529,650.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	348,000.00	355,830.00
CCO HLDGS LLC/CAP CORP	FIXED INCOME	450,000.00	460,125.00
CDK GLOBAL INC	FIXED INCOME	141,000.00	144,877.50
CEDAR FAIR/CAN/MAGNUM/MI	FIXED INCOME	134,000.00	141,370.00
CELGENE CORP	FIXED INCOME	120,000.00	134,497.32
CELGENE CORP	FIXED INCOME	760,000.00	793,706.76
CELGENE CORP	FIXED INCOME	420,000.00	437,225.88
CELGENE CORP	FIXED INCOME	660,000.00	743,158.02
CELGENE CORP	FIXED INCOME	780,000.00	797,610.84
CELGENE CORP	FIXED INCOME	4,930,000.00	5,041,309.54
CELULOSA ARAUCO CONSTITU	FIXED INCOME	820,000.00	853,637.24
CENOVUS ENERGY INC	FIXED INCOME	1,465,000.00	1,298,035.42
CENOVUS ENERGY INC	FIXED INCOME	2,424,000.00	1,973,526.26
CENOVUS ENERGY INC	FIXED INCOME	3,805,000.00	4,015,758.95
CENOVUS ENERGY INC	FIXED INCOME	1,350,000.00	1,286,046.45
CENOVUS ENERGY INC	FIXED INCOME	1,130,000.00	1,080,446.11
CENTENE CORP	FIXED INCOME	373,000.00	383,257.50
CENTENE CORP	FIXED INCOME	227,000.00	245,427.86
CENTENE CORP	FIXED INCOME	610,000.00	636,687.50
CENTENE CORP	FIXED INCOME	570,000.00	616,272.60
CENTENE CORP	FIXED INCOME	450,000.00	462,375.00
CENTRE POINT FUNDING LLC	FIXED INCOME	1,127,160.86	1,111,185.16
CENTURYLINK INC	FIXED INCOME	279,000.00	305,505.00
CENTURYLINK INC	FIXED INCOME	46,000.00	45,923.18
CENTURYLINK INC	FIXED INCOME	309,000.00	332,755.92
CFCRE COMMERCIAL MORTGAGE TRUS	FIXED INCOME	5,100,000.00	5,109,871.56
CG CCRE COMMERCIAL MORTGAGE TR	FIXED INCOME	1,235,243.63	1,234,890.72
CGBAM COMMERCIAL MORTGAGE TRUS	FIXED INCOME	1,640,000.00	1,650,422.69
CHANGE HEALTH / FIN INC	FIXED INCOME	121,000.00	123,420.00
CHARLES SCHWAB CORP	FIXED INCOME	1,515,000.00	1,547,193.75
CHARTER COMM OPT LLC/CAP	FIXED INCOME	900,000.00	958,919.40
CHARTER COMM OPT LLC/CAP	FIXED INCOME	700,000.00	756,223.30
CHARTER COMM OPT LLC/CAP	FIXED INCOME	4,500,000.00	5,400,958.50
CHARTER COMM OPT LLC/CAP	FIXED INCOME	3,964,000.00	4,282,384.52
CHARTER COMM OPT LLC/CAP	FIXED INCOME	2,000,000.00	2,115,888.00
CHARTER COMM OPT LLC/CAP	FIXED INCOME	1,980,000.00	2,139,031.62
CHARTER COMM OPT LLC/CAP	FIXED INCOME	735,000.00	783,117.51
CHARTER COMM OPT LLC/CAP	FIXED INCOME	445,000.00	542,382.47
CHARTER COMM OPT LLC/CAP	FIXED INCOME	1,755,000.00	2,106,373.82
CHARTER COMM OPT LLC/CAP	FIXED INCOME	90,000.00	97,228.71
CHARTER COMM OPT LLC/CAP	FIXED INCOME	565,000.00	597,738.36
CHARTER COMM OPT LLC/CAP	FIXED INCOME	8,145,000.00	8,799,198.26
CHARTER COMM OPT LLC/CAP	FIXED INCOME	1,175,000.00	1,251,922.55

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CHARTER COMM OPT LLC/CAP	FIXED INCOME	11,175,000.00	12,072,564.83
CHASE MORTGAGE FINANCE CORPORA	FIXED INCOME	151,797.27	150,635.57
CHEMOURS CO	FIXED INCOME	13,000.00	13,421.07
CHEMOURS CO	FIXED INCOME	346,000.00	377,140.00
CHENIERE CORP CHRISTI HD	FIXED INCOME	2,380,000.00	2,537,675.00
CHENIERE CORP CHRISTI HD	FIXED INCOME	800,000.00	890,000.00
CHENIERE CORP CHRISTI HD	FIXED INCOME	164,000.00	168,100.00
CHESAPEAKE ENERGY CORP	FIXED INCOME	680,000.00	666,400.00
CHESAPEAKE FUNDING II LLC	FIXED INCOME	18,767,558.93	18,745,056.63
CHEVRON CORP	FIXED INCOME	1,870,000.00	1,855,997.44
CHEVRON CORP	FIXED INCOME	1,040,000.00	1,048,430.24
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 SKYSCRAPER TRUST	FIXED INCOME	1,540,000.00	1,542,882.73
CHOICE HOTELS INTL INC	FIXED INCOME	401,000.00	446,112.50
CHS/COMMUNITY HEALTH SYS	FIXED INCOME	443,000.00	457,331.05
CHUBB CORP	FIXED INCOME	2,375,000.00	2,357,187.50
CHUBB INA HOLDINGS INC	FIXED INCOME	490,000.00	501,175.92
CHUBB INA HOLDINGS INC	FIXED INCOME	350,000.00	351,995.70
CHUBB INA HOLDINGS INC	FIXED INCOME	705,000.00	730,024.68
CHUBB INA HOLDINGS INC	FIXED INCOME	215,000.00	227,205.77
CIGNA CORP	FIXED INCOME	1,100,000.00	1,322,625.70
CIGNA CORP	FIXED INCOME	1,300,000.00	1,806,316.20
CIGNA CORP	FIXED INCOME	3,600,000.00	4,435,801.20
CIGNA CORP	FIXED INCOME	3,400,000.00	4,562,147.20
CIGNA CORP	FIXED INCOME	3,090,000.00	3,884,806.71
CIGNA CORP	FIXED INCOME	815,000.00	818,177.69
CIMAREX ENERGY CO	FIXED INCOME	1,680,000.00	1,689,194.64
CIMAREX ENERGY CO	FIXED INCOME	105,000.00	105,574.67
CINTAS CORPORATION NO. 2	FIXED INCOME	700,000.00	721,869.40
CINTAS CORPORATION NO. 2	FIXED INCOME	650,000.00	660,160.15
CISCO SYSTEMS INC	FIXED INCOME	1,770,000.00	1,779,565.08
CISCO SYSTEMS INC	FIXED INCOME	2,640,000.00	2,607,456.72
CISCO SYSTEMS INC	FIXED INCOME	750,000.00	719,186.25
CISCO SYSTEMS INC	FIXED INCOME	3,400,000.00	3,418,373.60
CISCO SYSTEMS INC	FIXED INCOME	927,000.00	987,572.03
CISCO SYSTEMS INC	FIXED INCOME	8,950,000.00	8,888,415.05
CIT GROUP INC	FIXED INCOME	350,000.00	377,125.00
CIT GROUP INC	FIXED INCOME	120,000.00	129,300.00
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	1,980,000.00	1,997,483.80
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	3,540,000.00	3,543,912.41
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	4,950,000.00	5,098,917.29
CITIBANK NA	FIXED INCOME	11,320,000.00	11,362,268.88
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	16,000,000.00	16,659,854.40
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	7,876,407.62	510,748.80

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CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	3,530,000.00	2,600,926.59
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	5,675,000.00	5,830,472.30
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	4,094,000.00	4,290,231.56
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	38,647,909.09	3,133,456.53
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	2,260,000.00	1,751,856.18
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	5,975,000.00	6,221,414.38
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	4,575,000.00	4,873,575.48
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	10,229,985.62	10,278,600.56
CITIGROUP COMMERCIAL MORTGAGE	FIXED INCOME	20,043,067.60	1,252,936.25
CITIGROUP INC	FIXED INCOME	7,600,000.00	7,391,167.20
CITIGROUP INC	FIXED INCOME	3,200,000.00	3,217,878.40
CITIGROUP INC	FIXED INCOME	1,100,000.00	1,110,524.80
CITIGROUP INC	FIXED INCOME	2,000,000.00	1,945,044.00
CITIGROUP INC	FIXED INCOME	3,105,000.00	3,071,562.26
CITIGROUP INC	FIXED INCOME	1,700,000.00	1,749,655.30
CITIGROUP INC	FIXED INCOME	6,765,000.00	6,850,854.62
CITIGROUP INC	FIXED INCOME	260,000.00	325,046.28
CITIGROUP INC	FIXED INCOME	196,000.00	300,925.66
CITIGROUP INC	FIXED INCOME	1,800,000.00	1,881,698.40
CITIGROUP INC	FIXED INCOME	470,000.00	476,852.13
CITIGROUP INC	FIXED INCOME	720,000.00	960,810.48
CITIGROUP INC	FIXED INCOME	2,950,000.00	3,280,467.85
CITIGROUP INC	FIXED INCOME	455,000.00	514,868.90
CITIGROUP INC	FIXED INCOME	450,000.00	462,213.45
CITIGROUP INC	FIXED INCOME	990,000.00	1,031,481.99
CITIGROUP INC	FIXED INCOME	2,270,000.00	2,360,840.86
CITIGROUP INC	FIXED INCOME	2,252,000.00	2,448,791.02
CITIGROUP INC	FIXED INCOME	170,000.00	178,448.32
CITIGROUP INC	FIXED INCOME	1,080,000.00	1,090,333.44
CITIGROUP INC	FIXED INCOME	1,430,000.00	1,432,126.41
CITIGROUP INC	FIXED INCOME	3,820,000.00	3,843,607.60
CITIGROUP INC	FIXED INCOME	1,240,000.00	1,251,136.44
CITIGROUP INC	FIXED INCOME	5,100,000.00	5,045,078.10
CITIGROUP INC	FIXED INCOME	2,450,000.00	2,487,053.80
CITIGROUP INC	FIXED INCOME	880,000.00	884,732.64
CITIGROUP INC	FIXED INCOME	4,795,000.00	4,827,500.51
CITIGROUP INC	FIXED INCOME	5,645,000.00	5,891,054.26
CITIGROUP INC	FIXED INCOME	3,490,000.00	3,662,196.60
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	625,381.03	393,618.82
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	4,700,242.86	4,884,401.67
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	381,613.47	380,864.02
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	12,509.17	12,880.83
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	19,253.75	19,834.77
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	950,790.07	951,933.40
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	637,112.15	639,185.19
CITIGROUP MORTGAGE LOAN TRUST	FIXED INCOME	84,950.84	79,234.23

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CITIZENS BANK NA/RI	FIXED INCOME	630,000.00	630,347.76
CITIZENS BANK NA/RI	FIXED INCOME	695,000.00	693,807.38
CITIZENS FINANCIAL GROUP	FIXED INCOME	110,000.00	109,048.61
CLI FUNDING LLC	FIXED INCOME	1,565,200.00	1,541,118.30
CLI FUNDING LLC	FIXED INCOME	1,692,800.00	1,677,580.54
CME GROUP INC	FIXED INCOME	1,800,000.00	2,236,242.60
CMS ENERGY CORP	FIXED INCOME	4,745,000.00	4,550,312.65
CMS ENERGY CORP	FIXED INCOME	1,845,000.00	1,960,342.02
CMS ENERGY CORP	FIXED INCOME	245,000.00	239,705.80
CMS ENERGY CORP	FIXED INCOME	1,280,000.00	1,426,682.88
CNA FINANCIAL CORP	FIXED INCOME	2,885,000.00	2,992,627.81
CNH EQUIPMENT TRUST	FIXED INCOME	1,760,000.00	1,756,780.78
CNOOC FINANCE 2015 US	FIXED INCOME	3,200,000.00	3,200,515.20
COACH INC	FIXED INCOME	530,000.00	522,561.98
COACH INC	FIXED INCOME	670,000.00	662,706.38
COLT FUNDING LLC	FIXED INCOME	2,649,334.50	2,675,437.60
COLT FUNDING LLC	FIXED INCOME	13,512,462.91	13,646,087.66
COLT FUNDING LLC	FIXED INCOME	4,657,023.82	4,680,616.77
COLUMBIA PIPELINE GROUP	FIXED INCOME	2,100,000.00	2,151,693.60
COLUMBIA PROPERTY TRUST	FIXED INCOME	2,410,000.00	2,440,513.01
COMCAST CORP	FIXED INCOME	1,000,000.00	1,026,269.00
COMCAST CORP	FIXED INCOME	1,900,000.00	1,932,733.20
COMCAST CORP	FIXED INCOME	1,800,000.00	1,863,961.20
COMCAST CORP	FIXED INCOME	160,000.00	196,072.00
COMCAST CORP	FIXED INCOME	490,000.00	649,608.19
COMCAST CORP	FIXED INCOME	1,200,000.00	1,300,252.80
COMCAST CORP	FIXED INCOME	3,300,000.00	3,004,983.30
COMCAST CORP	FIXED INCOME	1,950,000.00	1,973,957.70
COMM MORTGAGE TRUST	FIXED INCOME	6,900,000.00	7,175,200.98
COMM MORTGAGE TRUST	FIXED INCOME	7,000,000.00	7,152,123.30
COMM MORTGAGE TRUST	FIXED INCOME	240,000.00	256,759.27
COMM MORTGAGE TRUST	FIXED INCOME	2,840,000.00	2,911,048.56
COMM MORTGAGE TRUST	FIXED INCOME	1,630,000.00	1,699,445.66
COMM MORTGAGE TRUST	FIXED INCOME	2,620,000.00	2,753,828.29
COMM MORTGAGE TRUST	FIXED INCOME	390,000.00	388,045.24
COMM MORTGAGE TRUST	FIXED INCOME	1,260,000.00	1,274,651.03
COMM MORTGAGE TRUST	FIXED INCOME	1,705,247.21	1,698,415.65
COMM MORTGAGE TRUST	FIXED INCOME	2,100,000.00	2,218,177.71
COMM MORTGAGE TRUST	FIXED INCOME	1,690,000.00	1,795,044.82
COMM MORTGAGE TRUST	FIXED INCOME	210,000.00	226,092.28
COMM MORTGAGE TRUST	FIXED INCOME	100,000.00	103,003.84
COMM MORTGAGE TRUST	FIXED INCOME	770,000.00	776,953.41
COMM MORTGAGE TRUST	FIXED INCOME	530,000.00	537,998.97
COMM MORTGAGE TRUST	FIXED INCOME	3,760,000.00	3,885,642.28
COMM MORTGAGE TRUST	FIXED INCOME	43,003,359.25	2,188,165.73
COMM MORTGAGE TRUST	FIXED INCOME	5,410,000.00	5,646,649.09

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COMM MORTGAGE TRUST	FIXED INCOME	48,605,282.05	2,840,648.22
COMM MORTGAGE TRUST	FIXED INCOME	1,570,000.00	1,593,834.48
COMM MORTGAGE TRUST	FIXED INCOME	5,512,043.00	5,881,006.48
COMM MORTGAGE TRUST	FIXED INCOME	2,475,000.00	2,580,502.32
COMM MORTGAGE TRUST	FIXED INCOME	4,155,000.00	4,245,296.04
COMM MORTGAGE TRUST	FIXED INCOME	3,800,000.00	3,923,244.26
COMM MORTGAGE TRUST	FIXED INCOME	4,435,000.00	4,443,291.23
COMMERCIAL MORTGAGE LOAN TRUST	FIXED INCOME	1,645,435.22	1,648,418.39
COMMONWEALTH BANK AUST	FIXED INCOME	420,000.00	446,725.44
COMMONWEALTH EDISON CO	FIXED INCOME	3,300,000.00	3,556,967.70
COMMSCOPE TECH LLC	FIXED INCOME	380,000.00	379,050.00
COMMUNITY FUNDING CLO, LTD	FIXED INCOME	4,240,000.00	4,245,647.30
COMPASS BANK	FIXED INCOME	1,150,000.00	1,145,538.00
COMPASS BANK	FIXED INCOME	2,025,000.00	2,040,681.60
COMPASS BANK	FIXED INCOME	1,875,000.00	1,875,453.75
CONAGRA BRANDS INC	FIXED INCOME	7,914,000.00	7,976,876.73
CONCHO RESOURCES INC	FIXED INCOME	90,000.00	92,362.50
CONCHO RESOURCES INC	FIXED INCOME	180,000.00	184,950.00
CONCHO RESOURCES INC	FIXED INCOME	260,000.00	265,200.00
CONN FUNDING II, L.P	FIXED INCOME	2,092,974.14	2,096,305.95
CONOCO FUNDING CO	FIXED INCOME	473,000.00	632,589.73
CONOCOPHILLIPS	FIXED INCOME	10,000.00	11,977.61
CONOCOPHILLIPS COMPANY	FIXED INCOME	825,000.00	918,818.18
CONOCOPHILLIPS COMPANY	FIXED INCOME	550,000.00	560,756.35
CONOCOPHILLIPS COMPANY	FIXED INCOME	2,525,000.00	2,537,367.45
CONSOLIDATED EDISON CO O	FIXED INCOME	1,000,000.00	1,008,097.00
CONSTELLATION BRANDS INC	FIXED INCOME	1,100,000.00	1,199,022.00
CONSUMER LOAN UNDERLYING BOND	FIXED INCOME	10,000,000.00	10,007,631.00
CONSUMERS ENERGY CO	FIXED INCOME	4,425,000.00	4,577,556.30
CONTINENTAL RESOURCES	FIXED INCOME	130,000.00	124,150.00
CONTL AIRLINES 2007 1	FIXED INCOME	1,023,934.27	1,126,327.70
CONTL AIRLINES 2012 2 B	FIXED INCOME	1,020,664.81	1,066,594.73
COOPERAT RABOBANK UA/NY	FIXED INCOME	2,250,000.00	2,263,317.75
COOPERATIEVE RABOBANK UA	FIXED INCOME	6,500,000.00	6,895,765.50
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,381,000.00	1,604,031.50
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,990,000.00	2,144,493.65
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,500,000.00	1,566,618.00
COOPERATIEVE RABOBANK UA	FIXED INCOME	450,000.00	525,568.50
COOPERATIEVE RABOBANK UA	FIXED INCOME	1,780,000.00	1,866,621.92
CORPORATE OFFICE PROP LP	FIXED INCOME	2,392,000.00	2,450,283.47
COSTCO WHOLESALE CORP	FIXED INCOME	7,560,000.00	7,542,264.24
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	4,606,721.94	314,326.31
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	9,904,721.71	722,104.73
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	202,958.80	25,231.64
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	4,225,983.87	289,515.39
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	771,440.17	697,585.42

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COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	3,328,214.85	201,530.40
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,834,684.34	1,632,252.79
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	1,791,346.15	1,417,077.15
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	658,910.99	460,044.54
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	3,505.19	3,118.44
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	2,201,640.07	1,922,883.60
COUNTRYWIDE ALTERNATIVE LOAN T	FIXED INCOME	46,641.30	41,495.09
COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	37,663.22	36,289.73
COUNTRYWIDE ASSET BACKED CERTI	FIXED INCOME	4,972,872.37	4,739,531.27
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	96.75	91.82
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	208,144.61	181,863.11
COUNTRYWIDE HOME EQUITY LOAN T	FIXED INCOME	57,923.50	51,467.85
COUNTRYWIDE HOME LOANS	FIXED INCOME	9,608.32	8,856.58
COUNTRYWIDE HOME LOANS	FIXED INCOME	472.56	421.25
COUNTRYWIDE HOME LOANS	FIXED INCOME	743.84	650.76
COUNTRYWIDE HOME LOANS	FIXED INCOME	1,063.26	957.95
COUNTRYWIDE HOME LOANS	FIXED INCOME	690,780.78	610,469.57
COUNTRYWIDE HOME LOANS	FIXED INCOME	14,148.69	12,747.37
COX COMMUNICATIONS INC	FIXED INCOME	11,264,000.00	11,348,919.30
COX COMMUNICATIONS INC	FIXED INCOME	4,540,000.00	4,428,098.08
COX COMMUNICATIONS INC	FIXED INCOME	4,400,000.00	4,846,327.20
CR BARD INC	FIXED INCOME	3,550,000.00	3,561,484.25
CRED SUIS GP FUN LTD	FIXED INCOME	2,320,000.00	2,553,545.12
CRED SUIS GP FUN LTD	FIXED INCOME	250,000.00	265,574.00
CRED SUIS GP FUN LTD	FIXED INCOME	2,060,000.00	2,076,197.78
CREDIT AGRICOLE LONDON	FIXED INCOME	1,335,000.00	1,370,703.24
CREDIT AGRICOLE LONDON	FIXED INCOME	2,850,000.00	2,979,606.60
CREDIT AGRICOLE SA	FIXED INCOME	2,900,000.00	3,084,875.00
CREDIT AGRICOLE SA	FIXED INCOME	890,000.00	1,033,913.00
CREDIT AGRICOLE SA	FIXED INCOME	2,180,000.00	2,430,700.00
CREDIT SUISSE	FIXED INCOME	6,850,000.00	7,698,030.00
CREDIT SUISSE	FIXED INCOME	1,400,000.00	1,573,320.00
CREDIT SUISSE	FIXED INCOME	1,025,000.00	1,151,895.00
CREDIT SUISSE ABS REPACKAGING	FIXED INCOME	1,308,233.71	1,226,131.58
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	69,913.53	59,083.32
CREDIT SUISSE GROUP AG	FIXED INCOME	1,155,000.00	1,183,570.08
CREDIT SUISSE GROUP AG	FIXED INCOME	2,275,000.00	2,351,624.28
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	3,649,068.41	3,652,714.56
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,453,597.31	2,452,846.26
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	2,534,383.17	2,482,678.46
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	397,399.42	396,429.92
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,135,971.71	1,132,435.09
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,190,947.71	1,189,778.91
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	1,984,797.85	1,987,634.72
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	159,286.19	159,105.48
CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	340,000.00	359,237.88

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CREDIT SUISSE MORTGAGE TRUST	FIXED INCOME	3,420,000.00	3,437,100.00
CREDIT SUISSE NEW YORK	FIXED INCOME	2,450,000.00	2,449,833.40
CREDIT SUISSE NEW YORK	FIXED INCOME	6,375,000.00	6,496,392.75
CRH AMERICA INC	FIXED INCOME	7,575,000.00	7,872,099.08
CRONOS CONTAINERS PROGRAM LTD	FIXED INCOME	700,000.00	694,529.92
CROWN AMER/CAP CORP V	FIXED INCOME	308,000.00	307,230.00
CROWN CASTLE INTL CORP	FIXED INCOME	65,000.00	66,745.12
CROWN CASTLE INTL CORP	FIXED INCOME	100,000.00	100,856.30
CROWN CASTLE INTL CORP	FIXED INCOME	125,000.00	122,975.38
CROWN CASTLE INTL CORP	FIXED INCOME	185,000.00	190,417.17
CROWN CASTLE INTL CORP	FIXED INCOME	265,000.00	269,671.16
CROWN CASTLE INTL CORP	FIXED INCOME	1,400,000.00	1,377,324.20
CROWN CASTLE TOWERS LLC	FIXED INCOME	800,000.00	860,073.60
CROWN CASTLE TOWERS LLC	FIXED INCOME	6,405,000.00	6,885,964.26
CROWNROCK LP/CROWNROCK F	FIXED INCOME	445,000.00	469,475.00
CSAIL COMMERCIAL MORTGAGE TRUS	FIXED INCOME	430,000.00	440,022.78
CSC HOLDINGS LLC	FIXED INCOME	772,000.00	849,277.20
CSC HOLDINGS LLC	FIXED INCOME	281,000.00	338,253.75
CSMC 2017 RPL1 TR	FIXED INCOME	11,930,000.00	11,932,863.20
CSX CORP	FIXED INCOME	4,315,000.00	4,223,746.38
CSX CORP	FIXED INCOME	1,500,000.00	1,446,906.00
CSX TRANSPORTATION INC	FIXED INCOME	3,570,000.00	4,304,227.62
CUBESMART LP	FIXED INCOME	2,200,000.00	2,323,446.40
CUBESMART LP	FIXED INCOME	2,650,000.00	2,706,590.75
CVS HEALTH CORP	FIXED INCOME	600,000.00	687,837.00
CVS HEALTH CORP	FIXED INCOME	400,000.00	414,825.20
CVS HEALTH CORP	FIXED INCOME	3,900,000.00	3,779,439.30
CVS HEALTH CORP	FIXED INCOME	2,270,000.00	2,272,830.69
CVS HEALTH CORP	FIXED INCOME	1,010,000.00	1,157,858.95
CVS HEALTH CORP	FIXED INCOME	405,000.00	421,097.13
CVS HEALTH CORP	FIXED INCOME	4,450,000.00	4,312,437.15
CVS HEALTH CORP	FIXED INCOME	5,650,000.00	5,859,405.95
CVS HEALTH CORP	FIXED INCOME	3,900,000.00	3,970,582.20
CVS HEALTH CORP	FIXED INCOME	150,000.00	171,959.25
CVS HEALTH CORP	FIXED INCOME	1,540,000.00	1,544,000.92
CVS HEALTH CORP	FIXED INCOME	4,100,000.00	4,330,875.10
CVS PASS THROUGH TRUST	FIXED INCOME	1,202,950.03	1,356,986.58
CVS PASS THROUGH TRUST	FIXED INCOME	406,641.12	455,675.94
CVS PASS THROUGH TRUST	FIXED INCOME	910,175.47	1,026,722.53
CYRUSONE LP/CYRUSONE FIN	FIXED INCOME	61,000.00	63,516.25
CYRUSONE LP/CYRUSONE FIN	FIXED INCOME	61,000.00	62,830.00
DAI ICHI LIFE INSURANCE	FIXED INCOME	2,550,000.00	2,527,050.00
DAIMLER FINANCE NA LLC	FIXED INCOME	1,700,000.00	1,701,994.10
DAIMLER FINANCE NA LLC	FIXED INCOME	1,960,000.00	1,966,268.08
DANONE SA	FIXED INCOME	1,150,000.00	1,134,516.40
DANONE SA	FIXED INCOME	1,820,000.00	1,775,732.14

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DANONE SA	FIXED INCOME	1,680,000.00	1,623,802.32
DANONE SA	FIXED INCOME	1,660,000.00	1,637,649.76
DANONE SA	FIXED INCOME	2,380,000.00	2,300,386.62
DAVITA INC	FIXED INCOME	190,000.00	190,475.00
DAVITA INC	FIXED INCOME	380,000.00	385,700.00
DAVITA INC	FIXED INCOME	-	-
DEEPHAVEN RESIDENTIAL MORTGAGE	FIXED INCOME	3,221,422.91	3,220,414.93
DEERE + COMPANY	FIXED INCOME	2,405,000.00	2,435,687.80
DELEK LOGISTICS PARTNERS	FIXED INCOME	123,000.00	124,230.00
DELL INT LLC / EMC CORP	FIXED INCOME	250,000.00	275,377.25
DELL INT LLC / EMC CORP	FIXED INCOME	450,000.00	474,398.10
DELL INT LLC / EMC CORP	FIXED INCOME	300,000.00	307,012.80
DELL INT LLC / EMC CORP	FIXED INCOME	4,875,000.00	5,290,203.75
DELL INT LLC / EMC CORP	FIXED INCOME	10,700,000.00	11,280,132.60
DELL INT LLC / EMC CORP	FIXED INCOME	4,030,000.00	4,248,498.54
DELL INT LLC / EMC CORP	FIXED INCOME	2,990,000.00	3,059,894.24
DELL INT LLC / EMC CORP	FIXED INCOME	13,615,000.00	14,774,589.55
DELPHI AUTOMOTIVE PLC	FIXED INCOME	241,000.00	240,308.09
DELPHI CORP	FIXED INCOME	139,000.00	145,969.60
DELTA AIR LINES 2007 1 A	FIXED INCOME	1,297,252.94	1,488,597.75
DELTA AIR LINES INC	FIXED INCOME	3,575,000.00	3,621,744.56
DEUTSCHE BANK AG	FIXED INCOME	8,850,000.00	9,280,844.55
DEUTSCHE BANK AG LONDON	FIXED INCOME	460,000.00	459,866.14
DEUTSCHE BANK AG LONDON	FIXED INCOME	1,100,000.00	1,104,093.10
DEUTSCHE BANK COMMERCIAL MORTG	FIXED INCOME	2,824,500.00	2,867,187.80
DEUTSCHE MORTGAGE SECURITIES,	FIXED INCOME	6,930,000.00	6,751,928.80
DEUTSCHE TELEKOM INT FIN	FIXED INCOME	1,740,000.00	1,695,509.94
DEVON ENERGY CORPORATION	FIXED INCOME	960,000.00	997,035.84
DEVON ENERGY CORPORATION	FIXED INCOME	1,050,000.00	1,043,535.15
DEVON ENERGY CORPORATION	FIXED INCOME	1,220,000.00	1,232,494.02
DEVON ENERGY CORPORATION	FIXED INCOME	1,030,000.00	1,170,472.43
DEVON ENERGY CORPORATION	FIXED INCOME	320,000.00	329,783.04
DEVON ENERGY CORPORATION	FIXED INCOME	250,000.00	284,095.25
DEVON ENERGY CORPORATION	FIXED INCOME	1,200,000.00	1,246,294.80
DEVON ENERGY CORPORATION	FIXED INCOME	675,000.00	695,636.10
DEVON ENERGY CORPORATION	FIXED INCOME	1,409,000.00	1,423,429.57
DEVON ENERGY CORPORATION	FIXED INCOME	579,000.00	575,435.10
DEVON FINANCING CORP LLC	FIXED INCOME	390,000.00	506,091.69
DIAGEO CAPITAL PLC	FIXED INCOME	3,430,000.00	3,701,120.92
DIAMONDBACK ENERGY INC	FIXED INCOME	49,000.00	48,755.00
DIAMONDBACK ENERGY INC	FIXED INCOME	259,000.00	262,885.00
DIGNITY HEALTH	FIXED INCOME	6,700,000.00	6,777,793.70
DIGNITY HEALTH	FIXED INCOME	10,000,000.00	10,260,420.00
DILLARDS INC	FIXED INCOME	2,100,000.00	2,197,538.70
DILLARDS INC	FIXED INCOME	610,000.00	706,603.26
DILLARDS INC	FIXED INCOME	3,325,000.00	3,832,574.55

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DISCOVER BANK	FIXED INCOME	2,345,000.00	2,268,069.93
DISCOVER BANK	FIXED INCOME	1,030,000.00	1,049,614.29
DISCOVER BANK	FIXED INCOME	2,425,000.00	2,471,179.28
DISCOVER FINANCIAL SVS	FIXED INCOME	310,000.00	310,535.68
DISCOVER FINANCIAL SVS	FIXED INCOME	200,000.00	197,614.20
DISCOVER FINANCIAL SVS	FIXED INCOME	3,725,000.00	3,680,564.48
DISCOVERY COMMUNICATIONS	FIXED INCOME	386,000.00	360,386.97
DISH DBS CORP	FIXED INCOME	15,500,000.00	15,698,710.00
DISH DBS CORP	FIXED INCOME	693,000.00	821,205.00
DISH DBS CORP	FIXED INCOME	195,000.00	208,059.15
DISH DBS CORP	FIXED INCOME	210,000.00	233,100.00
DISH DBS CORP	FIXED INCOME	570,000.00	612,750.00
DOLLAR TREE INC	FIXED INCOME	290,000.00	306,037.00
DOMINION ENERGY GAS HLDG	FIXED INCOME	153,000.00	159,872.15
DOMINION ENERGY INC	FIXED INCOME	2,300,000.00	2,334,391.90
DOMINION ENERGY INC	FIXED INCOME	2,300,000.00	2,414,034.00
DOMINION ENERGY INC	FIXED INCOME	6,900,000.00	7,383,000.00
DOMINION ENERGY INC	FIXED INCOME	275,000.00	276,420.65
DOMINION ENERGY INC	FIXED INCOME	5,375,000.00	5,402,767.25
DORIC NIMROD AIR 2012 1A	FIXED INCOME	2,233,655.65	2,318,174.95
DOW CHEMICAL CO/THE	FIXED INCOME	5,175,000.00	8,697,850.20
DOW CHEMICAL CO/THE	FIXED INCOME	3,450,000.00	4,632,549.60
DOW CHEMICAL CO/THE	FIXED INCOME	145,000.00	149,763.98
DRB PRIME STUDENT LOAN TRUST	FIXED INCOME	6,441,400.08	6,498,446.41
DRIVE AUTO RECEIVABLES TRUST	FIXED INCOME	783,187.28	783,262.94
DRYDEN SENIOR LOAN FUND	FIXED INCOME	2,321,651.49	2,325,127.00
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	2,005,587.37	1,773,394.90
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	273,650.91	260,519.91
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	46,577.55	44,746.02
DSLA MORTGAGE LOAN TRUST	FIXED INCOME	35,654.25	35,085.00
DTE ENERGY CO	FIXED INCOME	9,065,000.00	8,621,848.41
DTE ENERGY CO	FIXED INCOME	3,000,000.00	3,046,806.00
DTE ENERGY CO	FIXED INCOME	2,050,000.00	2,103,478.35
DUKE ENERGY CAROLINAS	FIXED INCOME	1,340,000.00	1,366,264.00
DUKE ENERGY CAROLINAS	FIXED INCOME	2,360,000.00	2,348,846.64
DUKE ENERGY CAROLINAS	FIXED INCOME	955,000.00	949,922.27
DUKE ENERGY CORP	FIXED INCOME	2,540,000.00	2,412,939.04
DUKE ENERGY CORP	FIXED INCOME	230,000.00	240,366.56
DUKE ENERGY CORP	FIXED INCOME	382,000.00	403,260.59
DUKE ENERGY CORP	FIXED INCOME	430,000.00	447,460.15
DUKE ENERGY CORP	FIXED INCOME	6,980,000.00	6,630,832.48
DUKE ENERGY CORP	FIXED INCOME	570,000.00	595,691.04
DUKE ENERGY CORP	FIXED INCOME	1,777,000.00	1,849,155.09
DUKE ENERGY FLORIDA LLC	FIXED INCOME	375,000.00	456,393.75
DXC TECHNOLOGY CO	FIXED INCOME	130,000.00	131,634.49
DXC TECHNOLOGY CO	FIXED INCOME	1,125,000.00	1,163,957.63

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DXC TECHNOLOGY CO	FIXED INCOME	3,350,000.00	3,466,007.15
DYNEGY INC	FIXED INCOME	135,000.00	130,950.00
E.I. DU PONT DE NEMOURS	FIXED INCOME	370,000.00	372,007.99
EAGLE MATERIALS INC	FIXED INCOME	47,000.00	48,057.50
EASTMAN CHEMICAL CO	FIXED INCOME	707,000.00	727,562.39
EATON CORP	FIXED INCOME	2,600,000.00	2,614,172.60
EATON CORP	FIXED INCOME	390,000.00	390,076.44
EATON CORP	FIXED INCOME	2,690,000.00	2,704,663.19
EATON CORP	FIXED INCOME	720,000.00	736,450.56
EATON CORP	FIXED INCOME	3,355,000.00	3,373,288.11
EATON CORP	FIXED INCOME	225,000.00	230,140.80
ECMC GROUP STUDENT LOAN TRUST	FIXED INCOME	10,416,328.45	10,430,462.37
ECOLAB INC	FIXED INCOME	280,000.00	304,493.84
ECOLAB INC	FIXED INCOME	2,400,000.00	2,939,832.00
ECOPETROL SA	FIXED INCOME	2,000,000.00	2,187,000.00
ECOPETROL SA	FIXED INCOME	300,000.00	331,500.00
ECOPETROL SA	FIXED INCOME	3,500,000.00	3,213,000.00
ECOPETROL SA	FIXED INCOME	1,140,000.00	1,117,200.00
EDUCATION LOAN ASSET BACKED TR	FIXED INCOME	18,000,000.00	17,587,164.60
EDUCATION REALTY OPERATI	FIXED INCOME	16,000,000.00	16,240,992.00
EDUCATIONAL FUNDING OF THE SOU	FIXED INCOME	14,120,333.25	14,198,160.29
EFS VOLUNTEER NO 2 LLC	FIXED INCOME	381,920.49	383,386.49
EKSPORTFINANS ASA	FIXED INCOME	-	-
EL PASO NATURAL GAS	FIXED INCOME	380,000.00	483,453.86
ELDORADO RESORTS INC	FIXED INCOME	72,000.00	76,320.00
ELI LILLY + CO	FIXED INCOME	530,000.00	535,209.90
EMC CORP	FIXED INCOME	800,000.00	784,984.00
EMC MORTGAGE LOAN TRUST	FIXED INCOME	7,026.31	6,738.18
EMD FINANCE LLC	FIXED INCOME	9,575,000.00	9,744,994.55
EMERA US FINANCE LP	FIXED INCOME	3,745,000.00	3,952,237.07
EMERA US FINANCE LP	FIXED INCOME	155,000.00	163,577.24
EMERA US FINANCE LP	FIXED INCOME	50,000.00	50,115.75
EMERA US FINANCE LP	FIXED INCOME	120,000.00	119,888.40
EMERA US FINANCE LP	FIXED INCOME	2,600,000.00	2,603,980.60
ENBRIDGE ENERGY PARTNERS	FIXED INCOME	120,000.00	152,823.24
ENBRIDGE ENERGY PARTNERS	FIXED INCOME	195,000.00	222,451.71
ENBRIDGE INC	FIXED INCOME	2,450,000.00	2,448,596.15
ENBRIDGE INC	FIXED INCOME	240,000.00	239,895.12
ENBRIDGE INC	FIXED INCOME	1,700,000.00	1,696,600.00
ENBRIDGE INC	FIXED INCOME	1,905,000.00	1,904,167.52
ENCANA CORP	FIXED INCOME	139,000.00	161,192.46
ENEL FINANCE INTL NV	FIXED INCOME	1,500,000.00	1,485,516.00
ENEL FINANCE INTL NV	FIXED INCOME	5,225,000.00	6,694,238.65
ENEL FINANCE INTL NV	FIXED INCOME	4,300,000.00	5,113,719.10
ENEL FINANCE INTL NV	FIXED INCOME	1,825,000.00	1,827,531.28
ENEL FINANCE INTL NV	FIXED INCOME	6,325,000.00	6,333,772.78

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ENERGY TRANSFER EQUITY	FIXED INCOME	595,000.00	615,825.00
ENERGY TRANSFER LP	FIXED INCOME	3,095,000.00	3,292,222.69
ENERGY TRANSFER LP	FIXED INCOME	975,000.00	979,515.23
ENERGY TRANSFER LP	FIXED INCOME	90,000.00	93,628.80
ENERGY TRANSFER LP	FIXED INCOME	1,550,000.00	1,635,057.80
ENERGY TRANSFER LP	FIXED INCOME	1,720,000.00	1,671,109.00
ENERGY TRANSFER LP	FIXED INCOME	1,195,000.00	1,162,018.00
ENERGY TRANSFER LP	FIXED INCOME	392,000.00	393,573.88
ENERGY TRANSFER LP	FIXED INCOME	2,015,000.00	2,166,495.76
ENLINK MIDSTREAM PARTNER	FIXED INCOME	270,000.00	269,215.38
ENLINK MIDSTREAM PARTNER	FIXED INCOME	1,675,000.00	1,742,700.15
ENLINK MIDSTREAM PARTNER	FIXED INCOME	3,975,000.00	3,925,364.18
ENLINK MIDSTREAM PARTNER	FIXED INCOME	340,000.00	339,255.40
ENTEGRIS INC	FIXED INCOME	283,000.00	296,088.75
ENTERGY CORP	FIXED INCOME	285,000.00	272,905.46
ENTERGY CORP	FIXED INCOME	2,475,000.00	2,369,968.43
ENTERPRISE PRODUCTS OPER	FIXED INCOME	2,500,000.00	2,666,650.00
ENTERPRISE PRODUCTS OPER	FIXED INCOME	8,100,000.00	8,341,396.20
ENTERPRISE PRODUCTS OPER	FIXED INCOME	4,450,000.00	4,886,598.40
ENTERPRISE PRODUCTS OPER	FIXED INCOME	632,000.00	648,953.40
ENTERPRISE PRODUCTS OPER	FIXED INCOME	515,000.00	553,794.95
ENTERPRISE PRODUCTS OPER	FIXED INCOME	2,745,000.00	3,014,317.44
ENTERPRISE PRODUCTS OPER	FIXED INCOME	3,900,000.00	3,914,625.00
ENTERPRISE PRODUCTS OPER	FIXED INCOME	570,000.00	586,987.14
ENTERPRISE PRODUCTS OPER	FIXED INCOME	7,000.00	7,686.78
ENVISION HEALTHCARE CORP	FIXED INCOME	7,000.00	7,472.50
ENVISION HEALTHCARE CORP	FIXED INCOME	188,000.00	194,815.00
EOG RESOURCES INC	FIXED INCOME	570,000.00	598,887.60
EOG RESOURCES INC	FIXED INCOME	487,000.00	511,681.16
EOG RESOURCES INC	FIXED INCOME	855,000.00	829,190.97
EP ENER/EVEREST ACQ FIN	FIXED INCOME	-	-
EQUINIX INC	FIXED INCOME	78,000.00	83,167.50
EQUINIX INC	FIXED INCOME	186,000.00	202,797.66
EQUINIX INC	FIXED INCOME	32,000.00	32,800.00
EQUINIX INC	FIXED INCOME	370,000.00	384,337.50
ERAC USA FINANCE LLC	FIXED INCOME	2,020,000.00	1,972,257.30
ERAC USA FINANCE LLC	FIXED INCOME	5,202,000.00	5,127,658.22
ERAC USA FINANCE LLC	FIXED INCOME	3,155,000.00	3,159,902.87
ERAC USA FINANCE LLC	FIXED INCOME	8,325,000.00	8,337,937.05
ERP OPERATING LP	FIXED INCOME	3,061,000.00	3,307,569.67
ERP OPERATING LP	FIXED INCOME	3,975,000.00	3,991,822.20
EUROPEAN INVESTMENT BANK	FIXED INCOME	2,480,000.00	2,450,339.20
EUROPEAN INVESTMENT BANK	FIXED INCOME	4,025,000.00	4,002,399.63
EVERGREEN CREDIT CARD TRUST	FIXED INCOME	19,850,000.00	19,937,748.91
EVERSOURCE ENERGY	FIXED INCOME	250,000.00	249,638.75
EXELON CORP	FIXED INCOME	30,000.00	29,917.53

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EXELON CORP	FIXED INCOME	95,000.00	94,679.66
EXELON CORP	FIXED INCOME	260,000.00	284,641.50
EXELON CORP	FIXED INCOME	5,495,000.00	5,582,535.35
EXELON CORP	FIXED INCOME	461,000.00	540,222.85
EXELON CORP	FIXED INCOME	395,000.00	401,292.35
EXELON CORP	FIXED INCOME	2,550,000.00	2,605,184.55
EXELON GENERATION CO LLC	FIXED INCOME	3,600,000.00	3,664,350.00
EXELON GENERATION CO LLC	FIXED INCOME	839,000.00	882,792.44
EXPORT IMPORT BK KOREA	FIXED INCOME	550,000.00	605,823.90
EXPRESS SCRIPTS HOLDING	FIXED INCOME	1,360,000.00	1,383,352.56
EXXON MOBIL CORPORATION	FIXED INCOME	2,720,000.00	2,743,283.20
EXXON MOBIL CORPORATION	FIXED INCOME	350,000.00	369,215.35
FANNIE MAE	FIXED INCOME	4,992,754.95	665,275.11
FANNIE MAE	FIXED INCOME	5,389,412.98	1,001,075.38
FANNIE MAE	FIXED INCOME	1,676,917.24	1,689,408.76
FANNIE MAE	FIXED INCOME	5,156,308.06	774,015.98
FANNIE MAE	FIXED INCOME	7,479,079.13	1,068,518.83
FANNIE MAE	FIXED INCOME	9,280,608.60	1,574,213.95
FANNIE MAE	FIXED INCOME	5,069,537.80	684,795.70
FANNIE MAE	FIXED INCOME	7,244,668.04	1,635,682.31
FANNIE MAE	FIXED INCOME	142,299.83	35,470.98
FANNIE MAE	FIXED INCOME	87,583.54	17,478.62
FANNIE MAE	FIXED INCOME	1,009,361.54	144,095.65
FANNIE MAE	FIXED INCOME	3,664,454.04	336,041.43
FANNIE MAE	FIXED INCOME	2,971,170.13	396,969.13
FANNIE MAE	FIXED INCOME	246,910.06	60,897.82
FANNIE MAE	FIXED INCOME	109,443.53	21,386.99
FANNIE MAE	FIXED INCOME	306,601.72	301,464.30
FANNIE MAE	FIXED INCOME	14,628,201.93	15,011,139.00
FANNIE MAE	FIXED INCOME	124,710.43	31,554.63
FANNIE MAE	FIXED INCOME	83,019.60	17,072.49
FANNIE MAE	FIXED INCOME	9,143,321.70	1,914,352.81
FANNIE MAE	FIXED INCOME	14,228,153.60	2,813,428.14
FANNIE MAE	FIXED INCOME	7,286,616.06	7,311,876.57
FANNIE MAE	FIXED INCOME	20,171,963.36	20,012,723.86
FANNIE MAE	FIXED INCOME	397,326.88	462,192.12
FANNIE MAE	FIXED INCOME	2,072,440.05	2,180,126.94
FANNIE MAE	FIXED INCOME	2,174,971.27	2,158,095.02
FANNIE MAE	FIXED INCOME	5,844,924.12	724,021.86
FANNIE MAE	FIXED INCOME	2,286,768.58	2,415,921.84
FANNIE MAE	FIXED INCOME	1,137,741.05	1,320,755.69
FANNIE MAE	FIXED INCOME	11.70	122.30
FANNIE MAE	FIXED INCOME	76.57	1,140.97
FANNIE MAE	FIXED INCOME	2,796.52	2,938.39
FANNIE MAE	FIXED INCOME	42,201.84	43,572.43
FANNIE MAE	FIXED INCOME	2,726,640.42	480,865.67

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIE MAE	FIXED INCOME	143,807.23	148,853.05
FANNIE MAE	FIXED INCOME	885,000.00	1,291,845.12
FANNIE MAE	FIXED INCOME	1,375,000.00	2,038,158.38
FANNIE MAE	FIXED INCOME	2,580,000.00	3,688,527.96
FANNIE MAE	FIXED INCOME	522,890.16	114,294.80
FANNIE MAE	FIXED INCOME	605,824.65	664,323.38
FANNIE MAE	FIXED INCOME	880,392.93	177,423.03
FANNIE MAE	FIXED INCOME	738,879.47	833,463.95
FANNIE MAE	FIXED INCOME	2,600,000.00	2,751,722.22
FANNIE MAE	FIXED INCOME	16,483.01	1,574.28
FANNIE MAE	FIXED INCOME	3,960,521.55	4,487,537.46
FANNIE MAE	FIXED INCOME	3,047,677.28	3,400,157.01
FANNIE MAE	FIXED INCOME	75,191.04	68,650.62
FANNIE MAE	FIXED INCOME	37,595.52	34,325.31
FANNIE MAE	FIXED INCOME	1,134,499.52	1,298,531.13
FANNIE MAE	FIXED INCOME	1,233,415.00	104,080.74
FANNIE MAE	FIXED INCOME	494,107.74	52,828.71
FANNIE MAE	FIXED INCOME	283,233.16	315,185.37
FANNIE MAE	FIXED INCOME	4,600,000.00	6,242,020.60
FANNIE MAE	FIXED INCOME	20,800,000.00	29,736,969.60
FANNIE MAE	FIXED INCOME	362,065.71	395,620.08
FANNIE MAE	FIXED INCOME	4,720,000.00	4,705,179.20
FANNIE MAE	FIXED INCOME	3,350,000.00	2,239,310.85
FANNIE MAE	FIXED INCOME	4,475,000.00	4,702,645.04
FANNIE MAE	FIXED INCOME	880,000.00	829,811.66
FANNIE MAE	FIXED INCOME	2,913,904.65	3,198,850.43
FANNIE MAE	FIXED INCOME	8,750,000.00	8,393,673.75
FANNIE MAE	FIXED INCOME	250,035.51	249,429.97
FANNIE MAE	FIXED INCOME	5,000,000.00	4,939,890.00
FANNIE MAE	FIXED INCOME	2,000,000.00	1,964,702.00
FANNIE MAE	FIXED INCOME	1,036,636.43	73,029.17
FANNIE MAE	FIXED INCOME	827,101.42	136,658.49
FANNIE MAE	FIXED INCOME	219,172.73	42,917.15
FANNIE MAE	FIXED INCOME	23,877.42	2,239.60
FANNIE MAE	FIXED INCOME	249,941.20	33,364.95
FANNIE MAE	FIXED INCOME	867,961.18	180,571.69
FANNIE MAE	FIXED INCOME	2,787,100.61	329,360.60
FANNIE MAE	FIXED INCOME	6,443,579.04	387,998.18
FANNIE MAE	FIXED INCOME	332,331.72	75,618.79
FANNIE MAE	FIXED INCOME	1,859,668.12	101,234.94
FANNIE MAE	FIXED INCOME	3,325,000.00	3,336,055.63
FANNIE MAE	FIXED INCOME	4,460,000.00	4,432,267.72
FANNIE MAE	FIXED INCOME	100,000.00	108,246.30
FANNIE MAE	FIXED INCOME	10,817,072.92	11,365,105.86
FANNIE MAE	FIXED INCOME	8,800,000.00	8,343,667.20
FANNIE MAE	FIXED INCOME	364,663.00	312,247.29

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FANNIE MAE	FIXED INCOME	300,000.00	305,605.05
FANNIE MAE	FIXED INCOME	340,452.00	286,148.99
FANNIE MAE	FIXED INCOME	313,131.00	313,358.61
FANNIE MAE	FIXED INCOME	186,961.35	193,910.95
FANNIE MAE	FIXED INCOME	496,864.20	564,976.08
FANNIE MAE	FIXED INCOME	1,784,636.32	2,068,589.98
FANNIE MAE	FIXED INCOME	197,000.00	188,427.49
FANNIE MAE	FIXED INCOME	2,739,680.18	3,003,534.39
FANNIE MAE	FIXED INCOME	1,330,000.00	1,313,676.91
FANNIE MAE	FIXED INCOME	1,000,000.00	974,691.00
FANNIE MAE 3.08 07/01/2047	FIXED INCOME	16,158,000.00	16,598,558.05
FANNIEMAE ACES	FIXED INCOME	1,738,568.13	1,706,969.48
FANNIEMAE ACES	FIXED INCOME	400,000.00	400,410.68
FANNIEMAE GRANTOR TRUST	FIXED INCOME	8,000,000.00	7,944,218.40
FANNIEMAE GRANTOR TRUST	FIXED INCOME	963,256.24	1,107,964.20
FANNIEMAE GRANTOR TRUST	FIXED INCOME	1,228,161.80	1,434,704.96
FANNIEMAE GRANTOR TRUST	FIXED INCOME	471,463.31	548,641.38
FANNIEMAE GRANTOR TRUST	FIXED INCOME	14,195.36	13,428.90
FANNIEMAE STRIP	FIXED INCOME	4,603,071.20	927,192.77
FANNIEMAE STRIP	FIXED INCOME	33,951.20	9,403.58
FANNIEMAE STRIP	FIXED INCOME	1,284,633.04	1,296,353.83
FANNIEMAE STRIP	FIXED INCOME	23,599.32	6,909.74
FANNIEMAE STRIP	FIXED INCOME	103,070.35	27,962.79
FANNIEMAE STRIP	FIXED INCOME	73,601.97	11,321.80
FANNIEMAE STRIP	FIXED INCOME	70,231.50	18,736.31
FANNIEMAE STRIP	FIXED INCOME	173,627.55	43,504.63
FANNIEMAE STRIP	FIXED INCOME	54.74	0.39
FANNIEMAE STRIP	FIXED INCOME	1,483,823.88	130,968.01
FANNIEMAE STRIP	FIXED INCOME	201,340.14	45,916.46
FANNIEMAE STRIP	FIXED INCOME	1,740,286.18	142,069.27
FANNIEMAE STRIP	FIXED INCOME	1,837,046.15	333,837.36
FANNIEMAE STRIP	FIXED INCOME	1,262,276.75	216,937.47
FANNIEMAE STRIP	FIXED INCOME	1,102,243.95	210,933.81
FANNIEMAE WHOLE LOAN	FIXED INCOME	544,744.91	626,072.38
FANNIEMAE WHOLE LOAN	FIXED INCOME	608,105.89	709,596.76
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,286,620.03	1,418,544.39
FANNIEMAE WHOLE LOAN	FIXED INCOME	1,371,057.66	1,633,434.63
FANNIEMAE WHOLE LOAN	FIXED INCOME	791,611.16	907,129.87
FANNIEMAE WHOLE LOAN	FIXED INCOME	661,860.24	722,836.70
FANNIEMAE WHOLE LOAN	FIXED INCOME	675,636.53	783,471.70
FANNIEMAE WHOLE LOAN	FIXED INCOME	396,497.57	459,969.18
FANNIEMAE WHOLE LOAN	FIXED INCOME	313,461.25	369,656.76
FANNIEMAE WHOLE LOAN	FIXED INCOME	60,874.61	58,612.13
FANNIEMAE WHOLE LOAN	FIXED INCOME	141,091.25	138,380.93
FED HM LN PC POOL 1B7323	FIXED INCOME	580,083.05	613,188.12
FED HM LN PC POOL 1B8062	FIXED INCOME	1,548.80	1,621.57

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL 1G0480	FIXED INCOME	249,549.17	262,190.63
FED HM LN PC POOL 1G1286	FIXED INCOME	151,363.73	160,102.13
FED HM LN PC POOL 1G2805	FIXED INCOME	982,219.96	1,046,026.42
FED HM LN PC POOL 1N1434	FIXED INCOME	175,255.00	183,488.75
FED HM LN PC POOL 1Q0378	FIXED INCOME	762,573.41	807,010.94
FED HM LN PC POOL 1Q0379	FIXED INCOME	109,285.69	116,169.62
FED HM LN PC POOL 1Q0559	FIXED INCOME	3,282,231.06	3,468,405.25
FED HM LN PC POOL 2B0646	FIXED INCOME	34,687.79	36,300.01
FED HM LN PC POOL 2B3797	FIXED INCOME	6,795,009.65	6,967,579.45
FED HM LN PC POOL 2B4443	FIXED INCOME	7,239,860.65	7,407,430.27
FED HM LN PC POOL 849207	FIXED INCOME	2,052,157.17	2,123,780.57
FED HM LN PC POOL 849278	FIXED INCOME	2,719,406.83	2,793,002.65
FED HM LN PC POOL 849505	FIXED INCOME	3,150,168.72	3,235,856.08
FED HM LN PC POOL 849506	FIXED INCOME	11,835,996.59	12,167,536.11
FED HM LN PC POOL 849625	FIXED INCOME	11,477,304.30	11,812,139.39
FED HM LN PC POOL A00465	FIXED INCOME	3,427.57	3,469.98
FED HM LN PC POOL A10450	FIXED INCOME	3,063.34	3,355.42
FED HM LN PC POOL A11045	FIXED INCOME	733.05	799.21
FED HM LN PC POOL A12093	FIXED INCOME	3,819.26	4,177.42
FED HM LN PC POOL A12118	FIXED INCOME	8,742.86	9,556.54
FED HM LN PC POOL A12255	FIXED INCOME	1,470.46	1,617.57
FED HM LN PC POOL A12330	FIXED INCOME	1,324.01	1,447.21
FED HM LN PC POOL A12403	FIXED INCOME	1,440.25	1,576.00
FED HM LN PC POOL A12413	FIXED INCOME	70,403.43	77,012.00
FED HM LN PC POOL A12886	FIXED INCOME	1,603.72	1,763.39
FED HM LN PC POOL A12911	FIXED INCOME	2,021.07	2,208.59
FED HM LN PC POOL A13707	FIXED INCOME	13,657.08	14,934.54
FED HM LN PC POOL A13717	FIXED INCOME	1,910.20	2,092.82
FED HM LN PC POOL A14092	FIXED INCOME	460.06	499.40
FED HM LN PC POOL A14196	FIXED INCOME	2,659.81	2,940.17
FED HM LN PC POOL A14237	FIXED INCOME	18,747.81	20,494.63
FED HM LN PC POOL A14554	FIXED INCOME	17,636.21	19,173.92
FED HM LN PC POOL A14617	FIXED INCOME	1,395.32	1,536.69
FED HM LN PC POOL A14805	FIXED INCOME	2,622.58	2,868.46
FED HM LN PC POOL A15349	FIXED INCOME	2,415.87	2,640.48
FED HM LN PC POOL A15351	FIXED INCOME	17,976.10	19,870.91
FED HM LN PC POOL A15676	FIXED INCOME	9,668.09	10,848.01
FED HM LN PC POOL A16199	FIXED INCOME	17,063.76	18,918.22
FED HM LN PC POOL A16203	FIXED INCOME	51,917.67	59,979.00
FED HM LN PC POOL A16328	FIXED INCOME	21,753.84	23,011.93
FED HM LN PC POOL A16549	FIXED INCOME	828.59	904.91
FED HM LN PC POOL A16827	FIXED INCOME	1,451.61	1,599.94
FED HM LN PC POOL A18301	FIXED INCOME	5,788.10	6,327.48
FED HM LN PC POOL A18578	FIXED INCOME	1,673.66	1,822.72
FED HM LN PC POOL A18781	FIXED INCOME	2,115.17	2,315.92
FED HM LN PC POOL A19080	FIXED INCOME	1,392.42	1,517.05

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A19529	FIXED INCOME	7,436.03	8,127.22
FED HM LN PC POOL A19678	FIXED INCOME	4,760.31	5,203.03
FED HM LN PC POOL A20041	FIXED INCOME	20,637.74	22,559.32
FED HM LN PC POOL A20417	FIXED INCOME	176,150.63	196,856.05
FED HM LN PC POOL A20958	FIXED INCOME	2,173.84	2,376.28
FED HM LN PC POOL A21045	FIXED INCOME	3,462.03	3,758.10
FED HM LN PC POOL A21227	FIXED INCOME	2,018.99	2,199.77
FED HM LN PC POOL A21328	FIXED INCOME	11,688.01	12,710.59
FED HM LN PC POOL A21418	FIXED INCOME	1,087.88	1,189.08
FED HM LN PC POOL A22377	FIXED INCOME	715.42	781.56
FED HM LN PC POOL A23090	FIXED INCOME	1,825.49	2,039.07
FED HM LN PC POOL A23640	FIXED INCOME	13,771.10	15,007.56
FED HM LN PC POOL A24378	FIXED INCOME	20,756.80	22,944.72
FED HM LN PC POOL A24465	FIXED INCOME	26,615.80	30,331.95
FED HM LN PC POOL A24611	FIXED INCOME	30,035.33	32,319.46
FED HM LN PC POOL A25160	FIXED INCOME	379,737.09	415,163.32
FED HM LN PC POOL A25330	FIXED INCOME	4,162.01	4,600.72
FED HM LN PC POOL A25767	FIXED INCOME	210.94	233.31
FED HM LN PC POOL A27298	FIXED INCOME	57,766.94	65,040.69
FED HM LN PC POOL A30096	FIXED INCOME	458,139.30	500,684.66
FED HM LN PC POOL A30172	FIXED INCOME	582,017.01	635,822.54
FED HM LN PC POOL A34982	FIXED INCOME	131,637.58	147,121.58
FED HM LN PC POOL A38266	FIXED INCOME	42,156.11	47,052.49
FED HM LN PC POOL A39306	FIXED INCOME	425,227.89	475,667.98
FED HM LN PC POOL A39613	FIXED INCOME	151,839.63	166,008.17
FED HM LN PC POOL A40175	FIXED INCOME	1,579.98	1,746.66
FED HM LN PC POOL A40357	FIXED INCOME	9,360.86	10,362.38
FED HM LN PC POOL A41947	FIXED INCOME	70,921.88	79,338.76
FED HM LN PC POOL A41952	FIXED INCOME	67,658.50	73,444.54
FED HM LN PC POOL A43129	FIXED INCOME	280.48	312.40
FED HM LN PC POOL A43942	FIXED INCOME	1,068.66	1,182.78
FED HM LN PC POOL A45625	FIXED INCOME	42,512.79	47,469.80
FED HM LN PC POOL A45807	FIXED INCOME	2,215.65	2,412.80
FED HM LN PC POOL A46663	FIXED INCOME	293,819.91	320,986.57
FED HM LN PC POOL A47597	FIXED INCOME	272,816.57	298,137.59
FED HM LN PC POOL A48171	FIXED INCOME	1,797.78	1,980.65
FED HM LN PC POOL A49840	FIXED INCOME	4,059.11	4,561.07
FED HM LN PC POOL A50891	FIXED INCOME	13,732.71	15,430.95
FED HM LN PC POOL A51249	FIXED INCOME	35,311.81	40,053.04
FED HM LN PC POOL A51893	FIXED INCOME	127,215.75	143,684.79
FED HM LN PC POOL A52325	FIXED INCOME	32,209.96	36,520.27
FED HM LN PC POOL A56498	FIXED INCOME	26,321.11	29,852.15
FED HM LN PC POOL A57663	FIXED INCOME	62,823.77	69,941.11
FED HM LN PC POOL A58023	FIXED INCOME	38,571.94	42,262.87
FED HM LN PC POOL A59172	FIXED INCOME	54,736.82	60,304.78
FED HM LN PC POOL A61567	FIXED INCOME	42,925.79	48,201.39

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A61634	FIXED INCOME	49,951.38	54,364.74
FED HM LN PC POOL A65038	FIXED INCOME	55,617.68	60,731.89
FED HM LN PC POOL A67245	FIXED INCOME	19,466.03	21,873.27
FED HM LN PC POOL A67374	FIXED INCOME	177,020.40	199,605.32
FED HM LN PC POOL A68336	FIXED INCOME	38,514.31	42,775.76
FED HM LN PC POOL A68546	FIXED INCOME	20,997.80	23,191.61
FED HM LN PC POOL A69998	FIXED INCOME	19,139.51	21,156.95
FED HM LN PC POOL A71170	FIXED INCOME	10,168.10	11,700.55
FED HM LN PC POOL A71410	FIXED INCOME	56,400.47	63,463.17
FED HM LN PC POOL A74128	FIXED INCOME	43,543.14	47,972.45
FED HM LN PC POOL A75230	FIXED INCOME	148,593.10	162,110.03
FED HM LN PC POOL A75917	FIXED INCOME	3,662.29	3,922.34
FED HM LN PC POOL A76211	FIXED INCOME	119,049.41	134,561.12
FED HM LN PC POOL A76260	FIXED INCOME	2,276.60	2,540.17
FED HM LN PC POOL A76747	FIXED INCOME	47,923.59	53,069.30
FED HM LN PC POOL A77764	FIXED INCOME	25,245.10	28,076.76
FED HM LN PC POOL A77808	FIXED INCOME	915.72	1,010.24
FED HM LN PC POOL A78084	FIXED INCOME	51,514.21	57,884.65
FED HM LN PC POOL A79130	FIXED INCOME	1,200.54	1,351.15
FED HM LN PC POOL A80772	FIXED INCOME	32,943.52	37,254.49
FED HM LN PC POOL A82208	FIXED INCOME	4,022.13	4,475.23
FED HM LN PC POOL A82880	FIXED INCOME	57,858.54	64,137.23
FED HM LN PC POOL A83000	FIXED INCOME	15,365.07	17,014.35
FED HM LN PC POOL A83883	FIXED INCOME	5,857.16	6,388.29
FED HM LN PC POOL A83886	FIXED INCOME	4,893.27	5,324.89
FED HM LN PC POOL A84626	FIXED INCOME	98,141.36	105,293.90
FED HM LN PC POOL A84892	FIXED INCOME	8,868.41	9,803.62
FED HM LN PC POOL A85722	FIXED INCOME	160,801.91	183,984.36
FED HM LN PC POOL A85726	FIXED INCOME	145,625.92	158,965.77
FED HM LN PC POOL A85739	FIXED INCOME	132,355.83	144,484.52
FED HM LN PC POOL A86228	FIXED INCOME	21,807.14	24,512.43
FED HM LN PC POOL A86312	FIXED INCOME	277,076.82	301,821.06
FED HM LN PC POOL A86576	FIXED INCOME	4,183.52	4,572.05
FED HM LN PC POOL A86744	FIXED INCOME	2,884.69	3,241.42
FED HM LN PC POOL A86997	FIXED INCOME	88,483.71	95,040.87
FED HM LN PC POOL A87250	FIXED INCOME	381,885.93	416,027.76
FED HM LN PC POOL A87434	FIXED INCOME	1,452,926.86	1,594,008.92
FED HM LN PC POOL A87530	FIXED INCOME	205,212.06	230,589.34
FED HM LN PC POOL A88177	FIXED INCOME	3,094.01	3,256.47
FED HM LN PC POOL A88452	FIXED INCOME	2,208.84	2,470.03
FED HM LN PC POOL A88559	FIXED INCOME	71,426.55	80,507.65
FED HM LN PC POOL A89085	FIXED INCOME	9,636.41	10,628.66
FED HM LN PC POOL A89385	FIXED INCOME	487,747.80	524,461.01
FED HM LN PC POOL A89545	FIXED INCOME	373,585.33	401,677.06
FED HM LN PC POOL A90196	FIXED INCOME	166,713.24	179,286.47
FED HM LN PC POOL A90437	FIXED INCOME	211,598.03	227,183.43

MINNESOTA STATE BOARD OF INVESTMENT
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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL A91283	FIXED INCOME	31,161.05	34,726.35
FED HM LN PC POOL A91359	FIXED INCOME	523,139.45	561,316.25
FED HM LN PC POOL A91703	FIXED INCOME	286,894.24	308,442.38
FED HM LN PC POOL A93010	FIXED INCOME	49,263.00	52,970.30
FED HM LN PC POOL A93345	FIXED INCOME	96,321.07	105,433.78
FED HM LN PC POOL A93463	FIXED INCOME	12,152.25	13,266.17
FED HM LN PC POOL A93511	FIXED INCOME	199,645.93	218,538.72
FED HM LN PC POOL A93520	FIXED INCOME	232,228.61	249,706.43
FED HM LN PC POOL A93534	FIXED INCOME	182,489.41	192,689.08
FED HM LN PC POOL A93786	FIXED INCOME	579,341.41	611,645.81
FED HM LN PC POOL A94779	FIXED INCOME	58,107.54	61,872.71
FED HM LN PC POOL A94969	FIXED INCOME	19,280.04	21,440.35
FED HM LN PC POOL A94977	FIXED INCOME	110,206.99	117,348.06
FED HM LN PC POOL A95085	FIXED INCOME	493,610.01	521,235.65
FED HM LN PC POOL A95090	FIXED INCOME	6,980.17	7,506.35
FED HM LN PC POOL A95144	FIXED INCOME	111,181.08	118,384.71
FED HM LN PC POOL A95582	FIXED INCOME	707,241.99	746,785.72
FED HM LN PC POOL A95923	FIXED INCOME	59,020.29	62,845.00
FED HM LN PC POOL A96174	FIXED INCOME	491,813.33	519,338.24
FED HM LN PC POOL A96388	FIXED INCOME	64,641.85	69,514.30
FED HM LN PC POOL A96609	FIXED INCOME	299,855.89	322,192.79
FED HM LN PC POOL A96687	FIXED INCOME	240,266.82	253,718.40
FED HM LN PC POOL A96807	FIXED INCOME	912,288.40	963,348.52
FED HM LN PC POOL A97473	FIXED INCOME	59,874.93	64,385.24
FED HM LN PC POOL A97479	FIXED INCOME	592,463.46	637,049.53
FED HM LN PC POOL A97620	FIXED INCOME	560,709.80	604,085.54
FED HM LN PC POOL A97944	FIXED INCOME	5,628.57	6,113.64
FED HM LN PC POOL B10861	FIXED INCOME	6,997.41	7,153.02
FED HM LN PC POOL B11169	FIXED INCOME	39,189.91	40,061.40
FED HM LN PC POOL B11835	FIXED INCOME	29,951.44	30,410.11
FED HM LN PC POOL B13622	FIXED INCOME	1,624.33	1,665.69
FED HM LN PC POOL B13818	FIXED INCOME	2,791.05	2,855.39
FED HM LN PC POOL B13873	FIXED INCOME	2,219.60	2,268.96
FED HM LN PC POOL B13959	FIXED INCOME	327.37	334.65
FED HM LN PC POOL B14648	FIXED INCOME	35,638.41	36,761.63
FED HM LN PC POOL B15110	FIXED INCOME	66,475.17	67,953.41
FED HM LN PC POOL B15367	FIXED INCOME	6,909.71	7,083.14
FED HM LN PC POOL B16297	FIXED INCOME	23,652.02	23,967.30
FED HM LN PC POOL B16336	FIXED INCOME	10,876.98	10,934.88
FED HM LN PC POOL C00551	FIXED INCOME	882.51	1,009.99
FED HM LN PC POOL C00712	FIXED INCOME	15,835.70	17,782.47
FED HM LN PC POOL C00731	FIXED INCOME	7,083.33	7,940.44
FED HM LN PC POOL C00760	FIXED INCOME	6,188.28	6,942.17
FED HM LN PC POOL C00778	FIXED INCOME	2,818.20	3,210.63
FED HM LN PC POOL C00781	FIXED INCOME	16,043.08	17,734.14
FED HM LN PC POOL C00785	FIXED INCOME	2,865.66	3,209.89

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C00835	FIXED INCOME	26,919.24	30,233.14
FED HM LN PC POOL C00836	FIXED INCOME	6,571.70	7,488.81
FED HM LN PC POOL C00875	FIXED INCOME	671.23	772.87
FED HM LN PC POOL C00879	FIXED INCOME	221.48	254.59
FED HM LN PC POOL C00887	FIXED INCOME	12,447.25	14,382.00
FED HM LN PC POOL C00922	FIXED INCOME	560.30	659.19
FED HM LN PC POOL C00972	FIXED INCOME	5,814.23	7,090.28
FED HM LN PC POOL C01034	FIXED INCOME	3,311.77	3,899.63
FED HM LN PC POOL C01035	FIXED INCOME	165,240.88	189,313.28
FED HM LN PC POOL C01051	FIXED INCOME	4,429.47	5,179.20
FED HM LN PC POOL C01104	FIXED INCOME	218.36	254.19
FED HM LN PC POOL C01132	FIXED INCOME	2,848.40	3,235.55
FED HM LN PC POOL C01135	FIXED INCOME	1,404.34	1,645.66
FED HM LN PC POOL C01152	FIXED INCOME	251.87	285.31
FED HM LN PC POOL C01285	FIXED INCOME	182.11	201.30
FED HM LN PC POOL C01330	FIXED INCOME	1,481.35	1,486.39
FED HM LN PC POOL C01404	FIXED INCOME	17,805.58	19,737.28
FED HM LN PC POOL C01417	FIXED INCOME	12,168.94	13,950.72
FED HM LN PC POOL C01441	FIXED INCOME	1,668.28	1,968.67
FED HM LN PC POOL C01568	FIXED INCOME	18,743.01	21,810.79
FED HM LN PC POOL C01574	FIXED INCOME	1,968.33	2,153.37
FED HM LN PC POOL C01585	FIXED INCOME	30,622.41	33,504.77
FED HM LN PC POOL C01598	FIXED INCOME	29,066.20	31,781.37
FED HM LN PC POOL C01724	FIXED INCOME	9,140.43	9,996.07
FED HM LN PC POOL C01810	FIXED INCOME	24,801.23	28,866.25
FED HM LN PC POOL C01811	FIXED INCOME	3,534.32	3,862.58
FED HM LN PC POOL C03427	FIXED INCOME	8,531.66	9,432.68
FED HM LN PC POOL C03433	FIXED INCOME	7,253.48	8,150.47
FED HM LN PC POOL C03475	FIXED INCOME	29,011.42	32,634.32
FED HM LN PC POOL C03479	FIXED INCOME	80,736.42	88,499.29
FED HM LN PC POOL C03531	FIXED INCOME	733,488.68	774,534.94
FED HM LN PC POOL C03811	FIXED INCOME	991,549.40	1,027,076.10
FED HM LN PC POOL C04244	FIXED INCOME	1,122,616.91	1,158,376.43
FED HM LN PC POOL C04530	FIXED INCOME	62,175.45	65,651.68
FED HM LN PC POOL C09008	FIXED INCOME	160,224.43	160,794.82
FED HM LN PC POOL C09042	FIXED INCOME	370,265.60	382,033.39
FED HM LN PC POOL C13279	FIXED INCOME	19,187.39	19,484.11
FED HM LN PC POOL C22849	FIXED INCOME	3,013.01	3,330.60
FED HM LN PC POOL C25626	FIXED INCOME	3,984.05	4,223.33
FED HM LN PC POOL C26039	FIXED INCOME	744.12	822.56
FED HM LN PC POOL C26927	FIXED INCOME	9,547.48	10,425.95
FED HM LN PC POOL C27614	FIXED INCOME	17,240.41	19,057.67
FED HM LN PC POOL C32288	FIXED INCOME	16,331.52	18,263.93
FED HM LN PC POOL C32464	FIXED INCOME	1,258.96	1,283.53
FED HM LN PC POOL C32832	FIXED INCOME	2,462.87	2,502.67
FED HM LN PC POOL C32914	FIXED INCOME	612.64	661.27

MINNESOTA STATE BOARD OF INVESTMENT
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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C34657	FIXED INCOME	8,945.39	9,185.59
FED HM LN PC POOL C34753	FIXED INCOME	19,498.45	20,531.88
FED HM LN PC POOL C35882	FIXED INCOME	970.26	973.37
FED HM LN PC POOL C36423	FIXED INCOME	28,789.94	29,545.43
FED HM LN PC POOL C36541	FIXED INCOME	965.41	968.44
FED HM LN PC POOL C37436	FIXED INCOME	515.13	623.52
FED HM LN PC POOL C37436	FIXED INCOME	177,241.68	214,535.10
FED HM LN PC POOL C37856	FIXED INCOME	3,135.96	3,260.45
FED HM LN PC POOL C37867	FIXED INCOME	60.65	68.32
FED HM LN PC POOL C38558	FIXED INCOME	242.59	270.88
FED HM LN PC POOL C39076	FIXED INCOME	44,825.37	47,633.89
FED HM LN PC POOL C39758	FIXED INCOME	4,456.78	5,039.99
FED HM LN PC POOL C40938	FIXED INCOME	690.10	692.67
FED HM LN PC POOL C41493	FIXED INCOME	623.20	667.08
FED HM LN PC POOL C41531	FIXED INCOME	1,053.70	1,107.95
FED HM LN PC POOL C41561	FIXED INCOME	18,330.84	19,245.98
FED HM LN PC POOL C41633	FIXED INCOME	402.05	408.94
FED HM LN PC POOL C41674	FIXED INCOME	183.08	185.74
FED HM LN PC POOL C42132	FIXED INCOME	1,067.04	1,128.58
FED HM LN PC POOL C42578	FIXED INCOME	1,355.61	1,391.36
FED HM LN PC POOL C44540	FIXED INCOME	10,172.19	10,497.36
FED HM LN PC POOL C44548	FIXED INCOME	1,379.50	1,424.85
FED HM LN PC POOL C44957	FIXED INCOME	474.18	539.72
FED HM LN PC POOL C45652	FIXED INCOME	19,564.77	20,156.52
FED HM LN PC POOL C45692	FIXED INCOME	1,560.26	1,594.07
FED HM LN PC POOL C45821	FIXED INCOME	15,185.95	15,303.60
FED HM LN PC POOL C45968	FIXED INCOME	14,105.24	14,717.44
FED HM LN PC POOL C46047	FIXED INCOME	4,599.38	5,240.30
FED HM LN PC POOL C46251	FIXED INCOME	1,495.22	1,494.77
FED HM LN PC POOL C46870	FIXED INCOME	12,756.57	13,776.77
FED HM LN PC POOL C47153	FIXED INCOME	11,213.50	11,337.11
FED HM LN PC POOL C47185	FIXED INCOME	3,646.93	3,686.65
FED HM LN PC POOL C47562	FIXED INCOME	21,796.25	22,235.72
FED HM LN PC POOL C47563	FIXED INCOME	6,471.47	6,910.48
FED HM LN PC POOL C47775	FIXED INCOME	428.29	437.54
FED HM LN PC POOL C47943	FIXED INCOME	5,416.05	5,583.27
FED HM LN PC POOL C48025	FIXED INCOME	14,589.42	14,929.72
FED HM LN PC POOL C48297	FIXED INCOME	1,435.80	1,455.96
FED HM LN PC POOL C48961	FIXED INCOME	3,576.35	3,632.82
FED HM LN PC POOL C49267	FIXED INCOME	16,490.58	17,437.61
FED HM LN PC POOL C50619	FIXED INCOME	12,016.41	12,559.32
FED HM LN PC POOL C50622	FIXED INCOME	3,973.51	4,426.15
FED HM LN PC POOL C51815	FIXED INCOME	2,836.48	3,125.01
FED HM LN PC POOL C52076	FIXED INCOME	882.98	885.99
FED HM LN PC POOL C52168	FIXED INCOME	8,637.89	9,517.75
FED HM LN PC POOL C53324	FIXED INCOME	883.30	932.77

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C53644	FIXED INCOME	5,493.61	5,594.22
FED HM LN PC POOL C54088	FIXED INCOME	18,500.74	20,495.25
FED HM LN PC POOL C54176	FIXED INCOME	13,108.68	14,015.03
FED HM LN PC POOL C54694	FIXED INCOME	85,650.84	103,228.96
FED HM LN PC POOL C54753	FIXED INCOME	13,432.33	13,478.15
FED HM LN PC POOL C55316	FIXED INCOME	30,721.89	33,325.29
FED HM LN PC POOL C56868	FIXED INCOME	2,700.31	2,756.83
FED HM LN PC POOL C56942	FIXED INCOME	2,086.21	2,296.56
FED HM LN PC POOL C56992	FIXED INCOME	285.58	306.23
FED HM LN PC POOL C57324	FIXED INCOME	1,436.49	1,496.58
FED HM LN PC POOL C57718	FIXED INCOME	34,663.64	37,299.92
FED HM LN PC POOL C57765	FIXED INCOME	46,747.32	52,253.14
FED HM LN PC POOL C58694	FIXED INCOME	2,324.19	2,588.81
FED HM LN PC POOL C59091	FIXED INCOME	22,997.54	23,943.64
FED HM LN PC POOL C62766	FIXED INCOME	2,989.01	3,169.43
FED HM LN PC POOL C64666	FIXED INCOME	722.66	830.41
FED HM LN PC POOL C65869	FIXED INCOME	95,086.98	107,656.92
FED HM LN PC POOL C66239	FIXED INCOME	2,460.67	2,640.09
FED HM LN PC POOL C66626	FIXED INCOME	3,568.30	3,930.31
FED HM LN PC POOL C66638	FIXED INCOME	1,175.25	1,174.86
FED HM LN PC POOL C67630	FIXED INCOME	25,078.66	27,467.18
FED HM LN PC POOL C67647	FIXED INCOME	2,000.22	2,094.70
FED HM LN PC POOL C67975	FIXED INCOME	158.10	160.06
FED HM LN PC POOL C68003	FIXED INCOME	38,687.23	41,709.04
FED HM LN PC POOL C68004	FIXED INCOME	11,431.95	11,970.95
FED HM LN PC POOL C68389	FIXED INCOME	4,596.05	4,722.01
FED HM LN PC POOL C69112	FIXED INCOME	16,711.56	16,752.28
FED HM LN PC POOL C69525	FIXED INCOME	8,710.30	9,628.43
FED HM LN PC POOL C69808	FIXED INCOME	3,345.19	3,431.01
FED HM LN PC POOL C70028	FIXED INCOME	4,510.83	5,184.55
FED HM LN PC POOL C70220	FIXED INCOME	20,578.91	23,903.46
FED HM LN PC POOL C71306	FIXED INCOME	30,577.84	33,800.97
FED HM LN PC POOL C71308	FIXED INCOME	869.64	961.31
FED HM LN PC POOL C72739	FIXED INCOME	268,308.56	299,726.97
FED HM LN PC POOL C75023	FIXED INCOME	1,151.01	1,258.48
FED HM LN PC POOL C75720	FIXED INCOME	15,740.56	17,197.21
FED HM LN PC POOL C77450	FIXED INCOME	1,298.14	1,409.15
FED HM LN PC POOL C78985	FIXED INCOME	1,333.87	1,450.20
FED HM LN PC POOL C79733	FIXED INCOME	7,899.21	8,596.45
FED HM LN PC POOL C79930	FIXED INCOME	110,946.60	124,880.46
FED HM LN PC POOL C80175	FIXED INCOME	660.64	729.52
FED HM LN PC POOL C80348	FIXED INCOME	512.99	567.19
FED HM LN PC POOL C90477	FIXED INCOME	1,281.51	1,290.43
FED HM LN PC POOL C90675	FIXED INCOME	48,398.42	52,537.37
FED HM LN PC POOL C90676	FIXED INCOME	154,230.23	169,918.89
FED HM LN PC POOL C90687	FIXED INCOME	141,214.36	155,579.02

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL C90691	FIXED INCOME	1,220,638.41	1,344,865.80
FED HM LN PC POOL C90698	FIXED INCOME	147,832.85	158,329.94
FED HM LN PC POOL C90767	FIXED INCOME	178,400.42	200,462.08
FED HM LN PC POOL C91164	FIXED INCOME	61,243.79	66,486.56
FED HM LN PC POOL C91186	FIXED INCOME	57,375.11	62,281.73
FED HM LN PC POOL C91382	FIXED INCOME	1,368,385.20	1,470,861.80
FED HM LN PC POOL C91402	FIXED INCOME	6,364,056.50	6,762,641.62
FED HM LN PC POOL C91816	FIXED INCOME	10,250,087.50	10,673,696.56
FED HM LN PC POOL D69568	FIXED INCOME	2,026.51	2,240.12
FED HM LN PC POOL D70547	FIXED INCOME	235.30	260.10
FED HM LN PC POOL D72188	FIXED INCOME	9,690.54	10,711.99
FED HM LN PC POOL D73231	FIXED INCOME	93,166.18	102,182.95
FED HM LN PC POOL D73232	FIXED INCOME	20,394.00	20,744.63
FED HM LN PC POOL D96300	FIXED INCOME	162,876.24	179,444.40
FED HM LN PC POOL D97430	FIXED INCOME	1,543.91	1,734.84
FED HM LN PC POOL E01279	FIXED INCOME	3,945.58	3,973.32
FED HM LN PC POOL E01419	FIXED INCOME	11,498.47	11,592.61
FED HM LN PC POOL E01606	FIXED INCOME	2,713.93	2,774.28
FED HM LN PC POOL E01641	FIXED INCOME	11,985.29	12,251.89
FED HM LN PC POOL E90531	FIXED INCOME	767.38	766.65
FED HM LN PC POOL E90532	FIXED INCOME	190.07	189.88
FED HM LN PC POOL E90560	FIXED INCOME	41.70	41.66
FED HM LN PC POOL E90645	FIXED INCOME	37.70	37.66
FED HM LN PC POOL E90683	FIXED INCOME	68.86	68.79
FED HM LN PC POOL E90688	FIXED INCOME	3.73	3.73
FED HM LN PC POOL E90689	FIXED INCOME	154.73	154.58
FED HM LN PC POOL E90745	FIXED INCOME	786.79	786.01
FED HM LN PC POOL E91434	FIXED INCOME	360.83	361.37
FED HM LN PC POOL E93465	FIXED INCOME	439.28	440.17
FED HM LN PC POOL E93685	FIXED INCOME	1,032.69	1,035.64
FED HM LN PC POOL E97104	FIXED INCOME	7,309.74	7,472.29
FED HM LN PC POOL E97197	FIXED INCOME	10,301.22	10,563.49
FED HM LN PC POOL E99739	FIXED INCOME	5,983.92	6,136.27
FED HM LN PC POOL E99763	FIXED INCOME	4,401.32	4,499.19
FED HM LN PC POOL E99764	FIXED INCOME	2,659.18	2,718.31
FED HM LN PC POOL G00992	FIXED INCOME	2,097.05	2,390.90
FED HM LN PC POOL G01003	FIXED INCOME	5,505.58	6,091.79
FED HM LN PC POOL G01081	FIXED INCOME	955.77	1,090.88
FED HM LN PC POOL G01085	FIXED INCOME	1,890.64	2,108.96
FED HM LN PC POOL G01173	FIXED INCOME	29,214.85	32,907.21
FED HM LN PC POOL G01175	FIXED INCOME	5,704.25	6,351.15
FED HM LN PC POOL G01182	FIXED INCOME	6,696.49	7,833.01
FED HM LN PC POOL G01227	FIXED INCOME	7,150.50	8,154.56
FED HM LN PC POOL G01309	FIXED INCOME	206.94	243.29
FED HM LN PC POOL G01311	FIXED INCOME	3,552.00	4,071.93
FED HM LN PC POOL G01349	FIXED INCOME	888.55	967.65

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 G01374	FIXED INCOME	2,520.01	2,893.23
FED HM LN PC POOL G01383	FIXED INCOME	20,639.74	24,506.07
FED HM LN PC POOL G01410	FIXED INCOME	341,087.96	390,492.39
FED HM LN PC POOL G01418	FIXED INCOME	62,144.09	70,250.73
FED HM LN PC POOL G01441	FIXED INCOME	167,925.65	189,661.44
FED HM LN PC POOL G01449	FIXED INCOME	7,658.21	8,751.03
FED HM LN PC POOL G01475	FIXED INCOME	145,624.24	170,101.01
FED HM LN PC POOL G01477	FIXED INCOME	904.62	1,030.31
FED HM LN PC POOL G01479	FIXED INCOME	2,048.23	2,359.62
FED HM LN PC POOL G01528	FIXED INCOME	654,276.82	732,219.12
FED HM LN PC POOL G01535	FIXED INCOME	220,745.39	252,457.01
FED HM LN PC POOL G01563	FIXED INCOME	105,540.71	118,120.59
FED HM LN PC POOL G01589	FIXED INCOME	2,023.80	2,217.73
FED HM LN PC POOL G01616	FIXED INCOME	41,154.79	46,875.86
FED HM LN PC POOL G01649	FIXED INCOME	21,569.80	23,655.93
FED HM LN PC POOL G01659	FIXED INCOME	741.64	810.39
FED HM LN PC POOL G01721	FIXED INCOME	7,514.66	8,371.09
FED HM LN PC POOL G01737	FIXED INCOME	25,818.01	28,311.62
FED HM LN PC POOL G01740	FIXED INCOME	47,464.55	53,161.90
FED HM LN PC POOL G01749	FIXED INCOME	744,017.70	833,751.74
FED HM LN PC POOL G01804	FIXED INCOME	2,855.26	3,203.98
FED HM LN PC POOL G01838	FIXED INCOME	895,356.22	981,113.62
FED HM LN PC POOL G01838	FIXED INCOME	2,251.43	2,467.07
FED HM LN PC POOL G01840	FIXED INCOME	927,968.38	1,017,338.42
FED HM LN PC POOL G01840	FIXED INCOME	18,256.81	20,015.07
FED HM LN PC POOL G01847	FIXED INCOME	1,031.65	1,154.23
FED HM LN PC POOL G01864	FIXED INCOME	5,982.77	6,562.70
FED HM LN PC POOL G01879	FIXED INCOME	98,014.99	105,234.88
FED HM LN PC POOL G01981	FIXED INCOME	55,145.12	60,930.02
FED HM LN PC POOL G02023	FIXED INCOME	42,073.83	47,133.50
FED HM LN PC POOL G02069	FIXED INCOME	288,519.40	322,368.51
FED HM LN PC POOL G02162	FIXED INCOME	37,492.36	41,902.64
FED HM LN PC POOL G02251	FIXED INCOME	239,411.44	270,961.90
FED HM LN PC POOL G02308	FIXED INCOME	847.39	946.13
FED HM LN PC POOL G02540	FIXED INCOME	18,495.84	20,270.75
FED HM LN PC POOL G02591	FIXED INCOME	11,738.08	13,032.41
FED HM LN PC POOL G02741	FIXED INCOME	64,852.22	72,650.56
FED HM LN PC POOL G02787	FIXED INCOME	190,250.70	211,650.75
FED HM LN PC POOL G02846	FIXED INCOME	1,235.28	1,376.71
FED HM LN PC POOL G02939	FIXED INCOME	108,844.35	120,626.70
FED HM LN PC POOL G02976	FIXED INCOME	45,361.19	50,389.55
FED HM LN PC POOL G03148	FIXED INCOME	30,584.66	33,808.51
FED HM LN PC POOL G03181	FIXED INCOME	12,530.99	13,952.01
FED HM LN PC POOL G03190	FIXED INCOME	111,502.95	124,416.71
FED HM LN PC POOL G03202	FIXED INCOME	1,595.14	1,776.42
FED HM LN PC POOL G03238	FIXED INCOME	91,143.86	103,123.24

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G03290	FIXED INCOME	132,372.13	147,747.01
FED HM LN PC POOL G03372	FIXED INCOME	124,902.29	137,045.41
FED HM LN PC POOL G03498	FIXED INCOME	81,154.84	90,322.72
FED HM LN PC POOL G03550	FIXED INCOME	182,290.20	206,181.70
FED HM LN PC POOL G03614	FIXED INCOME	1,432.65	1,589.83
FED HM LN PC POOL G03618	FIXED INCOME	1,108.31	1,225.13
FED HM LN PC POOL G03721	FIXED INCOME	1,304.74	1,471.40
FED HM LN PC POOL G03812	FIXED INCOME	141,777.02	157,242.74
FED HM LN PC POOL G04012	FIXED INCOME	41,772.82	46,660.98
FED HM LN PC POOL G04080	FIXED INCOME	1,243.29	1,397.85
FED HM LN PC POOL G04232	FIXED INCOME	240,768.93	268,219.34
FED HM LN PC POOL G04272	FIXED INCOME	104,471.69	115,695.34
FED HM LN PC POOL G04405	FIXED INCOME	16,790.13	19,615.81
FED HM LN PC POOL G04477	FIXED INCOME	19,059.96	21,428.73
FED HM LN PC POOL G04503	FIXED INCOME	145,150.46	162,998.50
FED HM LN PC POOL G04538	FIXED INCOME	29,964.41	33,371.43
FED HM LN PC POOL G04587	FIXED INCOME	229,590.07	255,365.56
FED HM LN PC POOL G04594	FIXED INCOME	4,598.48	5,066.25
FED HM LN PC POOL G04682	FIXED INCOME	20,387.42	22,721.94
FED HM LN PC POOL G04725	FIXED INCOME	892,500.80	975,535.38
FED HM LN PC POOL G04731	FIXED INCOME	108,607.49	120,910.11
FED HM LN PC POOL G04765	FIXED INCOME	126,054.88	142,387.53
FED HM LN PC POOL G04799	FIXED INCOME	34,952.80	38,308.11
FED HM LN PC POOL G04898	FIXED INCOME	2,868,519.78	3,258,580.70
FED HM LN PC POOL G05029	FIXED INCOME	30,560.90	34,595.00
FED HM LN PC POOL G05122	FIXED INCOME	24,960.59	27,816.90
FED HM LN PC POOL G05188	FIXED INCOME	31,117.67	34,082.97
FED HM LN PC POOL G05259	FIXED INCOME	19,141.45	21,414.75
FED HM LN PC POOL G05397	FIXED INCOME	232,262.08	249,449.62
FED HM LN PC POOL G05421	FIXED INCOME	25,406.11	27,774.43
FED HM LN PC POOL G05888	FIXED INCOME	11,146.66	12,421.70
FED HM LN PC POOL G05891	FIXED INCOME	132,523.12	147,470.10
FED HM LN PC POOL G06020	FIXED INCOME	234,343.71	260,868.54
FED HM LN PC POOL G06021	FIXED INCOME	386,931.13	430,681.58
FED HM LN PC POOL G06172	FIXED INCOME	367,249.62	408,866.54
FED HM LN PC POOL G06232	FIXED INCOME	2,769.04	3,119.62
FED HM LN PC POOL G06669	FIXED INCOME	162,184.64	183,699.58
FED HM LN PC POOL G06694	FIXED INCOME	58,441.60	65,171.44
FED HM LN PC POOL G06858	FIXED INCOME	523,298.99	570,563.43
FED HM LN PC POOL G06875	FIXED INCOME	586,331.34	657,362.56
FED HM LN PC POOL G06875	FIXED INCOME	28,353.93	31,788.87
FED HM LN PC POOL G06892	FIXED INCOME	228,325.95	241,114.45
FED HM LN PC POOL G06946	FIXED INCOME	16,181.71	18,035.86
FED HM LN PC POOL G06956	FIXED INCOME	205,633.93	221,115.59
FED HM LN PC POOL G07002	FIXED INCOME	32,575.54	35,016.28
FED HM LN PC POOL G07074	FIXED INCOME	4,276,652.86	4,722,551.19

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G07083	FIXED INCOME	354,779.91	376,119.25
FED HM LN PC POOL G07117	FIXED INCOME	24,459.38	27,781.09
FED HM LN PC POOL G07155	FIXED INCOME	135,117.83	142,587.72
FED HM LN PC POOL G07216	FIXED INCOME	77,817.82	82,738.14
FED HM LN PC POOL G07266	FIXED INCOME	1,253,977.41	1,324,093.67
FED HM LN PC POOL G07335	FIXED INCOME	161,542.37	181,288.33
FED HM LN PC POOL G07343	FIXED INCOME	2,333,144.45	2,597,025.68
FED HM LN PC POOL G07459	FIXED INCOME	2,328,135.23	2,402,270.41
FED HM LN PC POOL G07479	FIXED INCOME	542,473.86	572,723.08
FED HM LN PC POOL G07504	FIXED INCOME	5,083,190.62	5,465,453.42
FED HM LN PC POOL G07505	FIXED INCOME	1,521,994.75	1,766,857.15
FED HM LN PC POOL G07509	FIXED INCOME	519,270.43	574,253.00
FED HM LN PC POOL G07515	FIXED INCOME	2,523,674.67	2,713,261.82
FED HM LN PC POOL G07553	FIXED INCOME	2,216,280.07	2,467,139.79
FED HM LN PC POOL G07574	FIXED INCOME	370,910.00	418,964.75
FED HM LN PC POOL G07596	FIXED INCOME	4,421,064.11	4,840,604.48
FED HM LN PC POOL G07612	FIXED INCOME	2,094,133.03	2,244,010.15
FED HM LN PC POOL G07613	FIXED INCOME	698,450.11	806,549.06
FED HM LN PC POOL G07642	FIXED INCOME	1,594,816.12	1,744,712.93
FED HM LN PC POOL G07786	FIXED INCOME	1,889,795.84	2,015,410.27
FED HM LN PC POOL G07805	FIXED INCOME	5,455,662.28	5,864,161.76
FED HM LN PC POOL G07892	FIXED INCOME	8,717,366.39	9,354,671.17
FED HM LN PC POOL G07921	FIXED INCOME	2,123,247.41	2,190,783.85
FED HM LN PC POOL G07939	FIXED INCOME	15,474,011.03	16,588,031.97
FED HM LN PC POOL G07961	FIXED INCOME	1,091,358.43	1,126,049.53
FED HM LN PC POOL G08010	FIXED INCOME	71,058.76	79,467.08
FED HM LN PC POOL G08012	FIXED INCOME	18,487.04	20,809.56
FED HM LN PC POOL G08027	FIXED INCOME	2,968.30	3,326.93
FED HM LN PC POOL G08136	FIXED INCOME	283,079.88	317,720.40
FED HM LN PC POOL G08222	FIXED INCOME	2,221.86	2,500.77
FED HM LN PC POOL G08255	FIXED INCOME	95,090.22	104,043.20
FED HM LN PC POOL G08300	FIXED INCOME	690.67	766.12
FED HM LN PC POOL G08334	FIXED INCOME	7,764.80	8,568.08
FED HM LN PC POOL G08344	FIXED INCOME	847,101.48	910,495.38
FED HM LN PC POOL G08372	FIXED INCOME	619,167.03	665,722.40
FED HM LN PC POOL G08479	FIXED INCOME	349,987.83	361,134.49
FED HM LN PC POOL G08524	FIXED INCOME	3,530,105.70	3,543,971.46
FED HM LN PC POOL G08525	FIXED INCOME	123,097.09	123,491.11
FED HM LN PC POOL G08534	FIXED INCOME	2,404,437.72	2,412,144.28
FED HM LN PC POOL G08537	FIXED INCOME	2,981,281.02	2,988,375.01
FED HM LN PC POOL G08540	FIXED INCOME	1,343,053.81	1,346,249.12
FED HM LN PC POOL G08554	FIXED INCOME	1,063,651.54	1,097,509.81
FED HM LN PC POOL G08568	FIXED INCOME	139,879.04	149,846.96
FED HM LN PC POOL G08624	FIXED INCOME	4,238,301.89	4,460,844.87
FED HM LN PC POOL G08658	FIXED INCOME	1,839,670.99	1,836,883.98
FED HM LN PC POOL G08672	FIXED INCOME	1,705,820.83	1,795,389.35

MINNESOTA STATE BOARD OF INVESTMENT
ALPHABETICAL ASSET LISTING
As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G08676	FIXED INCOME	1,959,945.43	2,015,078.71
FED HM LN PC POOL G08686	FIXED INCOME	2,145,869.40	2,142,618.52
FED HM LN PC POOL G08693	FIXED INCOME	20,260,248.13	20,830,169.11
FED HM LN PC POOL G08693	FIXED INCOME	705,830.44	725,685.46
FED HM LN PC POOL G08698	FIXED INCOME	1,455,395.29	1,496,335.57
FED HM LN PC POOL G08699	FIXED INCOME	1,440,963.59	1,516,625.10
FED HM LN PC POOL G08701	FIXED INCOME	1,961,984.98	1,959,012.67
FED HM LN PC POOL G08702	FIXED INCOME	926,557.45	952,621.52
FED HM LN PC POOL G08704	FIXED INCOME	4,834,239.46	5,177,635.02
FED HM LN PC POOL G08706	FIXED INCOME	1,333,548.27	1,371,061.00
FED HM LN PC POOL G08706	FIXED INCOME	2,750,995.27	2,828,380.79
FED HM LN PC POOL G08707	FIXED INCOME	1,962,432.52	2,065,475.10
FED HM LN PC POOL G08711	FIXED INCOME	1,359,585.62	1,397,830.78
FED HM LN PC POOL G08723	FIXED INCOME	6,842,822.28	7,202,122.32
FED HM LN PC POOL G08732	FIXED INCOME	1,911,964.22	1,909,067.69
FED HM LN PC POOL G08737	FIXED INCOME	2,238,951.74	2,235,559.84
FED HM LN PC POOL G08743	FIXED INCOME	696,568.65	733,143.78
FED HM LN PC POOL G08747	FIXED INCOME	2,185,810.46	2,182,499.07
FED HM LN PC POOL G08758	FIXED INCOME	-	-
FED HM LN PC POOL G08767	FIXED INCOME	324,003.80	341,016.46
FED HM LN PC POOL G08771	FIXED INCOME	21,100,000.00	22,207,909.94
FED HM LN PC POOL G11289	FIXED INCOME	84.14	84.06
FED HM LN PC POOL G11295	FIXED INCOME	22.05	22.07
FED HM LN PC POOL G11430	FIXED INCOME	440.91	441.74
FED HM LN PC POOL G11574	FIXED INCOME	209.09	209.88
FED HM LN PC POOL G11591	FIXED INCOME	1,857.20	1,860.28
FED HM LN PC POOL G11597	FIXED INCOME	26,491.38	27,249.70
FED HM LN PC POOL G11673	FIXED INCOME	23,861.92	24,220.30
FED HM LN PC POOL G11686	FIXED INCOME	39,562.82	40,833.69
FED HM LN PC POOL G11776	FIXED INCOME	27,689.16	28,369.64
FED HM LN PC POOL G11999	FIXED INCOME	31,798.75	32,865.94
FED HM LN PC POOL G12537	FIXED INCOME	201.43	202.30
FED HM LN PC POOL G12678	FIXED INCOME	1,540.40	1,554.98
FED HM LN PC POOL G12679	FIXED INCOME	10,437.78	10,693.40
FED HM LN PC POOL G14047	FIXED INCOME	65,314.28	69,183.58
FED HM LN PC POOL G14492	FIXED INCOME	1,117,136.02	1,172,538.69
FED HM LN PC POOL G14585	FIXED INCOME	7,190,876.74	7,547,771.53
FED HM LN PC POOL G14668	FIXED INCOME	1,521,949.42	1,597,443.16
FED HM LN PC POOL G14800	FIXED INCOME	6,414,794.45	6,733,406.13
FED HM LN PC POOL G16093	FIXED INCOME	1,596,366.59	1,640,838.17
FED HM LN PC POOL G18622	FIXED INCOME	1,267,973.59	1,276,142.24
FED HM LN PC POOL G18631	FIXED INCOME	309,707.95	311,703.18
FED HM LN PC POOL G18648	FIXED INCOME	198,787.14	207,308.38
FED HM LN PC POOL G30458	FIXED INCOME	1,048,094.79	1,177,706.08
FED HM LN PC POOL G60018	FIXED INCOME	1,277,334.22	1,377,924.88
FED HM LN PC POOL G60034	FIXED INCOME	2,206,199.46	2,367,751.26

MINNESOTA STATE BOARD OF INVESTMENT
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As of June 30, 2017

Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL G60069	FIXED INCOME	569,643.90	571,443.00
FED HM LN PC POOL G60080	FIXED INCOME	4,363,957.06	4,512,114.80
FED HM LN PC POOL G60148	FIXED INCOME	1,755,651.28	1,880,313.86
FED HM LN PC POOL G60174	FIXED INCOME	1,161,616.46	1,226,610.24
FED HM LN PC POOL G60198	FIXED INCOME	1,859,527.53	1,995,651.71
FED HM LN PC POOL G60238	FIXED INCOME	506,574.22	523,648.84
FED HM LN PC POOL G60238	FIXED INCOME	3,449,570.36	3,565,841.75
FED HM LN PC POOL G60250	FIXED INCOME	4,895,383.08	5,060,393.57
FED HM LN PC POOL G60397	FIXED INCOME	388,287.25	408,675.27
FED HM LN PC POOL G60440	FIXED INCOME	16,870,483.06	17,439,494.26
FED HM LN PC POOL G60566	FIXED INCOME	5,383,858.13	5,685,377.39
FED HM LN PC POOL G60751	FIXED INCOME	5,709,431.96	6,192,339.88
FED HM LN PC POOL G60920	FIXED INCOME	7,402,374.87	7,928,264.53
FED HM LN PC POOL G60923	FIXED INCOME	1,753,179.84	1,845,235.07
FED HM LN PC POOL H01311	FIXED INCOME	475,901.14	522,698.98
FED HM LN PC POOL H05096	FIXED INCOME	380,943.30	414,030.45
FED HM LN PC POOL H09070	FIXED INCOME	359,848.57	399,752.00
FED HM LN PC POOL H09197	FIXED INCOME	332,084.36	370,487.10
FED HM LN PC POOL H09207	FIXED INCOME	662,198.66	727,479.52
FED HM LN PC POOL J08156	FIXED INCOME	431,043.24	454,960.12
FED HM LN PC POOL J10391	FIXED INCOME	32,178.89	33,105.58
FED HM LN PC POOL J10877	FIXED INCOME	21,605.75	22,094.19
FED HM LN PC POOL J11216	FIXED INCOME	43,009.88	44,390.55
FED HM LN PC POOL J11236	FIXED INCOME	95,641.55	101,599.71
FED HM LN PC POOL J11244	FIXED INCOME	15,645.20	15,993.11
FED HM LN PC POOL J11246	FIXED INCOME	43,870.38	46,014.17
FED HM LN PC POOL J11251	FIXED INCOME	46,234.43	48,310.41
FED HM LN PC POOL J12438	FIXED INCOME	382,656.97	405,906.55
FED HM LN PC POOL J17233	FIXED INCOME	312,915.28	321,589.97
FED HM LN PC POOL J30765	FIXED INCOME	399,543.21	402,117.18
FED HM LN PC POOL J31370	FIXED INCOME	435,439.31	438,848.47
FED HM LN PC POOL J31902	FIXED INCOME	985,820.03	1,014,571.57
FED HM LN PC POOL J32181	FIXED INCOME	97,409.85	100,250.92
FED HM LN PC POOL J32204	FIXED INCOME	185,075.38	186,413.41
FED HM LN PC POOL J32209	FIXED INCOME	177,041.23	178,350.47
FED HM LN PC POOL J32491	FIXED INCOME	40,883.66	41,160.18
FED HM LN PC POOL J35797	FIXED INCOME	1,610,776.69	1,621,153.78
FED HM LN PC POOL J36173	FIXED INCOME	1,304,484.99	1,312,888.86
FED HM LN PC POOL J36214	FIXED INCOME	841,312.33	846,732.31
FED HM LN PC POOL J37005	FIXED INCOME	1,438,905.71	1,499,582.18
FED HM LN PC POOL K91238	FIXED INCOME	161,596.08	169,085.78
FED HM LN PC POOL K91695	FIXED INCOME	1,250,401.68	1,309,699.17
FED HM LN PC POOL K91769	FIXED INCOME	400,457.96	419,444.41
FED HM LN PC POOL P50019	FIXED INCOME	30,483.64	33,186.07
FED HM LN PC POOL Q00093	FIXED INCOME	391,407.30	413,320.80
FED HM LN PC POOL Q00093	FIXED INCOME	10,936.86	11,549.18

MINNESOTA STATE BOARD OF INVESTMENT
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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL Q00285	FIXED INCOME	51,989.87	55,906.90
FED HM LN PC POOL Q00291	FIXED INCOME	481,891.75	525,124.23
FED HM LN PC POOL Q00804	FIXED INCOME	497,167.59	534,590.40
FED HM LN PC POOL Q00876	FIXED INCOME	538,640.24	579,241.33
FED HM LN PC POOL Q00959	FIXED INCOME	529,084.47	568,927.26
FED HM LN PC POOL Q01249	FIXED INCOME	15,246.83	16,396.02
FED HM LN PC POOL Q01348	FIXED INCOME	614,451.08	660,765.40
FED HM LN PC POOL Q01443	FIXED INCOME	326,873.66	351,511.82
FED HM LN PC POOL Q01536	FIXED INCOME	9,850.41	10,762.81
FED HM LN PC POOL Q01778	FIXED INCOME	26,842.78	29,156.14
FED HM LN PC POOL Q01798	FIXED INCOME	257,848.26	277,277.92
FED HM LN PC POOL Q01936	FIXED INCOME	122,460.30	133,014.17
FED HM LN PC POOL Q02727	FIXED INCOME	106,288.86	114,290.19
FED HM LN PC POOL Q03841	FIXED INCOME	125,511.09	133,647.74
FED HM LN PC POOL Q04022	FIXED INCOME	221,489.19	235,848.39
FED HM LN PC POOL Q04461	FIXED INCOME	248,529.81	262,447.38
FED HM LN PC POOL Q05325	FIXED INCOME	524,453.36	553,820.22
FED HM LN PC POOL Q05807	FIXED INCOME	732,288.53	775,735.15
FED HM LN PC POOL Q06344	FIXED INCOME	713,119.80	755,432.73
FED HM LN PC POOL Q08671	FIXED INCOME	261,590.14	270,963.15
FED HM LN PC POOL Q09004	FIXED INCOME	817,593.61	843,634.60
FED HM LN PC POOL Q09341	FIXED INCOME	618,551.62	620,660.53
FED HM LN PC POOL Q09813	FIXED INCOME	1,124,625.94	1,161,213.72
FED HM LN PC POOL Q09896	FIXED INCOME	923,879.37	953,307.14
FED HM LN PC POOL Q11909	FIXED INCOME	98,573.40	101,740.46
FED HM LN PC POOL Q12143	FIXED INCOME	140,026.42	144,486.64
FED HM LN PC POOL Q12162	FIXED INCOME	179,477.57	185,576.01
FED HM LN PC POOL Q13204	FIXED INCOME	8,676,592.41	8,719,149.36
FED HM LN PC POOL Q13765	FIXED INCOME	521,988.14	555,701.86
FED HM LN PC POOL Q14038	FIXED INCOME	1,086,539.11	1,121,150.35
FED HM LN PC POOL Q14866	FIXED INCOME	999,769.18	1,003,519.76
FED HM LN PC POOL Q15442	FIXED INCOME	229,525.63	238,875.42
FED HM LN PC POOL Q15885	FIXED INCOME	696,468.72	699,239.87
FED HM LN PC POOL Q16084	FIXED INCOME	1,322,291.41	1,327,486.53
FED HM LN PC POOL Q16893	FIXED INCOME	2,360,455.63	2,437,239.91
FED HM LN PC POOL Q17095	FIXED INCOME	361,278.84	363,049.94
FED HM LN PC POOL Q17453	FIXED INCOME	1,231,030.22	1,270,238.30
FED HM LN PC POOL Q17792	FIXED INCOME	2,130,517.76	2,202,903.70
FED HM LN PC POOL Q18305	FIXED INCOME	218,739.74	225,706.59
FED HM LN PC POOL Q18306	FIXED INCOME	1,042,854.70	1,075,929.48
FED HM LN PC POOL Q18473	FIXED INCOME	68,506.15	73,285.78
FED HM LN PC POOL Q19131	FIXED INCOME	77,668.48	83,029.59
FED HM LN PC POOL Q19134	FIXED INCOME	109,365.12	116,193.69
FED HM LN PC POOL Q19135	FIXED INCOME	139,382.47	148,741.04
FED HM LN PC POOL Q19236	FIXED INCOME	58,011.24	61,633.39
FED HM LN PC POOL Q19254	FIXED INCOME	132,161.20	140,154.95

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FED HM LN PC POOL Q19475	FIXED INCOME	1,258,214.98	1,298,227.17
FED HM LN PC POOL Q19476	FIXED INCOME	1,056,742.08	1,090,397.83
FED HM LN PC POOL Q19611	FIXED INCOME	415,742.08	444,748.48
FED HM LN PC POOL Q19615	FIXED INCOME	745,434.84	795,488.40
FED HM LN PC POOL Q20146	FIXED INCOME	675,037.99	700,866.58
FED HM LN PC POOL Q20172	FIXED INCOME	2,320,016.19	2,328,412.58
FED HM LN PC POOL Q20206	FIXED INCOME	652,288.27	675,659.38
FED HM LN PC POOL Q20780	FIXED INCOME	1,063,823.18	1,100,417.11
FED HM LN PC POOL Q21579	FIXED INCOME	266,618.49	284,353.15
FED HM LN PC POOL Q22941	FIXED INCOME	149,435.32	160,561.78
FED HM LN PC POOL Q23689	FIXED INCOME	743,115.36	796,735.60
FED HM LN PC POOL Q24368	FIXED INCOME	66,314.17	68,684.64
FED HM LN PC POOL Q25643	FIXED INCOME	404,304.23	430,147.70
FED HM LN PC POOL Q25812	FIXED INCOME	74,529.73	77,194.26
FED HM LN PC POOL Q25988	FIXED INCOME	64,382.76	66,684.54
FED HM LN PC POOL Q26218	FIXED INCOME	80,306.37	83,372.48
FED HM LN PC POOL Q26362	FIXED INCOME	71,330.16	73,880.18
FED HM LN PC POOL Q26367	FIXED INCOME	823,240.63	871,611.62
FED HM LN PC POOL Q26452	FIXED INCOME	84,559.03	87,582.08
FED HM LN PC POOL Q26707	FIXED INCOME	69,655.93	72,146.19
FED HM LN PC POOL Q27319	FIXED INCOME	65,775.42	68,286.85
FED HM LN PC POOL Q27375	FIXED INCOME	349,505.44	374,322.58
FED HM LN PC POOL Q27843	FIXED INCOME	279,606.10	289,602.19
FED HM LN PC POOL Q28604	FIXED INCOME	144,888.79	150,420.60
FED HM LN PC POOL Q28605	FIXED INCOME	296,835.79	307,448.19
FED HM LN PC POOL Q29187	FIXED INCOME	246,657.14	264,171.39
FED HM LN PC POOL Q29916	FIXED INCOME	490,895.79	516,671.54
FED HM LN PC POOL Q29920	FIXED INCOME	554,458.37	602,175.58
FED HM LN PC POOL Q31128	FIXED INCOME	45,020.58	47,533.60
FED HM LN PC POOL Q31285	FIXED INCOME	2,978,045.25	3,061,817.69
FED HM LN PC POOL Q31338	FIXED INCOME	117,499.22	124,410.51
FED HM LN PC POOL Q32857	FIXED INCOME	1,706,252.29	1,704,676.82
FED HM LN PC POOL Q33285	FIXED INCOME	11,367,669.12	11,687,441.77
FED HM LN PC POOL Q33869	FIXED INCOME	1,597,146.03	1,681,008.30
FED HM LN PC POOL Q34590	FIXED INCOME	1,034,147.78	1,032,581.10
FED HM LN PC POOL Q35225	FIXED INCOME	1,422,174.20	1,462,179.97
FED HM LN PC POOL Q35614	FIXED INCOME	1,279,059.74	1,316,956.55
FED HM LN PC POOL Q36302	FIXED INCOME	110,756.66	114,945.57
FED HM LN PC POOL Q36965	FIXED INCOME	1,128,447.64	1,166,484.21
FED HM LN PC POOL Q36972	FIXED INCOME	1,102,463.29	1,167,345.94
FED HM LN PC POOL Q37234	FIXED INCOME	1,429,975.51	1,470,200.74
FED HM LN PC POOL Q37738	FIXED INCOME	28,033.65	29,505.63
FED HM LN PC POOL Q37955	FIXED INCOME	163,162.33	172,760.53
FED HM LN PC POOL Q37957	FIXED INCOME	199,595.29	211,135.29
FED HM LN PC POOL Q38076	FIXED INCOME	155,355.53	163,512.87
FED HM LN PC POOL Q38275	FIXED INCOME	72,167.06	76,187.14

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FED HM LN PC POOL Q38422	FIXED INCOME	26,693.45	28,095.06
FED HM LN PC POOL Q38473	FIXED INCOME	1,146,440.89	1,206,637.73
FED HM LN PC POOL Q40375	FIXED INCOME	418,743.13	430,522.38
FED HM LN PC POOL Q41211	FIXED INCOME	3,689,801.48	3,829,069.42
FED HM LN PC POOL Q43428	FIXED INCOME	306,028.90	305,565.28
FED HM LN PC POOL Q44452	FIXED INCOME	2,721,301.28	2,717,178.64
FED HM LN PC POOL Q44663	FIXED INCOME	1,730,420.70	1,727,799.20
FED HM LN PC POOL Q44715	FIXED INCOME	833,619.43	857,069.15
FED HM LN PC POOL Q45097	FIXED INCOME	1,438,037.49	1,478,489.50
FED HM LN PC POOL Q45560	FIXED INCOME	1,769,075.96	1,769,772.48
FED HM LN PC POOL Q45737	FIXED INCOME	4,303,417.98	4,310,284.00
FED HM LN PC POOL Q45819	FIXED INCOME	1,073,146.34	1,074,858.48
FED HM LN PC POOL Q45827	FIXED INCOME	786,960.79	787,270.62
FED HM LN PC POOL Q46846	FIXED INCOME	22,079,922.82	22,701,031.27
FED HM LN PC POOL Q46860	FIXED INCOME	994,098.51	992,592.50
FED HM LN PC POOL Q48465	FIXED INCOME	23,464,299.56	24,124,350.54
FED HM LN PC POOL U90245	FIXED INCOME	71,020.11	73,206.67
FED HM LN PC POOL U90316	FIXED INCOME	1,979,417.58	2,098,715.75
FED HM LN PC POOL U91254	FIXED INCOME	995,387.50	1,055,478.01
FED HM LN PC POOL U92272	FIXED INCOME	236,625.52	256,587.23
FED HM LN PC POOL U95137	FIXED INCOME	638,342.65	677,214.61
FED HM LN PC POOL U99045	FIXED INCOME	3,688,087.57	3,801,784.60
FED HM LN PC POOL U99076	FIXED INCOME	1,930,279.90	2,091,707.01
FED HM LN PC POOL U99084	FIXED INCOME	1,571,721.42	1,715,362.39
FED HM LN PC POOL U99091	FIXED INCOME	497,951.91	543,565.43
FED HM LN PC POOL U99124	FIXED INCOME	3,972,783.65	4,095,683.06
FED HM LN PC POOL V60796	FIXED INCOME	693,715.22	698,426.49
FED HM LN PC POOL V60886	FIXED INCOME	748,935.64	754,461.61
FED HM LN PC POOL V60902	FIXED INCOME	570,761.17	574,968.62
FED HM LN PC POOL V60903	FIXED INCOME	559,799.42	563,840.71
FED HM LN PC POOL V60904	FIXED INCOME	1,149,993.90	1,157,773.53
FED HM LN PC POOL V60905	FIXED INCOME	55,231.43	55,605.43
FED HM LN PC POOL V60908	FIXED INCOME	206,684.04	212,612.73
FED HM LN PC POOL V60909	FIXED INCOME	180,687.98	185,870.13
FED HM LN PC POOL V61427	FIXED INCOME	752,778.02	757,917.00
FED HM LN PC POOL V80169	FIXED INCOME	6,438,051.75	6,461,232.02
FED HM LN PC POOL V80355	FIXED INCOME	1,442,213.85	1,500,967.84
FED HM LN PC POOL V80552	FIXED INCOME	318,346.71	336,033.05
FED HM LN PC POOL V80553	FIXED INCOME	79,583.98	83,978.95
FED HM LN PC POOL V80804	FIXED INCOME	124,843.58	140,559.10
FED HM LN PC POOL V82645	FIXED INCOME	2,538,876.19	2,536,333.84
FED HM LN PC POOL V82942	FIXED INCOME	1,406,104.53	1,404,804.85
FED HM LN PC POOL Z40054	FIXED INCOME	640,131.57	675,916.72
FED HM LN PC POOL Z60023	FIXED INCOME	239,134.19	263,459.48
FED REPUBLIC OF BRAZIL	FIXED INCOME	3,060,000.00	2,945,250.00
FED REPUBLIC OF BRAZIL	FIXED INCOME	300,000.00	277,875.00

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FED REPUBLIC OF BRAZIL	FIXED INCOME	280,000.00	245,000.00
FEDERAL HOME LOAN BANK	FIXED INCOME	545,000.00	569,344.06
FEDERAL HOME LOAN BANK	FIXED INCOME	445,000.00	496,831.82
FEDERAL HOME LOAN BANK	FIXED INCOME	105,000.00	120,144.78
FEDERAL HOME LOAN BANK	FIXED INCOME	3,310,000.00	3,989,658.85
FEDERAL HOME LOAN BANK	FIXED INCOME	7,870,000.00	7,861,579.10
FEDERAL HOME LOAN BANK	FIXED INCOME	8,850,000.00	8,844,628.05
FEDERAL HOME LOAN BANK	FIXED INCOME	2,000,000.00	1,975,554.00
FEDERAL HOME LOAN BANK	FIXED INCOME	2,000,000.00	1,987,914.00
FEDERAL HOME LOAN BANK	FIXED INCOME	400,000.00	398,770.40
FEDERAL HOME LOAN BANK	FIXED INCOME	1,000,000.00	1,002,098.00
FEDERAL HOME LOAN BANK	FIXED INCOME	3,500,000.00	3,492,881.00
FEDERAL HOME LOAN BANK	FIXED INCOME	2,500,000.00	2,498,905.00
FEDERAL HOME LOAN BANK	FIXED INCOME	6,100,000.00	6,521,552.70
FEDEX CORP	FIXED INCOME	1,500,000.00	1,575,640.50
FEDEX CORP	FIXED INCOME	320,000.00	336,136.64
FEDEX CORP	FIXED INCOME	1,080,000.00	1,020,753.36
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	12,408,409.55	914,957.65
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	1,015,000.00	1,044,741.23
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	143,223.75	5,504.76
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	7,234,100.08	177,267.28
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,253,125.34	68,351.42
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	3,253,066.92	177,238.47
FHLMC MULTIFAMILY STRUCTURED P	FIXED INCOME	812,693.54	44,149.82
FHLMC TBA 15 YR 2.5	FIXED INCOME	5,500,000.00	5,525,565.16
FHLMC TBA 15 YR 3	FIXED INCOME	1,185,000.00	1,216,846.88
FHLMC TBA 30 YR 3	FIXED INCOME	1,100,000.00	1,095,875.00
FHLMC TBA 30 YR 3	FIXED INCOME	5,635,000.00	5,622,673.44
FHLMC TBA 30 YR 3.5	FIXED INCOME	7,700,000.00	7,895,903.40
FHLMC TBA 30 YR 3.5	FIXED INCOME	9,335,000.00	9,590,004.20
FHLMC TBA 30 YR 3.5	FIXED INCOME	2,000,000.00	2,056,260.02
FHLMC TBA 30 YR 3.5	FIXED INCOME	(2,000,000.00)	(2,056,260.02)
FHLMC TBA 30 YR 3.5	FIXED INCOME	(2,000,000.00)	(2,054,634.00)
FHLMC TBA 30 YR 3.5	FIXED INCOME	11,020,441.00	11,292,029.74
FHLMC TBA 30 YR 4	FIXED INCOME	10,000,000.00	10,516,913.00
FHLMC TBA 30 YR 4	FIXED INCOME	3,700,000.00	3,891,257.81
FHLMC TBA 30 YR 4	FIXED INCOME	8,430,000.00	8,865,757.66
FHLMC TBA 30 YR 4.5	FIXED INCOME	3,610,000.00	3,867,257.63
FICO STRIP PRN16	FIXED INCOME	2,420,000.00	2,352,145.62
FIDELITY NATIONAL INFORM	FIXED INCOME	503,000.00	561,691.55
FIDELITY NATIONAL INFORM	FIXED INCOME	2,975,000.00	2,880,740.10
FIDELITY NATIONAL INFORM	FIXED INCOME	5,150,000.00	5,394,846.45
FIELDSTONE MORTGAGE INVESTMENT	FIXED INCOME	757,656.89	753,422.95
FIFTH THIRD BANK	FIXED INCOME	843,000.00	858,287.81
FIFTH THIRD BANK	FIXED INCOME	2,745,000.00	2,763,281.70
FIRST AMERICAN FINANCIAL	FIXED INCOME	2,600,000.00	2,659,378.80

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FIRST DATA CORPORATION	FIXED INCOME	315,000.00	327,206.25
FIRST DATA CORPORATION	FIXED INCOME	831,000.00	868,395.00
FIRST DATA CORPORATION	FIXED INCOME	625,000.00	642,768.75
FIRSTENERGY CORP	FIXED INCOME	4,500,000.00	4,528,687.50
FIRSTENERGY CORP	FIXED INCOME	200,000.00	210,372.20
FIRSTENERGY CORP	FIXED INCOME	6,650,000.00	8,749,092.45
FIRSTENERGY CORP	FIXED INCOME	570,000.00	573,633.75
FIRSTENERGY CORP	FIXED INCOME	2,350,000.00	2,471,873.35
FIRSTENERGY CORP	FIXED INCOME	1,800,000.00	1,805,756.40
FIRSTENERGY CORP	FIXED INCOME	220,000.00	223,191.54
FISERV INC	FIXED INCOME	3,225,000.00	3,262,996.95
FIVE CORNERS FUNDING TRS	FIXED INCOME	9,685,000.00	10,400,595.60
FLORIDA GAS TRANSMISSION	FIXED INCOME	4,300,000.00	4,716,175.50
FLORIDA POWER + LIGHT CO	FIXED INCOME	2,157,000.00	2,284,659.89
FLORIDA POWER + LIGHT CO	FIXED INCOME	2,500,000.00	2,543,897.50
FMG RESOURCES AUG 2006	FIXED INCOME	910,000.00	1,036,262.50
FMS WERTMANAGEMENT	FIXED INCOME	1,190,000.00	1,188,974.22
FNMA POOL 190307	FIXED INCOME	3,133.00	3,789.60
FNMA POOL 190317	FIXED INCOME	4,115.79	5,008.85
FNMA POOL 190371	FIXED INCOME	327,521.06	368,805.04
FNMA POOL 190380	FIXED INCOME	227,041.24	254,191.45
FNMA POOL 190396	FIXED INCOME	616,658.45	663,256.58
FNMA POOL 190397	FIXED INCOME	7,177.57	7,846.33
FNMA POOL 250508	FIXED INCOME	2,080.90	2,339.60
FNMA POOL 251237	FIXED INCOME	7,299.53	8,156.71
FNMA POOL 251507	FIXED INCOME	548.72	606.91
FNMA POOL 251729	FIXED INCOME	512.40	566.74
FNMA POOL 251787	FIXED INCOME	631.11	698.03
FNMA POOL 251825	FIXED INCOME	1,343.29	1,485.74
FNMA POOL 251971	FIXED INCOME	16,496.20	18,577.48
FNMA POOL 252023	FIXED INCOME	248.81	275.19
FNMA POOL 252207	FIXED INCOME	779.63	862.30
FNMA POOL 252210	FIXED INCOME	304.04	336.28
FNMA POOL 252348	FIXED INCOME	1,830.51	2,024.62
FNMA POOL 252499	FIXED INCOME	1,772.61	1,960.58
FNMA POOL 252568	FIXED INCOME	2,394.66	2,716.91
FNMA POOL 252925	FIXED INCOME	8,094.97	9,575.99
FNMA POOL 253113	FIXED INCOME	28,929.73	34,480.37
FNMA POOL 253184	FIXED INCOME	5,365.58	6,402.56
FNMA POOL 253356	FIXED INCOME	3,150.44	3,793.98
FNMA POOL 253553	FIXED INCOME	33,044.65	35,724.24
FNMA POOL 253607	FIXED INCOME	15,259.00	16,902.69
FNMA POOL 253643	FIXED INCOME	4,370.10	5,188.23
FNMA POOL 253644	FIXED INCOME	8,428.33	10,220.23
FNMA POOL 253801	FIXED INCOME	1,064.60	1,196.95
FNMA POOL 253813	FIXED INCOME	4,321.10	4,950.88

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FNMA POOL 253891	FIXED INCOME	3,443.31	3,939.00
FNMA POOL 253974	FIXED INCOME	33,732.94	36,537.78
FNMA POOL 253975	FIXED INCOME	1,379.41	1,389.86
FNMA POOL 254148	FIXED INCOME	1,150.38	1,337.66
FNMA POOL 254335	FIXED INCOME	62,084.09	72,511.36
FNMA POOL 254360	FIXED INCOME	128,467.11	143,843.22
FNMA POOL 254383	FIXED INCOME	14,567.97	17,229.72
FNMA POOL 254416	FIXED INCOME	2,410.89	2,778.39
FNMA POOL 254428	FIXED INCOME	2,274.32	2,384.28
FNMA POOL 254446	FIXED INCOME	11,210.41	13,173.42
FNMA POOL 254453	FIXED INCOME	10,521.43	11,206.34
FNMA POOL 254548	FIXED INCOME	158,990.29	177,695.20
FNMA POOL 254683	FIXED INCOME	29,896.15	30,614.78
FNMA POOL 254692	FIXED INCOME	3,889.66	4,351.25
FNMA POOL 254766	FIXED INCOME	130,274.06	142,924.57
FNMA POOL 254793	FIXED INCOME	129,035.80	141,548.40
FNMA POOL 254846	FIXED INCOME	150,690.20	161,624.24
FNMA POOL 254915	FIXED INCOME	100,695.46	108,001.90
FNMA POOL 254986	FIXED INCOME	79,651.53	88,159.66
FNMA POOL 255217	FIXED INCOME	8,476.43	9,091.48
FNMA POOL 255269	FIXED INCOME	24,244.73	27,167.03
FNMA POOL 255312	FIXED INCOME	48,976.50	53,745.01
FNMA POOL 255456	FIXED INCOME	553,764.83	612,916.28
FNMA POOL 255550	FIXED INCOME	472,092.11	522,519.54
FNMA POOL 255809	FIXED INCOME	75,736.98	83,826.97
FNMA POOL 255813	FIXED INCOME	402,945.70	442,402.83
FNMA POOL 256436	FIXED INCOME	145,956.09	166,507.81
FNMA POOL 256635	FIXED INCOME	38,036.57	41,524.04
FNMA POOL 256715	FIXED INCOME	39,141.42	44,007.55
FNMA POOL 256822	FIXED INCOME	461,566.31	503,886.05
FNMA POOL 256851	FIXED INCOME	711,977.87	830,678.54
FNMA POOL 257149	FIXED INCOME	11,687.60	11,968.55
FNMA POOL 257231	FIXED INCOME	351,081.25	390,655.87
FNMA POOL 257291	FIXED INCOME	18,829.41	19,282.03
FNMA POOL 257350	FIXED INCOME	44,675.75	50,450.31
FNMA POOL 257411	FIXED INCOME	0.01	0.01
FNMA POOL 261726	FIXED INCOME	232.80	261.74
FNMA POOL 264109	FIXED INCOME	11,837.23	13,092.48
FNMA POOL 294690	FIXED INCOME	11,136.99	12,521.56
FNMA POOL 303088	FIXED INCOME	173.47	175.33
FNMA POOL 303157	FIXED INCOME	1,237.42	1,279.46
FNMA POOL 303178	FIXED INCOME	5,768.31	6,485.44
FNMA POOL 303372	FIXED INCOME	132.99	134.61
FNMA POOL 310048	FIXED INCOME	355,713.45	396,637.62
FNMA POOL 310085	FIXED INCOME	112,238.74	123,238.52
FNMA POOL 310089	FIXED INCOME	165,237.95	169,209.94

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FNMA POOL 310114	FIXED INCOME	406,188.33	415,952.30
FNMA POOL 310125	FIXED INCOME	1,382,409.04	1,398,347.50
FNMA POOL 313197	FIXED INCOME	6,051.14	6,118.62
FNMA POOL 313328	FIXED INCOME	2,570.46	2,591.10
FNMA POOL 313499	FIXED INCOME	1,568.44	1,611.00
FNMA POOL 313544	FIXED INCOME	4,865.93	5,113.61
FNMA POOL 323003	FIXED INCOME	88.08	97.42
FNMA POOL 323287	FIXED INCOME	223.93	247.68
FNMA POOL 323397	FIXED INCOME	1,315.66	1,460.83
FNMA POOL 323632	FIXED INCOME	446.47	505.39
FNMA POOL 323868	FIXED INCOME	3,549.89	3,940.29
FNMA POOL 325321	FIXED INCOME	6,492.25	7,180.70
FNMA POOL 331083	FIXED INCOME	595.16	600.95
FNMA POOL 344903	FIXED INCOME	349,852.50	397,838.43
FNMA POOL 357822	FIXED INCOME	217,256.42	243,212.43
FNMA POOL 357822	FIXED INCOME	16,603.11	18,586.71
FNMA POOL 363514	FIXED INCOME	2,938.50	2,950.85
FNMA POOL 417005	FIXED INCOME	19,477.23	21,542.64
FNMA POOL 418026	FIXED INCOME	12,918.07	14,524.07
FNMA POOL 418497	FIXED INCOME	1,528.08	1,718.05
FNMA POOL 420784	FIXED INCOME	476.38	526.90
FNMA POOL 425587	FIXED INCOME	510.09	564.18
FNMA POOL 426871	FIXED INCOME	188.27	188.37
FNMA POOL 428063	FIXED INCOME	209.13	231.31
FNMA POOL 429560	FIXED INCOME	516.43	571.19
FNMA POOL 432567	FIXED INCOME	553.87	554.92
FNMA POOL 437733	FIXED INCOME	1,135.33	1,276.48
FNMA POOL 466573	FIXED INCOME	12,029,211.09	12,538,819.36
FNMA POOL 468551	FIXED INCOME	500,000.00	533,548.41
FNMA POOL 471719	FIXED INCOME	2,813,833.45	2,898,139.78
FNMA POOL 481378	FIXED INCOME	4,829.83	5,342.00
FNMA POOL 490105	FIXED INCOME	389.78	431.11
FNMA POOL 492897	FIXED INCOME	787.37	870.86
FNMA POOL 496273	FIXED INCOME	533.59	590.17
FNMA POOL 503226	FIXED INCOME	813.65	899.93
FNMA POOL 503230	FIXED INCOME	654.63	724.05
FNMA POOL 508607	FIXED INCOME	47,088.17	52,081.51
FNMA POOL 508698	FIXED INCOME	11,947.53	13,214.47
FNMA POOL 509728	FIXED INCOME	1,076.25	1,190.38
FNMA POOL 514078	FIXED INCOME	4,593.51	5,080.62
FNMA POOL 516133	FIXED INCOME	0.01	0.01
FNMA POOL 518115	FIXED INCOME	129.68	132.51
FNMA POOL 519876	FIXED INCOME	843.29	905.21
FNMA POOL 526353	FIXED INCOME	314.57	336.67
FNMA POOL 527044	FIXED INCOME	721.87	741.61
FNMA POOL 527289	FIXED INCOME	1,718.94	1,901.22

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 527750	FIXED INCOME	1,643.96	1,707.01
FNMA POOL 530817	FIXED INCOME	1,373.54	1,383.62
FNMA POOL 532907	FIXED INCOME	3,788.66	3,886.39
FNMA POOL 533185	FIXED INCOME	25,134.46	26,387.94
FNMA POOL 535023	FIXED INCOME	3,305.79	3,698.43
FNMA POOL 535039	FIXED INCOME	3,086.67	3,632.62
FNMA POOL 535095	FIXED INCOME	18,356.67	22,189.51
FNMA POOL 535425	FIXED INCOME	45.96	51.43
FNMA POOL 535440	FIXED INCOME	4,495.77	5,537.26
FNMA POOL 535481	FIXED INCOME	872.86	1,003.79
FNMA POOL 535488	FIXED INCOME	7,295.82	8,546.73
FNMA POOL 535533	FIXED INCOME	13,795.68	16,529.99
FNMA POOL 535597	FIXED INCOME	2,689.96	3,074.70
FNMA POOL 535608	FIXED INCOME	82,170.17	94,710.61
FNMA POOL 535667	FIXED INCOME	1,178.56	1,358.46
FNMA POOL 535714	FIXED INCOME	2,918.78	3,258.73
FNMA POOL 535751	FIXED INCOME	465.39	529.02
FNMA POOL 535834	FIXED INCOME	5,358.99	5,927.27
FNMA POOL 535903	FIXED INCOME	7,367.89	8,322.60
FNMA POOL 535996	FIXED INCOME	1,799.02	2,163.33
FNMA POOL 536142	FIXED INCOME	22,007.79	23,471.07
FNMA POOL 536495	FIXED INCOME	38,746.47	41,849.31
FNMA POOL 536597	FIXED INCOME	6,082.67	6,187.39
FNMA POOL 536909	FIXED INCOME	170.79	182.64
FNMA POOL 538886	FIXED INCOME	1,108.27	1,247.18
FNMA POOL 543845	FIXED INCOME	2,125.27	2,437.45
FNMA POOL 544046	FIXED INCOME	47,622.77	50,691.02
FNMA POOL 544397	FIXED INCOME	8,233.67	8,422.93
FNMA POOL 545138	FIXED INCOME	5,534.28	6,315.24
FNMA POOL 545240	FIXED INCOME	1,430.78	1,647.92
FNMA POOL 545481	FIXED INCOME	71,365.04	80,226.73
FNMA POOL 545562	FIXED INCOME	5,742.62	6,653.01
FNMA POOL 545604	FIXED INCOME	2,913.58	3,338.07
FNMA POOL 545609	FIXED INCOME	6,319.02	7,457.58
FNMA POOL 545612	FIXED INCOME	1,708.73	2,055.49
FNMA POOL 545613	FIXED INCOME	65,047.20	75,456.58
FNMA POOL 545699	FIXED INCOME	297.81	337.44
FNMA POOL 545967	FIXED INCOME	3,545.03	3,549.15
FNMA POOL 546261	FIXED INCOME	932.52	955.71
FNMA POOL 547078	FIXED INCOME	4,096.35	4,214.49
FNMA POOL 548662	FIXED INCOME	57,025.01	58,937.13
FNMA POOL 548965	FIXED INCOME	727.24	835.94
FNMA POOL 549129	FIXED INCOME	837.93	840.46
FNMA POOL 549167	FIXED INCOME	12,262.38	12,648.49
FNMA POOL 551217	FIXED INCOME	718.72	720.66
FNMA POOL 554471	FIXED INCOME	8,306.71	8,836.86

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 555085	FIXED INCOME	6,639.73	6,799.34
FNMA POOL 555170	FIXED INCOME	265.75	266.03
FNMA POOL 555326	FIXED INCOME	370,776.74	424,056.55
FNMA POOL 555421	FIXED INCOME	181,070.50	199,057.06
FNMA POOL 555439	FIXED INCOME	1,324.75	1,326.17
FNMA POOL 555445	FIXED INCOME	1,758.07	1,800.33
FNMA POOL 555458	FIXED INCOME	379,042.72	432,527.42
FNMA POOL 555515	FIXED INCOME	345.72	345.83
FNMA POOL 555531	FIXED INCOME	1,059,407.24	1,189,138.28
FNMA POOL 555531	FIXED INCOME	2,066.04	2,319.04
FNMA POOL 555545	FIXED INCOME	11,884.05	12,169.72
FNMA POOL 555743	FIXED INCOME	154,084.39	169,057.35
FNMA POOL 555932	FIXED INCOME	847.87	848.77
FNMA POOL 556039	FIXED INCOME	98,366.11	105,081.17
FNMA POOL 556519	FIXED INCOME	46.09	46.21
FNMA POOL 556763	FIXED INCOME	9,293.16	9,352.55
FNMA POOL 557478	FIXED INCOME	30,220.87	31,461.73
FNMA POOL 559286	FIXED INCOME	1,027.87	1,047.28
FNMA POOL 561238	FIXED INCOME	12,878.86	13,206.17
FNMA POOL 561258	FIXED INCOME	218.63	226.51
FNMA POOL 561775	FIXED INCOME	5,904.45	6,689.15
FNMA POOL 561790	FIXED INCOME	1,483.04	1,560.90
FNMA POOL 562117	FIXED INCOME	3,938.98	3,985.02
FNMA POOL 562653	FIXED INCOME	108.34	108.61
FNMA POOL 562827	FIXED INCOME	30,399.71	31,123.64
FNMA POOL 564114	FIXED INCOME	843.12	863.59
FNMA POOL 567535	FIXED INCOME	288.15	288.87
FNMA POOL 568335	FIXED INCOME	23,806.74	26,464.37
FNMA POOL 568516	FIXED INCOME	22,340.19	22,854.16
FNMA POOL 568551	FIXED INCOME	311.57	322.22
FNMA POOL 568656	FIXED INCOME	3,410.02	3,417.96
FNMA POOL 570320	FIXED INCOME	484.21	537.29
FNMA POOL 570543	FIXED INCOME	215,859.39	236,985.81
FNMA POOL 571054	FIXED INCOME	2,549.45	2,571.21
FNMA POOL 573111	FIXED INCOME	4,415.49	4,426.28
FNMA POOL 573377	FIXED INCOME	4,002.58	3,999.80
FNMA POOL 581197	FIXED INCOME	425.65	472.13
FNMA POOL 581437	FIXED INCOME	31,709.60	36,001.62
FNMA POOL 582122	FIXED INCOME	4,394.09	4,428.86
FNMA POOL 582599	FIXED INCOME	759.05	841.76
FNMA POOL 583314	FIXED INCOME	2,044.40	2,090.23
FNMA POOL 583354	FIXED INCOME	499.19	524.29
FNMA POOL 583882	FIXED INCOME	418.92	463.34
FNMA POOL 586200	FIXED INCOME	255.37	282.45
FNMA POOL 591474	FIXED INCOME	4,987.15	5,537.41
FNMA POOL 600187	FIXED INCOME	106,558.96	116,887.88

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 600950	FIXED INCOME	23,163.28	26,277.60
FNMA POOL 602073	FIXED INCOME	20,536.63	21,840.21
FNMA POOL 603281	FIXED INCOME	130.48	144.32
FNMA POOL 606349	FIXED INCOME	47.87	47.99
FNMA POOL 609492	FIXED INCOME	9,322.55	10,245.59
FNMA POOL 616904	FIXED INCOME	12,298.22	12,788.48
FNMA POOL 617105	FIXED INCOME	803.53	918.22
FNMA POOL 619080	FIXED INCOME	313.19	352.76
FNMA POOL 620595	FIXED INCOME	538.92	597.40
FNMA POOL 621284	FIXED INCOME	2,011.41	2,269.62
FNMA POOL 622590	FIXED INCOME	2,851.12	3,153.46
FNMA POOL 624636	FIXED INCOME	58.83	65.07
FNMA POOL 625032	FIXED INCOME	11,937.93	12,044.54
FNMA POOL 625185	FIXED INCOME	1,888.81	2,186.03
FNMA POOL 628075	FIXED INCOME	103,640.00	113,234.07
FNMA POOL 628300	FIXED INCOME	375.90	376.73
FNMA POOL 635164	FIXED INCOME	565.82	644.48
FNMA POOL 635926	FIXED INCOME	2,019.87	2,024.82
FNMA POOL 636596	FIXED INCOME	1,218.52	1,221.51
FNMA POOL 636878	FIXED INCOME	13,838.51	14,242.88
FNMA POOL 640980	FIXED INCOME	830.54	918.61
FNMA POOL 645388	FIXED INCOME	259.63	289.76
FNMA POOL 648755	FIXED INCOME	9,188.66	10,211.88
FNMA POOL 650136	FIXED INCOME	3,621.87	3,769.33
FNMA POOL 651595	FIXED INCOME	762.04	878.06
FNMA POOL 653070	FIXED INCOME	226.53	250.55
FNMA POOL 653649	FIXED INCOME	2,509.96	2,819.60
FNMA POOL 654789	FIXED INCOME	706.08	803.23
FNMA POOL 655056	FIXED INCOME	3,262.52	3,623.45
FNMA POOL 655659	FIXED INCOME	3,448.07	3,813.71
FNMA POOL 660126	FIXED INCOME	47,172.06	53,633.12
FNMA POOL 662476	FIXED INCOME	1,183.21	1,308.68
FNMA POOL 667559	FIXED INCOME	39,766.58	44,475.51
FNMA POOL 668791	FIXED INCOME	2,851.60	2,860.61
FNMA POOL 668809	FIXED INCOME	36,378.87	37,253.35
FNMA POOL 670405	FIXED INCOME	296.12	332.00
FNMA POOL 674705	FIXED INCOME	10,062.51	10,304.39
FNMA POOL 677616	FIXED INCOME	297,013.36	337,042.24
FNMA POOL 678714	FIXED INCOME	86,648.46	94,593.02
FNMA POOL 679407	FIXED INCOME	352.71	361.19
FNMA POOL 681139	FIXED INCOME	834.98	938.79
FNMA POOL 683378	FIXED INCOME	2,221.29	2,274.69
FNMA POOL 687887	FIXED INCOME	607,456.35	692,463.49
FNMA POOL 689268	FIXED INCOME	122,577.25	133,816.02
FNMA POOL 689511	FIXED INCOME	5,100.13	5,709.30
FNMA POOL 695357	FIXED INCOME	57,626.37	62,909.97

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 695838	FIXED INCOME	2,344.26	2,359.61
FNMA POOL 697409	FIXED INCOME	8,302.87	9,183.33
FNMA POOL 699424	FIXED INCOME	625,013.43	713,088.67
FNMA POOL 703440	FIXED INCOME	916.74	919.62
FNMA POOL 704588	FIXED INCOME	2,150.79	2,380.53
FNMA POOL 711605	FIXED INCOME	217,504.96	233,287.06
FNMA POOL 712057	FIXED INCOME	4,883.33	5,000.71
FNMA POOL 713499	FIXED INCOME	22,958.32	23,510.19
FNMA POOL 720109	FIXED INCOME	1,287.27	1,441.71
FNMA POOL 723814	FIXED INCOME	11,771.90	12,054.87
FNMA POOL 725160	FIXED INCOME	347.78	348.28
FNMA POOL 725205	FIXED INCOME	1,979.60	2,166.02
FNMA POOL 725206	FIXED INCOME	951,965.91	1,066,681.59
FNMA POOL 725231	FIXED INCOME	3,202.11	3,512.47
FNMA POOL 725247	FIXED INCOME	7,156.60	7,199.83
FNMA POOL 725250	FIXED INCOME	113,613.76	124,662.67
FNMA POOL 725416	FIXED INCOME	3,615.28	3,632.23
FNMA POOL 725418	FIXED INCOME	25,571.66	29,117.09
FNMA POOL 725594	FIXED INCOME	213,719.36	239,477.08
FNMA POOL 725690	FIXED INCOME	41,235.29	47,127.09
FNMA POOL 725692	FIXED INCOME	801,854.38	845,877.72
FNMA POOL 725703	FIXED INCOME	75,839.04	86,650.94
FNMA POOL 725762	FIXED INCOME	67,736.25	77,450.13
FNMA POOL 725936	FIXED INCOME	11,114.22	11,161.99
FNMA POOL 725946	FIXED INCOME	445,380.05	498,919.94
FNMA POOL 727181	FIXED INCOME	21,431.17	23,665.23
FNMA POOL 730068	FIXED INCOME	630.59	633.27
FNMA POOL 730475	FIXED INCOME	48,580.37	53,221.94
FNMA POOL 730727	FIXED INCOME	10,175.23	11,236.36
FNMA POOL 730969	FIXED INCOME	3,009.47	3,301.77
FNMA POOL 733074	FIXED INCOME	36,371.03	39,903.55
FNMA POOL 735140	FIXED INCOME	3,956.92	4,262.52
FNMA POOL 735224	FIXED INCOME	1,095,704.55	1,227,205.68
FNMA POOL 735417	FIXED INCOME	9,198.14	10,466.12
FNMA POOL 735491	FIXED INCOME	45,985.51	46,631.48
FNMA POOL 735502	FIXED INCOME	189,996.35	216,708.78
FNMA POOL 735504	FIXED INCOME	94,126.72	107,469.48
FNMA POOL 735676	FIXED INCOME	159,988.08	175,637.95
FNMA POOL 735795	FIXED INCOME	334,286.77	366,921.43
FNMA POOL 735893	FIXED INCOME	112,970.07	124,054.91
FNMA POOL 735893	FIXED INCOME	26,597.36	29,207.14
FNMA POOL 735925	FIXED INCOME	218,514.56	239,888.58
FNMA POOL 735937	FIXED INCOME	3,860.46	3,967.94
FNMA POOL 735989	FIXED INCOME	1,309,328.64	1,465,542.81
FNMA POOL 738581	FIXED INCOME	2,257.06	2,521.07
FNMA POOL 738670	FIXED INCOME	177,064.78	193,626.34

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 739373	FIXED INCOME	235,273.56	256,860.91
FNMA POOL 740253	FIXED INCOME	1,898.88	2,128.37
FNMA POOL 740255	FIXED INCOME	51,351.53	56,366.83
FNMA POOL 741862	FIXED INCOME	6,406.87	7,150.84
FNMA POOL 742094	FIXED INCOME	479.37	490.89
FNMA POOL 743524	FIXED INCOME	506,282.93	555,500.57
FNMA POOL 743579	FIXED INCOME	1,480.76	1,645.31
FNMA POOL 744801	FIXED INCOME	129,090.31	132,193.39
FNMA POOL 745275	FIXED INCOME	218,361.22	239,741.00
FNMA POOL 745339	FIXED INCOME	293,160.81	327,932.37
FNMA POOL 745341	FIXED INCOME	313,987.59	376,772.57
FNMA POOL 745347	FIXED INCOME	95,002.54	107,953.42
FNMA POOL 745563	FIXED INCOME	8,085.48	9,121.51
FNMA POOL 745580	FIXED INCOME	1,064,466.10	1,168,412.40
FNMA POOL 745603	FIXED INCOME	1,512,618.03	1,585,858.68
FNMA POOL 745948	FIXED INCOME	96,531.86	110,693.46
FNMA POOL 745959	FIXED INCOME	723,804.69	809,942.25
FNMA POOL 749754	FIXED INCOME	384.76	425.56
FNMA POOL 750505	FIXED INCOME	856.24	947.04
FNMA POOL 753141	FIXED INCOME	1,208.57	1,353.12
FNMA POOL 755628	FIXED INCOME	1,886.40	2,070.71
FNMA POOL 755700	FIXED INCOME	1,081.09	1,163.87
FNMA POOL 756196	FIXED INCOME	91,038.08	101,951.42
FNMA POOL 756198	FIXED INCOME	2,757.86	3,052.45
FNMA POOL 758131	FIXED INCOME	678.23	759.32
FNMA POOL 761031	FIXED INCOME	191,922.81	209,572.49
FNMA POOL 761342	FIXED INCOME	325.76	333.59
FNMA POOL 761889	FIXED INCOME	1,255.50	1,405.89
FNMA POOL 766197	FIXED INCOME	8,026.11	8,987.72
FNMA POOL 766658	FIXED INCOME	81,146.62	83,097.22
FNMA POOL 767528	FIXED INCOME	1,647.69	1,844.90
FNMA POOL 769523	FIXED INCOME	102,073.44	106,412.99
FNMA POOL 772297	FIXED INCOME	7,633.11	8,492.91
FNMA POOL 775695	FIXED INCOME	57,594.81	64,436.03
FNMA POOL 776974	FIXED INCOME	1,636.42	1,844.47
FNMA POOL 777754	FIXED INCOME	18,881.99	20,977.40
FNMA POOL 778211	FIXED INCOME	75,807.55	83,905.08
FNMA POOL 779344	FIXED INCOME	165,232.07	181,329.50
FNMA POOL 780062	FIXED INCOME	561,035.43	623,479.91
FNMA POOL 781603	FIXED INCOME	8,872.33	9,928.51
FNMA POOL 781629	FIXED INCOME	54,013.46	60,131.95
FNMA POOL 782093	FIXED INCOME	1,550.30	1,662.79
FNMA POOL 782096	FIXED INCOME	136,503.36	149,556.07
FNMA POOL 782671	FIXED INCOME	92.08	102.04
FNMA POOL 782837	FIXED INCOME	16,668.38	16,971.62
FNMA POOL 783629	FIXED INCOME	317,549.05	334,947.62

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 783814	FIXED INCOME	202,078.98	221,647.36
FNMA POOL 785430	FIXED INCOME	18,282.14	18,721.60
FNMA POOL 788033	FIXED INCOME	168,312.62	189,237.53
FNMA POOL 790724	FIXED INCOME	16,977.92	18,924.92
FNMA POOL 793185	FIXED INCOME	134,412.86	150,334.03
FNMA POOL 795297	FIXED INCOME	111,992.61	113,764.20
FNMA POOL 795548	FIXED INCOME	9,951.56	10,549.31
FNMA POOL 796100	FIXED INCOME	381.46	429.35
FNMA POOL 797154	FIXED INCOME	8,286.50	9,273.33
FNMA POOL 797449	FIXED INCOME	92,861.73	103,538.78
FNMA POOL 797830	FIXED INCOME	0.01	0.01
FNMA POOL 798815	FIXED INCOME	1,435.04	1,606.29
FNMA POOL 802311	FIXED INCOME	55,637.14	61,060.75
FNMA POOL 802691	FIXED INCOME	189,143.60	193,112.35
FNMA POOL 806506	FIXED INCOME	5,934.23	6,028.08
FNMA POOL 806642	FIXED INCOME	53,439.96	56,621.62
FNMA POOL 809640	FIXED INCOME	31,132.82	33,553.32
FNMA POOL 814579	FIXED INCOME	275,395.54	304,812.44
FNMA POOL 815106	FIXED INCOME	35,069.39	38,817.38
FNMA POOL 817436	FIXED INCOME	5,160.84	5,778.96
FNMA POOL 819713	FIXED INCOME	9,738.12	9,972.20
FNMA POOL 820341	FIXED INCOME	5,462.25	5,971.20
FNMA POOL 822000	FIXED INCOME	1,440,799.76	1,581,267.78
FNMA POOL 822038	FIXED INCOME	276,718.00	289,910.12
FNMA POOL 822063	FIXED INCOME	8,485.85	9,272.05
FNMA POOL 822148	FIXED INCOME	204,071.60	215,092.83
FNMA POOL 825405	FIXED INCOME	1,232,707.03	1,304,071.77
FNMA POOL 825709	FIXED INCOME	158,930.23	171,173.73
FNMA POOL 826146	FIXED INCOME	368,140.42	385,062.74
FNMA POOL 826305	FIXED INCOME	2,018.75	2,211.48
FNMA POOL 826363	FIXED INCOME	142,751.09	148,973.21
FNMA POOL 826453	FIXED INCOME	459.23	512.76
FNMA POOL 826585	FIXED INCOME	150,778.78	165,556.86
FNMA POOL 828549	FIXED INCOME	61,422.93	67,393.65
FNMA POOL 828715	FIXED INCOME	6,131.81	6,804.06
FNMA POOL 829188	FIXED INCOME	47,004.74	51,579.65
FNMA POOL 829220	FIXED INCOME	808.23	909.05
FNMA POOL 829244	FIXED INCOME	1,347.24	1,478.59
FNMA POOL 829291	FIXED INCOME	18,547.85	20,529.07
FNMA POOL 831010	FIXED INCOME	125,970.67	144,250.30
FNMA POOL 831011	FIXED INCOME	27,474.73	30,990.73
FNMA POOL 831232	FIXED INCOME	200,701.30	224,433.37
FNMA POOL 831483	FIXED INCOME	59,884.16	66,981.47
FNMA POOL 831686	FIXED INCOME	532.50	606.65
FNMA POOL 831834	FIXED INCOME	318,560.88	363,094.98
FNMA POOL 831952	FIXED INCOME	346.14	390.86

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 832414	FIXED INCOME	576,526.96	632,745.38
FNMA POOL 834380	FIXED INCOME	61,408.05	68,753.64
FNMA POOL 835284	FIXED INCOME	1,910.95	2,128.14
FNMA POOL 835291	FIXED INCOME	6,931.79	7,591.70
FNMA POOL 835451	FIXED INCOME	1,346.94	1,478.33
FNMA POOL 835751	FIXED INCOME	13,952.07	15,007.72
FNMA POOL 835783	FIXED INCOME	501,827.45	550,647.49
FNMA POOL 836155	FIXED INCOME	1,055.92	1,168.71
FNMA POOL 836427	FIXED INCOME	648,634.44	711,822.29
FNMA POOL 836559	FIXED INCOME	3,770.14	4,169.93
FNMA POOL 838452	FIXED INCOME	10,764.34	12,102.77
FNMA POOL 839596	FIXED INCOME	152,680.09	167,546.81
FNMA POOL 841958	FIXED INCOME	2,458.26	2,517.35
FNMA POOL 843997	FIXED INCOME	181,609.70	189,879.34
FNMA POOL 849005	FIXED INCOME	4,301.68	4,769.21
FNMA POOL 849094	FIXED INCOME	29,546.72	33,041.17
FNMA POOL 849299	FIXED INCOME	681,317.26	761,291.73
FNMA POOL 850761	FIXED INCOME	1,946.92	2,202.22
FNMA POOL 851163	FIXED INCOME	1,014.16	1,122.49
FNMA POOL 851272	FIXED INCOME	216,268.13	245,522.41
FNMA POOL 851895	FIXED INCOME	37,007.74	40,600.14
FNMA POOL 865115	FIXED INCOME	45,429.61	50,547.27
FNMA POOL 865171	FIXED INCOME	198.87	222.70
FNMA POOL 865854	FIXED INCOME	20,984.37	23,953.95
FNMA POOL 865985	FIXED INCOME	185,102.71	206,879.26
FNMA POOL 867440	FIXED INCOME	33,606.93	37,302.18
FNMA POOL 871492	FIXED INCOME	29,596.32	32,832.25
FNMA POOL 879152	FIXED INCOME	1,339,269.61	1,390,919.94
FNMA POOL 879640	FIXED INCOME	8,627.63	8,967.47
FNMA POOL 880125	FIXED INCOME	2,322.04	2,650.40
FNMA POOL 880305	FIXED INCOME	115,991.32	131,063.53
FNMA POOL 880339	FIXED INCOME	649.88	718.79
FNMA POOL 885069	FIXED INCOME	17,293.13	17,712.04
FNMA POOL 886574	FIXED INCOME	155,854.65	167,290.90
FNMA POOL 888029	FIXED INCOME	62,055.86	70,123.24
FNMA POOL 888150	FIXED INCOME	38,275.31	38,465.42
FNMA POOL 888275	FIXED INCOME	11,401.59	12,776.01
FNMA POOL 888366	FIXED INCOME	210,385.63	245,450.94
FNMA POOL 888407	FIXED INCOME	57,227.53	62,844.85
FNMA POOL 888472	FIXED INCOME	2,572.54	2,904.68
FNMA POOL 888472	FIXED INCOME	312,364.65	352,693.70
FNMA POOL 888509	FIXED INCOME	49,751.42	52,238.25
FNMA POOL 888560	FIXED INCOME	8,570.50	9,806.41
FNMA POOL 888568	FIXED INCOME	8,290.68	9,100.25
FNMA POOL 888571	FIXED INCOME	19,563.85	21,357.61
FNMA POOL 888572	FIXED INCOME	27,692.98	30,813.99

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 888631	FIXED INCOME	528,296.92	560,706.29
FNMA POOL 888635	FIXED INCOME	156,115.08	174,892.23
FNMA POOL 888743	FIXED INCOME	250,312.18	285,928.57
FNMA POOL 888814	FIXED INCOME	22,469.75	25,227.84
FNMA POOL 888832	FIXED INCOME	1,284,202.21	1,451,952.02
FNMA POOL 888890	FIXED INCOME	17,812.39	19,985.03
FNMA POOL 888890	FIXED INCOME	250,805.58	281,397.20
FNMA POOL 888898	FIXED INCOME	2,036,783.07	2,273,072.25
FNMA POOL 889072	FIXED INCOME	1,280.89	1,435.25
FNMA POOL 889117	FIXED INCOME	429,080.10	470,739.93
FNMA POOL 889189	FIXED INCOME	24,530.52	26,918.04
FNMA POOL 889233	FIXED INCOME	3,455.38	3,861.44
FNMA POOL 889441	FIXED INCOME	146,083.11	162,758.21
FNMA POOL 889466	FIXED INCOME	301,560.15	343,712.56
FNMA POOL 889468	FIXED INCOME	291,475.31	325,038.60
FNMA POOL 889529	FIXED INCOME	92,611.02	105,142.54
FNMA POOL 889533	FIXED INCOME	2,204.49	2,458.01
FNMA POOL 889535	FIXED INCOME	85,699.68	95,967.10
FNMA POOL 889576	FIXED INCOME	846,323.97	961,446.25
FNMA POOL 889579	FIXED INCOME	3,698,652.58	4,178,869.50
FNMA POOL 889717	FIXED INCOME	0.01	0.01
FNMA POOL 889839	FIXED INCOME	3,581.15	4,037.27
FNMA POOL 889842	FIXED INCOME	208,311.21	228,701.92
FNMA POOL 889928	FIXED INCOME	164,235.40	182,492.66
FNMA POOL 889970	FIXED INCOME	355,875.45	390,755.36
FNMA POOL 889983	FIXED INCOME	194,439.34	220,231.43
FNMA POOL 889989	FIXED INCOME	23,612.16	26,588.74
FNMA POOL 889995	FIXED INCOME	507,654.49	565,962.92
FNMA POOL 890154	FIXED INCOME	161,118.20	176,904.28
FNMA POOL 890176	FIXED INCOME	120,566.61	123,464.79
FNMA POOL 890248	FIXED INCOME	14,356.68	16,422.98
FNMA POOL 890296	FIXED INCOME	112,005.78	124,554.57
FNMA POOL 890365	FIXED INCOME	127,616.80	142,222.62
FNMA POOL 890466	FIXED INCOME	1,328,811.35	1,515,238.77
FNMA POOL 890603	FIXED INCOME	93,572.89	102,152.33
FNMA POOL 890604	FIXED INCOME	8,771,436.54	9,542,105.83
FNMA POOL 890702	FIXED INCOME	378,001.28	390,374.48
FNMA POOL 890710	FIXED INCOME	1,174,362.18	1,206,148.63
FNMA POOL 891474	FIXED INCOME	27,832.25	31,769.68
FNMA POOL 893369	FIXED INCOME	2,288.14	2,511.42
FNMA POOL 893511	FIXED INCOME	27,698.85	31,520.30
FNMA POOL 893767	FIXED INCOME	626,712.54	712,218.16
FNMA POOL 894097	FIXED INCOME	74,528.37	84,465.19
FNMA POOL 894547	FIXED INCOME	178,964.32	189,208.89
FNMA POOL 897820	FIXED INCOME	432,511.00	488,711.79
FNMA POOL 897910	FIXED INCOME	4,203.03	4,648.73

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FNMA POOL 899079	FIXED INCOME	19,956.11	21,815.08
FNMA POOL 899119	FIXED INCOME	1,160.65	1,285.42
FNMA POOL 899584	FIXED INCOME	18,437.04	20,858.13
FNMA POOL 899598	FIXED INCOME	45,567.72	51,784.98
FNMA POOL 899664	FIXED INCOME	501.46	565.26
FNMA POOL 899664	FIXED INCOME	48,869.55	55,087.07
FNMA POOL 900565	FIXED INCOME	22,971.11	25,407.02
FNMA POOL 900842	FIXED INCOME	381,368.39	432,970.32
FNMA POOL 902072	FIXED INCOME	236,094.96	265,446.69
FNMA POOL 902370	FIXED INCOME	96,329.20	107,571.31
FNMA POOL 903987	FIXED INCOME	233,767.40	266,486.38
FNMA POOL 906271	FIXED INCOME	2,508.48	2,805.74
FNMA POOL 906683	FIXED INCOME	1,109.87	1,237.23
FNMA POOL 909196	FIXED INCOME	351,784.44	391,565.89
FNMA POOL 911576	FIXED INCOME	128.08	142.79
FNMA POOL 911582	FIXED INCOME	18,032.49	20,279.00
FNMA POOL 912546	FIXED INCOME	27,228.24	29,724.72
FNMA POOL 914854	FIXED INCOME	263,292.40	275,722.58
FNMA POOL 917278	FIXED INCOME	41,726.60	47,553.16
FNMA POOL 918015	FIXED INCOME	1,150.65	1,273.56
FNMA POOL 918227	FIXED INCOME	41,092.35	46,708.08
FNMA POOL 918619	FIXED INCOME	87.67	97.81
FNMA POOL 918801	FIXED INCOME	139,566.49	156,917.63
FNMA POOL 920409	FIXED INCOME	3,183,289.53	3,493,794.08
FNMA POOL 922225	FIXED INCOME	73,631.45	82,301.99
FNMA POOL 926242	FIXED INCOME	8,210.31	8,973.27
FNMA POOL 928050	FIXED INCOME	459,404.22	523,933.54
FNMA POOL 928062	FIXED INCOME	568.96	634.05
FNMA POOL 928139	FIXED INCOME	237,050.47	264,943.74
FNMA POOL 928228	FIXED INCOME	37,472.69	41,446.38
FNMA POOL 928342	FIXED INCOME	24,540.27	26,790.30
FNMA POOL 929078	FIXED INCOME	0.01	0.01
FNMA POOL 929283	FIXED INCOME	5,309.60	5,600.42
FNMA POOL 929412	FIXED INCOME	109,895.42	122,085.46
FNMA POOL 929427	FIXED INCOME	6,484.48	7,277.48
FNMA POOL 929524	FIXED INCOME	95,170.64	107,897.44
FNMA POOL 929527	FIXED INCOME	10,961.32	11,224.81
FNMA POOL 929587	FIXED INCOME	94,674.63	105,088.84
FNMA POOL 930071	FIXED INCOME	1,615.01	1,815.79
FNMA POOL 930477	FIXED INCOME	492,859.95	549,364.90
FNMA POOL 931507	FIXED INCOME	236,080.60	256,017.87
FNMA POOL 931552	FIXED INCOME	3,973,547.34	4,313,860.93
FNMA POOL 932020	FIXED INCOME	8,003.51	8,904.23
FNMA POOL 932121	FIXED INCOME	5,631.42	6,232.99
FNMA POOL 932841	FIXED INCOME	226,783.70	236,108.29
FNMA POOL 932842	FIXED INCOME	1,036,652.94	1,079,276.66

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 933487	FIXED INCOME	16,414.72	17,262.34
FNMA POOL 934433	FIXED INCOME	143,121.74	161,785.46
FNMA POOL 935764	FIXED INCOME	155,294.84	165,165.63
FNMA POOL 937672	FIXED INCOME	32,826.34	36,557.59
FNMA POOL 937880	FIXED INCOME	490.04	542.57
FNMA POOL 938459	FIXED INCOME	3,200.48	3,493.92
FNMA POOL 938578	FIXED INCOME	607,221.61	691,911.00
FNMA POOL 938602	FIXED INCOME	210.44	215.50
FNMA POOL 939493	FIXED INCOME	309.49	342.88
FNMA POOL 940407	FIXED INCOME	37,710.79	42,809.25
FNMA POOL 940806	FIXED INCOME	47,073.07	52,925.27
FNMA POOL 941855	FIXED INCOME	13,531.07	14,965.94
FNMA POOL 942051	FIXED INCOME	8,794.16	9,801.36
FNMA POOL 942165	FIXED INCOME	5,284.11	6,004.03
FNMA POOL 942447	FIXED INCOME	967.42	1,070.91
FNMA POOL 943388	FIXED INCOME	437,082.10	495,016.55
FNMA POOL 943597	FIXED INCOME	13,607.55	15,340.20
FNMA POOL 943607	FIXED INCOME	1,035.80	1,145.64
FNMA POOL 943641	FIXED INCOME	1,489.46	1,686.83
FNMA POOL 944027	FIXED INCOME	20,003.51	22,124.73
FNMA POOL 944292	FIXED INCOME	3,755.05	4,221.88
FNMA POOL 945680	FIXED INCOME	1,126,791.66	1,279,790.44
FNMA POOL 946788	FIXED INCOME	12,033.06	13,824.23
FNMA POOL 946869	FIXED INCOME	23,200.91	26,332.00
FNMA POOL 947624	FIXED INCOME	154,712.39	174,709.61
FNMA POOL 948293	FIXED INCOME	347,996.63	392,362.47
FNMA POOL 948714	FIXED INCOME	2,195.02	2,450.35
FNMA POOL 949709	FIXED INCOME	46,259.52	51,699.66
FNMA POOL 949739	FIXED INCOME	5,810.28	6,559.87
FNMA POOL 950796	FIXED INCOME	3,463.42	3,896.00
FNMA POOL 952414	FIXED INCOME	1,267.24	1,424.79
FNMA POOL 953106	FIXED INCOME	135,931.73	148,394.93
FNMA POOL 954852	FIXED INCOME	1,404.72	1,579.36
FNMA POOL 955760	FIXED INCOME	45,509.99	51,167.87
FNMA POOL 955803	FIXED INCOME	2,239.48	2,538.23
FNMA POOL 956019	FIXED INCOME	52,823.88	59,821.38
FNMA POOL 956100	FIXED INCOME	9,903.85	11,135.11
FNMA POOL 962122	FIXED INCOME	1,607.28	1,796.77
FNMA POOL 962589	FIXED INCOME	190,998.93	212,539.97
FNMA POOL 962703	FIXED INCOME	3,345.75	3,528.72
FNMA POOL 962838	FIXED INCOME	5,653.64	6,296.18
FNMA POOL 963145	FIXED INCOME	25,523.93	28,816.16
FNMA POOL 963607	FIXED INCOME	237.19	262.53
FNMA POOL 964528	FIXED INCOME	247,764.75	275,836.32
FNMA POOL 964687	FIXED INCOME	3,758.77	4,200.85
FNMA POOL 964930	FIXED INCOME	524.87	580.93

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 965078	FIXED INCOME	0.01	0.01
FNMA POOL 965488	FIXED INCOME	42,225.04	47,474.53
FNMA POOL 966202	FIXED INCOME	59,945.58	67,729.62
FNMA POOL 966403	FIXED INCOME	316.12	351.44
FNMA POOL 966587	FIXED INCOME	201,841.76	224,351.12
FNMA POOL 966608	FIXED INCOME	689.91	771.63
FNMA POOL 966610	FIXED INCOME	4,318.34	4,899.58
FNMA POOL 968116	FIXED INCOME	29,208.26	33,137.63
FNMA POOL 968371	FIXED INCOME	1,506.40	1,678.26
FNMA POOL 968968	FIXED INCOME	1,264.54	1,401.50
FNMA POOL 968980	FIXED INCOME	36,564.49	40,441.88
FNMA POOL 969057	FIXED INCOME	7,597.94	7,644.22
FNMA POOL 969674	FIXED INCOME	9,067.12	10,257.17
FNMA POOL 970131	FIXED INCOME	1,707.32	1,908.59
FNMA POOL 972305	FIXED INCOME	60,601.50	68,327.65
FNMA POOL 972448	FIXED INCOME	81,677.45	92,097.91
FNMA POOL 972504	FIXED INCOME	7,067.66	7,954.14
FNMA POOL 972614	FIXED INCOME	1,504.68	1,691.74
FNMA POOL 973159	FIXED INCOME	1,874.17	2,077.91
FNMA POOL 973664	FIXED INCOME	71,212.64	76,471.38
FNMA POOL 975109	FIXED INCOME	280,225.34	312,031.66
FNMA POOL 975720	FIXED INCOME	0.01	0.01
FNMA POOL 977009	FIXED INCOME	16,554.38	18,072.21
FNMA POOL 977032	FIXED INCOME	111,770.00	124,131.10
FNMA POOL 977076	FIXED INCOME	155,669.71	170,824.50
FNMA POOL 981313	FIXED INCOME	2,167.17	2,409.13
FNMA POOL 981517	FIXED INCOME	131.61	146.70
FNMA POOL 981571	FIXED INCOME	8,003.58	8,475.80
FNMA POOL 983003	FIXED INCOME	541.67	599.53
FNMA POOL 984343	FIXED INCOME	30,702.25	33,517.25
FNMA POOL 984346	FIXED INCOME	225.17	249.54
FNMA POOL 984408	FIXED INCOME	2,884.50	3,148.97
FNMA POOL 984599	FIXED INCOME	1,333.78	1,476.25
FNMA POOL 985108	FIXED INCOME	1,507.18	1,681.71
FNMA POOL 985533	FIXED INCOME	1,810.32	2,015.81
FNMA POOL 986249	FIXED INCOME	1,792.37	1,985.65
FNMA POOL 986755	FIXED INCOME	409,364.99	449,145.99
FNMA POOL 986973	FIXED INCOME	243,880.95	272,232.65
FNMA POOL 987032	FIXED INCOME	916.19	1,021.36
FNMA POOL 987036	FIXED INCOME	222.86	250.57
FNMA POOL 987414	FIXED INCOME	197.77	218.90
FNMA POOL 987815	FIXED INCOME	48.49	53.67
FNMA POOL 988564	FIXED INCOME	2,706.18	3,026.89
FNMA POOL 990644	FIXED INCOME	71,921.56	79,713.00
FNMA POOL 990906	FIXED INCOME	3,317,754.63	3,718,370.95
FNMA POOL 990924	FIXED INCOME	2,685.76	2,999.93

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL 991086	FIXED INCOME	17,743.77	19,625.36
FNMA POOL 992037	FIXED INCOME	620.14	694.93
FNMA POOL 992262	FIXED INCOME	517,095.33	570,596.98
FNMA POOL 993050	FIXED INCOME	481.13	537.93
FNMA POOL 994638	FIXED INCOME	20,065.83	22,736.71
FNMA POOL 995047	FIXED INCOME	157,541.23	172,978.13
FNMA POOL 995062	FIXED INCOME	440,754.11	483,918.20
FNMA POOL 995072	FIXED INCOME	255,873.65	286,426.83
FNMA POOL 995112	FIXED INCOME	2,418,986.28	2,709,528.69
FNMA POOL 995251	FIXED INCOME	2,784.66	3,168.18
FNMA POOL 995266	FIXED INCOME	18,681.21	19,756.75
FNMA POOL 995429	FIXED INCOME	47,014.80	49,583.59
FNMA POOL 995430	FIXED INCOME	40,677.01	43,191.45
FNMA POOL 995432	FIXED INCOME	27,756.43	29,485.43
FNMA POOL 995576	FIXED INCOME	275,278.04	311,922.24
FNMA POOL 995672	FIXED INCOME	12,465.75	13,401.31
FNMA POOL 995895	FIXED INCOME	70,412.68	76,868.62
FNMA POOL 995939	FIXED INCOME	15,526.62	17,404.59
FNMA POOL AA0606	FIXED INCOME	7,808.05	8,642.08
FNMA POOL AA3271	FIXED INCOME	681.77	766.53
FNMA POOL AA3299	FIXED INCOME	11,357.63	12,769.63
FNMA POOL AA4221	FIXED INCOME	36,545.90	39,528.50
FNMA POOL AA4666	FIXED INCOME	13,220.35	14,403.35
FNMA POOL AA5357	FIXED INCOME	316,835.36	345,066.26
FNMA POOL AA6923	FIXED INCOME	23,656.73	24,263.78
FNMA POOL AA7001	FIXED INCOME	46,326.93	50,888.53
FNMA POOL AA7445	FIXED INCOME	6,568.29	6,933.06
FNMA POOL AB0133	FIXED INCOME	390,821.87	432,115.69
FNMA POOL AB0204	FIXED INCOME	345,499.92	386,330.21
FNMA POOL AB0354	FIXED INCOME	799,698.61	818,921.79
FNMA POOL AB0513	FIXED INCOME	58,437.21	66,367.41
FNMA POOL AB0537	FIXED INCOME	326,211.37	369,422.23
FNMA POOL AB0687	FIXED INCOME	752,757.23	795,302.20
FNMA POOL AB1226	FIXED INCOME	230,933.17	249,459.93
FNMA POOL AB1335	FIXED INCOME	159,579.02	172,655.21
FNMA POOL AB1343	FIXED INCOME	62,489.95	67,862.46
FNMA POOL AB1389	FIXED INCOME	480,441.12	519,575.78
FNMA POOL AB1763	FIXED INCOME	497,104.85	527,153.50
FNMA POOL AB1854	FIXED INCOME	173,357.22	187,535.61
FNMA POOL AB2281	FIXED INCOME	517,341.70	567,663.66
FNMA POOL AB2800	FIXED INCOME	794,088.32	826,738.59
FNMA POOL AB3193	FIXED INCOME	227,773.07	246,441.01
FNMA POOL AB3301	FIXED INCOME	824,014.18	863,074.17
FNMA POOL AB3738	FIXED INCOME	1,194,216.47	1,232,117.59
FNMA POOL AB4051	FIXED INCOME	987,471.29	1,048,320.21
FNMA POOL AB4530	FIXED INCOME	662,911.31	699,521.67

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FNMA POOL AB5179	FIXED INCOME	1,485,319.92	1,532,565.05
FNMA POOL AB5192	FIXED INCOME	604,837.09	641,581.29
FNMA POOL AB5250	FIXED INCOME	1,062,701.85	1,096,500.05
FNMA POOL AB6201	FIXED INCOME	1,141,308.14	1,149,460.53
FNMA POOL AB6608	FIXED INCOME	825,493.41	851,156.44
FNMA POOL AB6929	FIXED INCOME	1,318,421.38	1,359,546.40
FNMA POOL AB7121	FIXED INCOME	3,275,522.67	3,298,920.09
FNMA POOL AB7436	FIXED INCOME	3,716,317.11	3,732,073.81
FNMA POOL AB7762	FIXED INCOME	616,803.37	621,204.15
FNMA POOL AB7848	FIXED INCOME	1,333,143.46	1,338,788.10
FNMA POOL AB7965	FIXED INCOME	1,188,736.82	1,225,163.71
FNMA POOL AB8144	FIXED INCOME	825,748.21	905,922.52
FNMA POOL AB8486	FIXED INCOME	870,295.13	873,983.68
FNMA POOL AB8558	FIXED INCOME	628,694.20	633,185.53
FNMA POOL AB8796	FIXED INCOME	1,007,060.71	1,018,682.52
FNMA POOL AB8851	FIXED INCOME	70,024.56	72,312.21
FNMA POOL AB8881	FIXED INCOME	3,445,269.40	3,461,927.45
FNMA POOL AB8897	FIXED INCOME	1,521,294.26	1,527,666.76
FNMA POOL AB8899	FIXED INCOME	1,471,667.86	1,477,825.33
FNMA POOL AB9073	FIXED INCOME	28,618,474.22	30,458,444.07
FNMA POOL AB9148	FIXED INCOME	105,795.01	108,989.13
FNMA POOL AB9172	FIXED INCOME	643,962.31	651,381.66
FNMA POOL AB9173	FIXED INCOME	1,071,295.19	1,078,948.90
FNMA POOL AB9177	FIXED INCOME	434,689.29	448,951.72
FNMA POOL AB9352	FIXED INCOME	142,843.91	144,038.70
FNMA POOL AB9362	FIXED INCOME	313,043.17	323,255.48
FNMA POOL AB9369	FIXED INCOME	6,474,465.80	6,673,050.81
FNMA POOL AB9462	FIXED INCOME	750,096.36	756,358.73
FNMA POOL AB9491	FIXED INCOME	692,685.18	700,667.04
FNMA POOL AB9564	FIXED INCOME	53,823.53	54,273.71
FNMA POOL AB9594	FIXED INCOME	57,740.25	61,462.93
FNMA POOL AB9597	FIXED INCOME	115,171.27	121,925.62
FNMA POOL AB9662	FIXED INCOME	865,852.59	873,082.42
FNMA POOL AB9779	FIXED INCOME	585,779.30	592,531.11
FNMA POOL AB9789	FIXED INCOME	4,879,554.89	5,062,171.11
FNMA POOL AB9863	FIXED INCOME	599,697.69	601,931.43
FNMA POOL AB9864	FIXED INCOME	662,215.71	683,834.92
FNMA POOL AB9965	FIXED INCOME	136,805.24	144,088.29
FNMA POOL AC1487	FIXED INCOME	7,600.77	8,032.29
FNMA POOL AC2861	FIXED INCOME	36,889.16	39,673.36
FNMA POOL AC3395	FIXED INCOME	5,262.29	5,790.99
FNMA POOL AC4440	FIXED INCOME	15,535.70	15,909.14
FNMA POOL AC4914	FIXED INCOME	77,028.10	81,934.55
FNMA POOL AC5047	FIXED INCOME	319,326.63	343,806.39
FNMA POOL AC6109	FIXED INCOME	74,369.91	78,350.07
FNMA POOL AC6259	FIXED INCOME	171,512.18	182,415.21

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FNMA POOL AC6600	FIXED INCOME	96,917.59	103,063.29
FNMA POOL AC6743	FIXED INCOME	490,777.57	537,171.70
FNMA POOL AC6795	FIXED INCOME	838,855.77	904,940.84
FNMA POOL AC7275	FIXED INCOME	89,178.45	94,856.50
FNMA POOL AC7276	FIXED INCOME	58,007.95	61,477.64
FNMA POOL AC7642	FIXED INCOME	89,937.91	95,110.09
FNMA POOL AC8512	FIXED INCOME	104,537.97	112,687.93
FNMA POOL AC8518	FIXED INCOME	50,371.33	55,023.94
FNMA POOL AC9301	FIXED INCOME	50,539.92	55,295.02
FNMA POOL AC9312	FIXED INCOME	180,678.04	190,650.78
FNMA POOL AC9419	FIXED INCOME	317,556.20	333,100.80
FNMA POOL AD0095	FIXED INCOME	576,816.13	653,122.37
FNMA POOL AD0130	FIXED INCOME	370,299.05	420,380.15
FNMA POOL AD0217	FIXED INCOME	3,697,118.55	4,229,555.42
FNMA POOL AD0311	FIXED INCOME	152,944.77	167,910.31
FNMA POOL AD0336	FIXED INCOME	265,475.80	279,164.56
FNMA POOL AD0490	FIXED INCOME	2,673,456.82	2,993,370.04
FNMA POOL AD0494	FIXED INCOME	410,042.57	459,480.15
FNMA POOL AD0497	FIXED INCOME	13,103.34	14,633.90
FNMA POOL AD0586	FIXED INCOME	552,186.16	601,850.99
FNMA POOL AD0636	FIXED INCOME	3,508,371.86	4,015,388.11
FNMA POOL AD0650	FIXED INCOME	454,013.70	504,542.64
FNMA POOL AD0679	FIXED INCOME	64,627.47	71,934.12
FNMA POOL AD0826	FIXED INCOME	42,576.42	47,688.56
FNMA POOL AD0833	FIXED INCOME	258,077.12	292,361.17
FNMA POOL AD0895	FIXED INCOME	1,731,315.14	1,811,098.82
FNMA POOL AD1384	FIXED INCOME	0.01	0.01
FNMA POOL AD1613	FIXED INCOME	0.01	0.01
FNMA POOL AD1656	FIXED INCOME	234,701.41	253,400.87
FNMA POOL AD3808	FIXED INCOME	487,932.53	526,871.07
FNMA POOL AD4060	FIXED INCOME	36,430.27	39,878.94
FNMA POOL AD4084	FIXED INCOME	313,093.87	336,923.12
FNMA POOL AD4184	FIXED INCOME	30,312.25	33,154.03
FNMA POOL AD4296	FIXED INCOME	792,130.58	866,412.09
FNMA POOL AD4513	FIXED INCOME	2,458,958.49	2,670,642.78
FNMA POOL AD4757	FIXED INCOME	299,837.83	314,025.99
FNMA POOL AD5164	FIXED INCOME	471,753.82	516,113.74
FNMA POOL AD5535	FIXED INCOME	2,117,266.27	2,234,192.66
FNMA POOL AD5690	FIXED INCOME	143,389.30	150,899.48
FNMA POOL AD6061	FIXED INCOME	36,170.16	39,520.43
FNMA POOL AD6391	FIXED INCOME	644,070.34	679,174.67
FNMA POOL AD6420	FIXED INCOME	891,497.20	976,143.91
FNMA POOL AD7111	FIXED INCOME	610,314.88	668,261.90
FNMA POOL AD7126	FIXED INCOME	1,542,249.44	1,674,372.47
FNMA POOL AD7136	FIXED INCOME	528,800.12	578,206.21
FNMA POOL AD7707	FIXED INCOME	14,408.20	15,738.71

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FNMA POOL AD7726	FIXED INCOME	211,635.38	222,756.03
FNMA POOL AD7906	FIXED INCOME	79,782.02	87,224.76
FNMA POOL AD8036	FIXED INCOME	1,841,725.77	1,991,516.33
FNMA POOL AD8270	FIXED INCOME	42,156.82	46,116.48
FNMA POOL AD9136	FIXED INCOME	528,835.83	558,615.08
FNMA POOL AD9136	FIXED INCOME	19,146.43	20,224.58
FNMA POOL AD9194	FIXED INCOME	827,061.31	903,764.11
FNMA POOL AE0021	FIXED INCOME	141,865.90	160,667.64
FNMA POOL AE0028	FIXED INCOME	335,112.68	379,789.45
FNMA POOL AE0096	FIXED INCOME	166,971.10	184,806.44
FNMA POOL AE0113	FIXED INCOME	711,611.91	751,453.82
FNMA POOL AE0212	FIXED INCOME	84,349.92	93,359.92
FNMA POOL AE0215	FIXED INCOME	50,178.80	52,988.66
FNMA POOL AE0216	FIXED INCOME	1,272,290.06	1,343,852.94
FNMA POOL AE0217	FIXED INCOME	1,105,905.86	1,194,647.01
FNMA POOL AE0371	FIXED INCOME	186,791.94	211,635.88
FNMA POOL AE0378	FIXED INCOME	747,108.18	765,484.31
FNMA POOL AE0381	FIXED INCOME	1,950,269.67	2,068,824.16
FNMA POOL AE0484	FIXED INCOME	4,086.13	4,576.30
FNMA POOL AE0691	FIXED INCOME	798,671.38	862,569.13
FNMA POOL AE0758	FIXED INCOME	646,357.59	744,405.31
FNMA POOL AE0801	FIXED INCOME	53,674.34	60,718.53
FNMA POOL AE0803	FIXED INCOME	334,180.37	360,839.05
FNMA POOL AE0823	FIXED INCOME	123,622.23	139,629.71
FNMA POOL AE0949	FIXED INCOME	252,012.12	266,194.53
FNMA POOL AE2035	FIXED INCOME	3,257,973.20	3,538,414.61
FNMA POOL AE3049	FIXED INCOME	750,501.50	811,678.94
FNMA POOL AE4701	FIXED INCOME	19,149.30	20,967.58
FNMA POOL AE5463	FIXED INCOME	1,099,937.51	1,161,411.24
FNMA POOL AE5519	FIXED INCOME	42,289.94	44,463.55
FNMA POOL AE6049	FIXED INCOME	73,274.98	76,744.47
FNMA POOL AE6061	FIXED INCOME	197,188.31	213,208.89
FNMA POOL AE6763	FIXED INCOME	311,988.28	324,022.52
FNMA POOL AE7535	FIXED INCOME	67,067.62	70,823.59
FNMA POOL AE8407	FIXED INCOME	225,397.63	238,043.75
FNMA POOL AE8714	FIXED INCOME	757,232.20	781,753.51
FNMA POOL AH0006	FIXED INCOME	156,863.61	165,600.54
FNMA POOL AH0573	FIXED INCOME	772,666.94	818,356.17
FNMA POOL AH0946	FIXED INCOME	1,039,757.24	1,097,805.79
FNMA POOL AH1114	FIXED INCOME	1,090,622.55	1,158,009.12
FNMA POOL AH1566	FIXED INCOME	45,555.82	49,833.69
FNMA POOL AH3430	FIXED INCOME	152,884.88	159,375.02
FNMA POOL AH4428	FIXED INCOME	606,601.46	626,295.89
FNMA POOL AH5583	FIXED INCOME	20,075.94	21,703.05
FNMA POOL AH6101	FIXED INCOME	443,213.02	484,729.36
FNMA POOL AH6789	FIXED INCOME	162,425.50	175,675.38

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FNMA POOL AH6958	FIXED INCOME	0.01	0.01
FNMA POOL AH6961	FIXED INCOME	683,315.28	719,057.73
FNMA POOL AH7010	FIXED INCOME	193,988.46	209,856.65
FNMA POOL AH7905	FIXED INCOME	2,885,333.64	3,044,344.98
FNMA POOL AH8014	FIXED INCOME	33,492.82	36,636.45
FNMA POOL AH8075	FIXED INCOME	76,347.99	83,390.07
FNMA POOL AH8076	FIXED INCOME	4,465.33	4,877.21
FNMA POOL AI0706	FIXED INCOME	102,568.84	112,065.95
FNMA POOL AI1186	FIXED INCOME	111,737.82	117,919.25
FNMA POOL AI1630	FIXED INCOME	139,496.02	151,477.61
FNMA POOL AI3095	FIXED INCOME	202,612.00	221,956.86
FNMA POOL AI3435	FIXED INCOME	364,881.77	383,933.18
FNMA POOL AI3464	FIXED INCOME	2,587,677.86	2,719,494.58
FNMA POOL AI3649	FIXED INCOME	460,964.96	503,767.78
FNMA POOL AI4169	FIXED INCOME	31,083.44	33,950.61
FNMA POOL AI4283	FIXED INCOME	401,480.06	434,372.03
FNMA POOL AI4815	FIXED INCOME	172,441.90	186,543.34
FNMA POOL AI5228	FIXED INCOME	243,270.12	256,693.36
FNMA POOL AI6653	FIXED INCOME	239,101.91	248,932.98
FNMA POOL AI7234	FIXED INCOME	181,090.92	195,056.65
FNMA POOL AI7747	FIXED INCOME	48,506.91	53,249.92
FNMA POOL AI8448	FIXED INCOME	352,734.83	381,068.37
FNMA POOL AJ0784	FIXED INCOME	749,111.65	790,408.35
FNMA POOL AJ1441	FIXED INCOME	327,536.07	341,003.26
FNMA POOL AJ3092	FIXED INCOME	1,347,985.74	1,390,925.35
FNMA POOL AJ3757	FIXED INCOME	549,644.99	565,607.74
FNMA POOL AJ4537	FIXED INCOME	180,419.17	186,346.50
FNMA POOL AJ6346	FIXED INCOME	377,899.24	389,936.93
FNMA POOL AJ7686	FIXED INCOME	333,592.49	354,204.96
FNMA POOL AJ8476	FIXED INCOME	1,004,673.02	1,036,638.86
FNMA POOL AJ9303	FIXED INCOME	731,422.90	771,708.44
FNMA POOL AK2073	FIXED INCOME	69,075.72	71,357.23
FNMA POOL AK2698	FIXED INCOME	1,068,435.96	1,102,529.05
FNMA POOL AK2704	FIXED INCOME	1,308,629.30	1,350,385.44
FNMA POOL AK6147	FIXED INCOME	1,228,276.92	1,263,749.94
FNMA POOL AK6568	FIXED INCOME	1,780,676.70	1,837,500.16
FNMA POOL AK6846	FIXED INCOME	630,622.55	650,682.63
FNMA POOL AK7506	FIXED INCOME	1,336,119.18	1,408,017.65
FNMA POOL AK9393	FIXED INCOME	791,373.29	816,542.26
FNMA POOL AL0013	FIXED INCOME	404,879.83	457,475.17
FNMA POOL AL0030	FIXED INCOME	88,714.24	99,215.83
FNMA POOL AL0069	FIXED INCOME	425,412.19	464,569.88
FNMA POOL AL0081	FIXED INCOME	123,355.07	134,907.53
FNMA POOL AL0160	FIXED INCOME	16,028.07	17,336.02
FNMA POOL AL0180	FIXED INCOME	4,339,647.18	4,957,937.02
FNMA POOL AL0278	FIXED INCOME	2,611,079.46	2,796,710.24

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FNMA POOL AL0520	FIXED INCOME	326,994.84	363,747.65
FNMA POOL AL0527	FIXED INCOME	16,637.30	18,270.25
FNMA POOL AL0546	FIXED INCOME	65,708.26	71,773.14
FNMA POOL AL0791	FIXED INCOME	873,914.59	928,130.28
FNMA POOL AL0913	FIXED INCOME	165,366.20	186,997.74
FNMA POOL AL0914	FIXED INCOME	311,070.96	354,665.93
FNMA POOL AL1308	FIXED INCOME	27,282.37	30,482.53
FNMA POOL AL1319	FIXED INCOME	554,251.85	597,931.19
FNMA POOL AL1469	FIXED INCOME	653,611.97	747,033.31
FNMA POOL AL1470	FIXED INCOME	279,830.46	328,813.46
FNMA POOL AL1472	FIXED INCOME	417,837.48	453,361.32
FNMA POOL AL1547	FIXED INCOME	862,458.01	930,779.25
FNMA POOL AL1704	FIXED INCOME	640,831.53	717,007.58
FNMA POOL AL1862	FIXED INCOME	1,136,749.68	1,170,041.21
FNMA POOL AL1938	FIXED INCOME	903,432.06	950,825.21
FNMA POOL AL1952	FIXED INCOME	4,610,355.10	4,737,837.78
FNMA POOL AL2003	FIXED INCOME	398,109.08	419,994.78
FNMA POOL AL2069	FIXED INCOME	62,333.71	68,159.91
FNMA POOL AL2088	FIXED INCOME	896,624.73	943,617.50
FNMA POOL AL2113	FIXED INCOME	973,519.82	1,004,232.38
FNMA POOL AL2168	FIXED INCOME	136,060.70	140,698.34
FNMA POOL AL2242	FIXED INCOME	213,259.31	225,022.67
FNMA POOL AL2276	FIXED INCOME	360,691.57	371,238.17
FNMA POOL AL2374	FIXED INCOME	752,814.98	802,454.52
FNMA POOL AL2482	FIXED INCOME	959,708.98	1,033,716.12
FNMA POOL AL2551	FIXED INCOME	122,892.05	126,919.13
FNMA POOL AL2605	FIXED INCOME	4,694,566.42	4,831,491.81
FNMA POOL AL2607	FIXED INCOME	295,340.75	311,636.97
FNMA POOL AL2617	FIXED INCOME	153,994.76	174,690.52
FNMA POOL AL2629	FIXED INCOME	113,786.65	124,957.01
FNMA POOL AL2683	FIXED INCOME	1,309,928.50	1,377,543.63
FNMA POOL AL2688	FIXED INCOME	876,106.74	992,249.06
FNMA POOL AL2809	FIXED INCOME	3,223,057.22	3,366,303.13
FNMA POOL AL2901	FIXED INCOME	393,205.43	414,819.81
FNMA POOL AL2935	FIXED INCOME	655,660.39	677,098.14
FNMA POOL AL3000	FIXED INCOME	1,292,223.75	1,332,532.56
FNMA POOL AL3006	FIXED INCOME	1,129,640.35	1,240,160.70
FNMA POOL AL3162	FIXED INCOME	3,314,998.31	3,338,637.99
FNMA POOL AL3174	FIXED INCOME	1,258,760.54	1,273,666.08
FNMA POOL AL3182	FIXED INCOME	62,562.65	64,919.12
FNMA POOL AL3223	FIXED INCOME	248,978.89	276,632.12
FNMA POOL AL3299	FIXED INCOME	221,149.20	227,612.49
FNMA POOL AL3304	FIXED INCOME	477,519.13	491,423.38
FNMA POOL AL3315	FIXED INCOME	378,912.59	391,289.58
FNMA POOL AL3347	FIXED INCOME	339,859.63	385,666.98
FNMA POOL AL3347	FIXED INCOME	90,002.53	102,133.35

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FNMA POOL AL3350	FIXED INCOME	221,019.53	250,621.31
FNMA POOL AL3365	FIXED INCOME	665,290.10	754,705.10
FNMA POOL AL3365	FIXED INCOME	1,754,723.70	1,990,558.58
FNMA POOL AL3440	FIXED INCOME	52,409.98	59,515.80
FNMA POOL AL3498	FIXED INCOME	1,891,049.75	1,952,725.60
FNMA POOL AL3597	FIXED INCOME	908,384.15	958,184.93
FNMA POOL AL3598	FIXED INCOME	6,372,434.13	7,269,474.93
FNMA POOL AL3615	FIXED INCOME	292,067.92	304,076.78
FNMA POOL AL3671	FIXED INCOME	185,915.44	210,622.28
FNMA POOL AL3679	FIXED INCOME	417,934.10	474,656.30
FNMA POOL AL3759	FIXED INCOME	526,796.82	530,540.75
FNMA POOL AL4009	FIXED INCOME	3,904,487.61	4,050,207.81
FNMA POOL AL4010	FIXED INCOME	1,333,465.48	1,377,002.34
FNMA POOL AL4014	FIXED INCOME	3,857,035.35	3,988,454.50
FNMA POOL AL4141	FIXED INCOME	1,283,159.59	1,456,097.15
FNMA POOL AL4142	FIXED INCOME	282,656.47	320,340.89
FNMA POOL AL4244	FIXED INCOME	1,557,184.56	1,663,904.48
FNMA POOL AL4316	FIXED INCOME	907,743.03	1,043,161.93
FNMA POOL AL4324	FIXED INCOME	2,912,222.53	3,282,141.54
FNMA POOL AL4430	FIXED INCOME	983,482.97	1,041,310.08
FNMA POOL AL4707	FIXED INCOME	4,473,542.43	4,807,955.03
FNMA POOL AL4741	FIXED INCOME	731,139.69	789,421.54
FNMA POOL AL4829	FIXED INCOME	613,719.48	696,369.22
FNMA POOL AL4998	FIXED INCOME	1,858,741.09	1,998,774.54
FNMA POOL AL5083	FIXED INCOME	4,312,679.63	4,539,176.56
FNMA POOL AL5097	FIXED INCOME	195,010.72	210,902.11
FNMA POOL AL5097	FIXED INCOME	3,342,939.15	3,615,354.69
FNMA POOL AL5110	FIXED INCOME	108,595.52	116,677.70
FNMA POOL AL5231	FIXED INCOME	1,568,211.44	1,693,464.17
FNMA POOL AL5281	FIXED INCOME	6,242,711.07	6,425,176.96
FNMA POOL AL5315	FIXED INCOME	1,305,431.44	1,382,942.67
FNMA POOL AL5540	FIXED INCOME	1,494,911.18	1,627,004.46
FNMA POOL AL5625	FIXED INCOME	28,107.21	29,027.12
FNMA POOL AL5687	FIXED INCOME	3,899,320.79	4,074,448.96
FNMA POOL AL5853	FIXED INCOME	1,050,568.56	1,151,479.04
FNMA POOL AL5957	FIXED INCOME	8,738,029.15	9,195,699.77
FNMA POOL AL5997	FIXED INCOME	5,400,265.07	5,842,300.85
FNMA POOL AL6004	FIXED INCOME	182,602.25	196,055.10
FNMA POOL AL6019	FIXED INCOME	1,487,069.58	1,504,188.61
FNMA POOL AL6161	FIXED INCOME	6,013,284.03	6,290,615.07
FNMA POOL AL6208	FIXED INCOME	2,192,435.49	2,270,807.63
FNMA POOL AL6307	FIXED INCOME	306,477.42	329,005.99
FNMA POOL AL6325	FIXED INCOME	1,786,349.45	1,793,455.03
FNMA POOL AL6404	FIXED INCOME	563,549.14	612,427.00
FNMA POOL AL6445	FIXED INCOME	1,220,409.85	1,236,743.05
FNMA POOL AL6583	FIXED INCOME	674,473.38	694,198.35

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FNMA POOL AL6584	FIXED INCOME	584,548.89	601,458.84
FNMA POOL AL6619	FIXED INCOME	12,012,389.19	13,150,572.32
FNMA POOL AL6622	FIXED INCOME	15,749,169.76	17,029,885.00
FNMA POOL AL6626	FIXED INCOME	479,218.23	505,478.61
FNMA POOL AL6761	FIXED INCOME	329,035.25	338,654.99
FNMA POOL AL6763	FIXED INCOME	1,696,535.27	1,742,455.37
FNMA POOL AL6899	FIXED INCOME	312,687.42	322,901.65
FNMA POOL AL6947	FIXED INCOME	90,319.87	92,490.98
FNMA POOL AL7046	FIXED INCOME	740,211.33	764,393.05
FNMA POOL AL7072	FIXED INCOME	1,419,513.85	1,551,826.21
FNMA POOL AL7121	FIXED INCOME	1,399,862.35	1,405,715.12
FNMA POOL AL7139	FIXED INCOME	457,571.75	470,775.36
FNMA POOL AL7147	FIXED INCOME	1,011,922.62	1,093,963.03
FNMA POOL AL7205	FIXED INCOME	3,800,782.27	3,957,465.19
FNMA POOL AL7225	FIXED INCOME	831,903.34	855,935.61
FNMA POOL AL7226	FIXED INCOME	277,846.98	285,497.24
FNMA POOL AL7227	FIXED INCOME	754,473.83	775,688.84
FNMA POOL AL7369	FIXED INCOME	620,784.30	654,828.00
FNMA POOL AL7384	FIXED INCOME	5,172,946.60	5,607,404.23
FNMA POOL AL7442	FIXED INCOME	390,998.41	417,597.19
FNMA POOL AL7443	FIXED INCOME	533,030.49	567,917.85
FNMA POOL AL7521	FIXED INCOME	4,630,032.02	5,076,912.62
FNMA POOL AL7531	FIXED INCOME	1,029,703.19	1,059,769.34
FNMA POOL AL7577	FIXED INCOME	466,635.71	492,274.52
FNMA POOL AL7660	FIXED INCOME	1,136,530.50	1,245,636.72
FNMA POOL AL7661	FIXED INCOME	687,060.70	751,091.54
FNMA POOL AL7747	FIXED INCOME	207,112.68	225,296.77
FNMA POOL AL7800	FIXED INCOME	1,585,712.30	1,599,614.51
FNMA POOL AL7899	FIXED INCOME	6,505,641.03	6,631,552.25
FNMA POOL AL8014	FIXED INCOME	128,412.44	131,499.22
FNMA POOL AL8110	FIXED INCOME	1,429,072.47	1,473,238.15
FNMA POOL AL8132	FIXED INCOME	727,873.61	768,067.78
FNMA POOL AL8182	FIXED INCOME	10,519,190.03	10,776,437.98
FNMA POOL AL8341	FIXED INCOME	816,027.39	876,348.18
FNMA POOL AL8556	FIXED INCOME	6,581,492.83	7,098,532.41
FNMA POOL AL8740	FIXED INCOME	2,887,569.22	2,920,747.16
FNMA POOL AL8777	FIXED INCOME	502,426.13	505,383.53
FNMA POOL AL8815	FIXED INCOME	8,305,922.38	8,528,933.41
FNMA POOL AL9011	FIXED INCOME	5,393,607.43	5,469,417.55
FNMA POOL AL9128	FIXED INCOME	6,114,845.09	6,611,594.07
FNMA POOL AL9285	FIXED INCOME	4,853,811.78	4,988,257.76
FNMA POOL AL9403	FIXED INCOME	13,402,146.99	13,432,855.46
FNMA POOL AL9407	FIXED INCOME	2,889,364.04	3,122,979.21
FNMA POOL AL9631	FIXED INCOME	1,747,741.09	1,751,764.20
FNMA POOL AL9749	FIXED INCOME	6,846,873.67	7,358,148.21
FNMA POOL AL9781	FIXED INCOME	10,059,023.65	10,864,811.90

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FNMA POOL AL9994	FIXED INCOME	2,593,888.98	2,611,711.41
FNMA POOL AM0117	FIXED INCOME	91,562.57	93,664.66
FNMA POOL AM8674	FIXED INCOME	260,000.00	262,360.89
FNMA POOL AO0186	FIXED INCOME	192,639.50	207,080.77
FNMA POOL AO0289	FIXED INCOME	74,056.51	76,868.00
FNMA POOL AO0977	FIXED INCOME	6,475,064.58	6,796,579.12
FNMA POOL AO2114	FIXED INCOME	342,876.91	361,787.01
FNMA POOL AO2310	FIXED INCOME	92,400.87	93,173.34
FNMA POOL AO2961	FIXED INCOME	1,073,846.00	1,133,153.02
FNMA POOL AO2976	FIXED INCOME	2,767,204.83	2,855,615.11
FNMA POOL AO3107	FIXED INCOME	235,238.38	242,931.94
FNMA POOL AO4131	FIXED INCOME	71,588.62	74,268.07
FNMA POOL AO4133	FIXED INCOME	210,414.55	217,311.84
FNMA POOL AO4144	FIXED INCOME	296,401.18	312,651.20
FNMA POOL AO4144	FIXED INCOME	5,994,078.79	6,322,700.62
FNMA POOL AO4170	FIXED INCOME	60,206.99	63,513.73
FNMA POOL AO5892	FIXED INCOME	11,025,307.64	11,396,359.30
FNMA POOL AO6086	FIXED INCOME	120,084.64	126,414.98
FNMA POOL AO6807	FIXED INCOME	1,245,048.40	1,325,471.37
FNMA POOL AO6908	FIXED INCOME	62,244.51	65,669.52
FNMA POOL AO7501	FIXED INCOME	58,160.99	61,369.20
FNMA POOL AO7977	FIXED INCOME	541,343.82	557,131.64
FNMA POOL AO9158	FIXED INCOME	284,069.04	292,365.94
FNMA POOL AO9859	FIXED INCOME	46,309.62	48,866.91
FNMA POOL AP0006	FIXED INCOME	0.01	0.01
FNMA POOL AP2077	FIXED INCOME	1,453,345.41	1,498,021.74
FNMA POOL AP2088	FIXED INCOME	974,761.68	1,027,997.77
FNMA POOL AP3145	FIXED INCOME	41,926.05	42,276.72
FNMA POOL AP4532	FIXED INCOME	79,013.04	83,348.74
FNMA POOL AP4781	FIXED INCOME	554,445.47	556,795.91
FNMA POOL AP7948	FIXED INCOME	956,577.93	986,606.37
FNMA POOL AP8670	FIXED INCOME	46,653.26	47,030.75
FNMA POOL AP9229	FIXED INCOME	116,147.11	122,508.45
FNMA POOL AP9633	FIXED INCOME	1,681,057.53	1,628,896.67
FNMA POOL AP9726	FIXED INCOME	509,532.64	513,172.22
FNMA POOL AP9766	FIXED INCOME	1,187,958.65	1,258,833.61
FNMA POOL AP9862	FIXED INCOME	60,085.29	63,336.16
FNMA POOL AQ0100	FIXED INCOME	68,883.70	72,653.00
FNMA POOL AQ0393	FIXED INCOME	154,263.72	160,037.14
FNMA POOL AQ0667	FIXED INCOME	54,689.97	55,146.80
FNMA POOL AQ1641	FIXED INCOME	68,147.93	71,908.25
FNMA POOL AQ2101	FIXED INCOME	48,748.18	48,958.54
FNMA POOL AQ2895	FIXED INCOME	118,557.88	119,549.13
FNMA POOL AQ3414	FIXED INCOME	5,927,360.02	6,121,867.88
FNMA POOL AQ3599	FIXED INCOME	83,583.89	88,183.09
FNMA POOL AQ4055	FIXED INCOME	259,537.87	261,708.10

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FNMA POOL AQ4080	FIXED INCOME	376,705.30	399,571.18
FNMA POOL AQ4573	FIXED INCOME	103,028.35	111,133.30
FNMA POOL AQ5137	FIXED INCOME	31,096.37	32,735.73
FNMA POOL AQ5701	FIXED INCOME	43,836.33	44,178.62
FNMA POOL AQ6570	FIXED INCOME	53,809.18	54,258.76
FNMA POOL AQ6744	FIXED INCOME	36,281.79	38,413.59
FNMA POOL AQ7048	FIXED INCOME	57,892.24	62,472.73
FNMA POOL AQ7120	FIXED INCOME	59,163.18	62,486.86
FNMA POOL AQ7146	FIXED INCOME	245,604.53	247,657.92
FNMA POOL AQ7310	FIXED INCOME	191,682.39	193,284.86
FNMA POOL AQ7661	FIXED INCOME	36,648.86	38,618.76
FNMA POOL AQ7988	FIXED INCOME	36,316.36	36,573.76
FNMA POOL AQ8305	FIXED INCOME	61,482.88	64,708.49
FNMA POOL AQ8330	FIXED INCOME	106,291.39	107,179.76
FNMA POOL AQ8656	FIXED INCOME	188,099.72	189,671.99
FNMA POOL AQ9047	FIXED INCOME	32,497.59	33,560.44
FNMA POOL AQ9120	FIXED INCOME	43,761.41	43,991.44
FNMA POOL AQ9317	FIXED INCOME	506,398.60	510,606.28
FNMA POOL AQ9328	FIXED INCOME	2,024,298.16	2,088,722.83
FNMA POOL AQ9362	FIXED INCOME	1,280,927.28	1,296,078.42
FNMA POOL AQ9691	FIXED INCOME	107,884.36	108,786.51
FNMA POOL AQ9855	FIXED INCOME	45,352.27	45,719.24
FNMA POOL AR1272	FIXED INCOME	43,894.62	44,058.97
FNMA POOL AR1389	FIXED INCOME	76,952.59	77,595.37
FNMA POOL AR1815	FIXED INCOME	43,442.03	43,750.10
FNMA POOL AR2041	FIXED INCOME	73,931.56	74,549.83
FNMA POOL AR2878	FIXED INCOME	67,763.54	68,330.15
FNMA POOL AR3218	FIXED INCOME	84,341.45	87,497.81
FNMA POOL AR3373	FIXED INCOME	607,562.79	614,769.09
FNMA POOL AR3419	FIXED INCOME	45,663.96	45,853.66
FNMA POOL AR3468	FIXED INCOME	64,595.77	65,135.10
FNMA POOL AR3489	FIXED INCOME	60,793.04	61,301.47
FNMA POOL AR3942	FIXED INCOME	73,372.72	73,986.41
FNMA POOL AR4260	FIXED INCOME	82,980.80	83,332.59
FNMA POOL AR5576	FIXED INCOME	171,652.56	173,087.04
FNMA POOL AR6313	FIXED INCOME	108,709.87	109,617.09
FNMA POOL AR6852	FIXED INCOME	790,889.84	794,241.59
FNMA POOL AR7437	FIXED INCOME	75,616.09	77,828.99
FNMA POOL AR7439	FIXED INCOME	119,701.40	123,211.82
FNMA POOL AR8293	FIXED INCOME	1,716,680.40	1,723,783.17
FNMA POOL AR9194	FIXED INCOME	1,710,394.97	1,722,591.33
FNMA POOL AR9197	FIXED INCOME	403,922.68	405,633.48
FNMA POOL AR9248	FIXED INCOME	1,006,349.54	1,017,963.92
FNMA POOL AR9653	FIXED INCOME	142,957.39	144,152.44
FNMA POOL AS0016	FIXED INCOME	644,758.72	647,321.33
FNMA POOL AS0022	FIXED INCOME	70,193.63	72,265.23

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FNMA POOL AS0023	FIXED INCOME	887,710.31	913,892.37
FNMA POOL AS0028	FIXED INCOME	90,934.90	93,597.49
FNMA POOL AS0035	FIXED INCOME	109,124.56	112,338.37
FNMA POOL AS0070	FIXED INCOME	534,676.81	567,038.30
FNMA POOL AS0080	FIXED INCOME	2,618,267.73	2,701,867.66
FNMA POOL AS0189	FIXED INCOME	1,357,291.39	1,372,927.10
FNMA POOL AS0209	FIXED INCOME	1,670,968.18	1,725,534.10
FNMA POOL AS0210	FIXED INCOME	2,048,068.85	2,115,175.51
FNMA POOL AS0226	FIXED INCOME	998,887.32	1,057,119.53
FNMA POOL AS0263	FIXED INCOME	1,053,883.61	1,151,239.64
FNMA POOL AS0358	FIXED INCOME	1,447,346.16	1,534,760.98
FNMA POOL AS0516	FIXED INCOME	2,006,287.03	2,014,058.12
FNMA POOL AS0574	FIXED INCOME	540,218.03	589,749.12
FNMA POOL AS0657	FIXED INCOME	1,364,160.15	1,436,416.97
FNMA POOL AS0759	FIXED INCOME	1,428,526.35	1,467,192.26
FNMA POOL AS0837	FIXED INCOME	201,492.91	220,005.43
FNMA POOL AS0909	FIXED INCOME	3,606,567.78	3,874,391.32
FNMA POOL AS1039	FIXED INCOME	685,758.08	709,289.03
FNMA POOL AS1042	FIXED INCOME	1,251,193.79	1,324,044.84
FNMA POOL AS1331	FIXED INCOME	466,403.40	501,355.33
FNMA POOL AS1333	FIXED INCOME	266,374.58	286,048.06
FNMA POOL AS1380	FIXED INCOME	93,764.44	100,619.86
FNMA POOL AS1417	FIXED INCOME	1,136,377.24	1,167,135.55
FNMA POOL AS1453	FIXED INCOME	234,025.12	242,734.38
FNMA POOL AS1539	FIXED INCOME	388,324.77	401,540.96
FNMA POOL AS1588	FIXED INCOME	462,327.37	496,674.33
FNMA POOL AS1773	FIXED INCOME	6,820,741.52	7,279,503.50
FNMA POOL AS1932	FIXED INCOME	174,011.73	187,006.73
FNMA POOL AS2244	FIXED INCOME	767,777.03	824,841.69
FNMA POOL AS2591	FIXED INCOME	41,428.29	42,837.04
FNMA POOL AS2676	FIXED INCOME	1,848,379.88	1,903,048.86
FNMA POOL AS2821	FIXED INCOME	58,754.56	62,031.84
FNMA POOL AS2983	FIXED INCOME	629,849.75	646,899.49
FNMA POOL AS3031	FIXED INCOME	588,771.75	608,768.82
FNMA POOL AS3034	FIXED INCOME	365,620.75	379,249.96
FNMA POOL AS3220	FIXED INCOME	1,245,513.48	1,282,305.25
FNMA POOL AS3354	FIXED INCOME	1,060,564.71	1,089,271.00
FNMA POOL AS3355	FIXED INCOME	458,638.69	472,340.17
FNMA POOL AS3634	FIXED INCOME	459,529.80	483,294.14
FNMA POOL AS3713	FIXED INCOME	1,587,799.39	1,669,911.59
FNMA POOL AS3743	FIXED INCOME	1,415,155.08	1,427,530.63
FNMA POOL AS4271	FIXED INCOME	519,096.23	568,894.09
FNMA POOL AS4319	FIXED INCOME	3,253,330.75	3,347,466.98
FNMA POOL AS4354	FIXED INCOME	1,335,367.01	1,458,204.30
FNMA POOL AS4427	FIXED INCOME	1,168,180.62	1,277,184.41
FNMA POOL AS4431	FIXED INCOME	626,972.54	687,185.92

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FNMA POOL AS4485	FIXED INCOME	685,103.99	691,111.69
FNMA POOL AS4792	FIXED INCOME	1,337,904.37	1,381,622.80
FNMA POOL AS4797	FIXED INCOME	1,381,183.38	1,422,070.12
FNMA POOL AS4808	FIXED INCOME	74,641.79	77,080.86
FNMA POOL AS4953	FIXED INCOME	436,774.85	448,835.63
FNMA POOL AS5175	FIXED INCOME	1,065,280.40	1,099,183.13
FNMA POOL AS5476	FIXED INCOME	1,747,098.25	1,837,448.51
FNMA POOL AS5548	FIXED INCOME	351,071.99	354,146.22
FNMA POOL AS5594	FIXED INCOME	1,790,803.89	1,843,799.54
FNMA POOL AS5614	FIXED INCOME	459,265.68	463,293.44
FNMA POOL AS5616	FIXED INCOME	881,332.91	889,061.31
FNMA POOL AS5617	FIXED INCOME	1,784,005.74	1,799,640.96
FNMA POOL AS5622	FIXED INCOME	633,697.25	652,025.45
FNMA POOL AS5623	FIXED INCOME	637,835.54	655,815.86
FNMA POOL AS5708	FIXED INCOME	487,974.21	510,531.56
FNMA POOL AS5714	FIXED INCOME	445,943.87	458,871.10
FNMA POOL AS5728	FIXED INCOME	590,298.17	607,535.35
FNMA POOL AS5786	FIXED INCOME	426,317.34	430,053.12
FNMA POOL AS5872	FIXED INCOME	511,183.46	515,666.92
FNMA POOL AS5949	FIXED INCOME	1,836,119.39	1,956,311.62
FNMA POOL AS5952	FIXED INCOME	963,859.07	1,053,768.96
FNMA POOL AS5995	FIXED INCOME	267,361.87	276,099.03
FNMA POOL AS6007	FIXED INCOME	7,004,242.31	7,198,253.17
FNMA POOL AS6008	FIXED INCOME	1,214,604.10	1,297,082.81
FNMA POOL AS6009	FIXED INCOME	893,017.50	953,764.35
FNMA POOL AS6115	FIXED INCOME	480,816.48	483,943.87
FNMA POOL AS6116	FIXED INCOME	502,788.75	505,748.28
FNMA POOL AS6141	FIXED INCOME	491,257.94	495,566.04
FNMA POOL AS6142	FIXED INCOME	445,802.37	448,760.31
FNMA POOL AS6183	FIXED INCOME	958,178.40	990,726.99
FNMA POOL AS6230	FIXED INCOME	901,486.00	985,624.64
FNMA POOL AS6233	FIXED INCOME	73,520.95	79,272.64
FNMA POOL AS6234	FIXED INCOME	769,879.93	843,864.81
FNMA POOL AS6280	FIXED INCOME	477,253.25	493,509.33
FNMA POOL AS6306	FIXED INCOME	892,112.25	921,365.32
FNMA POOL AS6311	FIXED INCOME	746,160.23	766,828.16
FNMA POOL AS6328	FIXED INCOME	10,122,824.75	10,403,217.38
FNMA POOL AS6332	FIXED INCOME	2,667,261.56	2,741,142.17
FNMA POOL AS6340	FIXED INCOME	1,528,320.57	1,577,104.36
FNMA POOL AS6400	FIXED INCOME	1,322,093.20	1,390,464.55
FNMA POOL AS6520	FIXED INCOME	1,873,089.79	1,924,972.60
FNMA POOL AS6528	FIXED INCOME	1,799,570.91	1,892,634.77
FNMA POOL AS6536	FIXED INCOME	1,375,672.27	1,413,777.08
FNMA POOL AS6541	FIXED INCOME	1,459,942.26	1,507,899.93
FNMA POOL AS6562	FIXED INCOME	1,424,062.77	1,469,614.82
FNMA POOL AS6677	FIXED INCOME	470,994.66	495,351.90

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FNMA POOL AS6923	FIXED INCOME	940,556.66	966,609.19
FNMA POOL AS6985	FIXED INCOME	1,075,267.20	1,105,051.08
FNMA POOL AS7003	FIXED INCOME	1,512,835.68	1,511,862.14
FNMA POOL AS7039	FIXED INCOME	7,391,042.68	7,929,630.47
FNMA POOL AS7245	FIXED INCOME	2,154,809.69	2,214,495.87
FNMA POOL AS7351	FIXED INCOME	952,779.46	984,148.98
FNMA POOL AS7362	FIXED INCOME	286,172.82	287,178.82
FNMA POOL AS7370	FIXED INCOME	159,247.62	159,910.59
FNMA POOL AS7375	FIXED INCOME	1,860,808.52	1,859,611.05
FNMA POOL AS7402	FIXED INCOME	2,608,658.24	2,743,563.62
FNMA POOL AS7406	FIXED INCOME	1,458,252.90	1,533,665.68
FNMA POOL AS7538	FIXED INCOME	1,277,540.19	1,276,718.07
FNMA POOL AS7558	FIXED INCOME	1,389,540.62	1,462,263.55
FNMA POOL AS7712	FIXED INCOME	1,618,935.09	1,662,754.79
FNMA POOL AS7798	FIXED INCOME	1,648,596.46	1,647,535.56
FNMA POOL AS7844	FIXED INCOME	1,423,599.80	1,423,573.22
FNMA POOL AS8012	FIXED INCOME	1,287,105.57	1,294,681.77
FNMA POOL AS8143	FIXED INCOME	1,001,888.23	1,053,700.35
FNMA POOL AS8157	FIXED INCOME	256,325.85	274,976.23
FNMA POOL AS8185	FIXED INCOME	650,123.06	649,704.69
FNMA POOL AS8186	FIXED INCOME	962,031.92	961,412.83
FNMA POOL AS8318	FIXED INCOME	1,946,205.61	1,944,953.19
FNMA POOL AS8359	FIXED INCOME	4,833,882.75	4,830,772.05
FNMA POOL AS8487	FIXED INCOME	6,564,183.93	6,579,294.16
FNMA POOL AS8489	FIXED INCOME	6,008,740.08	6,018,591.89
FNMA POOL AS8509	FIXED INCOME	6,410,180.32	6,432,955.37
FNMA POOL AS8623	FIXED INCOME	1,079,757.04	1,081,527.43
FNMA POOL AS8699	FIXED INCOME	1,321,860.28	1,390,219.58
FNMA POOL AS8745	FIXED INCOME	3,936,769.72	3,946,155.22
FNMA POOL AS8784	FIXED INCOME	1,891,717.25	1,890,499.89
FNMA POOL AS9394	FIXED INCOME	7,927,028.24	8,506,275.93
FNMA POOL AS9453	FIXED INCOME	8,122,233.25	8,583,899.04
FNMA POOL AS9505	FIXED INCOME	3,040,967.96	3,123,277.81
FNMA POOL AS9520	FIXED INCOME	396,512.02	413,340.53
FNMA POOL AS9565	FIXED INCOME	2,994,781.47	3,093,635.67
FNMA POOL AS9661	FIXED INCOME	1,715,391.16	1,762,905.87
FNMA POOL AS9856	FIXED INCOME	2,635,122.00	2,708,112.38
FNMA POOL AT0292	FIXED INCOME	329,757.29	332,514.63
FNMA POOL AT0442	FIXED INCOME	54,940.08	55,399.05
FNMA POOL AT0654	FIXED INCOME	535,949.39	540,403.47
FNMA POOL AT0672	FIXED INCOME	238,616.83	247,544.77
FNMA POOL AT0750	FIXED INCOME	71,743.44	72,342.64
FNMA POOL AT1751	FIXED INCOME	459,738.63	463,574.50
FNMA POOL AT2009	FIXED INCOME	375,998.61	379,142.65
FNMA POOL AT2014	FIXED INCOME	3,526,921.59	3,541,854.75
FNMA POOL AT2016	FIXED INCOME	1,713,762.16	1,721,009.28

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FNMA POOL AT2021	FIXED INCOME	1,114,580.51	1,150,180.88
FNMA POOL AT2062	FIXED INCOME	3,053,784.36	3,088,993.58
FNMA POOL AT2719	FIXED INCOME	1,720,568.25	1,732,843.39
FNMA POOL AT2724	FIXED INCOME	1,383,431.80	1,389,214.01
FNMA POOL AT2725	FIXED INCOME	1,482,249.58	1,488,445.71
FNMA POOL AT3173	FIXED INCOME	165,606.59	166,991.08
FNMA POOL AT3870	FIXED INCOME	128,776.93	137,080.88
FNMA POOL AT3874	FIXED INCOME	204,188.11	216,584.59
FNMA POOL AT4000	FIXED INCOME	337,512.21	340,335.31
FNMA POOL AT4281	FIXED INCOME	73,744.44	78,499.78
FNMA POOL AT4907	FIXED INCOME	1,245,199.76	1,283,324.34
FNMA POOL AT4957	FIXED INCOME	445,613.98	462,110.50
FNMA POOL AT5895	FIXED INCOME	1,278,422.65	1,283,640.28
FNMA POOL AT5897	FIXED INCOME	149,875.21	150,494.79
FNMA POOL AT5900	FIXED INCOME	935,817.78	939,732.93
FNMA POOL AT5925	FIXED INCOME	900,487.78	924,861.27
FNMA POOL AT5975	FIXED INCOME	701,969.53	707,840.70
FNMA POOL AT6144	FIXED INCOME	306,712.92	327,700.87
FNMA POOL AT6546	FIXED INCOME	142,050.26	151,534.16
FNMA POOL AT6549	FIXED INCOME	126,316.66	134,461.65
FNMA POOL AT6654	FIXED INCOME	610,993.65	615,342.89
FNMA POOL AT6888	FIXED INCOME	1,078,630.81	1,150,657.09
FNMA POOL AT7096	FIXED INCOME	363,879.05	375,530.25
FNMA POOL AT7101	FIXED INCOME	887,236.30	914,451.56
FNMA POOL AT7208	FIXED INCOME	72,289.44	76,950.89
FNMA POOL AT7267	FIXED INCOME	62,370.07	64,495.89
FNMA POOL AT7333	FIXED INCOME	19,157.15	19,810.14
FNMA POOL AT7450	FIXED INCOME	92,314.13	93,084.13
FNMA POOL AT7610	FIXED INCOME	148,018.16	149,255.41
FNMA POOL AT7676	FIXED INCOME	264,480.53	266,361.48
FNMA POOL AT7698	FIXED INCOME	264,094.56	280,328.69
FNMA POOL AT7940	FIXED INCOME	1,544,269.98	1,601,997.46
FNMA POOL AT8407	FIXED INCOME	111,901.10	112,837.09
FNMA POOL AT8921	FIXED INCOME	1,330,015.67	1,370,764.86
FNMA POOL AT9221	FIXED INCOME	847,830.21	851,034.45
FNMA POOL AT9627	FIXED INCOME	138,883.23	147,314.89
FNMA POOL AT9647	FIXED INCOME	71,388.09	71,985.24
FNMA POOL AT9839	FIXED INCOME	68,054.04	71,947.34
FNMA POOL AU0165	FIXED INCOME	623,652.02	662,727.57
FNMA POOL AU0567	FIXED INCOME	181,328.65	187,278.52
FNMA POOL AU0570	FIXED INCOME	360,040.20	371,815.38
FNMA POOL AU0613	FIXED INCOME	453,927.78	468,619.72
FNMA POOL AU0949	FIXED INCOME	1,062,380.28	1,102,042.22
FNMA POOL AU1632	FIXED INCOME	475,982.56	477,922.72
FNMA POOL AU1633	FIXED INCOME	2,434,457.90	2,517,431.14
FNMA POOL AU1635	FIXED INCOME	73,267.29	75,423.40

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FNMA POOL AU1636	FIXED INCOME	687,020.94	707,275.73
FNMA POOL AU1650	FIXED INCOME	720,957.42	742,210.08
FNMA POOL AU2184	FIXED INCOME	89,334.73	92,000.52
FNMA POOL AU2218	FIXED INCOME	4,404,703.85	4,689,428.93
FNMA POOL AU2570	FIXED INCOME	2,947,352.82	3,138,317.23
FNMA POOL AU2633	FIXED INCOME	806,605.77	853,965.76
FNMA POOL AU3032	FIXED INCOME	23,925.74	24,741.21
FNMA POOL AU3267	FIXED INCOME	223,308.17	231,666.24
FNMA POOL AU3270	FIXED INCOME	279,553.59	288,696.16
FNMA POOL AU3498	FIXED INCOME	1,531,384.73	1,630,129.50
FNMA POOL AU3735	FIXED INCOME	1,129,847.75	1,134,398.95
FNMA POOL AU3742	FIXED INCOME	1,308,161.98	1,349,800.96
FNMA POOL AU3751	FIXED INCOME	373,699.47	395,496.69
FNMA POOL AU4283	FIXED INCOME	211,186.44	218,105.69
FNMA POOL AU4289	FIXED INCOME	252,534.89	267,210.10
FNMA POOL AU4291	FIXED INCOME	556,316.42	585,639.25
FNMA POOL AU5660	FIXED INCOME	6,519,747.54	6,940,178.28
FNMA POOL AU5714	FIXED INCOME	7,455,175.75	7,946,737.98
FNMA POOL AU5996	FIXED INCOME	233,829.79	251,254.65
FNMA POOL AU6050	FIXED INCOME	4,875,457.26	5,192,089.35
FNMA POOL AU6438	FIXED INCOME	646,069.81	694,170.32
FNMA POOL AU6743	FIXED INCOME	3,430,791.77	3,630,857.57
FNMA POOL AU7247	FIXED INCOME	71,866.75	74,556.69
FNMA POOL AU7309	FIXED INCOME	377,657.84	388,700.02
FNMA POOL AU7404	FIXED INCOME	13,553.93	14,545.00
FNMA POOL AU9537	FIXED INCOME	9,286.21	9,963.33
FNMA POOL AU9652	FIXED INCOME	136,969.47	137,485.73
FNMA POOL AU9992	FIXED INCOME	954,294.68	1,004,123.98
FNMA POOL AV0612	FIXED INCOME	731,201.71	784,731.44
FNMA POOL AV0664	FIXED INCOME	613,833.84	659,416.77
FNMA POOL AV0691	FIXED INCOME	945,474.30	1,002,964.61
FNMA POOL AV0741	FIXED INCOME	16,770.99	18,019.63
FNMA POOL AV1414	FIXED INCOME	276,974.75	297,461.56
FNMA POOL AV2354	FIXED INCOME	523,465.84	540,577.06
FNMA POOL AV2810	FIXED INCOME	3,004,362.42	3,102,946.43
FNMA POOL AV3726	FIXED INCOME	308,102.65	316,823.43
FNMA POOL AV5861	FIXED INCOME	283,052.41	292,677.72
FNMA POOL AV6366	FIXED INCOME	706,424.50	759,154.74
FNMA POOL AV6577	FIXED INCOME	149,004.35	158,289.31
FNMA POOL AV6612	FIXED INCOME	6,618,179.22	7,024,756.47
FNMA POOL AV7116	FIXED INCOME	160,092.34	174,311.09
FNMA POOL AV8080	FIXED INCOME	66,045.02	68,290.95
FNMA POOL AV8771	FIXED INCOME	117,261.34	126,001.00
FNMA POOL AV9316	FIXED INCOME	175,629.37	188,633.36
FNMA POOL AV9324	FIXED INCOME	734,414.00	754,500.11
FNMA POOL AW0362	FIXED INCOME	1,636,590.86	1,710,198.06

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FNMA POOL AW0422	FIXED INCOME	282,451.34	303,105.46
FNMA POOL AW0758	FIXED INCOME	366,203.52	392,922.32
FNMA POOL AW0763	FIXED INCOME	343,031.97	368,516.69
FNMA POOL AW1005	FIXED INCOME	16,981,679.60	18,126,929.17
FNMA POOL AW3139	FIXED INCOME	1,813.11	1,908.95
FNMA POOL AW3640	FIXED INCOME	1,133,119.57	1,164,594.03
FNMA POOL AW3733	FIXED INCOME	593,543.60	637,016.61
FNMA POOL AW4106	FIXED INCOME	1,323,365.37	1,362,431.76
FNMA POOL AW4287	FIXED INCOME	68,581.15	70,907.71
FNMA POOL AW4677	FIXED INCOME	71,927.90	77,252.99
FNMA POOL AW6405	FIXED INCOME	37,244.79	38,510.50
FNMA POOL AW6898	FIXED INCOME	1,246,746.83	1,302,751.05
FNMA POOL AW7055	FIXED INCOME	142,719.47	150,864.17
FNMA POOL AW7396	FIXED INCOME	2,772,867.32	2,886,878.39
FNMA POOL AW7928	FIXED INCOME	63,066.45	65,210.10
FNMA POOL AW8166	FIXED INCOME	1,554,182.22	1,599,507.46
FNMA POOL AW8188	FIXED INCOME	78,714.27	81,641.53
FNMA POOL AW8191	FIXED INCOME	77,865.01	80,502.49
FNMA POOL AW8556	FIXED INCOME	74,488.90	77,269.49
FNMA POOL AW8821	FIXED INCOME	360,776.83	384,466.83
FNMA POOL AW9175	FIXED INCOME	81,561.06	86,637.96
FNMA POOL AW9207	FIXED INCOME	15,065.85	15,568.62
FNMA POOL AW9543	FIXED INCOME	65,339.66	67,471.73
FNMA POOL AW9544	FIXED INCOME	38,271.17	39,572.06
FNMA POOL AX0074	FIXED INCOME	4,016.34	4,309.67
FNMA POOL AX0830	FIXED INCOME	199,603.32	207,056.62
FNMA POOL AX0875	FIXED INCOME	6,390,682.53	6,569,413.05
FNMA POOL AX2484	FIXED INCOME	410,250.64	423,665.10
FNMA POOL AX2741	FIXED INCOME	158,150.86	165,262.72
FNMA POOL AX3271	FIXED INCOME	502,033.72	516,551.84
FNMA POOL AX3298	FIXED INCOME	117,134.39	120,552.67
FNMA POOL AX3706	FIXED INCOME	131,968.93	139,237.79
FNMA POOL AX6255	FIXED INCOME	42,553.21	45,453.57
FNMA POOL AX7409	FIXED INCOME	301,797.88	321,630.66
FNMA POOL AX8912	FIXED INCOME	755,776.47	805,404.24
FNMA POOL AX9538	FIXED INCOME	698,561.98	717,838.81
FNMA POOL AX9700	FIXED INCOME	157,827.24	162,427.92
FNMA POOL AY0299	FIXED INCOME	48,954.02	52,288.34
FNMA POOL AY0760	FIXED INCOME	42,881.99	44,076.91
FNMA POOL AY0830	FIXED INCOME	447,774.70	451,684.83
FNMA POOL AY1866	FIXED INCOME	69,986.99	74,758.13
FNMA POOL AY2021	FIXED INCOME	82,485.77	87,899.92
FNMA POOL AY2693	FIXED INCOME	394,631.76	417,565.83
FNMA POOL AY2724	FIXED INCOME	0.01	0.01
FNMA POOL AY2916	FIXED INCOME	63,055.37	66,495.71
FNMA POOL AY2922	FIXED INCOME	77,234.41	82,499.25

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FNMA POOL AY2923	FIXED INCOME	67,751.39	72,198.64
FNMA POOL AY2953	FIXED INCOME	51,399.56	53,143.14
FNMA POOL AY3407	FIXED INCOME	1,078,784.36	1,088,236.96
FNMA POOL AY3414	FIXED INCOME	229,385.92	231,397.57
FNMA POOL AY4595	FIXED INCOME	93,266.68	96,302.75
FNMA POOL AY5214	FIXED INCOME	27,460.60	28,225.98
FNMA POOL AY5616	FIXED INCOME	219,733.57	226,914.05
FNMA POOL AY5999	FIXED INCOME	42,606.05	44,001.08
FNMA POOL AY6450	FIXED INCOME	253,386.08	253,815.52
FNMA POOL AY7809	FIXED INCOME	356,255.01	380,573.70
FNMA POOL AY8218	FIXED INCOME	164,347.63	173,747.42
FNMA POOL AZ0814	FIXED INCOME	2,046,405.78	2,107,012.01
FNMA POOL AZ0886	FIXED INCOME	1,084,040.06	1,113,381.76
FNMA POOL AZ1097	FIXED INCOME	98,237.81	103,318.13
FNMA POOL AZ1967	FIXED INCOME	142,521.18	147,178.46
FNMA POOL AZ2147	FIXED INCOME	24,602.28	25,287.97
FNMA POOL AZ2170	FIXED INCOME	204,993.43	206,791.83
FNMA POOL AZ2297	FIXED INCOME	92,186.46	94,758.08
FNMA POOL AZ2670	FIXED INCOME	598,435.46	629,383.23
FNMA POOL AZ4775	FIXED INCOME	2,025,897.90	2,082,013.35
FNMA POOL AZ4777	FIXED INCOME	1,633,174.65	1,686,546.37
FNMA POOL AZ4782	FIXED INCOME	1,436,981.94	1,521,489.91
FNMA POOL AZ5471	FIXED INCOME	107,979.04	111,507.57
FNMA POOL AZ5719	FIXED INCOME	262,952.97	270,284.38
FNMA POOL AZ5735	FIXED INCOME	197,543.32	208,280.77
FNMA POOL AZ5938	FIXED INCOME	3,472,288.17	3,542,015.57
FNMA POOL AZ7192	FIXED INCOME	688,308.59	740,440.68
FNMA POOL AZ7666	FIXED INCOME	140,377.96	144,946.76
FNMA POOL AZ7833	FIXED INCOME	134,659.72	138,595.06
FNMA POOL AZ8597	FIXED INCOME	59,827.46	61,575.65
FNMA POOL AZ8885	FIXED INCOME	1,856,470.34	1,952,476.72
FNMA POOL AZ9243	FIXED INCOME	163,620.04	174,731.57
FNMA POOL AZ9244	FIXED INCOME	181,345.24	193,215.93
FNMA POOL BA1744	FIXED INCOME	132,045.86	136,378.29
FNMA POOL BA2445	FIXED INCOME	117,671.65	121,517.24
FNMA POOL BA2542	FIXED INCOME	84,661.07	87,434.01
FNMA POOL BA2877	FIXED INCOME	200,254.88	211,878.83
FNMA POOL BA2878	FIXED INCOME	195,517.03	208,128.15
FNMA POOL BA2879	FIXED INCOME	210,517.83	223,608.02
FNMA POOL BA2889	FIXED INCOME	1,238,780.93	1,302,843.83
FNMA POOL BA2904	FIXED INCOME	589,542.80	625,811.26
FNMA POOL BA2905	FIXED INCOME	908,295.87	967,083.58
FNMA POOL BA2924	FIXED INCOME	250,073.46	264,465.00
FNMA POOL BA3075	FIXED INCOME	301,902.80	317,515.54
FNMA POOL BA3107	FIXED INCOME	686,370.83	721,866.13
FNMA POOL BA3523	FIXED INCOME	247,178.15	259,960.84

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FNMA POOL BA4413	FIXED INCOME	134,163.49	138,565.60
FNMA POOL BA4736	FIXED INCOME	495,870.05	529,545.21
FNMA POOL BA4737	FIXED INCOME	576,413.69	614,149.11
FNMA POOL BA4781	FIXED INCOME	659,620.62	704,459.42
FNMA POOL BC0310	FIXED INCOME	1,631,384.25	1,676,572.04
FNMA POOL BC0313	FIXED INCOME	220,147.10	236,142.67
FNMA POOL BC0822	FIXED INCOME	668,898.82	687,426.68
FNMA POOL BC0825	FIXED INCOME	1,757,236.30	1,805,910.08
FNMA POOL BC1183	FIXED INCOME	423,999.79	435,476.19
FNMA POOL BC1234	FIXED INCOME	61,609.19	63,636.76
FNMA POOL BC2673	FIXED INCOME	1,482,134.20	1,481,180.42
FNMA POOL BC2733	FIXED INCOME	2,375,780.56	2,374,251.70
FNMA POOL BC4574	FIXED INCOME	89,147.61	97,939.15
FNMA POOL BC4752	FIXED INCOME	3,822,015.99	3,838,126.70
FNMA POOL BC6129	FIXED INCOME	6,744,677.04	6,784,377.76
FNMA POOL BC9248	FIXED INCOME	9,819,102.90	10,326,892.60
FNMA POOL BC9422	FIXED INCOME	312,145.44	335,678.94
FNMA POOL BD0824	FIXED INCOME	1,610,719.15	1,610,565.12
FNMA POOL BD1207	FIXED INCOME	1,540,444.97	1,539,453.66
FNMA POOL BD2455	FIXED INCOME	3,533,314.39	3,539,114.93
FNMA POOL BD2471	FIXED INCOME	695,783.90	699,879.44
FNMA POOL BD4998	FIXED INCOME	634,891.97	667,725.07
FNMA POOL BD5046	FIXED INCOME	9,333,064.69	9,591,581.72
FNMA POOL BD6102	FIXED INCOME	640,018.45	641,440.63
FNMA POOL BD6533	FIXED INCOME	1,245,060.54	1,247,827.31
FNMA POOL BD6718	FIXED INCOME	372,686.25	373,514.44
FNMA POOL BD7522	FIXED INCOME	9,509,062.00	9,772,453.98
FNMA POOL BD7645	FIXED INCOME	993,018.76	992,923.82
FNMA POOL BD8002	FIXED INCOME	1,999,033.29	1,998,842.12
FNMA POOL BD9640	FIXED INCOME	3,793,116.46	3,792,753.80
FNMA POOL BE3281	FIXED INCOME	3,130,799.28	3,130,499.85
FNMA POOL BE3810	FIXED INCOME	1,335,559.19	1,334,699.73
FNMA POOL BE5475	FIXED INCOME	363,479.01	373,547.03
FNMA POOL BE8412	FIXED INCOME	3,885,668.21	3,993,297.53
FNMA POOL BF0109	FIXED INCOME	8,247,825.83	8,761,305.11
FNMA POOL BF0118	FIXED INCOME	7,630,708.04	8,218,896.29
FNMA POOL BF0141	FIXED INCOME	3,753,047.99	4,212,927.50
FNMA POOL BF0148	FIXED INCOME	3,886,052.51	4,212,283.43
FNMA POOL BH0187	FIXED INCOME	1,788,760.94	1,799,290.00
FNMA POOL BM1177	FIXED INCOME	1,471,728.77	1,514,382.35
FNMA POOL MA0146	FIXED INCOME	42,479.02	46,451.07
FNMA POOL MA0322	FIXED INCOME	37,963.20	39,300.56
FNMA POOL MA0537	FIXED INCOME	208,089.44	225,022.41
FNMA POOL MA0563	FIXED INCOME	1,078,828.46	1,143,943.86
FNMA POOL MA0587	FIXED INCOME	3,908,101.50	4,144,142.08
FNMA POOL MA0634	FIXED INCOME	1,070,930.39	1,151,836.93

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FNMA POOL MA0706	FIXED INCOME	642,155.85	690,505.52
FNMA POOL MA0734	FIXED INCOME	5,743,038.66	6,175,936.85
FNMA POOL MA0734	FIXED INCOME	863,299.06	928,372.73
FNMA POOL MA0776	FIXED INCOME	3,693,456.54	3,971,568.68
FNMA POOL MA0776	FIXED INCOME	282,356.36	303,617.40
FNMA POOL MA0913	FIXED INCOME	378,467.29	406,907.82
FNMA POOL MA0918	FIXED INCOME	505,822.48	533,747.81
FNMA POOL MA0939	FIXED INCOME	442,575.41	475,850.87
FNMA POOL MA0968	FIXED INCOME	81,086.47	87,224.06
FNMA POOL MA1003	FIXED INCOME	1,773,165.29	1,829,746.23
FNMA POOL MA1034	FIXED INCOME	320,284.95	333,541.82
FNMA POOL MA1167	FIXED INCOME	12,973.13	13,127.20
FNMA POOL MA1213	FIXED INCOME	3,262,219.01	3,367,131.58
FNMA POOL MA1221	FIXED INCOME	120,676.20	130,313.28
FNMA POOL MA1510	FIXED INCOME	73,375.79	77,799.95
FNMA POOL MA1524	FIXED INCOME	1,447,879.23	1,453,717.66
FNMA POOL MA1591	FIXED INCOME	1,383,991.60	1,494,694.14
FNMA POOL MA1629	FIXED INCOME	1,297,931.37	1,401,337.48
FNMA POOL MA1664	FIXED INCOME	853,866.51	922,001.41
FNMA POOL MA1689	FIXED INCOME	5,814,728.52	6,170,540.65
FNMA POOL MA1711	FIXED INCOME	1,056,593.20	1,140,772.73
FNMA POOL MA1723	FIXED INCOME	3,990,224.35	4,318,211.97
FNMA POOL MA1765	FIXED INCOME	10,688,218.25	11,569,930.20
FNMA POOL MA2079	FIXED INCOME	7,591,572.64	8,055,165.84
FNMA POOL MA2145	FIXED INCOME	647,239.59	681,111.57
FNMA POOL MA2341	FIXED INCOME	406,077.20	436,010.03
FNMA POOL MA2414	FIXED INCOME	3,835,364.55	3,941,600.50
FNMA POOL MA2445	FIXED INCOME	12,840,268.57	13,195,931.81
FNMA POOL MA2495	FIXED INCOME	1,836,450.52	1,887,318.45
FNMA POOL MA2522	FIXED INCOME	1,247,404.28	1,281,956.19
FNMA POOL MA2542	FIXED INCOME	841,316.39	840,774.99
FNMA POOL MA2609	FIXED INCOME	2,217,850.28	2,279,282.63
FNMA POOL MA2642	FIXED INCOME	1,083,735.04	1,113,753.47
FNMA POOL MA2670	FIXED INCOME	19,964,201.39	19,951,354.03
FNMA POOL MA2670	FIXED INCOME	1,663,683.45	1,662,612.84
FNMA POOL MA2803	FIXED INCOME	2,167,607.24	2,180,366.27
FNMA POOL MA2833	FIXED INCOME	1,314,105.54	1,313,259.89
FNMA POOL MA2863	FIXED INCOME	33,005,171.07	32,983,931.58
FNMA POOL MA2868	FIXED INCOME	162,887.18	163,845.97
FNMA POOL MA2872	FIXED INCOME	206,817.42	221,866.12
FNMA POOL MA2895	FIXED INCOME	1,400,949.16	1,400,047.62
FNMA POOL MA2907	FIXED INCOME	359,085.38	377,655.29
FNMA POOL MA2920	FIXED INCOME	1,333,741.49	1,332,883.20
FNMA POOL MA2921	FIXED INCOME	3,697,863.26	3,719,629.73
FNMA POOL MA2923	FIXED INCOME	15,733,401.13	16,321,811.61
FNMA POOL MA2929	FIXED INCOME	590,527.13	606,884.17

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FNMA POOL MA2956	FIXED INCOME	17,657,843.76	17,646,480.58
FNMA POOL MA2995	FIXED INCOME	4,859,689.81	5,111,006.09
FNMA POOL MA3042	FIXED INCOME	3,658,804.17	3,680,340.73
FNMA TBA 15 YR 2.5	FIXED INCOME	2,700,000.00	2,714,027.31
FNMA TBA 15 YR 3	FIXED INCOME	20,000,000.00	20,526,562.00
FNMA TBA 15 YR 3	FIXED INCOME	2,200,000.00	2,255,515.57
FNMA TBA 15 YR 3	FIXED INCOME	2,855,000.00	2,930,166.73
FNMA TBA 15 YR 3	FIXED INCOME	4,400,000.00	4,517,675.01
FNMA TBA 15 YR 3.5	FIXED INCOME	39,000,000.00	40,578,283.20
FNMA TBA 15 YR 3.5	FIXED INCOME	5,800,000.00	6,034,719.04
FNMA TBA 30 YR 3	FIXED INCOME	35,800,000.00	35,751,734.44
FNMA TBA 30 YR 3	FIXED INCOME	165,600,000.00	165,120,616.15
FNMA TBA 30 YR 3	FIXED INCOME	31,000,000.00	30,958,205.80
FNMA TBA 30 YR 3	FIXED INCOME	7,500,000.00	7,478,288.78
FNMA TBA 30 YR 3	FIXED INCOME	6,160,000.00	6,151,695.09
FNMA TBA 30 YR 3	FIXED INCOME	7,000,000.00	6,995,495.36
FNMA TBA 30 YR 3	FIXED INCOME	(7,000,000.00)	(6,995,495.36)
FNMA TBA 30 YR 3	FIXED INCOME	(7,000,000.00)	(6,990,562.60)
FNMA TBA 30 YR 3.5	FIXED INCOME	27,500,000.00	28,244,433.25
FNMA TBA 30 YR 3.5	FIXED INCOME	36,500,000.00	37,425,007.09
FNMA TBA 30 YR 3.5	FIXED INCOME	7,885,000.00	8,098,449.32
FNMA TBA 30 YR 3.5	FIXED INCOME	1,350,000.00	1,386,938.17
FNMA TBA 30 YR 3.5	FIXED INCOME	233,000,000.00	239,307,379.90
FNMA TBA 30 YR 4	FIXED INCOME	(2,000,000.00)	(2,102,421.80)
FNMA TBA 30 YR 4	FIXED INCOME	2,250,000.00	2,365,224.53
FNMA TBA 30 YR 4	FIXED INCOME	32,600,000.00	34,212,807.41
FNMA TBA 30 YR 4	FIXED INCOME	9,260,000.00	9,734,212.93
FNMA TBA 30 YR 4	FIXED INCOME	6,870,000.00	7,207,235.32
FNMA TBA 30 YR 4	FIXED INCOME	23,000,000.00	24,177,850.70
FNMA TBA 30 YR 4.5	FIXED INCOME	3,195,000.00	3,427,261.48
FNMA TBA 30 YR 4.5	FIXED INCOME	(1,000,000.00)	(1,072,559.73)
FNMA TBA 30 YR 4.5	FIXED INCOME	(1,000,000.00)	(1,072,695.30)
FNMA TBA 30 YR 4.5	FIXED INCOME	1,000,000.00	1,072,559.73
FNMA TBA 30 YR 5	FIXED INCOME	900,000.00	983,109.42
FNMA TBA 30 YR 5	FIXED INCOME	3,000,000.00	3,277,031.40
FNMA TBA 30 YR 5	FIXED INCOME	4,000,000.00	4,355,039.28
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	7,630,000.00	7,660,154.52
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	8,600,000.00	8,537,185.60
FORD CREDIT FLOORPLAN MASTER O	FIXED INCOME	6,565,000.00	6,563,690.94
FORD CREDIT FLOORPLAN MASTER O	FIXED INCOME	4,000,000.00	4,004,732.00
FORD MOTOR COMPANY	FIXED INCOME	600,000.00	579,162.00
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,900,000.00	1,900,568.10
FORD MOTOR CREDIT CO LLC	FIXED INCOME	6,300,000.00	7,153,227.90
FORD MOTOR CREDIT CO LLC	FIXED INCOME	4,750,000.00	4,781,910.50
FORD MOTOR CREDIT CO LLC	FIXED INCOME	10,175,000.00	11,346,488.45
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,000,000.00	1,050,529.00

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FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,675,000.00	2,943,417.53
FORD MOTOR CREDIT CO LLC	FIXED INCOME	370,000.00	420,110.21
FORD MOTOR CREDIT CO LLC	FIXED INCOME	200,000.00	220,068.60
FORD MOTOR CREDIT CO LLC	FIXED INCOME	420,000.00	468,356.28
FORD MOTOR CREDIT CO LLC	FIXED INCOME	1,030,000.00	1,045,444.85
FORD MOTOR CREDIT CO LLC	FIXED INCOME	200,000.00	200,173.80
FORD MOTOR CREDIT CO LLC	FIXED INCOME	8,825,000.00	8,883,659.78
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,285,000.00	2,285,159.95
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,675,000.00	2,726,648.90
FORD MOTOR CREDIT CO LLC	FIXED INCOME	2,880,000.00	3,270,047.04
FORD MOTOR CREDIT CO LLC	FIXED INCOME	4,550,000.00	5,073,859.70
FORD MOTOR CREDIT CO LLC	FIXED INCOME	3,820,000.00	3,917,711.78
FORD MOTOR CREDIT CO LLC	FIXED INCOME	780,000.00	795,060.24
FORD MOTOR CREDIT CO LLC	FIXED INCOME	6,035,000.00	5,962,646.39
FOREST LABORATORIES LLC	FIXED INCOME	1,007,000.00	1,038,496.95
FOREST LABORATORIES LLC	FIXED INCOME	1,163,000.00	1,251,282.17
FOREST LABORATORIES LLC	FIXED INCOME	2,450,000.00	2,674,919.80
FOREST LABORATORIES LLC	FIXED INCOME	2,019,000.00	2,082,150.28
FOREST LABORATORIES LLC	FIXED INCOME	38,000.00	39,188.56
FREDDIE MAC	FIXED INCOME	7,015,703.28	971,613.17
FREDDIE MAC	FIXED INCOME	645,580.22	66,215.48
FREDDIE MAC	FIXED INCOME	7,742,467.17	666,352.34
FREDDIE MAC	FIXED INCOME	1,630,239.03	116,718.43
FREDDIE MAC	FIXED INCOME	1,236,038.45	112,090.15
FREDDIE MAC	FIXED INCOME	3,339,378.58	352,824.05
FREDDIE MAC	FIXED INCOME	1,267,489.25	179,409.93
FREDDIE MAC	FIXED INCOME	7,097.85	7,341.47
FREDDIE MAC	FIXED INCOME	711,439.15	706,639.85
FREDDIE MAC	FIXED INCOME	5,138,966.20	633,981.93
FREDDIE MAC	FIXED INCOME	8,675,134.83	852,943.59
FREDDIE MAC	FIXED INCOME	3,141,653.85	460,605.10
FREDDIE MAC	FIXED INCOME	15,555,868.30	16,760,735.63
FREDDIE MAC	FIXED INCOME	2,276,200.88	2,461,637.05
FREDDIE MAC	FIXED INCOME	10,878.75	11,246.09
FREDDIE MAC	FIXED INCOME	58.90	219.93
FREDDIE MAC	FIXED INCOME	36.77	442.21
FREDDIE MAC	FIXED INCOME	1,015,000.00	1,442,865.13
FREDDIE MAC	FIXED INCOME	1,869,111.48	192,550.26
FREDDIE MAC	FIXED INCOME	1,400,000.00	1,440,125.96
FREDDIE MAC	FIXED INCOME	645,637.78	65,774.54
FREDDIE MAC	FIXED INCOME	5,203,056.50	812,998.39
FREDDIE MAC	FIXED INCOME	2,635,000.00	2,741,295.90
FREDDIE MAC	FIXED INCOME	1,618,178.15	1,704,282.87
FREDDIE MAC	FIXED INCOME	3,325,451.89	3,575,437.08
FREDDIE MAC	FIXED INCOME	2,244,562.92	2,539,002.89
FREDDIE MAC	FIXED INCOME	527,377.64	85,334.18

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FREDDIE MAC	FIXED INCOME	612,967.92	79,787.64
FREDDIE MAC	FIXED INCOME	2,818,207.60	464,794.02
FREDDIE MAC	FIXED INCOME	811,597.00	162,690.30
FREDDIE MAC	FIXED INCOME	1,479,190.16	268,526.41
FREDDIE MAC	FIXED INCOME	834,827.54	142,509.65
FREDDIE MAC	FIXED INCOME	1,905,745.83	102,852.91
FREDDIE MAC	FIXED INCOME	435,000.00	629,361.92
FREDDIE MAC	FIXED INCOME	1,562,000.00	2,220,448.60
FREDDIE MAC	FIXED INCOME	198,636.13	208,159.26
FREDDIE MAC	FIXED INCOME	547,230.20	578,617.08
FREDDIE MAC	FIXED INCOME	1,000,000.00	999,160.00
FREDDIE MAC	FIXED INCOME	51,823.02	54,300.66
FREDDIE MAC	FIXED INCOME	1,886,222.18	1,976,814.98
FREDDIE MAC	FIXED INCOME	500,000.00	441,522.05
FREDDIE MAC	FIXED INCOME	133,488.00	124,104.99
FREDDIE MAC	FIXED INCOME	921,543.00	789,573.07
FREDDIE MAC	FIXED INCOME	351,000.00	321,648.71
FREDDIE MAC	FIXED INCOME	490,429.39	536,581.25
FREDDIE MAC	FIXED INCOME	539,686.48	569,886.80
FREDDIE MAC	FIXED INCOME	2,894,529.74	3,314,904.32
FREDDIE MAC	FIXED INCOME	645,781.00	646,459.97
FREDDIE MAC	FIXED INCOME	400,000.00	397,634.00
FREDDIE MAC	FIXED INCOME	182,512.85	191,287.12
FREDDIE MAC	FIXED INCOME	1,235,320.62	1,329,821.66
FREDDIE MAC	FIXED INCOME	1,000,000.00	1,121,076.30
FREDDIE MAC	FIXED INCOME	531,728.89	536,638.24
FREDDIE MAC	FIXED INCOME	922,583.46	943,639.86
FREDDIE MAC	FIXED INCOME	125,398.79	127,989.62
FREDDIE MAC	FIXED INCOME	495,388.06	527,565.45
FREDDIE MAC	FIXED INCOME	46,629.69	47,188.48
FREDDIE MAC	FIXED INCOME	34,454.60	35,239.54
FREDDIE MAC	FIXED INCOME	1,000,000.00	995,507.00
FREDDIE MAC STACR	FIXED INCOME	8,914,552.15	9,056,658.13
FREDDIE MAC STACR	FIXED INCOME	3,178,569.20	3,258,866.53
FREDDIE MAC STACR	FIXED INCOME	4,205,230.29	4,355,568.11
FREDDIE MAC STACR	FIXED INCOME	10,200,000.00	10,618,888.50
FREDDIE MAC REFERENCE REMIC	FIXED INCOME	2,606,608.31	2,968,199.10
FREDDIE MAC REFERENCE REMIC	FIXED INCOME	887,800.06	998,715.50
FREDDIEMAC STRIP	FIXED INCOME	2,687,103.59	528,047.51
FREDDIEMAC STRIP	FIXED INCOME	7,450,032.72	1,542,168.62
FREDDIEMAC STRIP	FIXED INCOME	65,000.16	14,454.25
FREDDIEMAC STRIP	FIXED INCOME	44,206.75	12,152.84
FREDDIEMAC STRIP	FIXED INCOME	8,101,483.37	8,155,023.32
FREDDIEMAC STRIP	FIXED INCOME	6,266,441.92	6,299,956.17
FREDDIEMAC STRIP	FIXED INCOME	3,890.25	241.72
FREDDIEMAC STRIP	FIXED INCOME	7,676,939.25	776,163.58

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FREDDIEMAC STRIP	FIXED INCOME	659,375.17	34,615.94
FREEPORT MCMORAN INC	FIXED INCOME	311,000.00	293,117.50
FREEPORT MCMORAN INC	FIXED INCOME	266,000.00	247,380.00
FREEPORT MCMORAN INC	FIXED INCOME	660,000.00	569,118.00
FREEPORT MCMORAN INC	FIXED INCOME	1,410,000.00	1,378,275.00
FREEPORT MCMORAN INC	FIXED INCOME	241,000.00	247,326.25
FREMF MORTGAGE TRUST	FIXED INCOME	30,460,572.00	233,026.42
FREMONT HOME LOAN TRUST	FIXED INCOME	507,714.75	507,723.99
FRESENIUS MED CARE II	FIXED INCOME	726,000.00	762,300.00
FRONTIER COMMUNICATIONS	FIXED INCOME	89,000.00	82,547.50
FRONTIER COMMUNICATIONS	FIXED INCOME	292,000.00	229,950.00
FRONTIER COMMUNICATIONS	FIXED INCOME	345,000.00	284,193.75
FTI CONSULTING INC	FIXED INCOME	52,000.00	53,950.00
GARTNER INC	FIXED INCOME	204,000.00	214,283.64
GCCFC COMMERCIAL MORTGAGE TRUS	FIXED INCOME	186,725.01	186,583.83
GE CAPITAL INTL FUNDING	FIXED INCOME	314,000.00	341,753.83
GE CAPITAL INTL FUNDING	FIXED INCOME	1,026,000.00	1,034,202.87
GE CAPITAL INTL FUNDING	FIXED INCOME	2,336,000.00	2,415,323.55
GE CAPITAL INTL FUNDING	FIXED INCOME	3,860,000.00	4,201,177.68
GENERAL DYNAMICS CORP	FIXED INCOME	245,000.00	229,855.08
GENERAL ELECTRIC CAPITAL ASSUR	FIXED INCOME	407,740.39	418,693.89
GENERAL ELECTRIC CO	FIXED INCOME	3,203,000.00	3,370,837.20
GENERAL ELECTRIC CO	FIXED INCOME	2,368,000.00	3,432,465.73
GENERAL ELECTRIC CO	FIXED INCOME	493,000.00	545,205.25
GENERAL ELECTRIC CO	FIXED INCOME	140,000.00	154,218.54
GENERAL ELECTRIC CO	FIXED INCOME	70,000.00	75,136.53
GENERAL ELECTRIC CO	FIXED INCOME	100,000.00	111,095.30
GENERAL ELECTRIC CO	FIXED INCOME	304,000.00	393,414.00
GENERAL ELECTRIC CO	FIXED INCOME	2,629,000.00	2,674,045.29
GENERAL ELECTRIC CO	FIXED INCOME	820,000.00	910,981.46
GENERAL ELECTRIC CO	FIXED INCOME	659,000.00	867,767.91
GENERAL ELECTRIC CO	FIXED INCOME	310,000.00	344,395.43
GENERAL MOTORS CO	FIXED INCOME	6,100,000.00	5,984,697.80
GENERAL MOTORS CO	FIXED INCOME	250,000.00	277,687.25
GENERAL MOTORS CO	FIXED INCOME	670,000.00	657,335.66
GENERAL MOTORS FINL CO	FIXED INCOME	130,000.00	135,908.11
GENERAL MOTORS FINL CO	FIXED INCOME	110,000.00	111,289.09
GENERAL MOTORS FINL CO	FIXED INCOME	640,000.00	674,602.88
GENERAL MOTORS FINL CO	FIXED INCOME	360,000.00	365,903.28
GENERAL MOTORS FINL CO	FIXED INCOME	610,000.00	617,507.88
GENERAL MOTORS FINL CO	FIXED INCOME	1,752,000.00	1,771,692.48
GENERAL MOTORS FINL CO	FIXED INCOME	1,155,000.00	1,169,215.74
GENERAL MOTORS FINL CO	FIXED INCOME	9,550,000.00	9,657,342.00
GENERAL MOTORS FINL CO	FIXED INCOME	3,960,000.00	4,022,991.72
GENERAL MOTORS FINL CO	FIXED INCOME	9,710,000.00	9,893,664.65
GENERAL MOTORS FINL CO	FIXED INCOME	4,400,000.00	4,502,273.60

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GEORGIA PACIFIC LLC	FIXED INCOME	6,510,000.00	6,569,338.65
GEORGIA POWER CO	FIXED INCOME	608,000.00	606,131.62
GEORGIA POWER CO	FIXED INCOME	740,000.00	737,743.74
GIBRALTAR INDUSTRIES INC	FIXED INCOME	42,000.00	43,470.00
GILEAD SCIENCES INC	FIXED INCOME	830,000.00	862,857.21
GILEAD SCIENCES INC	FIXED INCOME	930,000.00	956,346.90
GILEAD SCIENCES INC	FIXED INCOME	670,000.00	735,532.70
GILEAD SCIENCES INC	FIXED INCOME	120,000.00	118,222.32
GILEAD SCIENCES INC	FIXED INCOME	1,465,000.00	1,471,829.83
GILEAD SCIENCES INC	FIXED INCOME	360,000.00	349,394.40
GILEAD SCIENCES INC	FIXED INCOME	2,665,000.00	2,673,434.73
GILEAD SCIENCES INC	FIXED INCOME	700,000.00	762,790.00
GILEAD SCIENCES INC	FIXED INCOME	4,990,000.00	5,478,071.90
GLAXOSMITHKLINE CAP INC	FIXED INCOME	1,470,000.00	1,521,326.52
GLAXOSMITHKLINE CAPITAL	FIXED INCOME	800,000.00	817,361.60
GLENCORE FINANCE CANADA	FIXED INCOME	3,290,000.00	3,294,931.71
GLENCORE FINANCE CANADA	FIXED INCOME	3,125,000.00	3,342,187.50
GLENCORE FINANCE CANADA	FIXED INCOME	6,225,000.00	6,234,331.28
GLENCORE FUNDING LLC	FIXED INCOME	150,000.00	153,913.50
GLENCORE FUNDING LLC	FIXED INCOME	2,990,000.00	2,941,852.03
GLENCORE FUNDING LLC	FIXED INCOME	2,145,000.00	2,200,963.05
GLENCORE FUNDING LLC	FIXED INCOME	3,850,000.00	3,788,003.45
GLP CAPITAL LP / FIN II	FIXED INCOME	151,000.00	164,935.79
GLP CAPITAL LP / FIN II	FIXED INCOME	144,000.00	156,600.00
GLP CAPITAL LP / FIN II	FIXED INCOME	115,000.00	122,618.75
GLP CAPITAL LP / FIN II	FIXED INCOME	2,460,000.00	2,622,975.00
GLP CAPITAL LP / FIN II	FIXED INCOME	350,000.00	367,500.00
GM FINANCIAL AUTOMOBILE LEASIN	FIXED INCOME	3,692,074.03	3,693,110.76
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	2,170.96	2,355.65
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	28,887.98	31,345.50
GMAC MORTGAGE CORPORATION LOAN	FIXED INCOME	15,506.90	13,435.39
GMF FLOORPLAN OWNER REVOLVING	FIXED INCOME	8,750,000.00	8,764,292.25
GNMA II POOL 003890	FIXED INCOME	16,939.43	19,304.35
GNMA II POOL 004040	FIXED INCOME	400,821.40	468,912.96
GNMA II POOL 004223	FIXED INCOME	165,510.59	188,979.39
GNMA II POOL 004245	FIXED INCOME	1,670,017.91	1,866,158.37
GNMA II POOL 004268	FIXED INCOME	231,435.13	264,519.88
GNMA II POOL 004292	FIXED INCOME	97,301.23	111,181.95
GNMA II POOL 004371	FIXED INCOME	35,765.79	40,392.13
GNMA II POOL 004559	FIXED INCOME	995,921.50	1,082,738.62
GNMA II POOL 004598	FIXED INCOME	53,774.65	57,997.35
GNMA II POOL 004602	FIXED INCOME	226,198.22	258,698.71
GNMA II POOL 004616	FIXED INCOME	580,720.92	616,447.15
GNMA II POOL 004617	FIXED INCOME	407,472.75	439,491.07
GNMA II POOL 004617	FIXED INCOME	66,696.85	71,937.74
GNMA II POOL 004636	FIXED INCOME	53,238.52	57,209.49

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GNMA II POOL 004696	FIXED INCOME	524,535.20	563,611.26
GNMA II POOL 004696	FIXED INCOME	3,566.84	3,832.56
GNMA II POOL 004717	FIXED INCOME	157,982.55	176,619.01
GNMA II POOL 004745	FIXED INCOME	10,438.10	11,069.93
GNMA II POOL 004747	FIXED INCOME	591,540.64	650,085.03
GNMA II POOL 004771	FIXED INCOME	129,065.20	139,315.78
GNMA II POOL 004800	FIXED INCOME	56,737.37	60,525.74
GNMA II POOL 004801	FIXED INCOME	22,550.16	24,238.69
GNMA II POOL 004802	FIXED INCOME	192,821.62	211,848.49
GNMA II POOL 004833	FIXED INCOME	106,344.42	112,941.08
GNMA II POOL 004855	FIXED INCOME	18,885.46	20,702.69
GNMA II POOL 004882	FIXED INCOME	1,537,091.75	1,631,399.85
GNMA II POOL 004922	FIXED INCOME	1,154,569.48	1,226,081.08
GNMA II POOL 004923	FIXED INCOME	75,049.40	80,650.95
GNMA II POOL 004945	FIXED INCOME	20,577.10	21,825.11
GNMA II POOL 004945	FIXED INCOME	11,317.17	12,003.56
GNMA II POOL 004978	FIXED INCOME	3,712,390.47	3,989,249.71
GNMA II POOL 004978	FIXED INCOME	567,777.37	610,120.55
GNMA II POOL 004984	FIXED INCOME	198,968.37	219,435.51
GNMA II POOL 004991	FIXED INCOME	377,593.45	424,348.04
GNMA II POOL 005017	FIXED INCOME	429,501.35	461,501.15
GNMA II POOL 005018	FIXED INCOME	67,081.58	73,558.88
GNMA II POOL 005019	FIXED INCOME	12,473.21	14,280.37
GNMA II POOL 005055	FIXED INCOME	551,257.44	592,334.46
GNMA II POOL 005056	FIXED INCOME	8,621.04	9,453.48
GNMA II POOL 005082	FIXED INCOME	442,466.26	475,451.23
GNMA II POOL 005083	FIXED INCOME	172,770.98	189,242.26
GNMA II POOL 005115	FIXED INCOME	359,332.83	386,107.37
GNMA II POOL 005115	FIXED INCOME	3,040,508.59	3,267,062.36
GNMA II POOL 005116	FIXED INCOME	95,453.99	104,670.93
GNMA II POOL 005140	FIXED INCOME	1,129,026.77	1,213,180.16
GNMA II POOL 005156	FIXED INCOME	17,234.66	19,344.98
GNMA II POOL 005175	FIXED INCOME	225,686.58	242,525.61
GNMA II POOL 005189	FIXED INCOME	214,997.49	241,666.33
GNMA II POOL 005203	FIXED INCOME	82,190.80	87,008.94
GNMA II POOL 005203	FIXED INCOME	2,756.96	2,918.58
GNMA II POOL 005204	FIXED INCOME	638,704.38	686,337.03
GNMA II POOL 005233	FIXED INCOME	17,438.19	18,461.04
GNMA II POOL 005258	FIXED INCOME	2,437,383.39	2,533,032.72
GNMA II POOL 005260	FIXED INCOME	240,846.08	258,822.21
GNMA II POOL 005280	FIXED INCOME	474,626.43	502,221.72
GNMA II POOL 005281	FIXED INCOME	1,136,893.86	1,222,129.33
GNMA II POOL 005305	FIXED INCOME	348,464.11	368,522.21
GNMA II POOL 005309	FIXED INCOME	188,377.37	216,264.93
GNMA II POOL 008131	FIXED INCOME	56,257.40	57,828.02
GNMA II POOL 008162	FIXED INCOME	74,319.31	75,904.40

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GNMA II POOL 008218	FIXED INCOME	74,752.75	76,586.23
GNMA II POOL 008228	FIXED INCOME	38,219.03	39,070.29
GNMA II POOL 008259	FIXED INCOME	37,083.25	37,921.35
GNMA II POOL 008280	FIXED INCOME	97,546.40	99,778.29
GNMA II POOL 008395	FIXED INCOME	31,208.90	31,963.10
GNMA II POOL 008399	FIXED INCOME	174,820.94	179,533.41
GNMA II POOL 008408	FIXED INCOME	92,047.74	94,443.54
GNMA II POOL 008421	FIXED INCOME	29,294.17	30,073.13
GNMA II POOL 008445	FIXED INCOME	71,678.97	73,589.83
GNMA II POOL 008447	FIXED INCOME	144,004.75	147,922.30
GNMA II POOL 008449	FIXED INCOME	51,506.21	53,323.47
GNMA II POOL 008456	FIXED INCOME	76,076.37	78,033.15
GNMA II POOL 008466	FIXED INCOME	84,439.77	86,621.04
GNMA II POOL 008482	FIXED INCOME	143,823.80	147,462.21
GNMA II POOL 008484	FIXED INCOME	71,621.87	73,478.79
GNMA II POOL 008502	FIXED INCOME	26,311.74	27,005.82
GNMA II POOL 008503	FIXED INCOME	42,228.72	43,325.72
GNMA II POOL 008547	FIXED INCOME	85,169.47	87,412.04
GNMA II POOL 008565	FIXED INCOME	34,171.37	35,085.69
GNMA II POOL 008567	FIXED INCOME	58,234.99	59,891.65
GNMA II POOL 008580	FIXED INCOME	58,699.11	60,210.66
GNMA II POOL 008595	FIXED INCOME	32,863.97	33,729.18
GNMA II POOL 008599	FIXED INCOME	24,508.34	25,096.99
GNMA II POOL 008608	FIXED INCOME	31,536.93	32,381.70
GNMA II POOL 008611	FIXED INCOME	24,296.49	25,067.96
GNMA II POOL 008619	FIXED INCOME	6,810.53	6,999.07
GNMA II POOL 008621	FIXED INCOME	53,257.72	54,802.82
GNMA II POOL 008623	FIXED INCOME	45,895.40	47,109.83
GNMA II POOL 008624	FIXED INCOME	78,603.67	79,831.31
GNMA II POOL 008628	FIXED INCOME	10,041.39	10,336.29
GNMA II POOL 008631	FIXED INCOME	73,197.45	75,330.71
GNMA II POOL 008631	FIXED INCOME	118,015.18	121,454.61
GNMA II POOL 008634	FIXED INCOME	15,007.54	15,597.77
GNMA II POOL 008644	FIXED INCOME	27,174.24	28,089.37
GNMA II POOL 008646	FIXED INCOME	10,214.29	10,494.99
GNMA II POOL 008663	FIXED INCOME	95,712.72	98,395.89
GNMA II POOL 008664	FIXED INCOME	12,293.85	12,724.19
GNMA II POOL 008814	FIXED INCOME	85,538.59	87,974.02
GNMA II POOL 008815	FIXED INCOME	41,556.26	42,740.27
GNMA II POOL 008913	FIXED INCOME	2,253.94	2,320.28
GNMA II POOL 080031	FIXED INCOME	61,370.49	63,198.24
GNMA II POOL 080032	FIXED INCOME	50,542.58	51,827.15
GNMA II POOL 080044	FIXED INCOME	40,679.15	41,887.04
GNMA II POOL 080045	FIXED INCOME	14,774.86	15,213.30
GNMA II POOL 080059	FIXED INCOME	147,406.20	152,109.13
GNMA II POOL 080060	FIXED INCOME	175,035.38	180,622.30

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL 080070	FIXED INCOME	32,804.96	33,893.38
GNMA II POOL 080082	FIXED INCOME	41,344.47	42,187.44
GNMA II POOL 080094	FIXED INCOME	22,016.70	22,711.59
GNMA II POOL 080106	FIXED INCOME	22,185.20	22,867.73
GNMA II POOL 080114	FIXED INCOME	8,562.62	8,832.38
GNMA II POOL 080123	FIXED INCOME	31,660.27	32,682.77
GNMA II POOL 080133	FIXED INCOME	16,148.48	16,664.69
GNMA II POOL 080137	FIXED INCOME	33,311.34	34,326.29
GNMA II POOL 080141	FIXED INCOME	49,391.38	50,991.19
GNMA II POOL 080145	FIXED INCOME	7,520.09	7,758.71
GNMA II POOL 080154	FIXED INCOME	109,639.77	112,997.28
GNMA II POOL 080156	FIXED INCOME	14,707.95	15,169.32
GNMA II POOL 080168	FIXED INCOME	39,758.07	40,988.16
GNMA II POOL 080178	FIXED INCOME	45,103.28	46,527.47
GNMA II POOL 080296	FIXED INCOME	177,132.43	183,165.67
GNMA II POOL 080309	FIXED INCOME	110,905.20	114,711.17
GNMA II POOL 080317	FIXED INCOME	21,399.72	22,142.21
GNMA II POOL 080329	FIXED INCOME	62,253.77	64,334.31
GNMA II POOL 080331	FIXED INCOME	37,125.04	38,400.77
GNMA II POOL 080344	FIXED INCOME	50,548.58	52,258.22
GNMA II POOL 080346	FIXED INCOME	77,619.54	80,278.92
GNMA II POOL 080354	FIXED INCOME	23,833.01	24,650.91
GNMA II POOL 080356	FIXED INCOME	3,066.08	3,174.01
GNMA II POOL 080364	FIXED INCOME	38,164.22	39,418.60
GNMA II POOL 080376	FIXED INCOME	17,055.94	17,628.88
GNMA II POOL 080385	FIXED INCOME	98,395.49	101,680.55
GNMA II POOL 080393	FIXED INCOME	27,622.14	28,599.93
GNMA II POOL 080395	FIXED INCOME	89,554.34	92,762.68
GNMA II POOL 080406	FIXED INCOME	13,868.76	14,375.72
GNMA II POOL 080408	FIXED INCOME	160,400.53	165,984.06
GNMA II POOL 080409	FIXED INCOME	135,067.77	139,868.72
GNMA II POOL 080413	FIXED INCOME	28,552.35	29,056.01
GNMA II POOL 080428	FIXED INCOME	284,445.20	294,007.32
GNMA II POOL 080455	FIXED INCOME	42,271.58	43,759.72
GNMA II POOL 080460	FIXED INCOME	92,611.52	95,934.22
GNMA II POOL 080674	FIXED INCOME	31,334.84	32,428.72
GNMA II POOL 080819	FIXED INCOME	237,819.90	246,148.74
GNMA II POOL 782909	FIXED INCOME	125,404.41	136,722.76
GNMA II POOL 782982	FIXED INCOME	72,879.96	79,407.32
GNMA II POOL 783368	FIXED INCOME	1,200,131.92	1,289,555.91
GNMA II POOL 783435	FIXED INCOME	13,827.66	15,623.41
GNMA II POOL 783584	FIXED INCOME	394,699.63	424,109.41
GNMA II POOL 783590	FIXED INCOME	632,787.83	679,960.89
GNMA II POOL 783591	FIXED INCOME	374,379.94	402,275.67
GNMA II POOL 783755	FIXED INCOME	1,331,223.99	1,349,817.86
GNMA II POOL 783976	FIXED INCOME	1,466,878.61	1,525,806.20

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL 893146	FIXED INCOME	2,575,641.08	2,666,538.80
GNMA II POOL AI4166	FIXED INCOME	41,379.03	44,121.42
GNMA II POOL AI4167	FIXED INCOME	111,092.97	117,679.82
GNMA II POOL AJ2723	FIXED INCOME	98,027.30	103,901.17
GNMA II POOL AJ4687	FIXED INCOME	53,998.75	57,617.11
GNMA II POOL MA0023	FIXED INCOME	9,367.05	9,905.56
GNMA II POOL MA0088	FIXED INCOME	1,623,497.45	1,688,712.82
GNMA II POOL MA0089	FIXED INCOME	1,017,053.57	1,075,530.39
GNMA II POOL MA0090	FIXED INCOME	1,063,484.98	1,142,721.95
GNMA II POOL MA0154	FIXED INCOME	1,598,737.06	1,664,425.50
GNMA II POOL MA0155	FIXED INCOME	1,195,051.38	1,263,612.04
GNMA II POOL MA0317	FIXED INCOME	568,298.64	576,236.15
GNMA II POOL MA0391	FIXED INCOME	474,838.70	481,470.71
GNMA II POOL MA0392	FIXED INCOME	1,233,148.98	1,282,686.04
GNMA II POOL MA0461	FIXED INCOME	538,818.55	546,344.22
GNMA II POOL MA0462	FIXED INCOME	224,160.24	233,165.14
GNMA II POOL MA0463	FIXED INCOME	4,968.40	5,254.03
GNMA II POOL MA0534	FIXED INCOME	219,452.62	228,268.40
GNMA II POOL MA0698	FIXED INCOME	1,043,640.11	1,058,216.57
GNMA II POOL MA0699	FIXED INCOME	1,459,120.22	1,517,736.41
GNMA II POOL MA0699	FIXED INCOME	225,021.49	234,061.12
GNMA II POOL MA0782	FIXED INCOME	1,250,959.23	1,268,431.45
GNMA II POOL MA0783	FIXED INCOME	1,027,726.11	1,069,013.12
GNMA II POOL MA0852	FIXED INCOME	916,977.88	953,816.03
GNMA II POOL MA0933	FIXED INCOME	612,679.48	621,237.08
GNMA II POOL MA0934	FIXED INCOME	586,332.44	609,887.61
GNMA II POOL MA0934	FIXED INCOME	159,233.35	165,630.35
GNMA II POOL MA1012	FIXED INCOME	1,195,259.63	1,243,278.27
GNMA II POOL MA1157	FIXED INCOME	1,341,319.35	1,395,206.76
GNMA II POOL MA1158	FIXED INCOME	98,387.91	104,040.21
GNMA II POOL MA1223	FIXED INCOME	789,507.69	800,535.74
GNMA II POOL MA1224	FIXED INCOME	1,068,466.18	1,111,393.08
GNMA II POOL MA1225	FIXED INCOME	708,885.16	747,473.31
GNMA II POOL MA1225	FIXED INCOME	1,402,674.04	1,479,028.57
GNMA II POOL MA1375	FIXED INCOME	856,989.27	891,421.52
GNMA II POOL MA1376	FIXED INCOME	1,637,925.67	1,732,100.99
GNMA II POOL MA1376	FIXED INCOME	49,296,140.29	52,130,505.68
GNMA II POOL MA1601	FIXED INCOME	430,325.19	453,224.53
GNMA II POOL MA1602	FIXED INCOME	818,787.29	870,670.38
GNMA II POOL MA1676	FIXED INCOME	797,707.61	808,871.48
GNMA II POOL MA1677	FIXED INCOME	890,998.56	926,798.67
GNMA II POOL MA1679	FIXED INCOME	820,559.39	872,554.77
GNMA II POOL MA1761	FIXED INCOME	10,149.55	10,688.71
GNMA II POOL MA1839	FIXED INCOME	201,436.38	212,136.99
GNMA II POOL MA1840	FIXED INCOME	1,417,702.87	1,507,536.70
GNMA II POOL MA1920	FIXED INCOME	597,927.07	629,689.88

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL MA1920	FIXED INCOME	12,345.33	13,001.13
GNMA II POOL MA2074	FIXED INCOME	1,258,863.18	1,325,735.93
GNMA II POOL MA2148	FIXED INCOME	574,812.21	596,491.21
GNMA II POOL MA2224	FIXED INCOME	1,355,504.66	1,427,511.16
GNMA II POOL MA2225	FIXED INCOME	562,558.55	598,205.51
GNMA II POOL MA2303	FIXED INCOME	901,430.27	935,150.51
GNMA II POOL MA2305	FIXED INCOME	357,869.64	380,546.33
GNMA II POOL MA2305	FIXED INCOME	955,462.74	1,016,006.37
GNMA II POOL MA2372	FIXED INCOME	980,098.20	1,032,162.53
GNMA II POOL MA2372	FIXED INCOME	860,958.31	906,693.74
GNMA II POOL MA2373	FIXED INCOME	1,769,331.31	1,881,446.35
GNMA II POOL MA2445	FIXED INCOME	986,673.67	1,023,582.96
GNMA II POOL MA2446	FIXED INCOME	814,206.42	857,458.32
GNMA II POOL MA2520	FIXED INCOME	1,630,299.43	1,648,456.27
GNMA II POOL MA2601	FIXED INCOME	387,897.55	402,200.06
GNMA II POOL MA2602	FIXED INCOME	301,024.16	317,015.03
GNMA II POOL MA2679	FIXED INCOME	1,615,646.87	1,701,472.52
GNMA II POOL MA2680	FIXED INCOME	191,167.17	203,280.62
GNMA II POOL MA2826	FIXED INCOME	1,657,473.40	1,718,587.54
GNMA II POOL MA2827	FIXED INCOME	71,579.58	75,652.39
GNMA II POOL MA2828	FIXED INCOME	1,011,334.29	1,075,418.27
GNMA II POOL MA2891	FIXED INCOME	1,324,724.15	1,339,477.76
GNMA II POOL MA2892	FIXED INCOME	1,321,501.47	1,370,227.70
GNMA II POOL MA2893	FIXED INCOME	2,882,791.85	3,035,930.19
GNMA II POOL MA2894	FIXED INCOME	158,562.36	168,609.79
GNMA II POOL MA2960	FIXED INCOME	1,146,729.27	1,159,500.53
GNMA II POOL MA2961	FIXED INCOME	2,888,153.80	2,994,645.43
GNMA II POOL MA2962	FIXED INCOME	26,065,620.12	27,450,266.00
GNMA II POOL MA3033	FIXED INCOME	790,938.45	799,747.23
GNMA II POOL MA3034	FIXED INCOME	1,191,688.36	1,235,628.14
GNMA II POOL MA3035	FIXED INCOME	2,713,528.08	2,858,417.62
GNMA II POOL MA3035	FIXED INCOME	1,076,073.26	1,133,530.47
GNMA II POOL MA3106	FIXED INCOME	4,132,949.45	4,352,498.09
GNMA II POOL MA3106	FIXED INCOME	1,598,847.33	1,683,780.56
GNMA II POOL MA3172	FIXED INCOME	814,015.61	823,081.40
GNMA II POOL MA3174	FIXED INCOME	20,839,849.87	21,946,894.79
GNMA II POOL MA3245	FIXED INCOME	2,243,230.07	2,362,393.91
GNMA II POOL MA3245	FIXED INCOME	1,151,739.07	1,212,921.22
GNMA II POOL MA3309	FIXED INCOME	4,156,580.58	4,202,872.92
GNMA II POOL MA3310	FIXED INCOME	1,586,998.11	1,645,513.70
GNMA II POOL MA3375	FIXED INCOME	1,146,174.03	1,158,939.11
GNMA II POOL MA3376	FIXED INCOME	27,022,573.64	28,018,946.46
GNMA II POOL MA3376	FIXED INCOME	844,174.04	875,300.32
GNMA II POOL MA3377	FIXED INCOME	1,232,970.98	1,298,468.30
GNMA II POOL MA3454	FIXED INCOME	1,210,917.17	1,255,565.95
GNMA II POOL MA3455	FIXED INCOME	2,087,376.01	2,198,260.64

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA II POOL MA3521	FIXED INCOME	3,756,239.65	3,894,739.23
GNMA II POOL MA3522	FIXED INCOME	24,659,507.20	25,969,458.20
GNMA II POOL MA3597	FIXED INCOME	3,462,346.91	3,590,010.12
GNMA II POOL MA3598	FIXED INCOME	9,848,291.71	10,371,448.13
GNMA II POOL MA3662	FIXED INCOME	1,141,899.71	1,154,617.18
GNMA II POOL MA3664	FIXED INCOME	10,042,183.17	10,575,639.40
GNMA II POOL MA3735	FIXED INCOME	22,575,847.25	22,827,277.17
GNMA II POOL MA3735	FIXED INCOME	2,230,493.71	2,255,334.99
GNMA II POOL MA3736	FIXED INCOME	1,757,432.62	1,822,232.45
GNMA II POOL MA3737	FIXED INCOME	5,741,885.61	6,046,903.42
GNMA II POOL MA3802	FIXED INCOME	2,051,921.59	2,074,774.09
GNMA II POOL MA3802	FIXED INCOME	1,000,000.52	1,011,137.65
GNMA II POOL MA3803	FIXED INCOME	1,351,482.43	1,401,314.11
GNMA II POOL MA3873	FIXED INCOME	71,077.47	71,869.07
GNMA II POOL MA3874	FIXED INCOME	1,322,077.29	1,370,824.75
GNMA II POOL MA3936	FIXED INCOME	2,311,826.42	2,337,573.51
GNMA II POOL MA3937	FIXED INCOME	2,377,130.13	2,464,779.36
GNMA II POOL MA4003	FIXED INCOME	3,122,487.67	3,157,263.19
GNMA II POOL MA4004	FIXED INCOME	1,234,648.75	1,280,172.56
GNMA II POOL MA4068	FIXED INCOME	1,943,999.36	1,965,649.91
GNMA II POOL MA4127	FIXED INCOME	2,501,291.90	2,593,519.21
GNMA II POOL MA4195	FIXED INCOME	1,475,401.71	1,491,833.44
GNMA II POOL MA4196	FIXED INCOME	2,649,638.51	2,747,335.64
GNMA II POOL MA4261	FIXED INCOME	1,824,250.90	1,844,567.80
GNMA II POOL MA4262	FIXED INCOME	2,070,031.74	2,146,357.68
GNMA II POOL MA4263	FIXED INCOME	10,028,260.97	10,563,551.19
GNMA II POOL MA4264	FIXED INCOME	281,056.41	298,951.41
GNMA II POOL MA4320	FIXED INCOME	1,981,795.48	2,003,866.97
GNMA II POOL MA4321	FIXED INCOME	19,271,682.26	19,982,265.22
GNMA II POOL MA4321	FIXED INCOME	1,833,982.10	1,901,604.45
GNMA II POOL MA4322	FIXED INCOME	1,476,732.30	1,555,474.43
GNMA II POOL MA4381	FIXED INCOME	2,112,322.42	2,135,847.61
GNMA II POOL MA4382	FIXED INCOME	1,990,227.90	2,063,611.32
GNMA II POOL MA4450	FIXED INCOME	947,041.89	957,589.21
GNMA II POOL MA4452	FIXED INCOME	22,526,663.19	23,774,753.19
GNMA II POOL MA4452	FIXED INCOME	1,072,840.38	1,132,281.11
GNMA II POOL MA4511	FIXED INCOME	1,000,000.00	1,055,722.60
GNMA II POOL MA4511	FIXED INCOME	1,550,000.00	1,636,370.03
GNMA II TBA 30 YR 3	FIXED INCOME	13,400,000.00	13,523,792.68
GNMA II TBA 30 YR 3	FIXED INCOME	9,870,000.00	9,969,470.85
GNMA II TBA 30 YR 3.5	FIXED INCOME	10,620,000.00	10,999,996.34
GNMA II TBA 30 YR 3.5	FIXED INCOME	8,900,000.00	9,204,546.43
GNMA II TBA 30 YR 4	FIXED INCOME	5,960,000.00	6,271,502.98
GNMA II TBA 30 YR 4	FIXED INCOME	33,000,000.00	34,724,764.80
GNMA POOL 152030	FIXED INCOME	1,152.42	1,157.34
GNMA POOL 167937	FIXED INCOME	307.69	311.95

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 175313	FIXED INCOME	5,332.77	5,642.76
GNMA POOL 204715	FIXED INCOME	1,220.71	1,224.34
GNMA POOL 205207	FIXED INCOME	162.04	161.89
GNMA POOL 272800	FIXED INCOME	385.23	387.08
GNMA POOL 274232	FIXED INCOME	768.93	772.51
GNMA POOL 280307	FIXED INCOME	113.52	113.95
GNMA POOL 289738	FIXED INCOME	15,994.45	16,045.34
GNMA POOL 292618	FIXED INCOME	131.56	131.52
GNMA POOL 294439	FIXED INCOME	29,001.87	29,352.61
GNMA POOL 299079	FIXED INCOME	21,674.83	21,946.71
GNMA POOL 299091	FIXED INCOME	42,886.02	44,764.75
GNMA POOL 299092	FIXED INCOME	26,818.08	27,142.38
GNMA POOL 299095	FIXED INCOME	31,011.49	31,528.44
GNMA POOL 301591	FIXED INCOME	5,731.11	6,103.70
GNMA POOL 310064	FIXED INCOME	10,064.65	10,120.11
GNMA POOL 312014	FIXED INCOME	474.44	481.07
GNMA POOL 325146	FIXED INCOME	3,107.52	3,151.26
GNMA POOL 325576	FIXED INCOME	910.13	912.57
GNMA POOL 329821	FIXED INCOME	1,288.76	1,373.69
GNMA POOL 336156	FIXED INCOME	398.53	408.50
GNMA POOL 338597	FIXED INCOME	5,988.58	6,384.17
GNMA POOL 352129	FIXED INCOME	292.43	298.18
GNMA POOL 366866	FIXED INCOME	1,948.64	1,980.58
GNMA POOL 389622	FIXED INCOME	355.21	356.67
GNMA POOL 392624	FIXED INCOME	1,996.39	2,004.56
GNMA POOL 392766	FIXED INCOME	252.48	253.51
GNMA POOL 395617	FIXED INCOME	9,235.29	9,390.39
GNMA POOL 401198	FIXED INCOME	1,675.22	1,729.49
GNMA POOL 402905	FIXED INCOME	2,495.57	2,532.87
GNMA POOL 403946	FIXED INCOME	1,809.99	2,013.27
GNMA POOL 403954	FIXED INCOME	957.45	1,065.34
GNMA POOL 415026	FIXED INCOME	7,504.12	8,114.28
GNMA POOL 416596	FIXED INCOME	2,958.89	2,969.46
GNMA POOL 417226	FIXED INCOME	1,453.70	1,557.23
GNMA POOL 419146	FIXED INCOME	37,160.86	40,608.14
GNMA POOL 424174	FIXED INCOME	4,800.89	4,868.02
GNMA POOL 425621	FIXED INCOME	2,196.55	2,209.17
GNMA POOL 425825	FIXED INCOME	3,328.80	3,447.62
GNMA POOL 425832	FIXED INCOME	8,133.96	8,744.78
GNMA POOL 430642	FIXED INCOME	3,410.38	3,420.88
GNMA POOL 433566	FIXED INCOME	5,315.05	5,824.05
GNMA POOL 433726	FIXED INCOME	1,464.75	1,514.00
GNMA POOL 433911	FIXED INCOME	11,588.17	12,663.16
GNMA POOL 433942	FIXED INCOME	6,726.32	7,352.07
GNMA POOL 433969	FIXED INCOME	7,751.01	8,470.04
GNMA POOL 433980	FIXED INCOME	29,369.41	31,666.36

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 433997	FIXED INCOME	7,910.39	8,222.50
GNMA POOL 434052	FIXED INCOME	2,636.61	2,716.07
GNMA POOL 436080	FIXED INCOME	15,477.94	15,736.81
GNMA POOL 442669	FIXED INCOME	15,942.40	16,579.05
GNMA POOL 442929	FIXED INCOME	9,049.04	9,888.49
GNMA POOL 446648	FIXED INCOME	5,524.77	6,080.92
GNMA POOL 447094	FIXED INCOME	349.23	353.66
GNMA POOL 449219	FIXED INCOME	4,555.96	4,888.91
GNMA POOL 449539	FIXED INCOME	9,398.50	10,311.89
GNMA POOL 449826	FIXED INCOME	1,154.91	1,158.46
GNMA POOL 455483	FIXED INCOME	766.98	780.41
GNMA POOL 456306	FIXED INCOME	97.43	99.06
GNMA POOL 458497	FIXED INCOME	7,006.88	7,656.88
GNMA POOL 458892	FIXED INCOME	254.28	254.93
GNMA POOL 458918	FIXED INCOME	1,224.91	1,255.54
GNMA POOL 460912	FIXED INCOME	30,931.29	34,213.63
GNMA POOL 462037	FIXED INCOME	3,514.59	3,575.30
GNMA POOL 464065	FIXED INCOME	7,152.89	7,775.52
GNMA POOL 464190	FIXED INCOME	22,858.50	23,033.28
GNMA POOL 464199	FIXED INCOME	9,633.12	9,836.25
GNMA POOL 464693	FIXED INCOME	4,884.42	5,297.42
GNMA POOL 464853	FIXED INCOME	8,860.53	9,682.49
GNMA POOL 468064	FIXED INCOME	3,316.04	3,324.97
GNMA POOL 471050	FIXED INCOME	1,630.18	1,651.28
GNMA POOL 471796	FIXED INCOME	2,158.68	2,164.44
GNMA POOL 472811	FIXED INCOME	8,340.51	8,366.04
GNMA POOL 473479	FIXED INCOME	4,370.17	4,383.22
GNMA POOL 478713	FIXED INCOME	12,409.80	13,801.19
GNMA POOL 480738	FIXED INCOME	15,321.95	16,006.45
GNMA POOL 481526	FIXED INCOME	47,555.70	52,001.19
GNMA POOL 483775	FIXED INCOME	33,407.76	35,287.98
GNMA POOL 484429	FIXED INCOME	8,723.65	9,532.91
GNMA POOL 486470	FIXED INCOME	11,940.19	13,255.86
GNMA POOL 486516	FIXED INCOME	28,742.81	33,113.19
GNMA POOL 486622	FIXED INCOME	4,330.63	4,354.65
GNMA POOL 486670	FIXED INCOME	875,903.72	985,625.31
GNMA POOL 487946	FIXED INCOME	43,509.06	47,545.24
GNMA POOL 487993	FIXED INCOME	14,334.39	14,461.48
GNMA POOL 490576	FIXED INCOME	20,940.33	22,882.89
GNMA POOL 493134	FIXED INCOME	3,404.78	3,646.35
GNMA POOL 499973	FIXED INCOME	896.57	1,000.85
GNMA POOL 542741	FIXED INCOME	22,115.32	24,473.60
GNMA POOL 549588	FIXED INCOME	4,862.94	5,477.54
GNMA POOL 551119	FIXED INCOME	1,551.10	1,847.34
GNMA POOL 561961	FIXED INCOME	12,243.89	12,732.37
GNMA POOL 562007	FIXED INCOME	663.82	665.45

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GNMA POOL 562971	FIXED INCOME	2,398.95	2,669.19
GNMA POOL 567909	FIXED INCOME	102,077.05	114,844.42
GNMA POOL 569567	FIXED INCOME	15,760.96	17,101.96
GNMA POOL 580867	FIXED INCOME	30,400.95	33,830.44
GNMA POOL 591851	FIXED INCOME	218,147.37	244,525.06
GNMA POOL 591924	FIXED INCOME	116,370.88	129,520.42
GNMA POOL 591931	FIXED INCOME	103,089.36	115,555.36
GNMA POOL 594054	FIXED INCOME	108,045.24	120,667.73
GNMA POOL 595198	FIXED INCOME	93,516.03	104,026.64
GNMA POOL 603266	FIXED INCOME	61,777.21	68,720.58
GNMA POOL 605594	FIXED INCOME	951,593.89	1,070,648.13
GNMA POOL 605698	FIXED INCOME	902,026.17	1,008,906.51
GNMA POOL 607639	FIXED INCOME	122,645.35	137,368.65
GNMA POOL 613049	FIXED INCOME	71,579.67	79,624.77
GNMA POOL 614602	FIXED INCOME	98,940.60	110,879.42
GNMA POOL 620494	FIXED INCOME	112,273.18	120,602.72
GNMA POOL 620527	FIXED INCOME	126,381.47	142,090.36
GNMA POOL 628079	FIXED INCOME	147,285.26	165,656.87
GNMA POOL 633240	FIXED INCOME	127,646.71	143,753.36
GNMA POOL 633690	FIXED INCOME	642,012.66	703,792.98
GNMA POOL 663792	FIXED INCOME	23,630.29	25,713.13
GNMA POOL 666087	FIXED INCOME	77,739.81	84,845.05
GNMA POOL 668409	FIXED INCOME	9,946.89	10,846.74
GNMA POOL 673230	FIXED INCOME	30,734.57	34,953.21
GNMA POOL 686780	FIXED INCOME	49,555.91	54,502.91
GNMA POOL 694485	FIXED INCOME	67,799.93	74,089.49
GNMA POOL 697562	FIXED INCOME	144,906.48	168,925.47
GNMA POOL 698654	FIXED INCOME	11,771.28	13,270.02
GNMA POOL 699129	FIXED INCOME	12,931.84	14,299.34
GNMA POOL 723615	FIXED INCOME	922,317.18	1,006,333.94
GNMA POOL 728627	FIXED INCOME	163,962.08	176,308.87
GNMA POOL 732087	FIXED INCOME	33,433.16	35,897.68
GNMA POOL 736878	FIXED INCOME	292,013.27	313,002.89
GNMA POOL 738423	FIXED INCOME	207,784.28	227,509.88
GNMA POOL 745793	FIXED INCOME	558,302.09	600,266.59
GNMA POOL 759138	FIXED INCOME	830,468.21	875,221.54
GNMA POOL 762838	FIXED INCOME	586,202.46	617,792.86
GNMA POOL 763854	FIXED INCOME	1,252,047.37	1,269,887.24
GNMA POOL 764428	FIXED INCOME	388,199.10	423,455.92
GNMA POOL 770491	FIXED INCOME	5,613,586.32	5,927,617.86
GNMA POOL 780047	FIXED INCOME	47.91	47.99
GNMA POOL 780081	FIXED INCOME	9,870.37	10,344.90
GNMA POOL 780082	FIXED INCOME	2,530.80	2,543.01
GNMA POOL 780127	FIXED INCOME	1,707.00	1,715.38
GNMA POOL 780186	FIXED INCOME	84,345.64	94,500.02
GNMA POOL 780378	FIXED INCOME	514.05	515.88

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GNMA POOL 780488	FIXED INCOME	6,647.94	7,181.11
GNMA POOL 780554	FIXED INCOME	3,504.05	3,663.51
GNMA POOL 780573	FIXED INCOME	3,240.20	3,255.12
GNMA POOL 780582	FIXED INCOME	15,191.59	16,126.42
GNMA POOL 780601	FIXED INCOME	36,749.95	42,260.75
GNMA POOL 780713	FIXED INCOME	36,785.68	40,098.62
GNMA POOL 780783	FIXED INCOME	200.60	200.81
GNMA POOL 780804	FIXED INCOME	14,835.57	15,636.45
GNMA POOL 780818	FIXED INCOME	10,097.99	10,640.33
GNMA POOL 780904	FIXED INCOME	1,543.75	1,549.29
GNMA POOL 780914	FIXED INCOME	1,549.70	1,751.42
GNMA POOL 780991	FIXED INCOME	25,909.04	28,339.75
GNMA POOL 781001	FIXED INCOME	76,055.14	90,079.78
GNMA POOL 781171	FIXED INCOME	99,872.16	108,612.97
GNMA POOL 781321	FIXED INCOME	208,983.04	235,928.62
GNMA POOL 781330	FIXED INCOME	15,757.81	17,941.26
GNMA POOL 781340	FIXED INCOME	11,331.55	13,155.09
GNMA POOL 781548	FIXED INCOME	6,392.89	7,648.16
GNMA POOL 781804	FIXED INCOME	314,726.73	358,530.88
GNMA POOL 781847	FIXED INCOME	235,272.17	267,671.12
GNMA POOL 781902	FIXED INCOME	269,944.41	306,617.75
GNMA POOL 782557	FIXED INCOME	2,049,606.55	2,252,917.35
GNMA POOL 782619	FIXED INCOME	1,376,933.77	1,513,464.66
GNMA POOL 782696	FIXED INCOME	271,596.82	299,131.98
GNMA POOL 782958	FIXED INCOME	644,759.09	708,686.70
GNMA POOL 783289	FIXED INCOME	57,089.68	61,528.61
GNMA POOL 783571	FIXED INCOME	580,391.61	637,821.87
GNMA POOL 783609	FIXED INCOME	1,154,161.73	1,243,899.77
GNMA POOL 783610	FIXED INCOME	790,070.76	851,499.31
GNMA POOL AB0935	FIXED INCOME	1,226,891.90	1,244,491.09
GNMA POOL AD9016	FIXED INCOME	554,216.50	562,162.26
GNMA POOL AE7028	FIXED INCOME	572,347.03	594,526.30
GOAL CAPITAL FUNDING TRUST	FIXED INCOME	998,932.98	998,078.19
GOLDMAN SACHS CAPITAL II	FIXED INCOME	37,000.00	32,121.18
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,000,000.00	3,011,910.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,800,000.00	2,830,016.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,900,000.00	3,145,638.70
GOLDMAN SACHS GROUP INC	FIXED INCOME	100,000.00	103,209.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,400,000.00	1,416,867.20
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,407,000.00	3,469,184.56
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,650,000.00	1,702,948.50
GOLDMAN SACHS GROUP INC	FIXED INCOME	730,000.00	805,352.79
GOLDMAN SACHS GROUP INC	FIXED INCOME	510,000.00	662,000.91
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,620,000.00	3,422,482.42
GOLDMAN SACHS GROUP INC	FIXED INCOME	620,000.00	679,551.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,100,000.00	2,167,447.80

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GOLDMAN SACHS GROUP INC	FIXED INCOME	370,000.00	371,641.32
GOLDMAN SACHS GROUP INC	FIXED INCOME	860,000.00	892,606.04
GOLDMAN SACHS GROUP INC	FIXED INCOME	140,000.00	146,554.94
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,650,000.00	1,832,750.70
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,110,000.00	1,228,163.94
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,260,000.00	1,302,411.60
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,820,000.00	3,174,964.68
GOLDMAN SACHS GROUP INC	FIXED INCOME	970,000.00	964,855.12
GOLDMAN SACHS GROUP INC	FIXED INCOME	350,000.00	361,781.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	1,030,000.00	1,035,484.75
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,190,000.00	3,537,413.33
GOLDMAN SACHS GROUP INC	FIXED INCOME	5,085,000.00	5,140,492.61
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,775,000.00	3,865,566.03
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,725,000.00	3,765,650.93
GOLDMAN SACHS GROUP INC	FIXED INCOME	4,975,000.00	5,031,506.05
GOLDMAN SACHS GROUP INC	FIXED INCOME	410,000.00	414,144.28
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,470,000.00	3,485,392.92
GOLDMAN SACHS GROUP INC	FIXED INCOME	828,000.00	837,404.42
GOLDMAN SACHS GROUP INC	FIXED INCOME	407,000.00	411,113.96
GOLDMAN SACHS GROUP INC	FIXED INCOME	4,305,000.00	4,449,906.30
GOLDMAN SACHS GROUP INC	FIXED INCOME	2,920,000.00	2,973,295.84
GOODMAN FUNDING PTY LTD	FIXED INCOME	300,000.00	335,222.10
GOODMAN US FIN TWO LLC	FIXED INCOME	700,000.00	790,083.70
GOODYEAR TIRE + RUBBER	FIXED INCOME	550,000.00	576,125.00
GOODYEAR TIRE + RUBBER	FIXED INCOME	470,000.00	486,450.00
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,033,565.38	1,150,178.53
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	328,782.28	311,489.02
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,608,572.08	4,553,701.04
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	697,493.90	699,615.75
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,219,194.01	1,218,953.34
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,195,257.23	1,193,924.64
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	215,744.34	44,738.93
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,500,000.00	2,725,023.50
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	732,814.51	759,357.12
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	961,033.60	960,256.12
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,621,523.18	1,617,054.10
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	660,911.89	120,233.49
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,584,397.19	138,884.77
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,158,043.33	215,289.29
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	973,193.31	183,972.46
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	24,518,540.41	1,017,541.49
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	12,980,688.59	372,531.48
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	947,618.30	204,921.60
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,992,270.83	4,344,520.06
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,771,050.18	3,745,356.88
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	724,239.87	126,152.08

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Security Name	Asset Class	Shares/Par Value	Base Market Value
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,085,862.51	136,915.32
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,579,391.41	237,476.34
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,652,730.75	2,689,101.01
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	320,262.74	41,455.77
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	4,024,053.37	3,995,522.43
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	-	-
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	130,000.00	115,866.58
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	114,000.00	103,870.86
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	277,000.00	265,120.69
GREAT PLAINS ENERGY INC	FIXED INCOME	500,000.00	505,812.50
GREAT PLAINS ENERGY INC	FIXED INCOME	4,720,000.00	4,774,870.00
GREAT PLAINS ENERGY INC	FIXED INCOME	4,805,000.00	4,849,840.26
GREAT PLAINS ENERGY INC	FIXED INCOME	3,250,000.00	3,287,781.25
GREAT PLAINS ENERGY INC	FIXED INCOME	3,800,000.00	3,840,166.00
GREENPOINT HOME EQUITY LOAN TR	FIXED INCOME	28.08	26.69
GREENPOINT HOME EQUITY LOAN TR	FIXED INCOME	362.16	344.17
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	1,920,087.63	1,725,037.83
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	2,790,240.59	198,214.23
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	3,054,571.74	143,001.00
GREENPOINT MORTGAGE FUNDING TR	FIXED INCOME	210,489.45	199,109.19
GREYSTONE COMMERCIAL REAL ESTA	FIXED INCOME	1,680,000.00	1,680,690.48
GRINDING MED/MOLY COP	FIXED INCOME	103,000.00	112,012.50
GROUP 1 AUTOMOTIVE INC	FIXED INCOME	483,000.00	490,245.00
GS MORTGAGE SECURITIES CORP.	FIXED INCOME	2,763,877.78	167,115.66
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	427,930.07	427,684.44
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	-	-
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	54,187,777.43	2,774,056.57
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,200,000.00	2,260,798.54
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	190,000.00	178,119.34
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	490,000.00	538,412.83
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	1,475,000.00	1,561,651.97
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	2,150,000.00	2,248,219.74
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	3,600,000.00	3,837,967.20
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	4,505,000.00	4,582,340.49
GSAA HOME EQUITY TRUST	FIXED INCOME	511,301.05	469,825.84
GSAMP TRUST	FIXED INCOME	363,261.84	195,210.45
GSAMP TRUST	FIXED INCOME	4,229.91	4,215.10
GSR MORTGAGE LOAN TRUST	FIXED INCOME	26,952.52	27,045.95
GSR MORTGAGE LOAN TRUST	FIXED INCOME	87,196.33	88,572.31
GSR MORTGAGE LOAN TRUST	FIXED INCOME	284,693.96	292,633.08
GUARDIAN LIFE INSURANCE	FIXED INCOME	3,410,000.00	3,751,068.20
HALLIBURTON CO	FIXED INCOME	240,000.00	255,354.96
HALLIBURTON CO	FIXED INCOME	1,230,000.00	1,260,533.52
HALLIBURTON CO	FIXED INCOME	230,000.00	245,895.99
HALLIBURTON CO	FIXED INCOME	721,000.00	767,128.86
HALLIBURTON CO	FIXED INCOME	237,000.00	242,883.29

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HANESBRANDS INC	FIXED INCOME	138,000.00	140,070.00
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	9,080,861.19	684,088.52
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	230,308.95	176,150.19
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	362,820.48	120,387.79
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	14,428,350.00	1,015,135.42
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	3,225,864.29	161,700.96
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	3,419,361.44	181,439.18
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	4,320,896.01	280,159.98
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	7,919,980.84	879,916.21
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	1,589,405.96	1,371,765.58
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	936.55	914.60
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	6,769,001.34	6,081,694.54
HARBORVIEW MORTGAGE LOAN TRUST	FIXED INCOME	99,783.00	96,643.28
HARRIS CORPORATION	FIXED INCOME	440,000.00	493,830.92
HARRIS CORPORATION	FIXED INCOME	260,000.00	262,692.30
HARRIS CORPORATION	FIXED INCOME	101,000.00	113,356.64
HARTFORD FINL SVCS GRP	FIXED INCOME	550,000.00	610,531.35
HARTFORD FINL SVCS GRP	FIXED INCOME	448,000.00	455,557.31
HCA INC	FIXED INCOME	5,400,000.00	5,508,000.00
HCA INC	FIXED INCOME	69,000.00	74,416.50
HCA INC	FIXED INCOME	756,000.00	812,700.00
HCA INC	FIXED INCOME	453,000.00	479,047.50
HCA INC	FIXED INCOME	2,010,000.00	2,273,812.50
HCA INC	FIXED INCOME	110,000.00	127,600.00
HCA INC	FIXED INCOME	740,000.00	780,552.00
HCA INC	FIXED INCOME	220,000.00	226,325.00
HCP INC	FIXED INCOME	1,875,000.00	1,888,753.13
HD SUPPLY INC	FIXED INCOME	101,000.00	107,312.50
HERTZ CORP	FIXED INCOME	406,000.00	405,025.60
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	3,695,000.00	3,651,346.16
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	3,300,000.00	3,281,287.02
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	4,200,000.00	4,176,183.48
HESS CORP	FIXED INCOME	450,000.00	453,742.65
HESS CORP	FIXED INCOME	1,200,000.00	1,172,140.80
HILL ROM HOLDINGS INC	FIXED INCOME	95,000.00	96,900.00
HILTON DOMESTIC OPERATIN	FIXED INCOME	337,000.00	341,633.75
HILTON GRAND VACA LLC/IN	FIXED INCOME	66,000.00	71,940.00
HILTON USA TRUST	FIXED INCOME	8,000,000.00	8,219,308.80
HILTON USA TRUST	FIXED INCOME	5,000,000.00	4,885,563.50
HILTON WORLDWIDE FIN LLC	FIXED INCOME	780,000.00	816,075.00
HOLOGIC INC	FIXED INCOME	147,000.00	154,350.00
HOME DEPOT INC	FIXED INCOME	10,000.00	10,952.19
HOME DEPOT INC	FIXED INCOME	1,650,000.00	1,770,243.75
HOME PARTNERS OF AMERICA TRUST	FIXED INCOME	5,400,000.00	5,385,337.92
HONEYWELL INTERNATIONAL	FIXED INCOME	6,000,000.00	5,959,308.00
HONEYWELL INTERNATIONAL	FIXED INCOME	1,700,000.00	1,688,470.60

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HONEYWELL INTERNATIONAL	FIXED INCOME	240,000.00	230,382.48
HOSPITALITY PROP TRUST	FIXED INCOME	2,100,000.00	2,192,901.90
HOST HOTELS + RESORTS LP	FIXED INCOME	2,580,000.00	2,624,404.38
HOWARD HUGHES CORP	FIXED INCOME	500,000.00	511,250.00
HP ENTERPRISE CO	FIXED INCOME	1,530,000.00	1,543,090.68
HP ENTERPRISE CO	FIXED INCOME	3,115,500.00	3,302,841.25
HP ENTERPRISE CO	FIXED INCOME	5,075,000.00	5,380,169.90
HP INC	FIXED INCOME	812,000.00	849,888.73
HSBC CAPITAL FUNDING USD	FIXED INCOME	400,000.00	629,248.00
HSBC HOLDINGS PLC	FIXED INCOME	4,200,000.00	4,190,314.80
HSBC HOLDINGS PLC	FIXED INCOME	4,200,000.00	4,314,681.00
HSBC HOLDINGS PLC	FIXED INCOME	1,275,000.00	1,351,491.08
HSBC HOLDINGS PLC	FIXED INCOME	13,417,000.00	17,181,635.78
HSBC HOLDINGS PLC	FIXED INCOME	3,465,000.00	4,480,491.02
HSBC HOLDINGS PLC	FIXED INCOME	2,275,000.00	2,473,386.83
HSBC HOLDINGS PLC	FIXED INCOME	1,350,000.00	1,396,591.20
HSBC HOLDINGS PLC	FIXED INCOME	1,740,000.00	1,787,510.70
HSBC HOLDINGS PLC	FIXED INCOME	870,000.00	922,193.91
HSBC HOLDINGS PLC	FIXED INCOME	2,600,000.00	2,672,272.20
HSBC HOLDINGS PLC	FIXED INCOME	1,640,000.00	1,692,811.28
HSBC HOLDINGS PLC	FIXED INCOME	1,720,000.00	1,752,592.28
HSBC HOLDINGS PLC	FIXED INCOME	2,605,000.00	2,698,201.69
HSBC HOLDINGS PLC	FIXED INCOME	4,400,000.00	4,522,306.80
HSBC HOLDINGS PLC	FIXED INCOME	4,925,000.00	5,018,323.83
HSBC HOLDINGS PLC	FIXED INCOME	800,000.00	916,588.80
HSBC USA INC	FIXED INCOME	680,000.00	691,116.64
HSBC USA INC	FIXED INCOME	2,135,000.00	2,147,534.59
HSBC USA INC	FIXED INCOME	259,000.00	259,049.47
HSI ASSET SECURITIZATION CORPO	FIXED INCOME	879,872.16	866,522.30
HUDBAY MINERALS INC	FIXED INCOME	131,000.00	137,222.50
HUDBAY MINERALS INC	FIXED INCOME	44,000.00	45,375.00
HUMANA INC	FIXED INCOME	1,470,000.00	1,544,071.83
HUMANA INC	FIXED INCOME	330,000.00	352,643.94
HUMANA INC	FIXED INCOME	260,000.00	264,482.66
HUMANA INC	FIXED INCOME	250,000.00	280,761.75
HUMANA INC	FIXED INCOME	380,000.00	396,019.28
HUMANA INC	FIXED INCOME	50,000.00	55,098.35
HUMANA INC	FIXED INCOME	220,000.00	242,432.74
HUNGARY	FIXED INCOME	14,640,000.00	16,480,482.24
HUNTINGTON INGALLS INDUS	FIXED INCOME	279,000.00	299,576.25
HUNTINGTON NATIONAL BANK	FIXED INCOME	500,000.00	503,335.00
HYUNDAI CAPITAL AMERICA	FIXED INCOME	430,000.00	430,306.16
HYUNDAI CAPITAL AMERICA	FIXED INCOME	1,736,000.00	1,747,997.50
HYUNDAI CAPITAL AMERICA	FIXED INCOME	665,000.00	666,389.85
HYUNDAI CAPITAL AMERICA	FIXED INCOME	245,000.00	245,753.87
HYUNDAI CAPITAL AMERICA	FIXED INCOME	335,000.00	334,161.83

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IBM CORP	FIXED INCOME	1,240,000.00	1,262,916.44
IBM CORP	FIXED INCOME	1,720,000.00	1,724,955.32
IBRD DISCOUNT NOTE	FIXED INCOME	21,000,000.00	20,994,162.00
IHS MARKIT LTD	FIXED INCOME	248,000.00	267,683.76
ILLINOIS ST	FIXED INCOME	760,000.00	711,451.20
ILLINOIS ST	FIXED INCOME	12,200,000.00	12,399,470.00
ILLINOIS ST	FIXED INCOME	8,125,000.00	7,605,975.00
ILLINOIS ST	FIXED INCOME	1,280,000.00	1,324,518.40
IMPERIAL BRANDS FIN PLC	FIXED INCOME	200,000.00	292,536.63
IMPERIAL BRANDS FIN PLC	FIXED INCOME	500,000.00	508,447.50
IMPERIAL BRANDS FIN PLC	FIXED INCOME	2,170,000.00	2,172,148.30
IMPERIAL BRANDS FIN PLC	FIXED INCOME	7,600,000.00	8,021,800.00
IMPERIAL BRANDS FIN PLC	FIXED INCOME	11,346,000.00	11,812,740.40
IMPERIAL BRANDS FIN PLC	FIXED INCOME	740,000.00	740,732.60
IMPERIAL BRANDS FIN PLC	FIXED INCOME	4,095,000.00	4,099,054.05
IND + COMM BK CHINA/NY	FIXED INCOME	400,000.00	406,852.40
INDIANA MICHIGAN POWER	FIXED INCOME	2,470,000.00	2,398,970.21
INDIANA MICHIGAN POWER	FIXED INCOME	4,045,000.00	4,099,927.06
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	2,900,359.22	190,140.59
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	290,920.31	176,269.95
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	1,042,256.62	960,500.76
INDYMAC INDX MORTGAGE LOAN TRU	FIXED INCOME	46,177.04	42,023.66
ING BANK NV	FIXED INCOME	2,540,000.00	2,868,145.14
ING BANK NV	FIXED INCOME	5,275,000.00	5,389,794.55
ING GROEP NV	FIXED INCOME	835,000.00	868,268.91
ING GROEP NV	FIXED INCOME	1,160,000.00	1,182,094.52
ING GROEP NV	FIXED INCOME	2,000,000.00	2,101,600.00
ING GROEP NV	FIXED INCOME	1,725,000.00	1,757,856.08
INTEL CORP	FIXED INCOME	3,200,000.00	3,376,188.80
INTEL CORP	FIXED INCOME	300,000.00	314,951.10
INTEL CORP	FIXED INCOME	250,000.00	290,468.25
INTEL CORP	FIXED INCOME	270,000.00	279,836.64
INTEL CORP	FIXED INCOME	1,850,000.00	1,854,317.90
INTER AMERICAN DEVEL BK	FIXED INCOME	4,000,000.00	5,160,972.00
INTERVAL ACQUISITION COR	FIXED INCOME	205,000.00	212,175.00
INTESA SANPAOLO SPA	FIXED INCOME	1,600,000.00	1,639,475.20
INTESA SANPAOLO SPA	FIXED INCOME	3,960,000.00	4,016,061.72
INTESA SANPAOLO SPA	FIXED INCOME	749,000.00	759,603.59
INTESA SANPAOLO SPA	FIXED INCOME	5,870,000.00	5,924,285.76
INTL LEASE FINANCE CORP	FIXED INCOME	8,000,000.00	8,466,776.00
INTL LEASE FINANCE CORP	FIXED INCOME	1,200,000.00	1,218,262.80
INTL LEASE FINANCE CORP	FIXED INCOME	820,000.00	1,009,725.04
INTL LEASE FINANCE CORP	FIXED INCOME	330,000.00	372,557.13
INTL LEASE FINANCE CORP	FIXED INCOME	2,650,000.00	2,804,619.55
INTL LEASE FINANCE CORP	FIXED INCOME	1,250,000.00	1,340,730.00
ISTAR INC	FIXED INCOME	123,000.00	126,075.00

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JACK OHIO FIN LLC/FIN 1	FIXED INCOME	203,000.00	212,135.00
JAPAN FIN ORG MUNICIPAL	FIXED INCOME	2,700,000.00	2,844,784.80
JAPAN TREASURY DISC BILL	FIXED INCOME	2,610,000,000.00	23,230,695.71
JOHN DEERE CAPITAL CORP	FIXED INCOME	600,000.00	617,822.40
JOHN DEERE CAPITAL CORP	FIXED INCOME	730,000.00	737,058.37
JOHN DEERE CAPITAL CORP	FIXED INCOME	360,000.00	358,729.20
JOHN DEERE CAPITAL CORP	FIXED INCOME	635,000.00	645,150.48
JOHNSON + JOHNSON	FIXED INCOME	2,610,000.00	2,545,052.76
JOHNSON + JOHNSON	FIXED INCOME	215,000.00	220,869.93
JOHNSON + JOHNSON	FIXED INCOME	1,170,000.00	1,183,988.52
JOHNSON + JOHNSON	FIXED INCOME	730,000.00	763,350.78
JOHNSON CONTROLS INTL PL	FIXED INCOME	256,000.00	274,963.20
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,100,000.00	2,187,450.72
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,100,000.00	2,246,864.34
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	14,200,000.00	13,923,591.32
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,450,000.00	2,657,925.13
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	636,211.38	635,738.04
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,270,000.00	2,223,897.21
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,115,000.00	2,127,519.95
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,115,600.10	2,128,843.76
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	944,664.94	946,427.59
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,360,000.00	1,424,524.52
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	2,835,000.00	2,779,815.59
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	125,000.00	137,716.45
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	32,461.36	32,465.15
JP MORGAN CHASE COMMERCIAL MOR	FIXED INCOME	1,788,528.93	1,865,591.45
JP MORGAN MORTGAGE TRUST	FIXED INCOME	924,781.88	923,156.39
JP MORGAN MORTGAGE TRUST	FIXED INCOME	4,838,076.34	4,943,781.05
JP MORGAN MORTGAGE TRUST	FIXED INCOME	3,764,187.39	3,796,379.85
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	15,200,000.00	15,802,152.56
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	5,450,000.00	5,719,656.19
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	38,215,462.03	2,456,298.82
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	450,000.00	465,550.56
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	250,000.00	268,225.48
JPMBB COMMERCIAL MORTGAGE SECU	FIXED INCOME	4,060,000.00	4,255,398.06
JPMORGAN CHASE + CO	FIXED INCOME	2,500,000.00	2,504,697.50
JPMORGAN CHASE + CO	FIXED INCOME	2,900,000.00	2,965,589.30
JPMORGAN CHASE + CO	FIXED INCOME	3,700,000.00	3,702,442.00
JPMORGAN CHASE + CO	FIXED INCOME	2,000,000.00	2,006,676.00
JPMORGAN CHASE + CO	FIXED INCOME	6,000,000.00	6,258,606.00
JPMORGAN CHASE + CO	FIXED INCOME	1,050,000.00	1,065,496.95
JPMORGAN CHASE + CO	FIXED INCOME	450,000.00	479,218.95
JPMORGAN CHASE + CO	FIXED INCOME	270,000.00	288,995.85
JPMORGAN CHASE + CO	FIXED INCOME	260,000.00	281,540.74
JPMORGAN CHASE + CO	FIXED INCOME	440,000.00	453,966.92
JPMORGAN CHASE + CO	FIXED INCOME	1,640,000.00	1,829,524.96

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JPMORGAN CHASE + CO	FIXED INCOME	340,000.00	354,654.34
JPMORGAN CHASE + CO	FIXED INCOME	198,000.00	206,534.00
JPMORGAN CHASE + CO	FIXED INCOME	2,650,000.00	2,663,798.55
JPMORGAN CHASE + CO	FIXED INCOME	640,000.00	632,983.04
JPMORGAN CHASE + CO	FIXED INCOME	1,028,000.00	992,123.83
JPMORGAN CHASE + CO	FIXED INCOME	1,120,000.00	1,145,331.04
JPMORGAN CHASE + CO	FIXED INCOME	2,088,000.00	2,112,836.76
JPMORGAN CHASE + CO	FIXED INCOME	9,923,000.00	9,940,821.71
JPMORGAN CHASE + CO	FIXED INCOME	680,000.00	682,059.04
JPMORGAN CHASE + CO	FIXED INCOME	1,030,000.00	1,031,935.37
JPMORGAN CHASE + CO	FIXED INCOME	710,000.00	720,672.72
JPMORGAN CHASE + CO	FIXED INCOME	5,270,000.00	5,437,285.61
JPMORGAN CHASE + CO	FIXED INCOME	5,875,000.00	5,893,224.25
JPMORGAN CHASE + CO	FIXED INCOME	5,200,000.00	5,142,987.20
JPMORGAN CHASE + CO	FIXED INCOME	11,575,000.00	11,768,406.68
JPMORGAN CHASE + CO	FIXED INCOME	2,335,000.00	2,342,465.00
JPMORGAN CHASE + CO	FIXED INCOME	350,000.00	337,785.35
JPMORGAN CHASE + CO	FIXED INCOME	1,725,000.00	1,712,926.73
JPMORGAN CHASE + CO	FIXED INCOME	2,780,000.00	2,780,959.10
JPMORGAN CHASE + CO	FIXED INCOME	5,600,000.00	5,993,988.00
JPMORGAN CHASE + CO	FIXED INCOME	70,000.00	71,169.63
JPMORGAN CHASE + CO	FIXED INCOME	987,000.00	1,029,312.69
JPMORGAN CHASE + CO	FIXED INCOME	4,775,000.00	4,831,798.63
JPMORGAN CHASE + CO	FIXED INCOME	1,525,000.00	1,595,319.28
JPMORGAN CHASE + CO	FIXED INCOME	838,000.00	839,035.77
JPMORGAN CHASE + CO	FIXED INCOME	3,805,000.00	3,778,368.81
JUNIPER NETWORKS INC	FIXED INCOME	155,000.00	161,722.04
KAR AUCTION SERVICES INC	FIXED INCOME	104,000.00	105,950.00
KBC BANK NV	FIXED INCOME	12,400,000.00	12,772,000.00
KBC BANK NV	FIXED INCOME	3,200,000.00	3,296,000.00
KELLOGG CO	FIXED INCOME	240,000.00	235,969.44
KERR MCGEE CORP	FIXED INCOME	2,110,000.00	2,474,555.25
KEYCORP	FIXED INCOME	595,000.00	605,292.31
KEYCORP	FIXED INCOME	11,600,000.00	11,800,656.80
KFC HLD/PIZZA HUT/TACO	FIXED INCOME	360,000.00	367,650.00
KFW	FIXED INCOME	3,146,000.00	3,145,962.25
KFW	FIXED INCOME	7,465,000.00	7,441,149.33
KFW	FIXED INCOME	49,190,000.00	48,892,400.50
KILROY REALTY LP	FIXED INCOME	2,575,000.00	2,700,389.63
KILROY REALTY LP	FIXED INCOME	1,475,000.00	1,636,416.63
KILROY REALTY LP	FIXED INCOME	1,925,000.00	1,983,972.38
KIMBERLY CLARK CORP	FIXED INCOME	6,140,000.00	6,279,132.40
KINDER MORGAN ENER PART	FIXED INCOME	3,600,000.00	3,969,115.20
KINDER MORGAN ENER PART	FIXED INCOME	5,796,000.00	5,591,401.20
KINDER MORGAN ENER PART	FIXED INCOME	935,000.00	943,024.17
KINDER MORGAN ENER PART	FIXED INCOME	1,732,000.00	1,905,439.02

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KINDER MORGAN ENER PART	FIXED INCOME	1,950,000.00	2,099,180.85
KINDER MORGAN ENER PART	FIXED INCOME	5,000,000.00	5,033,985.00
KINDER MORGAN ENER PART	FIXED INCOME	2,485,000.00	2,564,877.84
KINDER MORGAN ENER PART	FIXED INCOME	658,000.00	706,699.90
KINDER MORGAN ENER PART	FIXED INCOME	3,700,000.00	3,731,753.40
KINDER MORGAN INC/DELAWA	FIXED INCOME	1,900,000.00	1,907,987.60
KINDER MORGAN INC/DELAWA	FIXED INCOME	4,000,000.00	4,158,712.00
KINDER MORGAN INC/DELAWA	FIXED INCOME	16,125,000.00	17,088,065.63
KINDER MORGAN INC/DELAWA	FIXED INCOME	1,325,000.00	1,670,393.05
KINDER MORGAN INC/DELAWA	FIXED INCOME	2,025,000.00	2,085,037.20
KINDER MORGAN INC/DELAWA	FIXED INCOME	870,000.00	921,960.75
KINDER MORGAN INC/DELAWA	FIXED INCOME	350,000.00	356,080.90
KINDER MORGAN INC/DELAWA	FIXED INCOME	1,500,000.00	1,589,587.50
KINDER MORGAN INC/DELAWA	FIXED INCOME	10,325,000.00	10,504,386.55
KINGDOM OF SPAIN	FIXED INCOME	3,750,000.00	3,795,712.50
KKR GROUP FIN CO II	FIXED INCOME	160,000.00	177,180.16
KLA TENCOR CORP	FIXED INCOME	3,600,000.00	3,887,866.80
KLA TENCOR CORP	FIXED INCOME	52,000.00	56,158.08
KOPPERS INC	FIXED INCOME	51,000.00	54,187.50
KRAFT HEINZ FOODS CO	FIXED INCOME	700,000.00	757,278.90
KRAFT HEINZ FOODS CO	FIXED INCOME	3,170,000.00	3,104,488.78
KRAFT HEINZ FOODS CO	FIXED INCOME	560,000.00	578,592.00
KRAFT HEINZ FOODS CO	FIXED INCOME	120,000.00	126,682.08
KRAFT HEINZ FOODS CO	FIXED INCOME	852,000.00	918,268.56
KRAFT HEINZ FOODS CO	FIXED INCOME	240,000.00	229,692.24
KRAFT HEINZ FOODS CO	FIXED INCOME	470,000.00	483,286.90
KRAFT HEINZ FOODS CO	FIXED INCOME	370,000.00	400,109.86
KRAFT HEINZ FOODS CO	FIXED INCOME	430,000.00	443,324.84
KRAFT HEINZ FOODS CO	FIXED INCOME	360,000.00	389,457.72
KRAFT HEINZ FOODS CO	FIXED INCOME	130,000.00	127,313.42
KRAFT HEINZ FOODS CO	FIXED INCOME	1,420,000.00	1,359,012.42
KRAFT HEINZ FOODS CO	FIXED INCOME	560,000.00	605,823.12
KRAFT HEINZ FOODS CO	FIXED INCOME	5,210,000.00	5,287,931.18
KRAFT HEINZ FOODS CO	FIXED INCOME	2,775,000.00	2,717,651.85
KRAFT HEINZ FOODS CO	FIXED INCOME	1,050,000.00	1,079,683.50
KRAFT HEINZ FOODS CO	FIXED INCOME	3,050,000.00	3,095,621.90
KRAFT HEINZ FOODS CO	FIXED INCOME	532,000.00	573,378.96
KROGER CO	FIXED INCOME	90,000.00	98,344.89
KROGER CO	FIXED INCOME	80,000.00	80,402.64
KROGER CO	FIXED INCOME	2,845,000.00	2,856,513.72
L BRANDS INC	FIXED INCOME	135,000.00	130,275.00
L3 TECHNOLOGIES INC	FIXED INCOME	3,769,000.00	3,875,368.72
LAM RESEARCH CORP	FIXED INCOME	379,000.00	384,456.08
LAM RESEARCH CORP	FIXED INCOME	521,000.00	531,967.05
LAMB WESTON HLD	FIXED INCOME	110,000.00	113,987.50
LAMB WESTON HLD	FIXED INCOME	66,000.00	67,980.00

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LAMB WESTON HLD	FIXED INCOME	570,000.00	590,662.50
LAREDO PETROLEUM INC	FIXED INCOME	268,000.00	265,990.00
LAREDO PETROLEUM INC	FIXED INCOME	162,000.00	163,620.00
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	230.52
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	4,009.00	233.02
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	1,603.00	100.19
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	42,283.00	2,431.27
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	7,850,000.00	785.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	1,010,000.00	64,387.50
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	580,000.00	58.00
LEHMAN BROTHERS HOLDINGS	FIXED INCOME	6,800,000.00	680.00
LEHMAN BRTH HLD	FIXED INCOME	270,000.00	27.00
LEHMAN BRTH HLD	FIXED INCOME	90,000.00	9.00
LEHMAN BRTH HLD	FIXED INCOME	20,000.00	2.00
LEHMAN XS TRUST	FIXED INCOME	954,204.17	637,064.68
LENNAR CORP	FIXED INCOME	487,000.00	503,363.20
LEVEL 3 FINANCING INC	FIXED INCOME	260,000.00	273,650.00
LEVEL 3 FINANCING INC	FIXED INCOME	249,000.00	258,960.00
LIBERTY MUTUAL GROUP INC	FIXED INCOME	530,000.00	568,642.30
LIBERTY MUTUAL GROUP INC	FIXED INCOME	5,525,000.00	5,877,964.63
LIFE TECHNOLOGIES CORP	FIXED INCOME	3,493,000.00	3,806,832.08
LIVE NATION ENTERTAINMEN	FIXED INCOME	91,000.00	92,365.00
LLOYDS BANK PLC	FIXED INCOME	13,600,000.00	13,793,813.60
LLOYDS BANKING GROUP PLC	FIXED INCOME	4,100,000.00	4,272,277.90
LLOYDS BANKING GROUP PLC	FIXED INCOME	7,475,000.00	7,784,128.63
LLOYDS BANKING GROUP PLC	FIXED INCOME	1,320,000.00	1,374,588.60
LLOYDS BANKING GROUP PLC	FIXED INCOME	710,000.00	717,011.96
LLOYDS BANKING GROUP PLC	FIXED INCOME	500,000.00	501,982.00
LOCKHEED MARTIN CORP	FIXED INCOME	1,260,000.00	1,305,619.56
LOCKHEED MARTIN CORP	FIXED INCOME	260,000.00	283,551.84
LOCKHEED MARTIN CORP	FIXED INCOME	140,000.00	143,233.02
LOCKHEED MARTIN CORP	FIXED INCOME	2,650,000.00	2,745,945.90
LOCKHEED MARTIN CORP	FIXED INCOME	698,000.00	784,304.91
LOCKHEED MARTIN CORP	FIXED INCOME	2,490,000.00	2,797,878.54
LONE STAR PORTFOLIO TRUST	FIXED INCOME	2,294,698.70	2,301,950.18
LONG BEACH MORTGAGE LOAN TRUST	FIXED INCOME	689,969.88	697,841.33
LOS ANGELES CA UNIF SCH DIST	FIXED INCOME	5,700,000.00	7,848,843.00
LOWE S COS INC	FIXED INCOME	41,000.00	39,518.75
LOWE S COS INC	FIXED INCOME	400,000.00	384,489.20
LOWE S COS INC	FIXED INCOME	360,000.00	366,116.76
LUMINENT MORTGAGE TRUST	FIXED INCOME	145,884.22	207,505.89
LYB INTERNATIONAL FINANC	FIXED INCOME	4,225,000.00	4,164,751.50
LYB INTL FINANCE BV	FIXED INCOME	3,100,000.00	3,282,704.70
LYB INTL FINANCE BV	FIXED INCOME	468,000.00	495,582.52

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LYONDELLBASELL IND NV	FIXED INCOME	569,000.00	594,855.93
MACYS RETAIL HLDGS INC	FIXED INCOME	4,595,000.00	5,005,696.51
MACYS RETAIL HLDGS INC	FIXED INCOME	7,740,000.00	8,013,756.06
MACYS RETAIL HLDGS INC	FIXED INCOME	1,150,000.00	1,227,674.45
MACYS RETAIL HLDGS INC	FIXED INCOME	2,410,000.00	2,495,138.07
MACYS RETAIL HLDGS INC	FIXED INCOME	1,650,000.00	1,712,015.25
MANITOBA (PROVINCE OF)	FIXED INCOME	2,435,000.00	2,424,300.61
MARATHON PETROLEUM CORP	FIXED INCOME	356,000.00	338,218.16
MARLETTE FUNDING TRUST	FIXED INCOME	10,000,000.00	9,999,978.00
MARRIOTT INTERNATIONAL	FIXED INCOME	635,000.00	661,765.89
MARRIOTT INTERNATIONAL	FIXED INCOME	16,000,000.00	16,373,360.00
MARRIOTT INTERNATIONAL	FIXED INCOME	6,800,000.00	6,710,512.00
MARRIOTT INTERNATIONAL	FIXED INCOME	2,018,000.00	2,047,771.55
MARSH + MCLENNAN COS INC	FIXED INCOME	175,000.00	182,200.55
MARSH + MCLENNAN COS INC	FIXED INCOME	330,000.00	333,223.77
MARSH + MCLENNAN COS INC	FIXED INCOME	600,000.00	641,220.00
MARSH + MCLENNAN COS INC	FIXED INCOME	57,000.00	58,502.12
MASCO CORP	FIXED INCOME	418,000.00	471,856.79
MASSACHUSETTS ST SCH BLDG AUTH	FIXED INCOME	1,010,000.00	1,140,603.10
MASTERCARD INC	FIXED INCOME	1,010,000.00	1,053,384.55
MASTR ADJUSTABLE RATE MORTGAGE	FIXED INCOME	168,870.65	170,770.07
MASTR ASSET BACKED SECURITIES	FIXED INCOME	7,731,276.61	7,525,966.37
MASTR ASSET BACKED SECURITIES	FIXED INCOME	3,407,585.44	3,226,734.66
MATCH GROUP INC	FIXED INCOME	257,000.00	279,487.50
MCDONALD S CORP	FIXED INCOME	2,598,000.00	2,896,419.27
MCDONALD S CORP	FIXED INCOME	710,000.00	727,587.41
MCDONALD S CORP	FIXED INCOME	1,000,000.00	1,035,621.00
MCDONALD S CORP	FIXED INCOME	240,000.00	243,958.32
MCDONALD S CORP	FIXED INCOME	15,000.00	15,271.98
MCDONALD S CORP	FIXED INCOME	120,000.00	132,442.44
MCDONALD S CORP	FIXED INCOME	180,000.00	200,675.70
MCDONALD S CORP	FIXED INCOME	835,000.00	878,326.48
MCDONALD S CORP	FIXED INCOME	500,000.00	520,588.50
MCDONALD S CORP	FIXED INCOME	365,000.00	393,526.94
MCKESSON CORP	FIXED INCOME	6,385,000.00	6,421,624.36
MDC PARTNERS INC	FIXED INCOME	397,000.00	396,007.50
MEDNAX INC	FIXED INCOME	308,000.00	317,240.00
MEDTRONIC GLOBAL HLDINGS	FIXED INCOME	840,000.00	856,353.12
MEDTRONIC INC	FIXED INCOME	220,000.00	226,836.50
MEDTRONIC INC	FIXED INCOME	1,550,000.00	1,744,424.25
MEDTRONIC INC	FIXED INCOME	239,000.00	247,326.04
MEDTRONIC INC	FIXED INCOME	1,110,000.00	1,126,085.01
MEDTRONIC INC	FIXED INCOME	2,250,000.00	2,340,589.50
MEDTRONIC INC	FIXED INCOME	3,325,000.00	3,440,833.03
MEDTRONIC INC	FIXED INCOME	1,925,000.00	1,952,895.18
MERCK + CO INC	FIXED INCOME	600,000.00	598,072.20

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MERITAGE HOMES CORP	FIXED INCOME	29,000.00	29,036.25
MERITAGE HOMES CORP	FIXED INCOME	143,000.00	153,010.00
MERITAGE HOMES CORP	FIXED INCOME	46,000.00	52,325.00
METLIFE INC	FIXED INCOME	2,205,000.00	2,223,671.94
METLIFE INC	FIXED INCOME	1,430,000.00	1,651,650.00
METLIFE INC	FIXED INCOME	600,000.00	652,542.60
METLIFE INC	FIXED INCOME	625,000.00	630,292.50
METLIFE INC	FIXED INCOME	280,000.00	316,502.20
MFRA TRUST	FIXED INCOME	8,000,000.00	7,999,728.80
MFRA TRUST	FIXED INCOME	4,890,131.53	4,915,074.62
MGM GROWTH/MGM FINANCE	FIXED INCOME	106,000.00	115,540.00
MGM GROWTH/MGM FINANCE	FIXED INCOME	89,000.00	89,556.25
MGM RESORTS INTL	FIXED INCOME	832,000.00	917,280.00
MGM RESORTS INTL	FIXED INCOME	114,000.00	127,965.00
MGM RESORTS INTL	FIXED INCOME	42,000.00	46,531.80
MICROSEMI CORP	FIXED INCOME	105,000.00	120,225.00
MICROSOFT CORP	FIXED INCOME	430,000.00	427,102.23
MICROSOFT CORP	FIXED INCOME	330,000.00	330,047.19
MICROSOFT CORP	FIXED INCOME	4,290,000.00	4,128,597.33
MICROSOFT CORP	FIXED INCOME	70,000.00	70,043.61
MICROSOFT CORP	FIXED INCOME	2,820,000.00	2,904,800.22
MICROSOFT CORP	FIXED INCOME	160,000.00	172,339.52
MICROSOFT CORP	FIXED INCOME	1,770,000.00	1,798,792.59
MICROSOFT CORP	FIXED INCOME	2,860,000.00	2,900,729.26
MICROSOFT CORP	FIXED INCOME	710,000.00	710,101.53
MICROSOFT CORP	FIXED INCOME	710,000.00	694,683.88
MICROSOFT CORP	FIXED INCOME	1,215,000.00	1,169,288.06
MICROSOFT CORP	FIXED INCOME	910,000.00	886,774.98
MICROSOFT CORP	FIXED INCOME	1,575,000.00	1,558,522.35
MICROSOFT CORP	FIXED INCOME	270,000.00	292,316.58
MICROSOFT CORP	FIXED INCOME	2,080,000.00	2,142,547.68
MICROSOFT CORP	FIXED INCOME	750,000.00	825,748.50
MICROSOFT CORP	FIXED INCOME	1,665,000.00	1,669,244.09
MICROSOFT CORP	FIXED INCOME	2,655,000.00	2,627,223.39
MICROSOFT CORP	FIXED INCOME	8,470,000.00	9,170,079.38
MILL CITY MORTGAGE TRUST	FIXED INCOME	5,000,000.00	5,010,108.50
MITSUBISHI UFJ FIN GRP	FIXED INCOME	500,000.00	489,803.00
MITSUBISHI UFJ FIN GRP	FIXED INCOME	800,000.00	788,400.00
MITSUBISHI UFJ FIN GRP	FIXED INCOME	3,650,000.00	3,697,358.75
MITSUBISHI UFJ FIN GRP	FIXED INCOME	640,000.00	649,505.92
MITSUBISHI UFJ FIN GRP	FIXED INCOME	775,000.00	786,511.08
MITSUBISHI UFJ FIN GRP	FIXED INCOME	1,350,000.00	1,409,938.65
MIZUHO BANK LTD	FIXED INCOME	300,000.00	300,219.00
MIZUHO FINANCIAL GROUP	FIXED INCOME	3,750,000.00	3,802,657.50
MIZUHO FINANCIAL GROUP	FIXED INCOME	2,960,000.00	2,985,485.60
MLCC MORTGAGE INVESTORS INC	FIXED INCOME	80,816.72	80,689.00

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MLCC MORTGAGE INVESTORS INC	FIXED INCOME	249.85	240.65
MOLINA HEALTHCARE INC	FIXED INCOME	66,000.00	66,495.00
MOLINA HEALTHCARE INC	FIXED INCOME	35,000.00	37,056.25
MOLSON COORS BREWING CO	FIXED INCOME	1,038,000.00	1,023,650.69
MOLSON COORS BREWING CO	FIXED INCOME	1,720,000.00	1,654,373.40
MOLSON COORS BREWING CO	FIXED INCOME	2,932,000.00	3,236,913.34
MOLSON COORS BREWING CO	FIXED INCOME	180,000.00	186,443.10
MOLSON COORS BREWING CO	FIXED INCOME	320,000.00	307,790.40
MOLSON COORS BREWING CO	FIXED INCOME	1,160,000.00	1,158,406.16
MOLSON COORS BREWING CO	FIXED INCOME	680,000.00	680,010.20
MOLSON COORS BREWING CO	FIXED INCOME	1,275,000.00	1,253,799.30
MOLSON COORS BREWING CO	FIXED INCOME	1,800,000.00	1,731,321.00
MONDELEZ INTL HLDINGS NE	FIXED INCOME	3,560,000.00	3,526,553.80
MONSANTO CO	FIXED INCOME	551,000.00	559,002.72
MONSANTO CO	FIXED INCOME	250,000.00	254,264.75
MORGAN STANLEY	FIXED INCOME	1,100,000.00	1,109,579.90
MORGAN STANLEY	FIXED INCOME	3,630,000.00	3,758,901.30
MORGAN STANLEY	FIXED INCOME	610,000.00	666,005.93
MORGAN STANLEY	FIXED INCOME	810,000.00	844,995.24
MORGAN STANLEY	FIXED INCOME	980,000.00	978,555.48
MORGAN STANLEY	FIXED INCOME	1,300,000.00	1,299,719.20
MORGAN STANLEY	FIXED INCOME	5,690,000.00	5,532,085.43
MORGAN STANLEY	FIXED INCOME	3,635,000.00	3,777,815.52
MORGAN STANLEY	FIXED INCOME	3,496,000.00	3,500,170.73
MORGAN STANLEY	FIXED INCOME	600,000.00	626,241.00
MORGAN STANLEY	FIXED INCOME	948,000.00	956,548.12
MORGAN STANLEY	FIXED INCOME	1,000,000.00	1,014,540.00
MORGAN STANLEY	FIXED INCOME	1,700,000.00	1,712,223.00
MORGAN STANLEY	FIXED INCOME	2,650,000.00	2,696,014.60
MORGAN STANLEY	FIXED INCOME	4,425,000.00	4,598,853.83
MORGAN STANLEY	FIXED INCOME	854,000.00	856,816.49
MORGAN STANLEY	FIXED INCOME	8,625,000.00	8,851,475.25
MORGAN STANLEY	FIXED INCOME	6,770,000.00	6,768,537.68
MORGAN STANLEY	FIXED INCOME	1,050,000.00	1,058,104.95
MORGAN STANLEY BAML TRUST	FIXED INCOME	15,300,000.00	15,893,523.72
MORGAN STANLEY BAML TRUST	FIXED INCOME	1,520,000.00	1,510,068.02
MORGAN STANLEY BAML TRUST	FIXED INCOME	1,590,000.00	1,584,835.68
MORGAN STANLEY BAML TRUST	FIXED INCOME	1,520,000.00	1,591,225.68
MORGAN STANLEY BAML TRUST	FIXED INCOME	6,600,000.00	6,863,675.94
MORGAN STANLEY BAML TRUST	FIXED INCOME	2,760,000.00	2,888,946.92
MORGAN STANLEY CAPITAL I TRUST	FIXED INCOME	1,400,000.00	1,521,468.34
MORGAN STANLEY CAPITAL INC	FIXED INCOME	2,611,024.63	2,456,563.46
MORGAN STANLEY CAPITAL INC	FIXED INCOME	3,918,304.98	3,828,654.16
MORGAN STANLEY CAPITAL INC	FIXED INCOME	2,222,601.41	2,207,314.58
MORGAN STANLEY MORTGAGE LOAN T	FIXED INCOME	1,801,202.85	1,049,823.88
MORGAN STANLEY REREMIC TRUST	FIXED INCOME	2,586,533.39	2,616,288.87

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MORGAN STANLEY REREMIC TRUST	FIXED INCOME	11,700,000.00	11,664,391.05
MORTGAGE LOAN RESECURITIZATION	FIXED INCOME	5,602,864.07	4,754,245.31
MORTGAGE REPURCHASE AGREEMENT	FIXED INCOME	6,000,000.00	6,002,521.20
MORTGAGE REPURCHASE AGREEMENT	FIXED INCOME	7,000,000.00	7,000,791.70
MORTGAGE REPURCHASE AGREEMENT	FIXED INCOME	7,500,000.00	7,501,751.25
MORTGAGE REPURCHASE AGREEMENT	FIXED INCOME	11,150,000.00	11,151,656.89
MOTEL 6 TRUST	FIXED INCOME	800,000.00	799,956.88
MOTOROLA SOLUTIONS INC	FIXED INCOME	211,000.00	212,127.37
MPLX LP	FIXED INCOME	820,000.00	869,526.36
MPLX LP	FIXED INCOME	1,010,000.00	1,076,827.66
MPLX LP	FIXED INCOME	1,000,000.00	1,029,876.00
MPLX LP	FIXED INCOME	5,880,000.00	5,900,021.40
MSCG TRUST	FIXED INCOME	2,230,000.00	2,216,671.29
MSCI INC	FIXED INCOME	66,000.00	67,834.80
MSCI INC	FIXED INCOME	213,000.00	225,780.00
MVW OWNER TRUST	FIXED INCOME	1,594,211.04	1,591,201.33
MYLAN NV	FIXED INCOME	538,000.00	545,122.58
MYLAN NV	FIXED INCOME	575,000.00	579,594.25
MYLAN NV	FIXED INCOME	5,410,000.00	5,481,622.99
NATIONAL AUSTRALIA BK/NY	FIXED INCOME	1,095,000.00	1,095,374.49
NATIONAL COLLEGIATE STUDENT LO	FIXED INCOME	-	-
NATIONAL RETAIL PROP INC	FIXED INCOME	2,775,000.00	2,837,698.35
NATL WESTMINSTER BANK	FIXED INCOME	100,000.00	151,887.70
NAVIENT CORP	FIXED INCOME	1,700,000.00	1,802,000.00
NAVIENT CORP	FIXED INCOME	7,080,000.00	7,478,250.00
NAVIENT CORP	FIXED INCOME	48,000.00	50,880.00
NAVIENT CORP	FIXED INCOME	399,000.00	410,970.00
NAVIENT CORP	FIXED INCOME	4,175,000.00	4,185,437.50
NAVIENT CORP	FIXED INCOME	7,125,000.00	7,502,625.00
NAVIENT CORP	FIXED INCOME	1,840,000.00	2,056,200.00
NAVIENT STUDENT LOAN TRUST	FIXED INCOME	4,355,000.00	4,519,187.86
NAVIENT STUDENT LOAN TRUST	FIXED INCOME	10,884,711.19	11,000,076.07
NBCUNIVERSAL ENTERPRISE	FIXED INCOME	1,250,000.00	1,254,360.00
NBCUNIVERSAL ENTERPRISE	FIXED INCOME	1,800,000.00	1,804,532.40
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,800,000.00	3,049,144.00
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	2,910,000.00	3,089,442.24
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	460,000.00	495,826.64
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	1,504,000.00	1,621,137.54
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	365,000.00	397,477.70
NBCUNIVERSAL MEDIA LLC	FIXED INCOME	532,000.00	564,805.25
NCL CORP LTD	FIXED INCOME	400,000.00	415,196.00
NCL CORPORATION LTD	FIXED INCOME	520,000.00	533,815.36
NCUA GUARANTEED NOTES	FIXED INCOME	3,800,000.00	3,913,240.00
NELNET STUDENT LOAN TRUST	FIXED INCOME	2,027,764.37	2,022,870.77
NELNET STUDENT LOAN TRUST	FIXED INCOME	3,485,878.98	3,494,772.85
NELNET STUDENT LOAN TRUST	FIXED INCOME	13,337,704.36	13,307,008.97

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NETFLIX INC	FIXED INCOME	349,000.00	348,127.50
NETFLIX INC	FIXED INCOME	549,000.00	608,017.50
NETFLIX INC	FIXED INCOME	460,000.00	499,527.80
NETFLIX INC	FIXED INCOME	200,000.00	221,500.00
NEW CENTURY HOME EQUITY LOAN T	FIXED INCOME	1,075,005.21	1,041,277.67
NEW HAMPSHIRE ST HGR EDU LOAN	FIXED INCOME	7,700,000.00	7,731,416.00
NEW JERSEY ST TRANSPRTN TRUST	FIXED INCOME	2,350,000.00	2,495,300.50
NEW JERSEY ST TRANSPRTN TRUST	FIXED INCOME	3,935,000.00	4,069,616.35
NEW JERSEY ST TURNPIKE AUTH	FIXED INCOME	8,185,000.00	12,011,978.60
NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	4,571,136.69	4,628,835.41
NEW RESIDENTIAL MORTGAGE LOAN	FIXED INCOME	4,010,000.00	4,188,445.00
NEW YORK ST URBAN DEV CORP REV	FIXED INCOME	2,250,000.00	2,661,840.00
NEWELL BRANDS INC	FIXED INCOME	1,000,000.00	1,049,939.00
NEWELL BRANDS INC	FIXED INCOME	510,000.00	521,849.34
NEWELL BRANDS INC	FIXED INCOME	520,000.00	552,129.24
NEWELL BRANDS INC	FIXED INCOME	-	-
NEWELL BRANDS INC	FIXED INCOME	-	-
NEXTERA ENERGY CAPITAL	FIXED INCOME	300,000.00	319,077.60
NEXTERA ENERGY CAPITAL	FIXED INCOME	5,480,000.00	5,567,044.32
NEXTERA ENERGY CAPITAL	FIXED INCOME	390,000.00	396,194.76
NEXTGEAR FLOORPLAN MASTER OWNE	FIXED INCOME	4,605,000.00	4,608,724.98
NIELSEN FINANCE LLC/CO	FIXED INCOME	186,000.00	192,975.00
NISOURCE FINANCE CORP	FIXED INCOME	2,500,000.00	2,577,717.50
NISOURCE FINANCE CORP	FIXED INCOME	1,380,000.00	1,590,298.20
NISOURCE FINANCE CORP	FIXED INCOME	2,730,000.00	2,748,785.13
NISOURCE FINANCE CORP	FIXED INCOME	4,800,000.00	4,833,028.80
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	2,600,000.00	2,601,255.80
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	1,350,000.00	1,363,678.20
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	364,000.00	364,278.46
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	1,115,000.00	1,117,732.87
NISSAN MOTOR ACCEPTANCE	FIXED INCOME	520,000.00	518,155.56
NOBLE ENERGY INC	FIXED INCOME	1,215,000.00	1,258,888.23
NOBLE ENERGY INC	FIXED INCOME	1,680,000.00	1,842,872.64
NOBLE ENERGY INC	FIXED INCOME	520,000.00	538,783.44
NOBLE ENERGY INC	FIXED INCOME	5,305,000.00	5,496,627.21
NOMURA HOLDINGS INC	FIXED INCOME	280,000.00	282,801.96
NORDEA BANK AB	FIXED INCOME	440,000.00	476,523.52
NORDEA BANK AB	FIXED INCOME	120,000.00	128,262.36
NORDEA BANK AB	FIXED INCOME	1,950,000.00	2,092,112.10
NORFOLK SOUTHERN CORP	FIXED INCOME	435,000.00	428,089.16
NORFOLK SOUTHERN CORP	FIXED INCOME	620,000.00	617,831.86
NORFOLK SOUTHERN CORP	FIXED INCOME	2,484,583.00	2,751,034.65
NORFOLK SOUTHERN RAIL CO	FIXED INCOME	4,930,000.00	5,947,118.16
NORTH CAROLINA ST EDU ASSISTAN	FIXED INCOME	4,711,592.38	4,694,018.14
NORTHERN STATES PWR MINN	FIXED INCOME	1,555,000.00	1,474,692.03
NORTHERN TRUST CORP	FIXED INCOME	605,000.00	611,050.00

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NORTHROP GRUMMAN CORP	FIXED INCOME	1,660,000.00	1,716,831.76
NORTHWEST FLORIDA TIMBER	FIXED INCOME	1,050,000.00	1,001,103.60
NORTHWESTERN MUTUAL LIFE	FIXED INCOME	2,000,000.00	2,601,598.00
NORTHWESTERN MUTUAL LIFE	FIXED INCOME	2,625,000.00	3,414,597.38
NOVARTIS CAPITAL CORP	FIXED INCOME	1,280,000.00	1,296,129.28
NOVASTAR HOME EQUITY LOAN	FIXED INCOME	9,500,000.00	9,424,521.55
NOVELIS CORP	FIXED INCOME	14,000.00	14,700.00
NOVELIS CORP	FIXED INCOME	505,000.00	520,150.00
NRG ENERGY INC	FIXED INCOME	273,000.00	273,341.25
NRG ENERGY INC	FIXED INCOME	46,000.00	46,460.00
NRG YIELD OPERATING LLC	FIXED INCOME	45,000.00	45,787.50
NRG YIELD OPERATING LLC	FIXED INCOME	705,000.00	739,368.75
NUSTAR LOGISTICS LP	FIXED INCOME	134,000.00	140,700.00
NVIDIA CORP	FIXED INCOME	-	-
NVIDIA CORP	FIXED INCOME	960,000.00	951,868.80
NXP BV/NXP FUNDING LLC	FIXED INCOME	3,921,000.00	4,128,813.00
NXP BV/NXP FUNDING LLC	FIXED INCOME	1,800,000.00	1,890,576.00
OCCIDENTAL PETROLEUM COR	FIXED INCOME	980,000.00	1,006,342.40
OCCIDENTAL PETROLEUM COR	FIXED INCOME	330,000.00	349,820.79
OCCIDENTAL PETROLEUM COR	FIXED INCOME	240,000.00	249,466.80
OCCIDENTAL PETROLEUM COR	FIXED INCOME	610,000.00	615,516.23
OCCIDENTAL PETROLEUM COR	FIXED INCOME	830,000.00	826,585.38
OCCIDENTAL PETROLEUM COR	FIXED INCOME	590,000.00	574,517.81
OCWEN MASTER ADVANCE RECEIVABL	FIXED INCOME	6,000,000.00	5,978,904.00
OMEGA HLTHCARE INVESTORS	FIXED INCOME	2,500,000.00	2,618,445.00
ONEMAIN FIN HOLDINGS INC	FIXED INCOME	124,000.00	130,603.00
ONEMAIN FIN HOLDINGS INC	FIXED INCOME	282,000.00	296,100.00
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	10,985,586.82	10,997,969.77
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	1,342,159.66	1,342,668.34
ONEMAIN FINANCIAL ISSUANCE TRU	FIXED INCOME	1,677,012.67	1,679,192.79
ONTARIO (PROVINCE OF)	FIXED INCOME	200,000.00	160,133.98
ONTARIO (PROVINCE OF)	FIXED INCOME	1,200,000.00	1,196,500.80
ONTARIO (PROVINCE OF)	FIXED INCOME	100,000.00	99,915.20
ORACLE CORP	FIXED INCOME	4,400,000.00	4,443,533.60
ORACLE CORP	FIXED INCOME	1,700,000.00	1,699,151.70
ORACLE CORP	FIXED INCOME	1,700,000.00	1,685,051.90
ORACLE CORP	FIXED INCOME	1,235,000.00	1,247,219.09
ORACLE CORP	FIXED INCOME	1,585,000.00	1,600,681.99
ORACLE CORP	FIXED INCOME	1,125,000.00	1,225,965.38
ORACLE CORP	FIXED INCOME	3,605,000.00	3,622,642.87
ORACLE CORP	FIXED INCOME	1,200,000.00	1,268,148.00
ORACLE CORP	FIXED INCOME	5,100,000.00	5,148,399.00
ORCHESTRA BORROWER/CO IS	FIXED INCOME	42,000.00	43,276.80
OUTFRONT MEDIA CAP LLC/C	FIXED INCOME	369,000.00	386,527.50
OWENS BROCKWAY	FIXED INCOME	112,000.00	123,480.00
OWENS BROCKWAY	FIXED INCOME	94,000.00	105,515.00

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OWENS BROCKWAY	FIXED INCOME	39,000.00	41,583.75
OWENS CORNING	FIXED INCOME	3,400,000.00	3,560,089.00
PACIFIC GAS + ELECTRIC	FIXED INCOME	4,600,000.00	5,235,264.60
PACIFIC GAS + ELECTRIC	FIXED INCOME	1,090,000.00	1,107,894.53
PACIFIC GAS + ELECTRIC	FIXED INCOME	2,110,000.00	2,722,718.68
PACIFIC GAS + ELECTRIC	FIXED INCOME	840,000.00	1,071,464.52
PACIFIC GAS + ELECTRIC	FIXED INCOME	2,925,000.00	3,024,175.05
PACIFICORP	FIXED INCOME	770,000.00	1,022,332.85
PARAGON MORTGAGES PLC	FIXED INCOME	0.08	0.08
PARKER HANNIFIN CORP	FIXED INCOME	255,000.00	266,458.94
PARSLEY ENERGY LLC/FINAN	FIXED INCOME	319,000.00	318,202.50
PARSLEY ENERGY LLC/FINAN	FIXED INCOME	138,000.00	139,035.00
PARSLEY ENERGY LLC/FINAN	FIXED INCOME	173,000.00	181,650.00
PATTERN ENERGY GROUP INC	FIXED INCOME	172,000.00	181,030.00
PDC ENERGY INC	FIXED INCOME	251,000.00	254,765.00
PEACHTREE FUNDING TRUST	FIXED INCOME	5,895,000.00	5,982,198.84
PEGASUS AVIATION LEASE SECURIT	FIXED INCOME	5,870,767.02	0.59
PENN NATIONAL GAMING INC	FIXED INCOME	44,000.00	44,825.00
PENSKE AUTOMOTIVE GROUP	FIXED INCOME	83,000.00	83,518.75
PENSKE TRUCK LEASING/PTL	FIXED INCOME	955,000.00	938,449.85
PENSKE TRUCK LEASING/PTL	FIXED INCOME	2,450,000.00	2,597,935.90
PENSKE TRUCK LEASING/PTL	FIXED INCOME	2,325,000.00	2,539,883.48
PENTAIR FINANCE SA	FIXED INCOME	4,860,000.00	4,910,179.50
PEPSICO INC	FIXED INCOME	500,000.00	516,131.50
PEPSICO INC	FIXED INCOME	220,000.00	206,701.88
PERNOD RICARD SA	FIXED INCOME	1,020,000.00	1,093,625.64
PERNOD RICARD SA	FIXED INCOME	6,350,000.00	6,808,355.70
PETROBRAS GLOBAL FINANCE	FIXED INCOME	500,000.00	442,775.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	100,000.00	94,300.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	2,450,000.00	2,310,350.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	13,999,000.00	14,232,783.30
PETROBRAS GLOBAL FINANCE	FIXED INCOME	5,180,000.00	5,266,506.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	770,000.00	726,110.00
PETROBRAS GLOBAL FINANCE	FIXED INCOME	2,890,000.00	2,944,910.00
PETROLEOS MEXICANOS	FIXED INCOME	605,000.00	610,977.40
PETROLEOS MEXICANOS	FIXED INCOME	5,250,000.00	5,639,812.50
PETROLEOS MEXICANOS	FIXED INCOME	1,200,000.00	1,150,200.00
PETROLEOS MEXICANOS	FIXED INCOME	2,000,000.00	2,025,800.00
PETROLEOS MEXICANOS	FIXED INCOME	6,675,000.00	6,491,437.50
PETROLEOS MEXICANOS	FIXED INCOME	13,410,000.00	13,074,750.00
PETROLEOS MEXICANOS	FIXED INCOME	304,000.00	268,736.00
PETROLEOS MEXICANOS	FIXED INCOME	2,000,000.00	2,067,500.00
PETROLEOS MEXICANOS	FIXED INCOME	6,040,000.00	6,243,850.00
PETROLEOS MEXICANOS	FIXED INCOME	46,000.00	47,552.50
PETROLEOS MEXICANOS	FIXED INCOME	3,294,000.00	3,157,299.00
PETROLEOS MEXICANOS	FIXED INCOME	2,930,000.00	3,084,557.50

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PETROLEOS MEXICANOS	FIXED INCOME	1,920,000.00	1,702,080.00
PETROLEOS MEXICANOS	FIXED INCOME	470,000.00	466,710.00
PETROLEOS MEXICANOS	FIXED INCOME	211,000.00	186,524.00
PETROLEOS MEXICANOS	FIXED INCOME	1,250,000.00	1,241,250.00
PETROLEOS MEXICANOS	FIXED INCOME	1,390,000.00	1,403,733.20
PETROLEOS MEXICANOS	FIXED INCOME	230,000.00	240,120.00
PETROLEOS MEXICANOS	FIXED INCOME	550,000.00	595,265.00
PETSMART INC	FIXED INCOME	80,000.00	77,100.00
PFIZER INC	FIXED INCOME	1,000,000.00	1,060,613.00
PFIZER INC	FIXED INCOME	380,000.00	403,032.94
PFIZER INC	FIXED INCOME	2,790,000.00	2,959,110.27
PFS FINANCING CORP	FIXED INCOME	7,060,000.00	7,058,569.64
PFS FINANCING CORP	FIXED INCOME	7,090,000.00	7,119,816.29
PHILIP MORRIS INTL INC	FIXED INCOME	11,000,000.00	11,198,517.00
PHILIP MORRIS INTL INC	FIXED INCOME	1,100,000.00	1,125,923.70
PHILIP MORRIS INTL INC	FIXED INCOME	140,000.00	148,923.04
PHILIP MORRIS INTL INC	FIXED INCOME	890,000.00	889,032.57
PHILIP MORRIS INTL INC	FIXED INCOME	7,950,000.00	7,925,029.05
PINN FOODS FIN LLC/CORP	FIXED INCOME	94,000.00	100,345.00
PIONEER NATURAL RESOURCE	FIXED INCOME	214,000.00	225,011.16
PIONEER NATURAL RESOURCE	FIXED INCOME	3,775,000.00	3,878,480.30
PIONEER NATURAL RESOURCE	FIXED INCOME	475,000.00	497,735.40
PITNEY BOWES INC	FIXED INCOME	275,000.00	274,929.88
PLAINS ALL AMER PIPELINE	FIXED INCOME	5,570,000.00	5,413,560.98
PLAINS ALL AMER PIPELINE	FIXED INCOME	2,331,000.00	2,124,802.07
PLAINS ALL AMER PIPELINE	FIXED INCOME	1,420,000.00	1,294,388.22
PLAINS ALL AMER PIPELINE	FIXED INCOME	1,700,000.00	1,711,328.80
PLAINS ALL AMER PIPELINE	FIXED INCOME	1,525,000.00	1,555,742.48
PLAINS ALL AMER PIPELINE	FIXED INCOME	2,275,000.00	2,300,818.98
PNC BANK NA	FIXED INCOME	500,000.00	507,600.00
POST HOLDINGS INC	FIXED INCOME	66,000.00	68,062.50
POST HOLDINGS INC	FIXED INCOME	110,000.00	113,025.00
POST HOLDINGS INC	FIXED INCOME	243,000.00	242,392.50
POSTAL SQUARE LP	FIXED INCOME	1,062,387.60	1,176,168.25
PPL CAPITAL FUNDING INC	FIXED INCOME	5,475,000.00	5,626,668.45
PPL CAPITAL FUNDING INC	FIXED INCOME	800,000.00	901,906.40
PPL WEM LTD/WESTERN PWR	FIXED INCOME	1,945,000.00	2,098,775.59
PPT HOME LOAN TRUST	FIXED INCOME	1,761,829.78	1,850,102.74
PQ CORP	FIXED INCOME	251,000.00	269,825.00
PRECISION DRILLING CORP	FIXED INCOME	16,000.00	15,920.00
PRES + FELLOWS OF HARVAR	FIXED INCOME	470,000.00	449,540.43
PRES + FELLOWS OF HARVAR	FIXED INCOME	252,000.00	240,832.62
PRINCIPAL FINANCIAL GROU	FIXED INCOME	191,000.00	188,201.66
PRINCIPAL FINANCIAL GROU	FIXED INCOME	70,000.00	76,268.15
PRINCIPAL FINANCIAL GROU	FIXED INCOME	2,250,000.00	2,217,035.25
PRINCIPAL FINANCIAL GROU	FIXED INCOME	275,000.00	277,191.20

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PRIVATE EXPORT FUNDING	FIXED INCOME	4,090,000.00	4,123,918.37
PROGRESS ENERGY INC	FIXED INCOME	5,320,000.00	5,430,937.96
PROGRESS ENERGY INC	FIXED INCOME	1,700,000.00	2,390,985.40
PROGRESS RESIDENTIAL TRUST	FIXED INCOME	2,160,272.12	2,196,907.31
PROLOGIS LP	FIXED INCOME	300,000.00	301,870.80
PROSPER MARKETPLACE ISSUANCE T	FIXED INCOME	10,000,000.00	10,021,997.00
PROVIDENT COMPANIES INC	FIXED INCOME	1,250,000.00	1,589,351.25
PROVIDENT FDG/PFG FIN	FIXED INCOME	97,000.00	99,425.00
PROVINCE OF QUEBEC	FIXED INCOME	400,000.00	331,919.61
PROVINCE OF QUEBEC	FIXED INCOME	4,570,000.00	4,494,037.46
PRUDENTIAL FINANCIAL INC	FIXED INCOME	1,275,000.00	1,405,387.88
PTC INC	FIXED INCOME	282,000.00	305,265.00
PUGET SOUND ENERGY INC	FIXED INCOME	2,825,000.00	2,712,000.00
QBE INSURANCE GROUP LTD	FIXED INCOME	300,000.00	300,175.20
QEP RESOURCES INC	FIXED INCOME	1,185,000.00	1,214,625.00
QEP RESOURCES INC	FIXED INCOME	740,000.00	767,750.00
QTS LP/FINANCE	FIXED INCOME	291,000.00	303,003.75
QUALCOMM INC	FIXED INCOME	500,000.00	548,763.50
QUALCOMM INC	FIXED INCOME	300,000.00	326,933.10
QUALCOMM INC	FIXED INCOME	1,785,000.00	1,793,159.24
QUALCOMM INC	FIXED INCOME	679,000.00	745,220.83
QUALCOMM INC	FIXED INCOME	695,000.00	714,355.75
QUALCOMM INC	FIXED INCOME	3,300,000.00	3,287,961.60
QUALCOMM INC	FIXED INCOME	3,000,000.00	3,006,858.00
QUALCOMM INC	FIXED INCOME	3,425,000.00	3,418,009.58
QUALCOMM INC	FIXED INCOME	3,810,000.00	3,796,101.12
QUICKEN LOANS INC	FIXED INCOME	259,000.00	267,417.50
QUICKEN LOANS INC	FIXED INCOME	580,000.00	598,850.00
QUINTILES IMS INC	FIXED INCOME	89,000.00	91,781.25
QUINTILES IMS INC	FIXED INCOME	381,000.00	390,048.75
QVC INC	FIXED INCOME	50,000.00	47,832.30
QWEST CORP	FIXED INCOME	187,000.00	184,006.69
RANGE RESOURCES CORP	FIXED INCOME	810,000.00	769,500.00
RANGE RESOURCES CORP	FIXED INCOME	380,000.00	385,700.00
RANGE RESOURCES CORP	FIXED INCOME	360,000.00	351,900.00
RAYTHEON COMPANY	FIXED INCOME	470,000.00	486,955.72
RBSSP RESECURITIZATION TRUST	FIXED INCOME	547,682.34	549,151.77
RCI BANQUE SA	FIXED INCOME	200,000.00	202,323.80
REALTY INCOME CORP	FIXED INCOME	450,000.00	426,196.35
REALTY INCOME CORP	FIXED INCOME	630,000.00	651,219.66
REALTY INCOME CORP	FIXED INCOME	2,575,000.00	2,661,731.15
RECKITT BENCKISER TSY	FIXED INCOME	11,410,000.00	11,335,492.70
REGENCY ENERGY PART/FINA	FIXED INCOME	801,000.00	882,367.98
REGIONS BANK	FIXED INCOME	396,000.00	414,561.31
RELIANCE STAND LIFE II	FIXED INCOME	4,475,000.00	4,482,365.85
RELX CAPITAL INC	FIXED INCOME	6,007,000.00	6,020,768.04

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RELX CAPITAL INC	FIXED INCOME	1,880,000.00	2,056,430.48
REPUBLIC OF COLOMBIA	FIXED INCOME	1,700,000.00	2,186,200.00
REPUBLIC OF COLOMBIA	FIXED INCOME	350,000.00	372,400.00
REPUBLIC OF COLOMBIA	FIXED INCOME	3,660,000.00	4,000,380.00
REPUBLIC OF COLOMBIA	FIXED INCOME	1,305,000.00	1,389,825.00
REPUBLIC OF COLOMBIA	FIXED INCOME	1,647,000.00	1,661,823.00
REPUBLIC OF COLOMBIA	FIXED INCOME	3,590,000.00	3,500,250.00
REPUBLIC OF COLOMBIA	FIXED INCOME	7,322,000.00	7,600,236.00
REPUBLIC OF COLOMBIA	FIXED INCOME	1,590,000.00	1,599,540.00
REPUBLIC OF PANAMA	FIXED INCOME	600,000.00	648,000.00
REPUBLIC OF PANAMA	FIXED INCOME	985,000.00	997,312.50
REPUBLIC OF PANAMA	FIXED INCOME	1,350,000.00	1,417,500.00
REPUBLIC OF PERU	FIXED INCOME	650,000.00	848,900.00
REPUBLIC OF PERU	FIXED INCOME	1,580,000.00	1,914,170.00
REPUBLIC OF PERU	FIXED INCOME	557,000.00	674,805.50
REPUBLIC OF PHILIPPINES	FIXED INCOME	800,000.00	961,024.00
REPUBLIC OF PHILIPPINES	FIXED INCOME	350,000.00	415,334.50
REPUBLIC OF POLAND	FIXED INCOME	800,000.00	814,000.00
REPUBLIC OF POLAND	FIXED INCOME	4,040,000.00	4,320,796.16
REPUBLIC SERVICES INC	FIXED INCOME	180,000.00	176,475.78
REPUBLIC SERVICES INC	FIXED INCOME	1,065,000.00	1,073,379.42
REPUBLICA ORIENT URUGUAY	FIXED INCOME	1,000,000.00	1,086,500.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	1,000,000.00	1,350,000.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	500,000.00	611,500.00
REPUBLICA ORIENT URUGUAY	FIXED INCOME	1,865,000.00	1,981,562.50
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	597,912.67	347,704.69
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	93,610.70	4,697.77
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	2,525,141.00	2,209,350.65
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	850,661.34	792,798.76
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	274,992.80	191,699.60
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	2,925,742.64	1,984,577.75
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	59,412.27	36,104.07
RESIDENTIAL ACCREDIT LOANS, IN	FIXED INCOME	13,110.31	13,126.94
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	5,160,000.00	5,043,480.49
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	178,121.04	157,408.06
RESIDENTIAL ASSET MORTGAGE PRO	FIXED INCOME	42,571.24	41,336.96
RESIDENTIAL FUNDING SECURITIES	FIXED INCOME	41,981.91	38,166.56
RESIDENTIAL FUNDING SECURITIES	FIXED INCOME	26,587.32	24,849.34
REYNOLDS AMERICAN INC	FIXED INCOME	520,000.00	649,326.08
REYNOLDS AMERICAN INC	FIXED INCOME	436,000.00	448,878.57
REYNOLDS AMERICAN INC	FIXED INCOME	1,020,000.00	1,249,296.00
REYNOLDS AMERICAN INC	FIXED INCOME	290,000.00	323,441.35
REYNOLDS AMERICAN INC	FIXED INCOME	22,875,000.00	24,239,676.75
REYNOLDS AMERICAN INC	FIXED INCOME	3,211,000.00	4,009,588.54
REYNOLDS AMERICAN INC	FIXED INCOME	270,000.00	277,975.26
REYNOLDS AMERICAN INC	FIXED INCOME	840,000.00	899,934.00

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REYNOLDS AMERICAN INC	FIXED INCOME	470,000.00	498,039.26
REYNOLDS AMERICAN INC	FIXED INCOME	2,684,444.00	2,875,979.08
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	370,000.00	384,337.50
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	1,260,000.00	1,289,408.40
REYNOLDS GRP ISS/REYNOLD	FIXED INCOME	210,000.00	218,137.50
RITCHIE BROS AUCTIONEERS	FIXED INCOME	45,000.00	46,912.50
RIVERS PITTSBURGH LP/FIN	FIXED INCOME	55,000.00	55,825.00
ROCKWELL COLLINS INC	FIXED INCOME	1,825,000.00	1,841,848.40
ROGERS COMMUNICATIONS IN	FIXED INCOME	2,922,000.00	2,939,511.55
ROGERS COMMUNICATIONS IN	FIXED INCOME	1,240,000.00	1,308,072.28
ROGERS COMMUNICATIONS IN	FIXED INCOME	275,000.00	281,486.15
ROGERS COMMUNICATIONS IN	FIXED INCOME	365,000.00	412,845.30
ROPER TECHNOLOGIES INC	FIXED INCOME	2,900,000.00	2,905,684.00
ROPER TECHNOLOGIES INC	FIXED INCOME	3,375,000.00	3,454,288.88
ROPER TECHNOLOGIES INC	FIXED INCOME	2,175,000.00	2,193,517.95
ROSSLYN PORTFOLIO TRUST 20172)	FIXED INCOME	1,590,000.00	1,590,150.26
ROYAL BANK OF CANADA	FIXED INCOME	5,643,000.00	5,663,958.10
ROYAL BANK OF CANADA	FIXED INCOME	1,035,000.00	1,037,791.40
ROYAL BK OF SCOTLAND PLC	FIXED INCOME	700,000.00	838,812.80
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	13,725,000.00	15,026,624.10
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	5,250,000.00	5,782,701.75
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,030,000.00	1,127,681.08
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	2,330,000.00	2,566,418.11
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,640,000.00	1,807,035.64
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	1,310,000.00	1,376,115.70
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	213,000.00	214,725.30
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	510,000.00	513,307.35
ROYAL BK SCOTLND GRP PLC	FIXED INCOME	5,820,000.00	5,857,742.70
RPM INTERNATIONAL INC	FIXED INCOME	220,000.00	223,562.90
RSP PERMIAN INC	FIXED INCOME	392,000.00	392,490.00
SABINE PASS LIQUEFACTION	FIXED INCOME	1,475,000.00	1,570,096.20
SABINE PASS LIQUEFACTION	FIXED INCOME	400,000.00	445,404.80
SABINE PASS LIQUEFACTION	FIXED INCOME	560,000.00	623,566.72
SABINE PASS LIQUEFACTION	FIXED INCOME	530,000.00	584,621.27
SABINE PASS LIQUEFACTION	FIXED INCOME	190,000.00	191,959.28
SABINE PASS LIQUEFACTION	FIXED INCOME	1,390,000.00	1,545,128.17
SABINE PASS LIQUEFACTION	FIXED INCOME	5,250,000.00	5,791,059.75
SABINE PASS LIQUEFACTION	FIXED INCOME	3,675,000.00	4,161,474.45
SAN FRANCISCO CITY CNTY CA C	FIXED INCOME	7,695,000.00	9,916,315.65
SANTANDER BANK NA	FIXED INCOME	2,525,000.00	2,676,449.50
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	4,910,000.00	4,917,000.68
SANTANDER DRIVE AUTO RECEIVABL	FIXED INCOME	2,360,000.00	2,356,082.64
SANTANDER HOLDINGS USA	FIXED INCOME	952,000.00	964,302.70
SANTANDER HOLDINGS USA	FIXED INCOME	775,000.00	785,871.70
SANTANDER UK GROUP HLDGS	FIXED INCOME	8,400,000.00	8,701,173.60
SANTANDER UK GROUP HLDGS	FIXED INCOME	290,000.00	325,612.00

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SANTANDER UK GROUP HLDGS	FIXED INCOME	460,000.00	476,492.84
SANTANDER UK GROUP HLDGS	FIXED INCOME	740,000.00	750,568.68
SANTANDER UK GROUP HLDGS	FIXED INCOME	1,120,000.00	1,122,574.88
SANTANDER UK PLC	FIXED INCOME	8,100,000.00	8,165,569.50
SANTANDER UK PLC	FIXED INCOME	2,187,000.00	2,344,503.37
SANTANDER UK PLC	FIXED INCOME	630,000.00	675,371.34
SAUDI ELECTRICITY GLOBAL	FIXED INCOME	1,000,000.00	1,023,574.00
SAUDI ELECTRICITY GLOBAL	FIXED INCOME	3,000,000.00	3,085,554.00
SAUDI INTERNATIONAL BOND	FIXED INCOME	3,200,000.00	3,260,774.40
SAUDI INTERNATIONAL BOND	FIXED INCOME	1,800,000.00	1,784,772.00
SAXON ASSET SECURITIES TRUST	FIXED INCOME	86,942.09	80,265.23
SBA COMMUNICATIONS CORP	FIXED INCOME	839,000.00	853,682.50
SBA TOWER TRUST	FIXED INCOME	6,200,000.00	6,197,015.32
SCHLUMBERGER HLDGS CORP	FIXED INCOME	760,000.00	796,702.68
SCHLUMBERGER HLDGS CORP	FIXED INCOME	1,000,000.00	1,018,197.00
SCHLUMBERGER NORGE AS	FIXED INCOME	80,000.00	84,574.56
SCIENTIFIC GAMES INTERNA	FIXED INCOME	582,000.00	619,830.00
SCOTTS MIRACLE GRO CO	FIXED INCOME	746,000.00	800,831.00
SCRIPPS NETWORKS INTERAC	FIXED INCOME	3,819,000.00	3,902,292.39
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	837,468.93	296,023.91
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	730,877.29	393,141.89
SECURITIZED ASSET BACKED RECEI	FIXED INCOME	704,609.52	548,976.50
SELECT INCOME REIT	FIXED INCOME	650,000.00	652,700.75
SEMPRA ENERGY	FIXED INCOME	2,350,000.00	2,315,769.90
SEMPRA ENERGY	FIXED INCOME	6,405,000.00	6,562,018.58
SEMPRA ENERGY	FIXED INCOME	1,018,000.00	1,073,769.09
SEMPRA ENERGY	FIXED INCOME	2,565,000.00	2,627,880.98
SEQUOIA MORTGAGE TRUST	FIXED INCOME	32,771.88	30,841.79
SEQUOIA MORTGAGE TRUST	FIXED INCOME	270.64	256.61
SEQUOIA MORTGAGE TRUST	FIXED INCOME	3,601.25	3,414.58
SERVICES FINANCIERS CDPQ	FIXED INCOME	5,625,000.00	5,944,297.50
SESI LLC	FIXED INCOME	-	-
SESI LLC	FIXED INCOME	120,000.00	114,300.00
SHELL INTERNATIONAL FIN	FIXED INCOME	600,000.00	642,023.40
SHELL INTERNATIONAL FIN	FIXED INCOME	1,840,000.00	1,925,622.56
SHELL INTERNATIONAL FIN	FIXED INCOME	380,000.00	375,217.70
SHELL INTERNATIONAL FIN	FIXED INCOME	1,340,000.00	1,322,259.74
SHELL INTERNATIONAL FIN	FIXED INCOME	2,250,000.00	2,407,587.75
SHELL INTERNATIONAL FIN	FIXED INCOME	2,770,000.00	2,785,162.98
SHELL INTERNATIONAL FIN	FIXED INCOME	660,000.00	663,612.84
SHELL INTERNATIONAL FIN	FIXED INCOME	39,000.00	40,814.83
SHELL INTERNATIONAL FIN	FIXED INCOME	220,000.00	229,057.84
SHELL INTERNATIONAL FIN	FIXED INCOME	12,000.00	12,840.47
SHERWIN WILLIAMS CO	FIXED INCOME	720,000.00	721,610.64
SHERWIN WILLIAMS CO	FIXED INCOME	975,000.00	974,417.93
SHERWIN WILLIAMS CO	FIXED INCOME	3,100,000.00	3,106,934.70

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SHERWIN WILLIAMS CO	FIXED INCOME	800,000.00	804,052.80
SHERWIN WILLIAMS CO	FIXED INCOME	4,700,000.00	4,731,043.50
SHERWIN WILLIAMS CO	FIXED INCOME	7,835,000.00	7,852,526.90
SHIRE ACQ INV IRELAND DA	FIXED INCOME	6,000,000.00	5,972,142.00
SHIRE ACQ INV IRELAND DA	FIXED INCOME	1,260,000.00	1,254,149.82
SHIRE ACQ INV IRELAND DA	FIXED INCOME	10,060,000.00	9,942,690.34
SHIRE ACQ INV IRELAND DA	FIXED INCOME	5,775,000.00	5,748,186.68
SHIRE ACQ INV IRELAND DA	FIXED INCOME	4,400,000.00	4,302,557.60
SIEMENS FINANCIERINGSMAT	FIXED INCOME	1,640,000.00	1,666,003.84
SILGAN HOLDINGS INC	FIXED INCOME	223,000.00	228,575.00
SILGAN HOLDINGS INC	FIXED INCOME	350,000.00	353,500.00
SIRIUS XM RADIO INC	FIXED INCOME	1,400,000.00	1,410,500.00
SIRIUS XM RADIO INC	FIXED INCOME	205,000.00	206,537.50
SIRIUS XM RADIO INC	FIXED INCOME	72,000.00	74,520.00
SIRIUS XM RADIO INC	FIXED INCOME	212,000.00	219,155.00
SKY PLC	FIXED INCOME	680,000.00	698,489.88
SL GREEN REALTY CORP	FIXED INCOME	1,200,000.00	1,231,604.40
SL GREEN REALTY CORP	FIXED INCOME	2,000,000.00	2,059,754.00
SLM STUDENT LOAN TRUST	FIXED INCOME	3,002,476.97	3,034,865.89
SLM STUDENT LOAN TRUST	FIXED INCOME	3,481,177.66	3,483,689.68
SLM STUDENT LOAN TRUST	FIXED INCOME	1,742,521.66	1,716,383.84
SLM STUDENT LOAN TRUST	FIXED INCOME	5,830,000.00	5,644,845.61
SLM STUDENT LOAN TRUST	FIXED INCOME	2,599,427.59	2,670,076.39
SLM STUDENT LOAN TRUST	FIXED INCOME	2,554,833.81	2,555,992.94
SLM STUDENT LOAN TRUST	FIXED INCOME	9,966,629.79	9,965,844.42
SLM STUDENT LOAN TRUST	FIXED INCOME	156,451.08	156,425.75
SM ENERGY CO	FIXED INCOME	387,000.00	369,461.16
SM ENERGY CO	FIXED INCOME	63,000.00	56,857.50
SM ENERGY CO	FIXED INCOME	-	-
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,653,384.75	1,758,546.30
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	82,228.68	85,517.42
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	47,500.81	49,332.32
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	32,798.63	33,075.60
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	948,833.72	1,005,160.47
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,298,577.09	1,388,093.33
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	1,102,501.23	1,186,108.42
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	262,912.28	274,643.90
SMALL BUSINESS ADMINISTRATION	FIXED INCOME	2,224,961.59	2,243,846.40
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	3,855,000.00	3,795,283.74
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	944,164.39	945,134.24
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	700,000.00	702,783.97
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	942,000.00	933,840.58
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	2,900,000.00	2,975,568.20
SMB PRIVATE EDUCATION LOAN TRU	FIXED INCOME	2,825,014.75	2,854,902.84
SMITHFIELD FOODS INC	FIXED INCOME	2,700,000.00	2,714,235.13
SOCIAL PROFESSIONAL LOAN PROGR	FIXED INCOME	370,000.00	366,704.52

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SOCIAL PROFESSIONAL LOAN PROGR	FIXED INCOME	1,400,000.00	1,397,120.48
SOCIAL PROFESSIONAL LOAN PROGR	FIXED INCOME	2,355,029.80	2,358,032.23
SOFI CONSUMER LOAN PROGRAM TRU	FIXED INCOME	8,500,000.00	8,498,461.50
SOFI CONSUMER LOAN PROGRAM TRU	FIXED INCOME	6,582,785.16	6,616,620.68
SOFI CONSUMER LOAN PROGRAM TRU	FIXED INCOME	4,370,050.98	4,410,999.23
SOFI CONSUMER LOAN PROGRAM TRU	FIXED INCOME	2,936,743.72	2,974,979.24
SOUTH CAROLINA ELEC+GAS	FIXED INCOME	255,000.00	255,475.58
SOUTH CAROLINA ELEC+GAS	FIXED INCOME	1,805,000.00	1,993,907.69
SOUTHERN CAL EDISON	FIXED INCOME	1,565,000.00	1,784,469.34
SOUTHERN CAL EDISON	FIXED INCOME	3,065,000.00	2,981,438.91
SOUTHERN CAL EDISON	FIXED INCOME	1,950,000.00	2,040,041.25
SOUTHERN CO	FIXED INCOME	5,005,000.00	5,095,930.84
SOUTHERN CO	FIXED INCOME	6,785,000.00	6,637,500.89
SOUTHERN CO	FIXED INCOME	2,580,000.00	2,581,155.84
SOUTHERN CO	FIXED INCOME	5,625,000.00	5,584,016.25
SOUTHERN COPPER CORP	FIXED INCOME	3,670,000.00	3,648,933.32
SOUTHERN NATURAL GAS	FIXED INCOME	1,040,000.00	1,406,737.28
SPECIALTY UNDERWRITING + RESID	FIXED INCOME	24,153.86	22,983.09
SPECTRA ENERGY PARTNERS	FIXED INCOME	590,000.00	633,927.27
SPECTRUM BRANDS INC	FIXED INCOME	233,000.00	249,915.80
SPECTRUM BRANDS INC	FIXED INCOME	460,000.00	481,850.00
SPECTRUM BRANDS INC	FIXED INCOME	400,000.00	429,040.00
SPRINGCASTLE SPV	FIXED INCOME	7,965,558.99	8,012,476.93
SPRINGLEAF FINANCE CORP	FIXED INCOME	500,000.00	527,500.00
SPRINGLEAF FINANCE CORP	FIXED INCOME	193,000.00	203,615.00
SPRINGLEAF FUNDING TRUST	FIXED INCOME	11,000,000.00	10,975,998.00
SPRINGS INDUSTRIES INC	FIXED INCOME	287,000.00	296,686.25
SPRINT CAPITAL CORP	FIXED INCOME	2,300,000.00	2,455,135.00
SPRINT CAPITAL CORP	FIXED INCOME	80,000.00	88,925.60
SPRINT CAPITAL CORP	FIXED INCOME	440,000.00	554,400.00
SPRINT COMMUNICATIONS	FIXED INCOME	600,000.00	660,000.00
SPRINT COMMUNICATIONS	FIXED INCOME	423,000.00	464,377.86
SPRINT CORP	FIXED INCOME	800,000.00	889,000.00
SPRINT CORP	FIXED INCOME	860,000.00	956,750.00
SPRINT CORP	FIXED INCOME	510,000.00	586,500.00
SPRINT CORP	FIXED INCOME	250,000.00	287,812.50
SPRINT SPECTRUM / SPEC I	FIXED INCOME	500,000.00	504,375.00
SPRINT SPECTRUM / SPEC I	FIXED INCOME	4,800,000.00	4,842,000.00
SPX FLOW INC	FIXED INCOME	53,000.00	54,590.00
SPX FLOW INC	FIXED INCOME	197,000.00	203,402.50
STADSHYPOTEK AB	FIXED INCOME	1,250,000.00	1,248,208.75
STANDARD CHARTERED PLC	FIXED INCOME	3,900,000.00	3,936,496.20
STANDARD CHARTERED PLC	FIXED INCOME	2,850,000.00	3,237,736.80
STATE STREET CORP	FIXED INCOME	1,760,000.00	1,798,883.68
STATE STREET CORP	FIXED INCOME	1,500,000.00	1,526,643.00
STATE STREET CORP	FIXED INCOME	1,040,000.00	1,059,529.12

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STATE STREET CORP	FIXED INCOME	776,000.00	818,680.00
STATION PLACE SECURITIZATION T	FIXED INCOME	6,100,000.00	6,100,000.00
STRIPS	FIXED INCOME	20,300,000.00	12,517,731.10
STRIPS	FIXED INCOME	8,300,000.00	5,089,136.70
STRIPS	FIXED INCOME	37,600,000.00	22,579,176.00
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	813.62	799.14
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	27,605.84	27,741.96
STRUCTURED ADJUSTABLE RATE MOR	FIXED INCOME	739,115.28	749,047.59
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	307,640.52	172,103.15
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	397,854.27	300,168.95
STRUCTURED ASSET MORTGAGE INVE	FIXED INCOME	1,447,588.42	1,259,188.84
STRUCTURED ASSET SECURITIES CO	FIXED INCOME	211,991.37	211,161.19
STRYKER CORP	FIXED INCOME	245,000.00	267,659.56
STRYKER CORP	FIXED INCOME	145,000.00	148,506.83
STRYKER CORP	FIXED INCOME	2,500,000.00	2,544,217.50
STRYKER CORP	FIXED INCOME	1,775,000.00	1,793,451.13
SUMITOMO MITSUI BANKING	FIXED INCOME	4,305,000.00	4,342,147.85
SUMITOMO MITSUI FINL GRP	FIXED INCOME	930,000.00	914,334.15
SUNCOR ENERGY INC	FIXED INCOME	575,000.00	749,364.73
SUNOCO LOGISTICS PARTNER	FIXED INCOME	357,000.00	349,917.48
SUNOCO LOGISTICS PARTNER	FIXED INCOME	1,550,000.00	1,567,733.55
SUNTORY HOLDINGS LTD	FIXED INCOME	6,425,000.00	6,476,836.90
SWEDBANK AB	FIXED INCOME	4,975,000.00	4,979,940.18
SYMANTEC CORP	FIXED INCOME	301,000.00	315,014.56
SYNCHRONY CREDIT CARD MASTER N	FIXED INCOME	5,915,000.00	5,965,913.95
SYNCHRONY CREDIT CARD MASTER N	FIXED INCOME	4,655,000.00	4,701,334.94
SYNCHRONY FINANCIAL	FIXED INCOME	4,300,000.00	4,332,477.90
SYNCHRONY FINANCIAL	FIXED INCOME	880,000.00	884,462.48
SYNCHRONY FINANCIAL	FIXED INCOME	3,475,000.00	3,493,556.50
SYNCHRONY FINANCIAL	FIXED INCOME	-	-
SYNCHRONY FINANCIAL	FIXED INCOME	3,650,000.00	3,701,457.70
SYNCHRONY FINANCIAL	FIXED INCOME	2,520,000.00	2,533,456.80
SYSCO CORPORATION	FIXED INCOME	3,350,000.00	3,323,414.40
T MOBILE USA INC	FIXED INCOME	471,000.00	519,866.25
TAL ADVANTAGE LLC	FIXED INCOME	3,088,333.34	3,040,757.26
TALLGRASS NRG PRTNR/FIN	FIXED INCOME	73,000.00	73,912.50
TARGA RESOURCES PARTNERS	FIXED INCOME	180,000.00	193,500.00
TARGA RESOURCES PARTNERS	FIXED INCOME	387,000.00	400,545.00
TARGA RESOURCES PARTNERS	FIXED INCOME	80,000.00	80,900.00
TARGA RESOURCES PARTNERS	FIXED INCOME	116,000.00	113,245.00
TARGA RESOURCES PARTNERS	FIXED INCOME	9,000.00	9,225.00
TARGA RESOURCES PARTNERS	FIXED INCOME	470,000.00	484,100.00
TARGA RESOURCES PARTNERS	FIXED INCOME	500,000.00	517,500.00
TARGET CORP	FIXED INCOME	620,000.00	578,458.76
TARGET CORP	FIXED INCOME	1,450,000.00	1,375,761.45
TAYLOR MORR COMM/HLDGS	FIXED INCOME	186,000.00	198,555.00

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TAYLOR MORR COMM/HLDGS	FIXED INCOME	930,000.00	953,250.00
TCI COMMUNICATIONS INC	FIXED INCOME	1,195,000.00	1,579,334.71
TD AMERITRADE HOLDING CO	FIXED INCOME	4,250,000.00	4,349,003.75
TEACHERS INSUR + ANNUITY	FIXED INCOME	4,415,000.00	4,941,630.03
TEACHERS INSUR + ANNUITY	FIXED INCOME	128,000.00	175,271.04
TEACHERS INSUR + ANNUITY	FIXED INCOME	1,140,000.00	1,275,981.48
TEACHERS INSUR + ANNUITY	FIXED INCOME	500,000.00	511,854.50
TEACHERS INSUR + ANNUITY	FIXED INCOME	125,000.00	139,910.25
TEACHERS INSUR + ANNUITY	FIXED INCOME	26,000.00	35,601.93
TECK RESOURCES LIMITED	FIXED INCOME	111,000.00	128,205.00
TECK RESOURCES LIMITED	FIXED INCOME	455,000.00	472,062.50
TELECOM ITALIA CAPITAL	FIXED INCOME	5,598,000.00	6,773,580.00
TELECOM ITALIA CAPITAL	FIXED INCOME	10,899,000.00	11,893,533.75
TELECOM ITALIA SPA	FIXED INCOME	9,350,000.00	10,027,875.00
TELEFLEX INC	FIXED INCOME	62,000.00	63,395.00
TELEFONICA EMISIONES SAU	FIXED INCOME	500,000.00	539,866.00
TELEFONICA EMISIONES SAU	FIXED INCOME	220,000.00	236,372.84
TELEFONICA EMISIONES SAU	FIXED INCOME	565,000.00	609,351.94
TELEFONICA EMISIONES SAU	FIXED INCOME	80,000.00	80,000.00
TELEFONICA EMISIONES SAU	FIXED INCOME	810,000.00	874,582.92
TELEFONICA EMISIONES SAU	FIXED INCOME	450,000.00	485,879.40
TELEFONICA EMISIONES SAU	FIXED INCOME	6,560,000.00	7,215,534.24
TELEFONICA EMISIONES SAU	FIXED INCOME	3,250,000.00	3,357,724.50
TEMPUR SEALY INTL INC	FIXED INCOME	514,000.00	533,275.00
TENET HEALTHCARE CORP	FIXED INCOME	301,000.00	301,376.25
TENET HEALTHCARE CORP	FIXED INCOME	158,000.00	158,592.50
TENN VALLEY AUTHORITY	FIXED INCOME	2,220,000.00	2,384,297.76
TENN VALLEY AUTHORITY	FIXED INCOME	580,000.00	832,428.18
TENN VALLEY AUTHORITY	FIXED INCOME	21,682,000.00	23,286,641.46
TENN VALLEY AUTHORITY	FIXED INCOME	1,500,000.00	1,535,164.50
TERWIN MORTGAGE TRUST	FIXED INCOME	308,713.59	303,612.56
TEVA PHARMACEUT FIN BV	FIXED INCOME	1,175,000.00	1,168,224.95
TEVA PHARMACEUTICALS NE	FIXED INCOME	845,000.00	802,477.91
TEVA PHARMACEUTICALS NE	FIXED INCOME	1,020,000.00	1,001,292.18
TEVA PHARMACEUTICALS NE	FIXED INCOME	1,040,000.00	1,037,550.80
TEVA PHARMACEUTICALS NE	FIXED INCOME	990,000.00	962,918.55
TEVA PHARMACEUTICALS NE	FIXED INCOME	1,600,000.00	1,519,484.80
THC ESCROW CORP III	FIXED INCOME	377,000.00	378,017.90
THERMO FISHER SCIENTIFIC	FIXED INCOME	125,000.00	121,548.38
THERMO FISHER SCIENTIFIC	FIXED INCOME	355,000.00	366,819.37
THERMO FISHER SCIENTIFIC	FIXED INCOME	4,450,000.00	4,486,125.10
THERMO FISHER SCIENTIFIC	FIXED INCOME	2,650,000.00	2,726,277.60
THERMO FISHER SCIENTIFIC	FIXED INCOME	6,155,000.00	6,200,633.17
THERMO FISHER SCIENTIFIC	FIXED INCOME	921,000.00	959,669.11
THOMSON REUTERS CORP	FIXED INCOME	1,222,000.00	1,223,430.96
TIME WARNER CABLE LLC	FIXED INCOME	4,475,000.00	5,343,669.10

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TIME WARNER CABLE LLC	FIXED INCOME	10,417,000.00	11,491,544.80
TIME WARNER CABLE LLC	FIXED INCOME	3,000,000.00	3,137,115.00
TIME WARNER CABLE LLC	FIXED INCOME	1,440,000.00	1,840,533.12
TIME WARNER CABLE LLC	FIXED INCOME	2,140,000.00	2,360,747.42
TIME WARNER CABLE LLC	FIXED INCOME	370,000.00	452,880.37
TIME WARNER CABLE LLC	FIXED INCOME	400,000.00	445,849.60
TIME WARNER CABLE LLC	FIXED INCOME	539,000.00	592,850.41
TIME WARNER CABLE LLC	FIXED INCOME	1,150,000.00	1,235,864.75
TIME WARNER CABLE LLC	FIXED INCOME	150,000.00	167,193.60
TIME WARNER CABLE LLC	FIXED INCOME	1,350,000.00	1,440,173.25
TIME WARNER ENTERTAINMEN	FIXED INCOME	1,500,000.00	2,059,368.00
TIME WARNER ENTERTAINMEN	FIXED INCOME	660,000.00	906,121.92
TIME WARNER INC	FIXED INCOME	955,000.00	1,051,802.62
TIME WARNER INC	FIXED INCOME	2,140,000.00	2,918,773.82
TIME WARNER INC	FIXED INCOME	9,610,000.00	13,377,763.87
TIME WARNER INC	FIXED INCOME	140,000.00	171,034.22
TIME WARNER INC	FIXED INCOME	746,000.00	758,637.99
TIME WARNER INC	FIXED INCOME	1,120,000.00	1,127,571.20
TIME WARNER INC	FIXED INCOME	1,087,000.00	1,084,529.25
TOBACCO SETTLEMENT AUTH IA TOB	FIXED INCOME	330,000.00	330,046.20
TOBACCO SETTLEMENT FIN AUTH WV	FIXED INCOME	90,000.00	87,962.40
TOLL BROS FINANCE CORP	FIXED INCOME	284,000.00	294,650.00
TORONTO DOMINION BANK	FIXED INCOME	4,600,000.00	4,699,488.80
TORONTO DOMINION BANK	FIXED INCOME	1,850,000.00	1,835,533.00
TOWD POINT MORTGAGE FUNDING	FIXED INCOME	2,075,112.86	2,704,889.70
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	1,830,000.00	1,829,643.15
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	-	-
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	1,530,000.00	1,529,527.23
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	-	-
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	-	-
TRANSCONT GAS PIPE LINE	FIXED INCOME	1,760,000.00	2,264,333.28
TRANSDIGM INC	FIXED INCOME	465,000.00	471,975.00
TRAVELERS COS INC	FIXED INCOME	477,000.00	509,472.25
TRILLIUM CREDIT CARD TRUST II	FIXED INCOME	20,800,000.00	20,897,175.52
TSY INFL IX N/B	FIXED INCOME	16,095,874.00	16,071,794.57
TSY INFL IX N/B	FIXED INCOME	3,029,459.40	2,922,116.57
TSY INFL IX N/B	FIXED INCOME	44,115,624.00	49,171,848.01
TSY INFL IX N/B	FIXED INCOME	2,463,760.00	2,760,911.63
TSY INFL IX N/B	FIXED INCOME	7,784,454.00	7,160,950.37
TSY INFL IX N/B	FIXED INCOME	7,190,600.96	9,761,902.34
TSY INFL IX N/B	FIXED INCOME	3,642,496.20	4,530,187.09
TSY INFL IX N/B	FIXED INCOME	2,045,074.50	1,945,759.55
TSY INFL IX N/B	FIXED INCOME	17,489,312.30	17,601,943.47
TSY INFL IX N/B	FIXED INCOME	7,806,631.50	7,917,836.97
TSY INFL IX N/B	FIXED INCOME	1,919,834.70	2,088,371.23
TSY INFL IX N/B	FIXED INCOME	22,808,897.10	22,774,159.15

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TSY INFL IX N/B	FIXED INCOME	6,630,130.00	6,395,204.60
TSY INFL IX N/B	FIXED INCOME	5,951,731.20	5,923,329.54
TSY INFL IX N/B	FIXED INCOME	16,765,583.89	16,466,133.80
TSY INFL IX N/B	FIXED INCOME	2,860,002.00	2,833,853.00
TSY INFL IX N/B	FIXED INCOME	2,299,214.90	2,231,243.21
TSY INFL IX N/B	FIXED INCOME	8,243,255.00	8,246,980.95
TSY INFL IX N/B	FIXED INCOME	8,508,704.40	8,629,910.89
TSY INFL IX N/B	FIXED INCOME	41,188.40	40,458.01
TSY INFL IX N/B	FIXED INCOME	14,709,990.00	14,448,740.58
UBM PLC	FIXED INCOME	760,000.00	800,071.76
UBS AG	FIXED INCOME	1,200,000.00	1,223,661.60
UBS AG	FIXED INCOME	7,100,000.00	7,500,795.00
UBS AG LONDON	FIXED INCOME	3,200,000.00	3,204,384.00
UBS AG LONDON	FIXED INCOME	3,200,000.00	3,201,024.00
UBS AG LONDON	FIXED INCOME	1,945,000.00	1,946,371.23
UBS AG STAMFORD CT	FIXED INCOME	6,200,000.00	7,278,800.00
UBS BARCLAYS COMMERCIAL MORTGA	FIXED INCOME	4,831,000.00	5,029,842.99
UBS GROUP FUNDING SWITZE	FIXED INCOME	400,000.00	408,626.80
UBS GROUP FUNDING SWITZE	FIXED INCOME	500,000.00	524,117.50
UBS GROUP FUNDING SWITZE	FIXED INCOME	1,210,000.00	1,268,364.35
UBS GROUP FUNDING SWITZE	FIXED INCOME	2,030,000.00	2,076,899.09
UBS GROUP FUNDING SWITZE	FIXED INCOME	4,000,000.00	4,178,920.00
UBS GROUP FUNDING SWITZE	FIXED INCOME	855,000.00	896,240.93
UBS GROUP FUNDING SWITZE	FIXED INCOME	2,000,000.00	1,995,754.00
UBS GROUP FUNDING SWITZE	FIXED INCOME	1,120,000.00	1,145,875.36
UBS GROUP FUNDING SWITZE	FIXED INCOME	495,000.00	517,141.35
UBS GROUP FUNDING SWITZE	FIXED INCOME	7,350,000.00	7,704,527.25
UBS GROUP FUNDING SWITZE	FIXED INCOME	4,555,000.00	4,660,234.17
UBS GROUP FUNDING SWITZE	FIXED INCOME	5,080,000.00	5,189,560.36
UNICREDIT SPA	FIXED INCOME	8,525,000.00	8,730,819.08
UNICREDIT SPA	FIXED INCOME	2,900,000.00	3,050,840.60
UNILEVER CAPITAL CORP	FIXED INCOME	2,450,000.00	2,445,482.20
UNILEVER CAPITAL CORP	FIXED INCOME	4,780,000.00	4,771,185.68
UNION PACIFIC CORP	FIXED INCOME	1,515,000.00	1,553,658.26
UNION PACIFIC CORP	FIXED INCOME	1,180,000.00	1,138,987.92
UNION PACIFIC CORP	FIXED INCOME	3,495,000.00	3,615,808.17
UNION PACIFIC RR 2014 1	FIXED INCOME	999,934.60	1,013,193.73
UNION PACIFIC RR CO 07 3	FIXED INCOME	4,469,179.16	5,131,443.58
UNITED MEXICAN STATES	FIXED INCOME	428,000.00	504,526.40
UNITED MEXICAN STATES	FIXED INCOME	2,106,000.00	2,108,106.00
UNITED MEXICAN STATES	FIXED INCOME	4,990,000.00	5,588,800.00
UNITED MEXICAN STATES	FIXED INCOME	1,414,000.00	1,469,853.00
UNITED MEXICAN STATES	FIXED INCOME	1,300,000.00	1,348,750.00
UNITED MEXICAN STATES	FIXED INCOME	8,145,000.00	8,434,147.50
UNITED MEXICAN STATES	FIXED INCOME	3,180,000.00	3,325,962.00
UNITED MEXICAN STATES	FIXED INCOME	2,170,000.00	2,430,400.00

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UNITED MEXICAN STATES	FIXED INCOME	553,000.00	575,396.50
UNITED MEXICAN STATES	FIXED INCOME	500,000.00	560,000.00
UNITED PARCEL SERVICE	FIXED INCOME	1,380,000.00	1,433,084.46
UNITED RENTALS NORTH AM	FIXED INCOME	108,000.00	111,240.00
UNITED RENTALS NORTH AM	FIXED INCOME	382,000.00	406,830.00
UNITED RENTALS NORTH AM	FIXED INCOME	154,000.00	160,352.50
UNITED RENTALS NORTH AM	FIXED INCOME	355,000.00	371,862.50
UNITED RENTALS NORTH AM	FIXED INCOME	310,000.00	330,150.00
UNITED TECHNOLOGIES CORP	FIXED INCOME	1,200,000.00	1,175,008.80
UNITED TECHNOLOGIES CORP	FIXED INCOME	490,000.00	535,057.46
UNITED TECHNOLOGIES CORP	FIXED INCOME	1,575,000.00	1,577,701.13
UNITED TECHNOLOGIES CORP	FIXED INCOME	710,000.00	712,657.53
UNITED TECHNOLOGIES CORP	FIXED INCOME	8,940,000.00	8,973,462.42
UNITEDHEALTH GROUP INC	FIXED INCOME	47,000.00	48,254.05
UNITEDHEALTH GROUP INC	FIXED INCOME	400,000.00	506,390.80
UNITEDHEALTH GROUP INC	FIXED INCOME	240,000.00	250,225.20
UNITEDHEALTH GROUP INC	FIXED INCOME	260,000.00	273,845.52
UNITEDHEALTH GROUP INC	FIXED INCOME	3,660,000.00	3,763,222.98
UNITEDHEALTH GROUP INC	FIXED INCOME	10,000.00	10,527.50
UNITEDHEALTH GROUP INC	FIXED INCOME	1,265,000.00	1,292,967.89
UNITEDHEALTH GROUP INC	FIXED INCOME	3,350,000.00	3,848,017.70
UNITEDHEALTH GROUP INC	FIXED INCOME	470,000.00	479,891.15
UNITEDHEALTH GROUP INC	FIXED INCOME	1,720,000.00	1,975,698.64
UNITEDHEALTH GROUP INC	FIXED INCOME	380,000.00	427,091.12
UNITEDHEALTH GROUP INC	FIXED INCOME	1,595,000.00	1,665,203.93
UNITEDHEALTH GROUP INC	FIXED INCOME	1,093,000.00	1,117,499.60
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME	126,000.00	127,569.96
UNIV OF CALIFORNIA CA REVENUES	FIXED INCOME	510,000.00	527,202.30
UNIVERSAL HEALTH SVCS	FIXED INCOME	2,600,000.00	2,652,000.00
UNIVERSAL HEALTH SVCS	FIXED INCOME	354,000.00	365,947.50
UNIVISION COMMUNICATIONS	FIXED INCOME	272,000.00	274,632.96
UNUM GROUP	FIXED INCOME	1,250,000.00	1,490,345.00
UNUM GROUP	FIXED INCOME	509,000.00	621,032.43
US BANCORP	FIXED INCOME	246,000.00	243,143.20
US BANCORP	FIXED INCOME	620,000.00	584,304.12
US BANCORP	FIXED INCOME	1,440,000.00	1,442,401.92
US BANCORP	FIXED INCOME	5,360,000.00	5,404,622.00
US CONCRETE INC	FIXED INCOME	93,000.00	98,115.00
US TREASURY N/B	FIXED INCOME	105,600,000.00	104,750,236.80
US TREASURY N/B	FIXED INCOME	3,200,000.00	3,116,124.80
US TREASURY N/B	FIXED INCOME	23,700,000.00	22,768,661.10
US TREASURY N/B	FIXED INCOME	200,000.00	198,507.80
US TREASURY N/B	FIXED INCOME	10,000.00	9,503.91
US TREASURY N/B	FIXED INCOME	25,800,000.00	24,014,149.80
US TREASURY N/B	FIXED INCOME	19,100,000.00	17,769,723.20
US TREASURY N/B	FIXED INCOME	30,000,000.00	28,065,240.00

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US TREASURY N/B	FIXED INCOME	1,600,000.00	1,408,625.60
US TREASURY N/B	FIXED INCOME	3,550,000.00	4,681,008.70
US TREASURY N/B	FIXED INCOME	10,000,000.00	10,011,490.00
US TREASURY N/B	FIXED INCOME	80,000,000.00	80,115,120.00
US TREASURY N/B	FIXED INCOME	27,900,000.00	27,937,051.20
US TREASURY N/B	FIXED INCOME	3,650,000.00	3,766,343.75
US TREASURY N/B	FIXED INCOME	13,900,000.00	12,972,063.80
US TREASURY N/B	FIXED INCOME	107,400,000.00	106,602,877.20
US TREASURY N/B	FIXED INCOME	91,300,000.00	91,378,426.70
US TREASURY N/B	FIXED INCOME	18,000,000.00	19,885,086.00
US TREASURY N/B	FIXED INCOME	27,000,000.00	26,994,735.00
US TREASURY N/B	FIXED INCOME	47,000,000.00	45,718,498.00
US TREASURY N/B	FIXED INCOME	13,000,000.00	12,676,014.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	24,763,675.00
US TREASURY N/B	FIXED INCOME	37,000,000.00	36,713,842.00
US TREASURY N/B	FIXED INCOME	21,315,000.00	21,261,712.50
US TREASURY N/B	FIXED INCOME	30,000,000.00	29,927,340.00
US TREASURY N/B	FIXED INCOME	48,000,000.00	48,180,000.00
US TREASURY N/B	FIXED INCOME	1,235,000.00	1,253,813.99
US TREASURY N/B	FIXED INCOME	660,000.00	661,340.46
US TREASURY N/B	FIXED INCOME	1,950,000.00	2,246,994.75
US TREASURY N/B	FIXED INCOME	4,706,100.00	4,896,551.16
US TREASURY N/B	FIXED INCOME	9,425,000.00	9,429,420.33
US TREASURY N/B	FIXED INCOME	5,865,000.00	6,196,278.66
US TREASURY N/B	FIXED INCOME	2,145,000.00	2,138,464.19
US TREASURY N/B	FIXED INCOME	410,000.00	407,822.08
US TREASURY N/B	FIXED INCOME	17,530,000.00	17,269,784.68
US TREASURY N/B	FIXED INCOME	2,770,000.00	2,795,860.72
US TREASURY N/B	FIXED INCOME	1,500,000.00	1,561,407.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	24,973,900.00
US TREASURY N/B	FIXED INCOME	29,720,000.00	29,696,729.24
US TREASURY N/B	FIXED INCOME	30,000,000.00	29,925,960.00
US TREASURY N/B	FIXED INCOME	34,000,000.00	33,788,826.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	14,912,115.00
US TREASURY N/B	FIXED INCOME	20,000,000.00	19,868,760.00
US TREASURY N/B	FIXED INCOME	20,000,000.00	19,858,600.00
US TREASURY N/B	FIXED INCOME	996,500.00	994,444.22
US TREASURY N/B	FIXED INCOME	6,650,000.00	6,642,618.50
US TREASURY N/B	FIXED INCOME	335,000.00	346,921.31
US TREASURY N/B	FIXED INCOME	17,960,000.00	17,717,953.08
US TREASURY N/B	FIXED INCOME	7,290,000.00	9,409,793.49
US TREASURY N/B	FIXED INCOME	14,687,000.00	17,476,957.21
US TREASURY N/B	FIXED INCOME	2,135,000.00	2,260,847.58
US TREASURY N/B	FIXED INCOME	6,020,000.00	7,455,396.76
US TREASURY N/B	FIXED INCOME	20,000,000.00	24,053,900.00
US TREASURY N/B	FIXED INCOME	8,250,000.00	11,494,246.50

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US TREASURY N/B	FIXED INCOME	4,000,000.00	5,165,468.00
US TREASURY N/B	FIXED INCOME	3,250,000.00	4,213,446.25
US TREASURY N/B	FIXED INCOME	6,740,000.00	8,387,876.08
US TREASURY N/B	FIXED INCOME	9,165,000.00	11,549,687.18
US TREASURY N/B	FIXED INCOME	3,500,000.00	4,703,944.00
US TREASURY N/B	FIXED INCOME	15,000.00	14,963.09
US TREASURY N/B	FIXED INCOME	1,910,000.00	1,971,328.19
US TREASURY N/B	FIXED INCOME	137,980,000.00	162,196,593.84
US TREASURY N/B	FIXED INCOME	2,595,000.00	3,349,576.70
US TREASURY N/B	FIXED INCOME	2,190,000.00	2,419,352.13
US TREASURY N/B	FIXED INCOME	6,400,000.00	8,526,502.40
US TREASURY N/B	FIXED INCOME	11,310,000.00	11,654,163.30
US TREASURY N/B	FIXED INCOME	25,020,000.00	24,862,649.22
US TREASURY N/B	FIXED INCOME	540,000.00	540,126.36
US TREASURY N/B	FIXED INCOME	13,340,000.00	13,637,028.44
US TREASURY N/B	FIXED INCOME	6,745,000.00	6,962,634.17
US TREASURY N/B	FIXED INCOME	2,500,000.00	3,131,737.50
US TREASURY N/B	FIXED INCOME	525,000.00	549,219.83
US TREASURY N/B	FIXED INCOME	9,450,000.00	12,242,182.05
US TREASURY N/B	FIXED INCOME	5,635,000.00	7,191,668.75
US TREASURY N/B	FIXED INCOME	24,115,000.00	28,695,909.52
US TREASURY N/B	FIXED INCOME	7,500,000.00	8,010,645.00
US TREASURY N/B	FIXED INCOME	44,720,000.00	43,645,691.44
US TREASURY N/B	FIXED INCOME	17,570,000.00	16,775,238.62
US TREASURY N/B	FIXED INCOME	2,760,000.00	2,648,846.52
US TREASURY N/B	FIXED INCOME	2,945,000.00	2,986,412.59
US TREASURY N/B	FIXED INCOME	20,050,000.00	20,095,433.30
US TREASURY N/B	FIXED INCOME	15,865,000.00	15,871,203.22
US TREASURY N/B	FIXED INCOME	7,500,000.00	7,541,895.00
US TREASURY N/B	FIXED INCOME	2,500,000.00	2,647,265.00
US TREASURY N/B	FIXED INCOME	2,910,000.00	2,910,340.47
US TREASURY N/B	FIXED INCOME	-	-
US TREASURY N/B	FIXED INCOME	15,700,000.00	15,719,625.00
US TREASURY N/B	FIXED INCOME	10,850,000.00	11,192,447.70
US TREASURY N/B	FIXED INCOME	7,000,000.00	7,016,681.00
US TREASURY N/B	FIXED INCOME	895,000.00	890,105.25
US TREASURY N/B	FIXED INCOME	10,000,000.00	9,925,780.00
US TREASURY N/B	FIXED INCOME	5,930,000.00	5,866,993.75
US TREASURY N/B	FIXED INCOME	6,570,000.00	6,498,137.34
US TREASURY N/B	FIXED INCOME	120,000.00	120,070.32
US TREASURY N/B	FIXED INCOME	66,140,000.00	66,189,075.88
US TREASURY N/B	FIXED INCOME	20,730,000.00	21,394,002.63
US TREASURY N/B	FIXED INCOME	1,350,000.00	1,358,542.80
US TREASURY N/B	FIXED INCOME	870,000.00	862,999.11
US TREASURY N/B	FIXED INCOME	21,500,000.00	21,277,432.00
US TREASURY N/B	FIXED INCOME	5,070,000.00	5,025,835.23

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US TREASURY N/B	FIXED INCOME	11,845,000.00	11,647,887.36
US TREASURY N/B	FIXED INCOME	8,745,000.00	8,641,153.13
US TREASURY N/B	FIXED INCOME	11,000,000.00	10,909,338.00
US TREASURY N/B	FIXED INCOME	2,380,000.00	2,381,116.22
US TREASURY N/B	FIXED INCOME	15,090,000.00	15,942,343.56
US TREASURY N/B	FIXED INCOME	13,638,800.00	12,694,735.90
US TREASURY N/B	FIXED INCOME	26,905,000.00	26,531,908.37
US TREASURY N/B	FIXED INCOME	14,057,500.00	13,701,676.56
US TREASURY N/B	FIXED INCOME	32,275,000.00	32,508,251.43
US TREASURY N/B	FIXED INCOME	4,230,000.00	4,172,497.38
US TREASURY N/B	FIXED INCOME	13,250,000.00	13,668,196.50
US TREASURY N/B	FIXED INCOME	23,330,700.00	23,459,205.50
US TREASURY N/B	FIXED INCOME	13,810,000.00	13,820,247.02
US TREASURY N/B	FIXED INCOME	19,381,000.00	19,367,375.16
US TREASURY N/B	FIXED INCOME	29,066,000.00	29,025,133.20
US TREASURY N/B	FIXED INCOME	6,400,000.00	6,343,500.80
US TREASURY N/B	FIXED INCOME	110,315,000.00	110,013,398.79
US TREASURY N/B	FIXED INCOME	10,125,000.00	10,077,939.00
US TREASURY N/B	FIXED INCOME	33,290,000.00	33,283,508.45
US TREASURY N/B	FIXED INCOME	7,875,000.00	8,127,244.13
US TREASURY N/B	FIXED INCOME	55,675,000.00	55,611,920.23
US TREASURY N/B	FIXED INCOME	28,030,000.00	28,207,373.84
US TREASURY N/B	FIXED INCOME	35,005,000.00	34,723,314.77
US TREASURY N/B	FIXED INCOME	8,774,500.00	8,723,090.20
US TREASURY N/B	FIXED INCOME	12,260,000.00	12,378,774.88
US TREASURY N/B	FIXED INCOME	15,000,000.00	14,853,510.00
US TREASURY N/B	FIXED INCOME	20,400,000.00	21,552,273.60
US TREASURY N/B	FIXED INCOME	15,500,000.00	15,127,643.50
US TREASURY N/B	FIXED INCOME	6,000,000.00	5,282,346.00
US TREASURY N/B	FIXED INCOME	2,500,000.00	2,513,770.00
US TREASURY N/B	FIXED INCOME	6,500,000.00	6,628,225.50
US TREASURY N/B	FIXED INCOME	5,000,000.00	5,022,460.00
US TREASURY N/B	FIXED INCOME	4,700,000.00	4,815,479.00
US TREASURY N/B	FIXED INCOME	5,500,000.00	5,524,491.50
US TREASURY N/B	FIXED INCOME	15,000,000.00	14,441,595.00
US TREASURY N/B	FIXED INCOME	9,140,000.00	8,529,831.88
US TREASURY N/B	FIXED INCOME	40,320,000.00	38,735,544.96
US TREASURY N/B	FIXED INCOME	10,700,000.00	10,758,935.60
US TREASURY N/B	FIXED INCOME	12,000,000.00	12,172,500.00
US TREASURY N/B	FIXED INCOME	11,355,000.00	11,527,982.07
US TREASURY N/B	FIXED INCOME	1,010,000.00	1,018,876.89
US TREASURY N/B	FIXED INCOME	7,575,000.00	7,635,660.60
US TREASURY N/B	FIXED INCOME	10,000,000.00	10,013,280.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	5,027,540.00
US TREASURY N/B	FIXED INCOME	12,410,000.00	12,569,493.32
US TREASURY N/B	FIXED INCOME	6,590,000.00	6,962,486.57

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Security Name	Asset Class	Shares/Par Value	Base Market Value
US TREASURY N/B	FIXED INCOME	12,680,000.00	12,506,144.52
US TREASURY N/B	FIXED INCOME	3,680,000.00	3,434,330.56
US TREASURY N/B	FIXED INCOME	10,450,000.00	10,413,257.80
US TREASURY N/B	FIXED INCOME	3,625,000.00	3,609,564.75
US TREASURY N/B	FIXED INCOME	5,500,000.00	5,479,589.50
US TREASURY N/B	FIXED INCOME	7,000,000.00	6,959,806.00
US TREASURY N/B	FIXED INCOME	2,150,000.00	2,215,424.50
US TREASURY N/B	FIXED INCOME	11,000,000.00	10,999,571.00
US TREASURY N/B	FIXED INCOME	12,080,000.00	11,243,834.48
US TREASURY N/B	FIXED INCOME	8,930,000.00	9,044,768.36
US TREASURY N/B	FIXED INCOME	4,270,000.00	4,161,917.76
US TREASURY N/B	FIXED INCOME	104,590,000.00	104,614,474.06
US TREASURY N/B	FIXED INCOME	8,630,000.00	8,888,563.43
US TREASURY N/B	FIXED INCOME	4,965,000.00	4,992,734.49
US TREASURY N/B	FIXED INCOME	30,000.00	27,997.26
US TREASURY N/B	FIXED INCOME	3,035,000.00	4,043,427.31
US TREASURY N/B	FIXED INCOME	10,430,000.00	14,310,690.10
US TREASURY N/B	FIXED INCOME	3,695,000.00	4,872,204.83
US TREASURY N/B	FIXED INCOME	10,460,000.00	10,344,772.64
US TREASURY N/B	FIXED INCOME	17,500,000.00	17,240,230.00
US TREASURY N/B	FIXED INCOME	12,315,000.00	12,434,307.72
US TREASURY N/B	FIXED INCOME	4,250,000.00	4,889,161.75
US TREASURY N/B	FIXED INCOME	2,815,000.00	2,900,660.45
US TREASURY N/B	FIXED INCOME	19,760,000.00	19,794,738.08
US TREASURY N/B	FIXED INCOME	1,000,000.00	1,175,508.00
US TREASURY N/B	FIXED INCOME	10,660,000.00	11,091,399.54
US TREASURY N/B	FIXED INCOME	8,000,000.00	8,089,376.00
US TREASURY N/B	FIXED INCOME	53,110,000.00	52,479,318.75
US TREASURY N/B	FIXED INCOME	8,000,000.00	7,961,560.00
US TREASURY N/B	FIXED INCOME	11,595,000.00	11,703,250.92
US TREASURY N/B	FIXED INCOME	6,000,000.00	6,033,516.00
US TREASURY N/B	FIXED INCOME	9,000,000.00	8,966,250.00
US TREASURY N/B	FIXED INCOME	8,595,000.00	8,699,755.86
US TREASURY N/B	FIXED INCOME	7,000,000.00	7,029,533.00
US TREASURY N/B	FIXED INCOME	10,100,000.00	10,112,231.10
US TREASURY N/B	FIXED INCOME	5,500,000.00	5,509,669.00
US TREASURY N/B	FIXED INCOME	4,000,000.00	4,061,564.00
US TREASURY N/B	FIXED INCOME	12,825,000.00	15,015,766.50
US TREASURY N/B	FIXED INCOME	26,060,000.00	27,595,090.36
US TREASURY N/B	FIXED INCOME	38,150,000.00	38,056,112.85
US TREASURY N/B	FIXED INCOME	12,010,000.00	11,913,355.53
US TREASURY N/B	FIXED INCOME	30,420,000.00	29,590,568.28
US TREASURY N/B	FIXED INCOME	660,000.00	760,521.30
US TREASURY N/B	FIXED INCOME	19,670,000.00	19,778,342.36
US TREASURY N/B	FIXED INCOME	23,800,000.00	25,145,247.40
US TREASURY N/B	FIXED INCOME	7,350,000.00	7,584,281.25

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US TREASURY N/B	FIXED INCOME	22,320,000.00	22,999,197.60
US TREASURY N/B	FIXED INCOME	17,500,000.00	17,781,645.00
US TREASURY N/B	FIXED INCOME	7,615,000.00	7,707,811.62
US TREASURY N/B	FIXED INCOME	2,005,000.00	2,356,893.54
US TREASURY N/B	FIXED INCOME	3,275,000.00	3,250,692.95
US TREASURY N/B	FIXED INCOME	7,500,000.00	7,432,327.50
US TREASURY N/B	FIXED INCOME	7,420,000.00	7,421,736.28
US TREASURY N/B	FIXED INCOME	4,455,000.00	4,588,476.26
US TREASURY N/B	FIXED INCOME	3,500,000.00	3,507,381.50
US TREASURY N/B	FIXED INCOME	14,075,000.00	13,376,753.33
US TREASURY N/B	FIXED INCOME	7,500,000.00	7,427,640.00
US TREASURY N/B	FIXED INCOME	3,850,000.00	3,583,506.85
US TREASURY N/B	FIXED INCOME	7,500,000.00	7,301,370.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	9,937,890.00
US TREASURY N/B	FIXED INCOME	23,965,000.00	23,307,831.77
US TREASURY N/B	FIXED INCOME	8,500,000.00	8,359,223.00
US TREASURY N/B	FIXED INCOME	9,680,000.00	9,595,300.00
US TREASURY N/B	FIXED INCOME	11,095,000.00	10,953,283.57
US TREASURY N/B	FIXED INCOME	5,000,000.00	4,953,710.00
USG CORP	FIXED INCOME	299,000.00	307,596.25
VALE OVERSEAS LIMITED	FIXED INCOME	1,440,000.00	1,544,400.00
VALEANT PHARMACEUTICALS	FIXED INCOME	492,000.00	517,215.00
VALEANT PHARMACEUTICALS	FIXED INCOME	73,000.00	76,558.75
VALEANT PHARMACEUTICALS	FIXED INCOME	260,000.00	222,950.00
VALEANT PHARMACEUTICALS	FIXED INCOME	670,000.00	647,387.50
VALEANT PHARMACEUTICALS	FIXED INCOME	200,000.00	209,750.00
VALEANT PHARMACEUTICALS	FIXED INCOME	530,000.00	557,162.50
VALERO ENERGY CORP	FIXED INCOME	2,050,000.00	2,090,284.55
VALVOLINE INC	FIXED INCOME	30,000.00	31,725.00
VENATOR FIN SARL/VENATOR	FIXED INCOME	28,000.00	28,280.00
VENTAS REALTY LP	FIXED INCOME	1,030,000.00	1,047,644.93
VENTAS REALTY LP	FIXED INCOME	2,625,000.00	2,607,987.38
VENTAS REALTY LP	FIXED INCOME	3,500,000.00	3,511,686.50
VERISIGN INC	FIXED INCOME	24,000.00	24,270.00
VERISIGN INC	FIXED INCOME	490,000.00	523,075.00
VERISIGN INC	FIXED INCOME	299,000.00	306,475.00
VERIZON COMMUNICATIONS	FIXED INCOME	2,900,000.00	2,942,801.10
VERIZON COMMUNICATIONS	FIXED INCOME	950,000.00	961,153.95
VERIZON COMMUNICATIONS	FIXED INCOME	2,900,000.00	2,995,059.10
VERIZON COMMUNICATIONS	FIXED INCOME	100,000.00	103,409.90
VERIZON COMMUNICATIONS	FIXED INCOME	2,600,000.00	2,576,225.60
VERIZON COMMUNICATIONS	FIXED INCOME	1,600,000.00	1,621,188.80
VERIZON COMMUNICATIONS	FIXED INCOME	200,000.00	203,618.80
VERIZON COMMUNICATIONS	FIXED INCOME	4,050,000.00	4,498,687.35
VERIZON COMMUNICATIONS	FIXED INCOME	21,497,000.00	21,709,970.78
VERIZON COMMUNICATIONS	FIXED INCOME	3,438,000.00	3,318,206.33

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VERIZON COMMUNICATIONS	FIXED INCOME	3,833,000.00	3,342,008.03
VERIZON COMMUNICATIONS	FIXED INCOME	100,000.00	87,190.40
VERIZON COMMUNICATIONS	FIXED INCOME	1,920,000.00	2,132,711.04
VERIZON COMMUNICATIONS	FIXED INCOME	530,000.00	487,491.88
VERIZON COMMUNICATIONS	FIXED INCOME	2,760,000.00	2,745,184.32
VERIZON COMMUNICATIONS	FIXED INCOME	200,000.00	214,998.20
VERIZON COMMUNICATIONS	FIXED INCOME	970,000.00	1,060,368.11
VERIZON COMMUNICATIONS	FIXED INCOME	4,460,000.00	4,606,194.34
VERIZON COMMUNICATIONS	FIXED INCOME	1,360,000.00	1,486,701.68
VERIZON COMMUNICATIONS	FIXED INCOME	3,050,000.00	3,149,975.95
VERIZON COMMUNICATIONS	FIXED INCOME	2,150,000.00	2,151,612.50
VERIZON COMMUNICATIONS	FIXED INCOME	10,025,000.00	10,709,126.05
VERIZON COMMUNICATIONS	FIXED INCOME	12,265,000.00	13,623,802.56
VERIZON COMMUNICATIONS	FIXED INCOME	3,100,000.00	2,851,367.60
VERIZON COMMUNICATIONS	FIXED INCOME	4,030,000.00	3,889,578.68
VERIZON COMMUNICATIONS	FIXED INCOME	685,000.00	648,073.02
VERIZON COMMUNICATIONS	FIXED INCOME	899,000.00	899,152.83
VERIZON COMMUNICATIONS	FIXED INCOME	728,000.00	716,436.45
VERIZON COMMUNICATIONS	FIXED INCOME	16,446,000.00	15,872,955.58
VERIZON COMMUNICATIONS	FIXED INCOME	10,754,000.00	10,828,718.79
VIACOM INC	FIXED INCOME	290,000.00	302,737.38
VIACOM INC	FIXED INCOME	240,000.00	244,472.64
VIACOM INC	FIXED INCOME	3,190,000.00	2,835,587.81
VIDEOTRON LTD	FIXED INCOME	590,000.00	623,187.50
VIDEOTRON LTD / LTEE	FIXED INCOME	2,000.00	2,055.00
VIRGINIA ELEC + POWER CO	FIXED INCOME	3,595,000.00	3,706,736.20
VIRGINIA ELEC + POWER CO	FIXED INCOME	945,000.00	1,212,414.21
VIRGINIA ELEC + POWER CO	FIXED INCOME	350,000.00	465,373.30
VIRGINIA ELEC + POWER CO	FIXED INCOME	2,570,000.00	2,626,069.69
VISA INC	FIXED INCOME	1,450,000.00	1,590,310.70
VISA INC	FIXED INCOME	2,610,000.00	2,649,846.87
VISA INC	FIXED INCOME	527,000.00	577,995.68
VISA INC	FIXED INCOME	1,061,000.00	1,149,551.06
VNO MORTGAGE TRUST	FIXED INCOME	370,000.00	377,627.48
VOLKSWAGEN INTL FIN NV	FIXED INCOME	500,000.00	499,755.00
VOYA FINANCIAL INC	FIXED INCOME	1,400,000.00	1,458,234.40
VOYA FINANCIAL INC	FIXED INCOME	776,000.00	781,248.86
VOYA FINANCIAL INC	FIXED INCOME	3,030,000.00	3,050,494.92
VSD LLC	FIXED INCOME	6,170,253.96	6,172,665.30
VULCAN MATERIALS CO	FIXED INCOME	6,200,000.00	7,317,023.00
WACHOVIA ASSET SECURITIZATION	FIXED INCOME	3,331.71	2,858.22
WACHOVIA ASSET SECURITIZATION	FIXED INCOME	44,332.94	38,032.57
WACHOVIA BANK COMMERCIAL MORTG	FIXED INCOME	645,000.00	648,632.90
WACHOVIA CAP TRUST III	FIXED INCOME	600,000.00	603,300.00
WACHOVIA CORP	FIXED INCOME	364,000.00	422,122.06
WAL MART STORES INC	FIXED INCOME	780,000.00	1,012,863.54

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WAL MART STORES INC	FIXED INCOME	615,000.00	648,732.14
WALDORF ASTORIA BOCA RATON TRU	FIXED INCOME	450,000.00	451,394.06
WALGREENS BOOTS ALLIANCE	FIXED INCOME	1,210,000.00	1,207,442.06
WALGREENS BOOTS ALLIANCE	FIXED INCOME	1,920,000.00	1,915,941.12
WALGREENS BOOTS ALLIANCE	FIXED INCOME	385,000.00	402,974.50
WALGREENS BOOTS ALLIANCE	FIXED INCOME	640,000.00	681,058.56
WALGREENS BOOTS ALLIANCE	FIXED INCOME	2,400,000.00	2,394,926.40
WALT DISNEY COMPANY/THE	FIXED INCOME	827,000.00	752,761.04
WALT DISNEY COMPANY/THE	FIXED INCOME	1,510,000.00	1,506,745.95
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	881,829.51	813,563.74
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,727,281.18	1,329,256.12
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	2,843,623.12	129,680.87
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	3,618,311.87	167,744.94
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,287,701.92	1,198,429.80
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	1,729,131.53	89,122.72
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	657.85	627.38
WAMU MORTGAGE PASS THROUGH CER	FIXED INCOME	17,310.77	16,614.48
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	1,369,411.93	1,172,898.58
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	898.53	745.14
WASHINGTON MUTUAL MORTGAGE PAS	FIXED INCOME	11,956.21	9,915.10
WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	12,108.28	13,149.82
WASHINGTON MUTUAL MSC MORTGAGE	FIXED INCOME	445,608.94	448,202.87
WASTE MANAGEMENT INC	FIXED INCOME	480,000.00	632,672.16
WASTE MANAGEMENT INC	FIXED INCOME	640,000.00	666,652.80
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	1,740,000.00	1,761,932.70
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	670,000.00	676,340.88
WEA FINANCE LLC/WESTFIEL	FIXED INCOME	2,810,000.00	2,833,221.84
WELLCARE HEALTH PLANS	FIXED INCOME	229,000.00	239,877.50
WELLS FARGO + COMPANY	FIXED INCOME	2,000,000.00	2,021,262.00
WELLS FARGO + COMPANY	FIXED INCOME	1,500,000.00	1,460,635.50
WELLS FARGO + COMPANY	FIXED INCOME	500,000.00	504,230.00
WELLS FARGO + COMPANY	FIXED INCOME	2,185,000.00	2,127,659.05
WELLS FARGO + COMPANY	FIXED INCOME	7,600,000.00	7,960,384.40
WELLS FARGO + COMPANY	FIXED INCOME	270,000.00	291,046.77
WELLS FARGO + COMPANY	FIXED INCOME	620,000.00	619,800.98
WELLS FARGO + COMPANY	FIXED INCOME	1,180,000.00	1,208,144.18
WELLS FARGO + COMPANY	FIXED INCOME	800,000.00	925,488.00
WELLS FARGO + COMPANY	FIXED INCOME	1,120,000.00	1,331,878.24
WELLS FARGO + COMPANY	FIXED INCOME	876,000.00	938,938.85
WELLS FARGO + COMPANY	FIXED INCOME	680,000.00	714,204.00
WELLS FARGO + COMPANY	FIXED INCOME	1,640,000.00	1,788,219.92
WELLS FARGO + COMPANY	FIXED INCOME	4,080,000.00	4,273,469.52
WELLS FARGO + COMPANY	FIXED INCOME	260,000.00	263,224.26
WELLS FARGO + COMPANY	FIXED INCOME	1,780,000.00	1,733,287.46
WELLS FARGO + COMPANY	FIXED INCOME	1,050,000.00	1,121,057.70
WELLS FARGO + COMPANY	FIXED INCOME	520,000.00	566,996.56

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WELLS FARGO + COMPANY	FIXED INCOME	320,000.00	323,669.76
WELLS FARGO + COMPANY	FIXED INCOME	995,000.00	971,770.73
WELLS FARGO + COMPANY	FIXED INCOME	900,000.00	911,160.90
WELLS FARGO + COMPANY	FIXED INCOME	2,685,000.00	2,614,537.55
WELLS FARGO + COMPANY	FIXED INCOME	775,000.00	827,447.35
WELLS FARGO + COMPANY	FIXED INCOME	2,520,000.00	2,546,790.12
WELLS FARGO + COMPANY	FIXED INCOME	2,305,000.00	2,244,509.89
WELLS FARGO + COMPANY	FIXED INCOME	10,105,000.00	10,157,657.16
WELLS FARGO + COMPANY	FIXED INCOME	3,425,000.00	3,597,277.50
WELLS FARGO + COMPANY	FIXED INCOME	357,000.00	357,137.45
WELLS FARGO + COMPANY	FIXED INCOME	905,000.00	947,914.20
WELLS FARGO + COMPANY	FIXED INCOME	1,470,000.00	1,490,724.06
WELLS FARGO + COMPANY	FIXED INCOME	14,775,000.00	14,387,259.68
WELLS FARGO BANK NA	FIXED INCOME	10,000,000.00	10,046,290.00
WELLS FARGO BANK NA	FIXED INCOME	5,075,000.00	5,134,367.35
WELLS FARGO BANK NA	FIXED INCOME	4,360,000.00	4,428,983.92
WELLS FARGO BANK NA	FIXED INCOME	2,250,000.00	2,285,599.50
WELLS FARGO CAPITAL X	FIXED INCOME	410,000.00	462,685.00
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	170,000.00	177,658.65
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	1,680,000.00	1,691,918.76
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	2,200,000.00	2,215,164.16
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	1,905,000.00	1,995,840.50
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	44,633,068.41	3,033,526.66
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	2,270,000.00	2,354,298.72
WELLS FARGO MORTGAGE BACKED SE	FIXED INCOME	204,778.15	205,650.81
WELLTOWER INC	FIXED INCOME	2,381,000.00	2,452,020.47
WESCO DISTRIBUTION INC	FIXED INCOME	194,000.00	202,487.50
WEST CORP	FIXED INCOME	770,000.00	777,700.00
WEST CORP	FIXED INCOME	290,000.00	295,437.50
WESTERN GAS PARTNERS LP	FIXED INCOME	3,250,000.00	3,228,852.25
WESTLAKE CHEMICAL CORP	FIXED INCOME	120,000.00	124,200.00
WESTLAKE CHEMICAL CORP	FIXED INCOME	440,000.00	458,150.00
WESTLAKE CHEMICAL CORP	FIXED INCOME	1,475,000.00	1,463,936.03
WESTPAC BANKING CORP	FIXED INCOME	2,550,000.00	2,613,568.95
WESTROCK RKT CO	FIXED INCOME	400,000.00	410,890.00
WESTROCK RKT CO	FIXED INCOME	260,000.00	272,282.66
WESTROCK RKT CO	FIXED INCOME	310,000.00	337,845.44
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	4,593,009.66	306,266.02
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,620,000.00	1,594,349.41
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	180,000.00	191,690.91
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	2,700,000.00	2,152,057.14
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,620,000.00	1,674,764.26
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	560,000.00	581,124.99
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	1,004,200.16	55,219.46
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	18,277,230.62	924,226.55
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	24,899,440.39	1,322,949.60

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WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	20,941,225.52	1,088,296.64
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	19,935,775.55	1,119,142.61
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	58,799,882.22	3,300,872.51
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	7,002,785.83	7,026,081.30
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	5,820,000.00	5,938,849.06
WHITEWAVE FOODS CO	FIXED INCOME	1,990,000.00	2,244,688.16
WHITING PETROLEUM CORP	FIXED INCOME	10,000.00	9,400.00
WHITING PETROLEUM CORP	FIXED INCOME	290,000.00	288,187.50
WHITING PETROLEUM CORP	FIXED INCOME	1,190,000.00	1,091,825.00
WILLIAMS COMPANIES INC	FIXED INCOME	711,000.00	730,552.50
WILLIAMS COMPANIES INC	FIXED INCOME	236,000.00	232,460.00
WILLIAMS COMPANIES INC	FIXED INCOME	299,000.00	354,315.00
WILLIAMS COS INC	FIXED INCOME	384,000.00	456,960.00
WILLIAMS COS INC	FIXED INCOME	958,000.00	1,111,280.00
WILLIAMS COS INC	FIXED INCOME	474,000.00	607,905.00
WILLIAMS PARTNERS LP	FIXED INCOME	4,315,000.00	4,470,348.63
WILLIAMS PARTNERS LP	FIXED INCOME	455,000.00	471,380.91
WILLIAMS PARTNERS LP	FIXED INCOME	4,375,000.00	4,423,063.75
WILLIAMS PARTNERS LP	FIXED INCOME	2,950,000.00	3,013,888.15
WILLIAMS PARTNERS/ACMP	FIXED INCOME	120,000.00	124,514.40
WILLIAMS PARTNERS/ACMP	FIXED INCOME	860,000.00	901,211.20
WILLIS NORTH AMERICA INC	FIXED INCOME	1,630,000.00	1,646,423.88
WILLIS NORTH AMERICA INC	FIXED INCOME	1,825,000.00	1,843,388.70
WIMC CAPITAL TRUST	FIXED INCOME	1,156,422.20	1,157,157.57
WM WRIGLEY JR CO	FIXED INCOME	5,000,000.00	5,083,455.00
WM WRIGLEY JR CO	FIXED INCOME	950,000.00	965,856.45
WM WRIGLEY JR CO	FIXED INCOME	320,000.00	322,160.00
WM WRIGLEY JR CO	FIXED INCOME	3,715,000.00	3,777,007.07
WOODSIDE FINANCE LTD	FIXED INCOME	2,210,000.00	2,201,975.49
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	2,595,000.00	2,633,726.74
WPP FINANCE 2010	FIXED INCOME	60,000.00	63,906.00
WPX ENERGY INC	FIXED INCOME	589,000.00	583,110.00
WPX ENERGY INC	FIXED INCOME	170,000.00	168,300.00
WPX ENERGY INC	FIXED INCOME	790,000.00	857,150.00
WYNN LAS VEGAS LLC/CORP	FIXED INCOME	209,000.00	214,094.38
XCEL ENERGY INC	FIXED INCOME	1,385,000.00	1,397,811.25
XEROX CORPORATION	FIXED INCOME	700,000.00	733,215.70
XEROX CORPORATION	FIXED INCOME	2,650,000.00	2,748,508.45
XEROX CORPORATION	FIXED INCOME	7,900,000.00	8,437,057.80
XILINX INC	FIXED INCOME	870,000.00	872,345.52
XTO ENERGY INC	FIXED INCOME	600,000.00	622,081.80
ZAYO GROUP LLC/ZAYO CAP	FIXED INCOME	45,000.00	47,081.25
ZAYO GROUP LLC/ZAYO CAP	FIXED INCOME	381,000.00	411,239.97
ZOETIS INC	FIXED INCOME	3,810,000.00	4,159,582.74
ZOETIS INC	FIXED INCOME	2,900,000.00	2,999,122.00
90DAY EUR FUTR DEC17	FUTURE	(186,000,000.00)	-

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Security Name	Asset Class	Shares/Par Value	Base Market Value
90DAY EUR FUTR DEC18	FUTURE	143,500,000.00	-
90DAY EUR FUTR DEC19	FUTURE	(143,500,000.00)	-
90DAY EUR FUTR JUN18	FUTURE	(29,750,000.00)	-
90DAY EUR FUTR SEP17	FUTURE	(108,750,000.00)	-
90DAY EUR FUTR SEP18	FUTURE	(29,250,000.00)	-
US 10YR NOTE (CBT)DEC17	FUTURE	700,000.00	-
US 10YR NOTE (CBT)SEP17	FUTURE	42,800,000.00	-
US 10YR NOTE (CBT)SEP17	FUTURE	(26,800,000.00)	-
US 10YR NOTE (CBT)SEP17	FUTURE	(18,200,000.00)	-
US 10YR NOTE (CBT)SEP17	FUTURE	(313,600,000.00)	-
US 10YR ULTRA FUT SEP17	FUTURE	(25,000,000.00)	-
US 2YR NOTE (CBT) SEP17	FUTURE	(111,600,000.00)	-
US 2YR NOTE (CBT) SEP17	FUTURE	35,600,000.00	-
US 5YR NOTE (CBT) SEP17	FUTURE	104,700,000.00	-
US 5YR NOTE (CBT) SEP17	FUTURE	(39,500,000.00)	-
US 5YR NOTE (CBT) SEP17	FUTURE	355,000,000.00	-
US LONG BOND(CBT) SEP17	FUTURE	(13,300,000.00)	-
US LONG BOND(CBT) SEP17	FUTURE	(62,200,000.00)	-
US ULTRA BOND CBT SEP17	FUTURE	7,000,000.00	-
US ULTRA BOND CBT SEP17	FUTURE	(5,400,000.00)	-
US ULTRA BOND CBT SEP17	FUTURE	(5,400,000.00)	-
US ULTRA BOND CBT SEP17	FUTURE	14,000,000.00	-
IMM EUR FUT OPT SEP17P 98.625	OPTIONS	452,500.00	14,706.25
US 10YR FUT OPTN AUG17C 126.2	OPTIONS	176,000.00	38,500.00
US 10YR FUT OPTN AUG17C 126.5	OPTIONS	342,000.00	53,437.50
US 10YR FUT OPTN AUG17C 127	OPTIONS	359,000.00	28,046.88
US 10YR FUT OPTN AUG17C 127.5	OPTIONS	57,000.00	2,671.88
US 10YR FUT OPTN AUG17C 129	OPTIONS	(278,000.00)	(4,343.75)
US 10YR FUT OPTN AUG17P 125.5	OPTIONS	57,000.00	28,500.00
US 10YR FUT OPTN AUG17P 125.7	OPTIONS	117,000.00	73,125.00
US 10YR FUT OPTN AUG17P 126	OPTIONS	225,000.00	172,265.63
US 10YR FUT OPTN AUG17P 126.5	OPTIONS	110,000.00	123,750.00
US 10YR FUT OPTN OCT17P 124.5	OPTIONS	24,000.00	18,000.00
US 10YR FUT OPTN SEP17C 128	OPTIONS	(332,000.00)	(46,687.50)
US 10YR FUT OPTN SEP17C 129	OPTIONS	(398,000.00)	(24,875.00)
US 5YR FUTR OPTN AUG17C 118.5	OPTIONS	200,000.00	14,062.60
US 5YR FUTR OPTN SEP17C 118.7	OPTIONS	170,000.00	23,906.25
US 5YR NOTE W1 OP JUL17C 118.5	OPTIONS	111,000.00	1,734.38
US BOND FUTR OPTN AUG17C 157	OPTIONS	104,000.00	22,750.00
US BOND FUTR OPTN AUG17C 158	OPTIONS	230,000.00	32,343.75
US BOND FUTR OPTN AUG17C 159	OPTIONS	(58,000.00)	(5,437.50)
US BOND FUTR OPTN SEP17C 159	OPTIONS	(62,000.00)	(21,312.50)
US BOND FUTR OPTN SEP17C 160	OPTIONS	(169,000.00)	(42,250.00)
US BOND FUTR OPTN SEP17C 161	OPTIONS	(94,000.00)	(17,625.00)
Bond Total			**13,142,643,398.67**

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Security Name	Asset Class	Shares/Par Value	Base Market Value
Alternative Assets			
EURO CURRENCY	CASH	(245.45)	(279.95)
ADAMS STREET GLOBAL SECONDARIE	EQUITY	59,419,397.00	54,281,342.32
ADVENT INTERNATIONAL GPE VI	EQUITY	19,533,489.00	31,298,587.56
ADVENT INTERNATIONAL GPE VII	EQUITY	65,109,108.00	84,516,830.91
ADVENT INTL GPE VIII B LP	EQUITY	23,400,000.00	22,974,471.00
AFFINITY VENTURES IV LP	EQUITY	2,863,465.94	1,154,148.58
AFFINITY VENTURES V LP	EQUITY	4,113,124.34	2,886,783.98
AG ASIA REALTY FUND III, L.P.	EQUITY	18,916,933.00	21,388,430.30
AG REALTY FUND IX	EQUITY	59,419,077.00	63,856,790.77
APACHE CORP III	EQUITY	30,000,000.00	371,580.00
APAX IX USD L.P.	EQUITY	5,250,000.00	2,550,439.50
APAX VIII	EQUITY	184,538,953.18	208,803,241.98
AUDAX MEZZANINE FUND IV A LP	EQUITY	11,275,448.96	9,968,060.65
AUDAX MEZZANINE PART III, LP	EQUITY	55,475,210.90	50,995,032.87
AVENUE ENERGY OPP FUND	EQUITY	100,000,000.00	120,354,100.00
BANC FUND IX LP	EQUITY	85,764,745.60	104,940,885.07
BANC FUND VII	EQUITY	31,392,000.00	47,840,999.90
BANC FUND VIII LP	EQUITY	93,534,000.00	156,858,108.08
BLACKROCK TEMPUS FD SR1	EQUITY	1.00	726,608.98
BLACKSTONE CAP PARTNERS IV LP	EQUITY	4,570,649.60	7,426,130.94
BLACKSTONE CAP PARTNERS VII LP	EQUITY	16,478,158.79	16,809,897.08
BLACKSTONE CAPITAL PARTNERS	EQUITY	36,538,480.01	14,559,305.44
BLACKSTONE CAPITAL PARTNERS VI	EQUITY	71,730,708.53	89,385,357.44
BLACKSTONE RE PART VIII.TE.1	EQUITY	56,728,958.36	67,814,761.22
BLACKSTONE REAL ESTATE PARTNER	EQUITY	14,568,969.00	18,643,122.90
BLACKSTONE REAL ESTATE V	EQUITY	23,158,893.00	33,641,997.51
BLACKSTONE REAL ESTATE VII	EQUITY	62,102,529.00	86,658,179.48
BLUM STRATEGIC PARTNERS II	EQUITY	1,692,465.00	134,317.41
BLUM STRATEGIC PARTNERS III	EQUITY	17,990,629.00	-
BLUM STRATEGIC PARTNERS IV	EQUITY	38,983,324.00	-
BROOKFIELD CAP PRTNRS FUND IV	EQUITY	34,089,004.17	34,672,880.63
CARLYLE STRATEGIC PARTNERS IV	EQUITY	8,938,096.00	10,303,676.18
CARVAL CREDIT VALUE A III	EQUITY	97,500,000.00	113,147,970.00
CARVAL CREDIT VALUE FUND	EQUITY	48,798,737.21	41,609,804.84
CHICAGO GROWTH PART LP	EQUITY	30,277,852.22	5,119,924.25
CHICAGO GROWTH PARTNERS II	EQUITY	26,628,359.94	21,503,013.10
CITICORP MEZZANINE III LP	EQUITY	3,828,725.30	11,799,488.15
COLONY INVESTORS III LP	EQUITY	1.00	5,175,300.00
COURT SQUARE CAP PARTNERS III	EQUITY	74,947,457.00	56,930,987.71
COURT SQUARE CAPITAL PARTNERS	EQUITY	12,763,365.33	104,697.89
COURT SQUARE VENTURES II LP	EQUITY	55,798,617.00	44,278,211.34
CRESCENDO III L P	EQUITY	1.00	-
CRESCENDO IV	EQUITY	82,393,975.08	14,424,383.64
CSFB STRATEGIC PARTNERS II	EQUITY	24,513.00	614,433.00
CSFB STRATEGIC PARTNERS III RE	EQUITY	14,830,186.00	4,182,245.92
CSFB STRATEGIC PARTNERS V,L.P.	EQUITY	302,150.00	35,977,545.88
CSFB STRATEGIC PARTNERS VI LP	EQUITY	48,779,072.00	84,312,284.56

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CSFB STRATEGIC PARTRS IV RE LP	EQUITY	11,390,508.00	10,825,903.30
CSFB STRATEGIC PARTRS IV VC LP	EQUITY	822,721.00	13,806,171.60
CSFB STRATEGIC PTN IV LP	EQUITY	117,742.00	22,290,928.04
CSFB STRATEGIC PTNRS III B LP	EQUITY	613,395.00	16,646,763.13
CSFB STRATEGIC PTNRS III VC LP	EQUITY	34,547.00	6,201,520.98
CVC CAPITAL PARTNERS VI	EQUITY	122,251,739.81	155,352,865.56
CVC EUROPEAN EQTY PRTNRS V L.P	EQUITY	33,170,962.15	55,106,427.55
CVI CREDIT VALUE FD II A LP	EQUITY	132,358,159.15	127,845,275.36
CVI GLOBAL VALUE A L.P	EQUITY	15,832,320.61	29,609,732.66
DIAMONDCASTLE PARTNER IV A LP	EQUITY	31,422,680.32	-
DLJ INVESTMENT PARTNERS II	EQUITY	768,633.15	82,682.64
DLJ INVESTMENTS PARTNERS III	EQUITY	24,253,721.37	5,677,044.31
DOVER STREET VII	EQUITY	1,795,697.00	746,212.66
DSV PARTNERS IV	EQUITY	1.00	31,177.00
DULUTH GROWTH CO	EQUITY	5,000.00	0.01
DYAL CAPITAL PARTNERS III	EQUITY	68,755,883.27	72,283,472.62
EIG ENERGY FUND XVI, L.P	EQUITY	108,918,331.82	118,881,745.14
ELEVATION PARTNERS	EQUITY	12,175,702.00	579,088.56
ENCAP ENERGY CAP FD IX L.P.	EQUITY	78,522,663.42	71,072,668.68
ENCAP ENERGY CAPITAL	EQUITY	54,579,190.95	8,574,882.11
ENCAP ENERGY CAPITAL FD VIII	EQUITY	76,861,725.24	44,967,798.63
ENCAP ENERGY CAPITAL FUND X	EQUITY	47,204,224.16	46,276,283.52
ENERGY + MINERALS GRP FD III	EQUITY	184,566,258.00	162,453,743.76
ENERGY + MINERALS GRP FD IV	EQUITY	77,464,272.00	99,061,001.18
ENERGY CAPITAL PARTNERS II A	EQUITY	9,622,326.36	49,527,210.72
ENERGY CAPITAL PARTNERS III A	EQUITY	106,802,756.00	109,839,478.76
ENERVEST ENERGY INSTL FD XIV A	EQUITY	80,219,544.37	77,813,840.45
ENERY + MINERALS GROUP FD II	EQUITY	85,981,241.58	128,825,694.26
FACEBOOK INC A	EQUITY	10,276.00	1,552,087.04
FIRST RESERVE FUND X	EQUITY	8,561,935.67	430,477.00
FIRST RESERVE FUND XII	EQUITY	121,587,942.70	44,713,114.81
FIRST RESERVE FUND XIII	EQUITY	61,327,370.00	71,045,243.72
FIRST RESERVE XI OFFSHORE	EQUITY	109,247,272.07	12,807,276.20
FOX PAINE CAPITAL FUND II	EQUITY	170,427.00	4,068,671.94
GHJM MARATHON FD LMTDPTNSHP V	EQUITY	4,753,179.29	-
GLOUSTON PEO IV	EQUITY	2,886,678.85	2,056,536.41
GOLD HILL CAPITAL 2008 LP	EQUITY	10,918,929.41	9,033,754.41
GOLD HILL VENTURE LENDING 03 B	EQUITY	8,458,613.11	1,101,057.67
GOLDMAN SACHS GSCP VI	EQUITY	19,379,817.00	19,803,130.34
GREEN EQUITY INVESTORS VI	EQUITY	201,141,940.22	204,976,510.17
GS CAPITAL PARTNERS 2000	EQUITY	7,709,610.00	165,394.26
GS CAPITAL PARTNERS V	EQUITY	1.00	1,504,912.00
GS MEZZANINE PARTNERS 2006	EQUITY	76,895.00	3,801,267.03
GS MEZZANINE PARTNERS V	EQUITY	1.00	6,380,624.00
GS VINTAGE VII LP	EQUITY	2,000,000.00	2,000,000.00
GTCR FUND IX/A	EQUITY	15,034,414.64	6,468,481.73
GTCR FUND X	EQUITY	47,244,040.00	66,852,726.05
GTCR FUND XI L.P.	EQUITY	57,837,201.00	65,869,457.96

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HARBOURVEST INTL PEP V CAYMAN	EQUITY	2,037,604.00	1,607,786.84
HARBOURVEST PRTNS VIII CB	EQUITY	3,159,822.00	2,566,540.14
HARBOURVEST PRTNS VIII CV	EQUITY	6,260,199.00	4,893,015.36
HELLMAN + FRIEDMAN CAP P VI	EQUITY	36,887,803.81	38,626,989.98
HELLMAN + FRIEDMAN CAP PART V	EQUITY	4,936,712.11	3,206,542.62
HELLMAN + FRIEDMAN CAPITAL	EQUITY	34,657,876.00	57,959,683.03
HIPEP VI CAYMAN PART. FUND	EQUITY	2,945,188.00	3,859,211.74
IK VII FUND LP	EQUITY	127,488,604.16	177,514,761.93
IK VIII FUND	EQUITY	24,392,673.37	27,883,131.74
K2M GROUP HOLDINGS INC	EQUITY	141,359.00	3,388,375.23
KKR 2006 OVERSEAS FUND	EQUITY	108,507,134.00	89,063,198.12
KKR LENDING PARTNERS II LP	EQUITY	63,915,979.00	65,734,899.93
KKR MILLENIUM	EQUITY	78,309,072.00	19,253,694.91
LBC CREDIT PARTNERS IV, L.P.	EQUITY	25,064,915.57	25,685,798.59
LEHMAN BROS RE PENS PRTNS III	EQUITY	60,574,422.13	16,833,934.78
LEXINGTON CAPITAL PART VIII	EQUITY	35,476,323.29	41,821,050.85
LEXINGTON CAPITAL PARTNERS VII	EQUITY	89,234,304.31	79,548,366.75
LEXINGTON CAPITAL VI B	EQUITY	48,611,082.55	21,316,397.20
MADISON DEARBORN CAP PTNRS VII	EQUITY	24,326,801.00	23,479,960.73
MERCED PARTNERS II LP	EQUITY	1.00	4,985,045.00
MERCED PARTNERS III L P	EQUITY	23,502,893.00	56,370,960.27
MERCED PARTNERS IV LP	EQUITY	113,751,622.00	133,349,775.20
MERCED PARTNERS V, L.P.	EQUITY	37,616,250.00	37,616,250.00
MERIT ENERGY FUND E II	EQUITY	371,226.00	17,566,817.10
MERIT ENERGY PARTNERS B L P	EQUITY	1.00	10,225,460.00
MERIT ENERGY PARTNERS C I LP	EQUITY	1.00	7,820,084.00
MERIT ENERGY PARTNERS C II L P	EQUITY	1.00	10,848,910.00
MERIT ENERGY PARTNERS D I LP	EQUITY	1,000,000.00	21,833,709.00
MERIT ENERGY PARTNERS D II LP	EQUITY	1,000,000.00	13,395,999.00
MERIT ENERGY PARTNERS EI	EQUITY	89,087.00	8,482,194.03
MERIT ENERGY PARTNERS F II	EQUITY	36,729,475.00	24,964,326.30
MERIT ENERGY PARTNERS H	EQUITY	87,589,277.00	74,637,538.20
MERIT ENERGY PARTNERS I LP	EQUITY	143,099,999.00	178,277,842.45
MERIT MEZZANINE FUND V	EQUITY	54,566,839.62	54,724,865.19
MERIT MEZZANINE FUND VI	EQUITY	18,221,181.87	19,182,859.41
MERIT MEZZANINE IV	EQUITY	25,463,023.67	17,960,267.36
MHR INSTITUTIONAL PARTNERS IV	EQUITY	16,490,989.00	15,071,114.85
MOBILE MINI INC	EQUITY	159,499.00	4,737,120.30
NATURAL GAS PARTNERS IX	EQUITY	16,154,694.70	7,907,593.82
NGP MIDSTREAM + RESOURCES	EQUITY	66,584,439.00	77,916,244.92
NGP NATURAL RESOURCES X, LP	EQUITY	99,022,003.00	69,642,471.78
NGP NATURAL RESOURCES XI LP	EQUITY	79,501,408.00	88,614,495.40
NORDIC CAPITAL FUND VIII LP	EQUITY	96,444,062.32	146,944,838.42
NORTH SKY CAP LBO FUND III	EQUITY	574,835.13	504,060.28
NORTH SKY CAP VENTURE FUND III	EQUITY	1,001,467.99	522,504.91
OAK HILL CAP PART IV ONSHORE	EQUITY	15,000,000.00	9,034,530.00
OAKTREE OPPORTUNITIES FUND X	EQUITY	15,000,000.00	19,695,225.00
OAKTREE PRINCIPAL FUND VI	EQUITY	27,490,088.18	32,160,874.08

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PAINE PART CAP FUND IV	EQUITY	38,311,696.03	34,583,048.53
PERMIRA V, LP	EQUITY	133,095,581.53	186,219,658.92
PERMIRA VI	EQUITY	19,380,000.00	20,882,023.50
PIMCO BRAVO FD ONSHORE FEEDER	EQUITY	3,050,588.75	310,308.94
PIMCO BRAVO ONSHORE FEEDER II	EQUITY	4,618,670.00	5,529,873.55
PRUDENTIAL CAPITAL PARTNER III	EQUITY	36,038,437.31	39,326,728.48
PRUDENTIAL CAPITAL PARTNERS II	EQUITY	32,017,120.38	5,231,021.16
PRUDENTIAL CAPITAL PARTNERS IV	EQUITY	77,722,373.79	75,202,925.32
PRUDENTIAL CAPITAL PARTNERS LP	EQUITY	19,270,205.46	-
PRUDENTIAL CAPITAL PARTNERS V	EQUITY	8,994,253.50	8,847,899.01
PUBLIC PENSION CAPITAL, L.P	EQUITY	50,826,278.87	50,205,944.14
RANGE RESOURCES CORP	EQUITY	319,587.00	7,539,057.33
REALTY ASSOCIATES FUND IX	EQUITY	18,983,866.64	17,413,824.93
REALTY ASSOCIATES FUND VII	EQUITY	20,599,978.65	-
REALTY ASSOCIATES FUND VIII	EQUITY	56,496,629.75	42,930,263.54
REALTY ASSOCIATES FUND X UTP L	EQUITY	71,370,984.85	84,426,736.37
REALTY ASSOCIATES FUND XI	EQUITY	40,000,000.00	39,828,160.00
ROCKPOINT REAL ESTATE FUND V	EQUITY	29,666,075.08	33,061,832.03
ROCKWOOD CAPITAL RE PART X LP	EQUITY	24,615,601.78	23,462,533.15
RWI VENTURES I	EQUITY	4,840,247.91	483,932.83
SELECT MEDICAL HOLDINGS CORP	EQUITY	400,000.00	6,160,000.00
SHERIDAN PRODUCTION PARTNERS	EQUITY	37,802,260.00	65,723,992.09
SHERIDAN PRODUCTION PTN II B	EQUITY	95,000,000.00	66,365,005.00
SHERIDAN PRODUCTION PTRS III B	EQUITY	32,353,005.00	41,942,015.09
SILVER LAKE PARTNERS II	EQUITY	2,207,592.56	14,494,024.01
SILVER LAKE PARTNERS III	EQUITY	44,327,543.23	56,864,657.95
SILVER LAKE PARTNERS IV LP	EQUITY	63,746,454.00	80,704,540.68
SILVERPEAK LEGACY PP II	EQUITY	7,144,019.38	5,544,602.03
SPLIT ROCK PARTNERS II LP	EQUITY	49,146,747.00	45,374,979.90
SPLIT ROCK PARTNERS, LP	EQUITY	35,256,658.00	26,715,873.63
STRATEGIC PARTNERS FUND VII LP	EQUITY	12,919,396.00	17,789,543.19
SUMMIT PARTNERS GROWTH	EQUITY	81,979,066.91	102,805,193.03
SUMMIT PARTNERS GROWTH EQT IX	EQUITY	6,000,000.00	6,248,724.00
SUMMIT SUBORDINATED DEBT III	EQUITY	9,457,861.94	9,745,380.94
SUMMIT SUBORDINATED DEBT IV	EQUITY	18,429,017.67	19,821,366.81
SUMMIT VENTURE V LP	EQUITY	9,070,588.30	104,865.07
TCW CRESCENT MEZZ PRTNRS III	EQUITY	7,746,386.00	2,437,594.01
TCW DIRECT LENDING LLC	EQUITY	56,889,121.09	58,855,834.90
TCW ENERGY FUND XV, L.P.	EQUITY	99,978,766.06	94,110,712.34
TCW ENERGY PARTNERS XIV	EQUITY	54,579,361.65	13,906,275.55
THOMA BRAVO FUND XII, L.P.	EQUITY	30,374,491.00	28,986,407.14
THOMA CRESSEY FD VIII	EQUITY	12,386,242.51	1,524,015.66
THOMA CRESSEY FUND VII	EQUITY	11,751,779.80	919,353.49
THOMA CRESSEY VI	EQUITY	17,346,601.37	1,890.78
THOMAS H LEE EQUITY FUND VII	EQUITY	38,349,381.00	52,737,225.06
THOMAS MCNERNEY + PARTNERS MGT	EQUITY	23,058,762.27	3,032,665.35
THOMAS NCNERNEY + PTNRS II LP	EQUITY	23,189,457.42	16,473,697.79
TPG PARTNERS VII, L.P.	EQUITY	34,332,477.00	34,651,219.72

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TRAILHEAD FUND	EQUITY	13,014,187.35	20,774,703.44
VARDE FUND IX	EQUITY	673,712.00	15,105,453.73
VARDE FUND X LP	EQUITY	1.00	119,311,837.83
VARDE FUND XI, LP	EQUITY	200,000,000.00	260,254,600.00
VESTAR CAPITAL PARTNERS IV LP	EQUITY	5,558,348.71	746,202.76
VESTAR CAPITAL PARTNERS VI LP	EQUITY	57,447,567.06	84,508,588.21
VESTAR CAPITAL V LIMITED PNTR	EQUITY	40,206,657.48	19,529,057.05
WARBURG PINCUS CHINA, L.P.	EQUITY	6,165,000.00	5,882,686.16
WARBURG PINCUS EQUITY	EQUITY	24,589,447.00	390,972.21
WARBURG PINCUS PE XI LP	EQUITY	148,991,177.04	204,226,676.10
WARBURG PINCUS PRT EQT IX	EQUITY	743,765.33	12,404,649.08
WARBURG PINCUS PRT EQT XII	EQUITY	41,304,300.00	40,061,577.53
WARBURG PINCUS PRVT EQUITY X	EQUITY	46,096,287.10	77,286,049.07
WARBURG PINCUS VIII	EQUITY	1,555,036.46	11,074,352.32
WAYZATA OPPORTUNITIES FUND II	EQUITY	195.00	23,895,941.00
WAYZATA OPPORTUNITIES FUND III	EQUITY	42,997,952.00	43,584,874.04
WAYZATA OPPORTUNITIES FUND LLC	EQUITY	420,000.00	1,138,129.86
WELSH CARSON ANDERSON +STOWE X	EQUITY	35,644,504.25	17,696,355.74
WELSH CARSON ANDERSON STOWE	EQUITY	51,237,301.12	68,864,264.88
WELSH CARSON ANDRSN STOWE XII	EQUITY	39,639,370.00	49,043,334.86
WEST STREET CAPITAL PART VII	EQUITY	13,500,000.00	12,822,165.00
WILLIAM BLAIR CAPITAL PTNR VII	EQUITY	22,838,190.42	59,630.52
WILLIAM BLAIR PARTNERS III LP	EQUITY	15,131,174.55	616,398.66
WINDJAMMER MEZZANINE EQUITY II	EQUITY	6,298,838.38	68,518.76
WINDJAMMER SENIOR EQUITY III	EQUITY	21,095,504.94	19,235,282.22
WINDJAMMER SENIOR EQUITY IV	EQUITY	75,012,533.15	67,187,675.77
Alternative Assets Total			**8,358,541,135.42**
Short Term Non-Retirement			
AUST & NEW ZEA	CASH EQUIVALENT	1,000,000.00	999,655.00
AUST & NEW ZEA	CASH EQUIVALENT	1,000,000.00	999,201.39
AUST & NEW ZEA	CASH EQUIVALENT	500,000.00	498,883.34
BANK OF AMERICA, N.A.	CASH EQUIVALENT	1,500,000.00	1,500,000.00
BANK OF AMERICA, N.A.	CASH EQUIVALENT	1,500,000.00	1,500,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	1,000,000.00	1,000,000.00
BANK OF NOVA SCOTIA/THE	CASH EQUIVALENT	1,000,000.00	1,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	33,000,000.00	33,000,000.00
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	1,000,000.00	1,000,000.00
CITIBANK NEW YORK N.	CASH EQUIVALENT	1,000,000.00	1,000,000.00
CITIGROUP TRI PARTY A	CASH EQUIVALENT	10,000,000.00	10,000,000.00
CITIGROUP TRI PARTY C	CASH EQUIVALENT	16,000,000.00	16,000,000.00
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
HSBC TRI PARTY A	CASH EQUIVALENT	7,000,000.00	7,000,000.00
HSBC TRI PARTY A	CASH EQUIVALENT	18,000,000.00	18,000,000.00

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HSBC TRI PARTY A	CASH EQUIVALENT	10,000,000.00	10,000,000.00
JP MORGAN SEC LLC TPR C	CASH EQUIVALENT	22,000,000.00	22,000,000.00
MERRILL LYNCH TRI PARTY A	CASH EQUIVALENT	14,145,000.00	14,145,000.00
NATL AUSTRALIA BK LT	CASH EQUIVALENT	1,000,000.00	1,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	750,000.00	750,000.00
SVENSKA HANDLSBNKN A	CASH EQUIVALENT	1,250,000.00	1,250,000.00
TORONTO-DOMINION	CASH EQUIVALENT	1,000,000.00	1,000,000.00
TORONTO-DOMINION	CASH EQUIVALENT	1,000,000.00	1,000,000.00
US BANK NA CINCINNATI	CASH EQUIVALENT	500,000.00	500,712.31
WELLS FARGO BANK NA	CASH EQUIVALENT	1,000,000.00	1,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	1,000,000.00	1,000,000.00
WELLS FARGO BANK NA	CASH EQUIVALENT	500,000.00	500,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	500,000.00	500,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	700,000.00	700,000.00
Short Term Non-Retirement Total			**154,843,452.04**
International Equity			
AUSTRALIAN DOLLAR	CASH	12,042,101.41	9,236,893.73
AUSTRALIAN DOLLAR	CASH	(446,879.42)	(342,778.85)
AUSTRALIAN DOLLAR	CASH	468.99	359.74
AUSTRALIAN DOLLAR	CASH	38,719.10	29,699.49
BRAZILIAN REAL	CASH	40.33	12.17
BRAZILIAN REAL	CASH	186,884.09	56,405.07
CANADIAN DOLLAR	CASH	10,977,435.83	8,452,634.04
CANADIAN DOLLAR	CASH	(7,151.42)	(5,506.60)
CANADIAN DOLLAR	CASH	49.93	38.45
CANADIAN DOLLAR	CASH	3,656.70	2,815.66
CANADIAN DOLLAR	CASH	71,200.16	54,824.18
CANADIAN DOLLAR	CASH	13,136.91	10,115.43
CANADIAN DOLLAR	CASH	43,353.60	33,382.31
CANADIAN DOLLAR	CASH	22,760.00	17,525.22
CANADIAN DOLLAR	CASH	27,696.24	21,326.13
CANADIAN DOLLAR	CASH	659,484.16	507,803.31
CHILEAN PESO	CASH	4,937,080.00	7,427.25
COLOMBIAN PESO	CASH	(47,292,080.00)	(15,479.87)
COLOMBIAN PESO	CASH	125,664,584.97	41,133.13
CZECH KORUNA	CASH	(714.07)	(31.19)
CZECH KORUNA	CASH	2,045,987.41	89,356.72
DANISH KRONE	CASH	389,971.59	59,822.60
DANISH KRONE	CASH	171,423.59	26,296.80
DANISH KRONE	CASH	365.00	55.99
DANISH KRONE	CASH	307,270.38	47,136.03
DANISH KRONE	CASH	0.02	-
DANISH KRONE	CASH	96,010.44	14,728.24
EGYPTIAN POUND	CASH	677,522.98	37,390.89
EURO CURRENCY	CASH	32,702.37	37,298.69

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EURO CURRENCY	CASH	80,151.18	91,416.43
EURO CURRENCY	CASH	57,564.25	65,654.90
EURO CURRENCY	CASH	7,431,291.79	8,475,759.65
EURO CURRENCY	CASH	3,944.23	4,498.59
EURO CURRENCY	CASH	150,632.95	171,804.41
EURO CURRENCY	CASH	113,365.21	129,298.69
EURO CURRENCY	CASH	117,160.47	133,627.37
EURO CURRENCY	CASH	271,646.23	309,826.10
EURO CURRENCY	CASH	2,432.36	2,774.23
EURO CURRENCY	CASH	221,603.51	252,749.88
EURO CURRENCY	CASH	11,756.01	13,408.32
HONG KONG DOLLAR	CASH	26,765,380.56	3,428,623.84
HONG KONG DOLLAR	CASH	786,357.38	100,731.75
HONG KONG DOLLAR	CASH	82.89	10.62
HONG KONG DOLLAR	CASH	35,460.00	4,542.40
HONG KONG DOLLAR	CASH	(0.53)	(0.07)
HONG KONG DOLLAR	CASH	743,937.01	95,297.74
HONG KONG DOLLAR	CASH	2,893,500.00	370,655.04
HONG KONG DOLLAR	CASH	538,117.63	68,932.44
HONG KONG DOLLAR	CASH	133,223.04	17,065.76
HONG KONG DOLLAR	CASH	4,228,093.28	541,615.37
HONG KONG DOLLAR	CASH	5,358,016.54	686,357.63
HUNGARIAN FORINT	CASH	0.66	-
HUNGARIAN FORINT	CASH	0.50	-
HUNGARIAN FORINT	CASH	0.47	-
HUNGARIAN FORINT	CASH	(0.07)	-
HUNGARIAN FORINT	CASH	158.80	0.59
INDIAN RUPEE	CASH	16,972,710.53	262,583.03
INDIAN RUPEE	CASH	10,811,517.91	167,263.86
INDONESIAN RUPIAH	CASH	17.40	-
INDONESIAN RUPIAH	CASH	0.34	-
INDONESIAN RUPIAH	CASH	401,866,818.18	30,153.20
JAPANESE YEN	CASH	94,132,846.00	837,778.98
JAPANESE YEN	CASH	46,931,069.22	417,684.85
JAPANESE YEN	CASH	576,779,948.36	5,133,321.01
JAPANESE YEN	CASH	44,304,482.00	394,308.31
JAPANESE YEN	CASH	37,576,200.00	334,426.84
JAPANESE YEN	CASH	0.20	-
JAPANESE YEN	CASH	43,172,185.00	384,230.91
JAPANESE YEN	CASH	24,414,824.00	217,291.06
JAPANESE YEN	CASH	37,745,110.00	335,930.14
JAPANESE YEN	CASH	85,621,397.00	762,027.39
JAPANESE YEN	CASH	559,057,248.00	4,975,589.60
JAPANESE YEN	CASH	51,497,363.00	458,324.70
MALAYSIAN RINGGIT	CASH	1,079,480.16	251,471.74
MEXICAN PESO (NEW)	CASH	2,110,918.18	116,626.92

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MEXICAN PESO (NEW)	CASH	7,515,446.13	415,223.75
MEXICAN PESO (NEW)	CASH	1,960,803.04	108,333.16
MEXICAN PESO (NEW)	CASH	3,398,428.56	187,761.08
MEXICAN PESO (NEW)	CASH	2,467,795.67	136,344.19
MEXICAN PESO (NEW)	CASH	2,568,627.25	141,915.07
MOROCCAN DIRHAM	CASH	0.33	0.03
MOROCCAN DIRHAM	CASH	341.92	35.41
NEW ISRAELI SHEQEL	CASH	0.05	0.01
NEW ISRAELI SHEQEL	CASH	254,966.05	73,062.46
NEW ISRAELI SHEQEL	CASH	0.04	0.01
NEW ISRAELI SHEQEL	CASH	372.97	106.88
NEW ISRAELI SHEQEL	CASH	1,850.38	530.24
NEW ISRAELI SHEQEL	CASH	8.17	2.34
NEW TAIWAN DOLLAR	CASH	(4,900,090.00)	(161,081.20)
NEW TAIWAN DOLLAR	CASH	(15,741,256.00)	(517,464.04)
NEW TAIWAN DOLLAR	CASH	275,583.00	9,059.27
NEW ZEALAND DOLLAR	CASH	0.93	0.68
NEW ZEALAND DOLLAR	CASH	18,271.16	13,378.14
NEW ZEALAND DOLLAR	CASH	(0.24)	(0.18)
NEW ZEALAND DOLLAR	CASH	0.01	0.01
NEW ZEALAND DOLLAR	CASH	0.06	0.04
NEW ZEALAND DOLLAR	CASH	9,264.47	6,783.45
NORWEGIAN KRONE	CASH	(0.39)	(0.05)
NORWEGIAN KRONE	CASH	944,867.35	112,797.76
NORWEGIAN KRONE	CASH	58,803.96	7,019.99
NORWEGIAN KRONE	CASH	115.15	13.75
NORWEGIAN KRONE	CASH	0.01	-
NORWEGIAN KRONE	CASH	(0.02)	-
NORWEGIAN KRONE	CASH	47.97	5.73
NORWEGIAN KRONE	CASH	87,528.17	10,449.07
PHILIPPINE PESO	CASH	0.50	0.01
PHILIPPINE PESO	CASH	79,913.52	1,583.70
POLISH ZLOTY	CASH	0.11	0.03
POLISH ZLOTY	CASH	37,133.20	10,013.54
POUND STERLING	CASH	174,570.25	226,757.90
POUND STERLING	CASH	14,663,881.97	19,047,638.93
POUND STERLING	CASH	19.50	25.33
POUND STERLING	CASH	4.55	5.91
POUND STERLING	CASH	18.46	23.98
POUND STERLING	CASH	(0.01)	(0.01)
POUND STERLING	CASH	2,133,033.45	2,770,702.26
POUND STERLING	CASH	227,594.45	295,633.65
QATARI RIAL	CASH	3,588.87	980.46
SINGAPORE DOLLAR	CASH	233,604.88	169,666.18
SINGAPORE DOLLAR	CASH	0.64	0.46
SINGAPORE DOLLAR	CASH	1,705,930.36	1,239,009.59

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SINGAPORE DOLLAR	CASH	82.68	60.05
SINGAPORE DOLLAR	CASH	375,106.48	272,438.16
SOUTH AFRICAN RAND	CASH	39.82	3.04
SOUTH AFRICAN RAND	CASH	1,472,593.37	112,390.26
SOUTH KOREAN WON	CASH	26.00	0.02
SOUTH KOREAN WON	CASH	(21,029,771.00)	(18,380.26)
SOUTH KOREAN WON	CASH	282,702.00	247.08
SOUTH KOREAN WON	CASH	287,664.00	251.42
SWEDISH KRONA	CASH	155,417.61	18,426.31
SWEDISH KRONA	CASH	(430,378.35)	(51,025.64)
SWEDISH KRONA	CASH	4,312.17	511.25
SWEDISH KRONA	CASH	0.03	-
SWEDISH KRONA	CASH	99,745.80	11,825.86
SWEDISH KRONA	CASH	150.82	17.88
SWISS FRANC	CASH	669,708.78	699,325.20
SWISS FRANC	CASH	106,050.64	110,740.50
SWISS FRANC	CASH	508.74	531.24
SWISS FRANC	CASH	26.26	27.42
SWISS FRANC	CASH	4.90	5.12
SWISS FRANC	CASH	9.15	9.55
SWISS FRANC	CASH	0.01	0.01
SWISS FRANC	CASH	0.05	0.05
SWISS FRANC	CASH	9,472.84	9,891.76
THAILAND BAHT	CASH	0.03	-
THAILAND BAHT	CASH	(33,657.76)	(990.81)
TURKISH LIRA	CASH	164,484.11	46,694.61
UAE DIRHAM	CASH	11,470.39	3,122.94
3I GROUP PLC	EQUITY	345,278.00	4,047,699.95
3I GROUP PLC	EQUITY	41,655.00	488,322.29
3I GROUP PLC	EQUITY	426,756.00	5,002,867.95
3I GROUP PLC	EQUITY	376,100.00	4,409,026.79
3I GROUP PLC	EQUITY	456,252.00	5,348,650.07
3I GROUP PLC	EQUITY	466,252.00	5,465,880.24
3SBIO INC	EQUITY	226,800.00	300,988.03
58.COM INC ADR	EQUITY	19,400.00	855,734.00
A2A SPA	EQUITY	365,085.00	605,442.24
A2A SPA	EQUITY	1,071,844.00	1,777,502.86
AAC TECHNOLOGIES HOLDINGS IN	EQUITY	173,500.00	2,169,180.61
ABB LTD REG	EQUITY	99,646.00	2,463,966.25
ABB LTD REG	EQUITY	856,558.00	21,180,278.22
ABB LTD REG	EQUITY	115,775.00	2,862,791.21
ABB LTD REG	EQUITY	234,340.00	5,794,571.29
ABC MART INC	EQUITY	10,800.00	635,350.66
ABCAM PLC	EQUITY	3,054.00	38,618.66
ABERDEEN ASSET MGMT PLC	EQUITY	90,668.00	355,674.86
ABERDEEN ASSET MGMT PLC	EQUITY	416,555.00	1,634,073.13

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ABERTIS INFRAESTRUCTURAS SA	EQUITY	308,113.00	5,700,004.40
ABN AMRO GROUP NV CVA	EQUITY	124,202.00	3,287,895.82
ABN AMRO GROUP NV CVA	EQUITY	91,973.00	2,434,724.42
ABOITIZ EQUITY VENTURES INC	EQUITY	520,330.00	785,238.40
ABOITIZ POWER CORP	EQUITY	434,900.00	335,267.74
ABU DHABI COMMERCIAL BANK	EQUITY	448,905.00	856,756.57
ACC LTD	EQUITY	12,743.00	309,489.05
ACCOR SA	EQUITY	42,254.00	1,978,073.42
ACCOR SA	EQUITY	83,727.00	3,919,585.20
ACCOR SA	EQUITY	77,357.00	3,621,380.83
ACCTON TECHNOLOGY CORP	EQUITY	943,900.00	2,407,844.84
ACER INC	EQUITY	721,458.00	378,279.26
ACERINOX SA	EQUITY	169,816.00	2,321,298.36
ACOM CO LTD	EQUITY	132,100.00	603,126.56
ACS ACTIVIDADES CONS Y SERV	EQUITY	209,306.00	8,074,837.70
ACS ACTIVIDADES CONS Y SERV	EQUITY	101,645.00	3,921,372.91
ACS ACTIVIDADES CONS Y SERV	EQUITY	132,832.00	5,124,539.39
ACS ACTIVIDADES DE CONSTRUCCIO	EQUITY	209,306.00	167,106.77
ACS ACTIVIDADES DE CONSTRUCCIO	EQUITY	101,645.00	81,151.84
ACS ACTIVIDADES DE CONSTRUCCIO	EQUITY	132,832.00	106,051.07
ADANI PORTS AND SPECIAL ECON	EQUITY	187,096.00	1,056,218.61
ADARO ENERGY TBK PT	EQUITY	5,440,100.00	644,934.01
ADASTRIA CO LTD	EQUITY	43,700.00	1,217,346.03
ADECCO GROUP AG REG	EQUITY	29,302.00	2,230,580.90
ADECCO GROUP AG REG	EQUITY	71,054.00	5,408,903.67
ADECCO GROUP AG REG	EQUITY	68,041.00	5,179,542.53
ADECCO GROUP AG REG	EQUITY	7,264.00	552,963.61
ADIDAS AG	EQUITY	81,590.00	15,610,390.98
ADIDAS AG	EQUITY	22,946.00	4,390,195.26
ADIDAS AG	EQUITY	19,500.00	3,730,881.53
ADIDAS AG	EQUITY	21,994.00	4,208,051.71
ADIDAS AG	EQUITY	23,102.00	4,420,042.31
ADMIRAL GROUP PLC	EQUITY	94,529.00	2,459,451.18
ADMIRAL GROUP PLC	EQUITY	123,334.00	3,208,898.35
ADP	EQUITY	13,321.00	2,146,808.51
ADVANCED CERAMIC X CORP	EQUITY	105,200.00	1,279,552.93
ADVANCED INFO SERVICE FOR RG	EQUITY	234,122.00	1,223,333.97
ADVANCED SEMICONDUCTOR ENGR	EQUITY	2,820,523.00	3,620,691.10
ADVANCED SEMICONDUCTOR ENGR	EQUITY	7,752,000.00	9,951,203.16
ADVANCED SEMICONDUCTOR ENGR	EQUITY	1,477,757.00	1,896,989.18
ADVANTECH CO LTD	EQUITY	236,492.00	1,675,346.02
ADVANTECH CO LTD	EQUITY	72,803.00	515,747.75
AEGON NV	EQUITY	794,058.00	4,049,218.52
AENA SA	EQUITY	29,544.00	5,757,031.38
AEON CO LTD	EQUITY	286,500.00	4,352,576.54
AEON DELIGHT CO LTD	EQUITY	10,500.00	339,689.39

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AEON FINANCIAL SERVICE CO LT	EQUITY	37,000.00	783,072.27
AEON FINANCIAL SERVICE CO LT	EQUITY	43,800.00	926,988.25
AEON FINANCIAL SERVICE CO LT	EQUITY	35,300.00	747,093.27
AEON MALL CO LTD	EQUITY	2,600.00	51,185.48
AEON MALL CO LTD	EQUITY	19,300.00	379,953.72
AEON MALL CO LTD	EQUITY	37,600.00	740,220.72
AEON MALL CO LTD	EQUITY	33,000.00	649,661.80
AERCAP HOLDINGS NV	EQUITY	62,628.00	2,907,818.04
AFREN PLC	EQUITY	969.00	22.47
AGEAS	EQUITY	33,559.00	1,349,601.77
AGEAS	EQUITY	85,673.00	3,445,407.55
AGFA GEVAERT NV	EQUITY	1,182.00	5,743.03
AGL ENERGY LTD	EQUITY	20,955.00	409,875.08
AGL ENERGY LTD	EQUITY	114,397.00	2,237,579.54
AGL ENERGY LTD	EQUITY	293,611.00	5,742,965.00
AGNICO EAGLE MINES LTD	EQUITY	98,618.00	4,440,733.53
AGNICO EAGLE MINES LTD	EQUITY	24,000.00	1,080,711.48
AGNICO EAGLE MINES LTD	EQUITY	14,000.00	630,415.03
AGRICULTURAL BANK OF CHINA H	EQUITY	6,299,000.00	2,977,449.42
AGRIUM INC	EQUITY	2,985.00	270,137.10
AGRIUM INC	EQUITY	57,289.00	5,184,550.84
AGUAS ANDINAS SA A	EQUITY	415,829.00	243,588.93
AIA GROUP LTD	EQUITY	1,473,000.00	10,764,771.44
AIA GROUP LTD	EQUITY	474,800.00	3,469,866.58
AIA GROUP LTD	EQUITY	469,000.00	3,427,479.84
AIA GROUP LTD	EQUITY	5,213,421.00	38,099,990.14
AIA GROUP LTD	EQUITY	831,800.00	6,078,843.78
AIA GROUP LTD	EQUITY	866,200.00	6,330,241.02
AIA GROUP LTD	EQUITY	809,000.00	5,912,220.02
AIR CANADA	EQUITY	9,000.00	120,443.52
AIR CHINA LTD H	EQUITY	438,000.00	451,664.97
AIR FRANCE KLM	EQUITY	145,694.00	2,074,648.53
AIR LIQUIDE SA	EQUITY	168,368.00	20,777,875.16
AIR LIQUIDE SA	EQUITY	25,273.00	3,118,877.93
AIR NEW ZEALAND LTD	EQUITY	843,194.00	2,012,680.56
AIR WATER INC	EQUITY	64,200.00	1,179,323.60
AIRASIA BHD	EQUITY	352,800.00	267,107.73
AIRBUS SE	EQUITY	251,009.00	20,612,758.19
AIRBUS SE	EQUITY	67,169.00	5,515,891.28
AIRBUS SE	EQUITY	58,445.00	4,799,479.91
AIRPORTS OF THAILAND PCL FOR	EQUITY	961,000.00	1,336,686.78
AISIN SEIKI CO LTD	EQUITY	83,900.00	4,293,565.33
AJINOMOTO CO INC	EQUITY	237,500.00	5,128,993.86
AKBANK T.A.S.	EQUITY	1,347,421.00	3,748,626.93
AKBANK T.A.S.	EQUITY	2,256,588.00	6,277,998.15
AKBANK T.A.S.	EQUITY	415,335.00	1,155,493.32

MINNESOTA STATE BOARD OF INVESTMENT
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Security Name	Asset Class	Shares/Par Value	Base Market Value
AKBANK T.A.S.	EQUITY	1,223,694.00	3,404,409.08
AKBANK T.A.S.	EQUITY	1,085,323.00	3,019,450.51
AKBANK T.A.S.	EQUITY	461,025.00	1,282,606.35
AKER ASA A SHARES	EQUITY	14,986.00	490,191.66
AKR CORPORINDO TBK PT	EQUITY	291,100.00	142,519.41
AKZO NOBEL	EQUITY	5,715.00	495,973.12
AKZO NOBEL	EQUITY	111,327.00	9,661,452.18
AKZO NOBEL	EQUITY	40,003.00	3,471,638.25
AKZO NOBEL	EQUITY	59,638.00	5,175,650.88
ALDAR PROPERTIES PJSC	EQUITY	708,836.00	443,872.85
ALFA LAVAL AB	EQUITY	24,596.00	502,735.82
ALFA LAVAL AB	EQUITY	130,030.00	2,657,779.25
ALFA LAVAL AB	EQUITY	153,542.00	3,138,358.39
ALFA S.A.B. A	EQUITY	688,700.00	979,793.92
ALFRESA HOLDINGS CORP	EQUITY	84,700.00	1,633,543.08
ALFRESA HOLDINGS CORP	EQUITY	159,600.00	3,078,081.17
ALFRESA HOLDINGS CORP	EQUITY	114,000.00	2,198,629.41
ALIBABA GROUP HOLDING SP ADR	EQUITY	82,306.00	11,596,915.40
ALIBABA GROUP HOLDING SP ADR	EQUITY	24,574.00	3,462,476.60
ALIBABA GROUP HOLDING SP ADR	EQUITY	125,612.00	17,698,730.80
ALIBABA GROUP HOLDING SP ADR	EQUITY	105,662.00	14,887,775.80
ALIBABA GROUP HOLDING SP ADR	EQUITY	259,100.00	36,507,190.00
ALIBABA HEALTH INFORMATION T	EQUITY	757,800.00	361,113.69
ALIBABA PICTURES GROUP LTD	EQUITY	2,420,000.00	403,000.08
ALIMENTATION COUCHE TARD B	EQUITY	2,336.00	111,808.55
ALIMENTATION COUCHE TARD B	EQUITY	25,800.00	1,234,871.79
ALIMENTATION COUCHE TARD B	EQUITY	22,300.00	1,067,350.43
ALIMENTATION COUCHE TARD B	EQUITY	182,732.00	8,746,147.01
ALIMENTATION COUCHE TARD B	EQUITY	49,688.00	2,378,229.06
ALIOR BANK SA	EQUITY	8,457.00	140,824.57
ALLIANCE FINANCIAL GROUP BHD	EQUITY	246,200.00	220,812.32
ALLIANCE GLOBAL GROUP INC	EQUITY	596,200.00	168,958.78
ALLIANZ SE REG	EQUITY	14,064.00	2,765,415.79
ALLIANZ SE REG	EQUITY	197,592.00	38,852,676.07
ALLIANZ SE REG	EQUITY	29,350.00	5,771,114.43
ALLIED IRISH BANKS PLC	EQUITY	122,774.00	693,147.92
ALLREAL HOLDING AG REG	EQUITY	403.00	73,012.58
ALMIRALL SA	EQUITY	62,524.00	1,016,905.51
ALPHA BANK AE	EQUITY	634,491.00	1,563,124.38
ALPHA BANK AE	EQUITY	321,451.00	791,922.81
ALPS ELECTRIC CO LTD	EQUITY	91,600.00	2,641,367.03
ALPS ELECTRIC CO LTD	EQUITY	38,700.00	1,115,948.74
ALS LTD	EQUITY	599,118.00	3,423,673.23
ALSEA SAB DE CV	EQUITY	780,576.00	2,967,092.30
ALSTOM	EQUITY	68,363.00	2,386,705.10
ALSTOM	EQUITY	69,421.00	2,423,642.24

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ALTAGAS LTD	EQUITY	74,174.00	1,695,144.62
ALTICE NV A	EQUITY	83,024.00	1,912,799.02
ALTICE NV A	EQUITY	162,273.00	3,738,625.41
ALTICE NV B	EQUITY	60,106.00	1,385,131.48
ALUMINA LTD	EQUITY	1,101,283.00	1,621,899.09
ALUMINA LTD	EQUITY	2,150,958.00	3,167,793.23
ALUMINUM CORP OF CHINA LTD H	EQUITY	942,000.00	482,677.79
AMADA HOLDINGS CO LTD	EQUITY	75,300.00	869,877.18
AMADA HOLDINGS CO LTD	EQUITY	152,200.00	1,758,237.81
AMADEUS IT GROUP SA	EQUITY	130,317.00	7,780,940.21
AMADEUS IT GROUP SA	EQUITY	3,228.00	192,736.75
AMADEUS IT GROUP SA	EQUITY	34,670.00	2,070,069.12
AMADEUS IT GROUP SA	EQUITY	56,720.00	3,386,625.91
AMADEUS IT GROUP SA	EQUITY	190,653.00	11,383,469.50
AMADEUS IT GROUP SA	EQUITY	38,510.00	2,299,347.04
AMAYA INC	EQUITY	26,100.00	465,848.93
AMBEV SA	EQUITY	275,200.00	1,520,836.64
AMBEV SA	EQUITY	1,109,597.00	6,131,961.39
AMBU A/S B	EQUITY	4,068.00	262,097.32
AMBUJA CEMENTS LTD	EQUITY	176,431.00	671,468.20
AMCOR LIMITED	EQUITY	505,352.00	6,283,486.27
AMCOR LIMITED	EQUITY	105,085.00	1,306,614.31
AMCOR LIMITED	EQUITY	68,234.00	848,413.39
AMEC FOSTER WHEELER PLC	EQUITY	136,118.00	826,058.09
AMER SPORTS OYJ	EQUITY	51,195.00	1,278,750.98
AMERICA MOVIL SAB DE C SER L	EQUITY	4,011,980.00	3,227,361.09
AMERICA MOVIL SPN ADR CL L	EQUITY	250,000.00	3,980,000.00
AMERICA MOVIL SPN ADR CL L	EQUITY	163,253.00	2,598,987.76
AMMB HOLDINGS BHD	EQUITY	2,521,300.00	2,866,281.67
AMMB HOLDINGS BHD	EQUITY	476,400.00	541,584.34
AMOREPACIFIC CORP	EQUITY	2,579.00	685,238.82
AMOREPACIFIC CORP	EQUITY	10,822.00	2,875,399.20
AMOREPACIFIC CORP	EQUITY	7,891.00	2,096,634.18
AMOREPACIFIC CORP PREF	EQUITY	1,015.00	165,004.59
AMOREPACIFIC GROUP	EQUITY	6,349.00	721,382.69
AMP LTD	EQUITY	1,292,652.00	5,146,033.95
AMUNDI SA	EQUITY	46,600.00	3,367,028.98
ANA HOLDINGS INC	EQUITY	30,000.00	104,236.38
ANA HOLDINGS INC	EQUITY	520,000.00	1,806,763.97
ANADOLU EFES BIRACILIK VE	EQUITY	241,765.00	1,498,956.04
ANADOLU EFES BIRACILIK VE	EQUITY	54,557.00	338,256.34
ANGLO AMERICAN PLATINUM LTD	EQUITY	13,579.00	310,651.04
ANGLO AMERICAN PLC	EQUITY	24,690.00	328,407.63
ANGLO AMERICAN PLC	EQUITY	609,212.00	8,103,275.40
ANGLOGOLD ASHANTI LTD	EQUITY	92,576.00	904,386.80
ANGLOGOLD ASHANTI SPON ADR	EQUITY	177,025.00	1,720,683.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ANHEUSER BUSCH INBEV SA/NV	EQUITY	69,317.00	7,645,844.49
ANHEUSER BUSCH INBEV SA/NV	EQUITY	49,621.00	5,473,324.71
ANHEUSER BUSCH INBEV SA/NV	EQUITY	58,192.00	6,418,728.20
ANHEUSER BUSCH INBEV SA/NV	EQUITY	32,400.00	3,573,803.85
ANHEUSER BUSCH INBEV SA/NV	EQUITY	329,437.00	36,337,753.65
ANHEUSER BUSCH INBEV SA/NV	EQUITY	58,930.00	6,500,131.51
ANHUI CONCH CEMENT CO LTD H	EQUITY	334,000.00	1,161,616.36
ANSELL LTD	EQUITY	233,778.00	4,255,249.64
ANTA SPORTS PRODUCTS LTD	EQUITY	219,000.00	723,786.10
ANTOFAGASTA PLC	EQUITY	176,160.00	1,829,439.13
ANTOFAGASTA PLC	EQUITY	866,990.00	9,003,777.41
AOZORA BANK LTD	EQUITY	134,000.00	510,430.76
AOZORA BANK LTD	EQUITY	527,000.00	2,007,440.37
AOZORA BANK LTD	EQUITY	815,000.00	3,104,485.58
AP MOELLER MAERSK A/S A	EQUITY	1,662.00	3,169,089.40
AP MOLLER MAERSK A/S B	EQUITY	913.00	1,833,338.96
AP MOLLER MAERSK A/S B	EQUITY	983.00	1,973,901.64
AP MOLLER MAERSK A/S B	EQUITY	2,859.00	5,740,981.47
APA GROUP	EQUITY	490,030.00	3,446,796.72
APOLLO HOSPITALS ENTERPRISE	EQUITY	14,996.00	295,361.17
ARC RESOURCES LTD	EQUITY	104,700.00	1,367,299.61
ARC RESOURCES LTD	EQUITY	151,962.00	1,984,504.13
ARCA CONTINENTAL SAB DE CV	EQUITY	96,600.00	728,672.94
ARCELIK A.S.	EQUITY	54,119.00	400,375.05
ARCELORMITTAL	EQUITY	294,671.00	6,674,687.84
ARCELORMITTAL	EQUITY	80,845.00	1,831,246.16
ARCLAND SAKAMOTO CO LTD	EQUITY	8,400.00	112,812.39
ARISTOCRAT LEISURE LTD	EQUITY	79,974.00	1,383,921.90
ARISTOCRAT LEISURE LTD	EQUITY	469,737.00	8,128,633.30
ARISTOCRAT LEISURE LTD	EQUITY	238,291.00	4,123,541.81
ARISTOCRAT LEISURE LTD	EQUITY	63,460.00	1,098,152.94
ARISTOCRAT LEISURE LTD	EQUITY	193,050.00	3,340,662.24
ARKEMA	EQUITY	2,806.00	299,011.80
ARKEMA	EQUITY	10,913.00	1,162,906.57
ARKEMA	EQUITY	29,942.00	3,190,666.95
ARKEMA	EQUITY	19,500.00	2,077,950.89
ASAHI GLASS CO LTD	EQUITY	88,600.00	3,729,779.28
ASAHI GLASS CO LTD	EQUITY	41,400.00	1,742,808.83
ASAHI GLASS CO LTD	EQUITY	13,000.00	547,258.81
ASAHI GLASS CO LTD	EQUITY	15,200.00	639,871.84
ASAHI GLASS CO LTD	EQUITY	119,600.00	5,034,781.06
ASAHI GROUP HOLDINGS LTD	EQUITY	12,000.00	451,548.59
ASAHI GROUP HOLDINGS LTD	EQUITY	168,600.00	6,344,257.74
ASAHI GROUP HOLDINGS LTD	EQUITY	33,800.00	1,271,861.87
ASAHI KASEI CORP	EQUITY	73,000.00	784,509.61
ASAHI KASEI CORP	EQUITY	551,000.00	5,921,435.56

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ASAHI KASEI CORP	EQUITY	203,000.00	2,181,581.52
ASALEO CARE LTD	EQUITY	1,711,651.00	1,929,995.16
ASALEO CARE LTD	EQUITY	593,975.00	669,744.52
ASCENDAS REAL ESTATE INV TRT	EQUITY	74,300.00	140,845.41
ASCENDAS REAL ESTATE INV TRT	EQUITY	1,076,396.00	2,040,449.98
ASELSAN ELEKTRONIK SANAYI	EQUITY	18,234.00	113,155.31
ASHOK LEYLAND LTD	EQUITY	3,404,932.00	4,946,402.86
ASHOK LEYLAND LTD	EQUITY	257,124.00	373,528.43
ASHTEAD GROUP PLC	EQUITY	88,592.00	1,828,565.82
ASHTEAD GROUP PLC	EQUITY	218,475.00	4,509,390.43
ASHTEAD GROUP PLC	EQUITY	226,124.00	4,667,268.11
ASIA CEMENT CORP	EQUITY	567,400.00	486,822.49
ASIAN PAINTS LTD	EQUITY	73,730.00	1,260,439.37
ASICS CORP	EQUITY	68,900.00	1,276,698.11
ASM PACIFIC TECHNOLOGY	EQUITY	4,100.00	55,409.31
ASM PACIFIC TECHNOLOGY	EQUITY	217,200.00	2,935,341.93
ASM PACIFIC TECHNOLOGY	EQUITY	109,700.00	1,482,536.88
ASM PACIFIC TECHNOLOGY	EQUITY	83,200.00	1,124,403.54
ASM PACIFIC TECHNOLOGY	EQUITY	36,700.00	495,980.89
ASML HOLDING NV	EQUITY	42,841.00	5,575,188.59
ASML HOLDING NV	EQUITY	7,803.00	1,015,457.08
ASML HOLDING NV	EQUITY	16,659.00	2,167,948.15
ASML HOLDING NV	EQUITY	19,909.00	2,590,892.59
ASML HOLDING NV	EQUITY	161,622.00	21,032,962.12
ASML HOLDING NV	EQUITY	38,927.00	5,065,833.34
ASML HOLDING NV	EQUITY	8,021.00	1,043,826.89
ASPEN PHARMACARE HOLDINGS LT	EQUITY	139,369.00	3,053,832.47
ASPEN PHARMACARE HOLDINGS LT	EQUITY	81,622.00	1,788,488.93
ASR NEDERLAND NV	EQUITY	25,500.00	858,705.82
ASSA ABLOY AB B	EQUITY	95,515.00	2,096,119.71
ASSA ABLOY AB B	EQUITY	435,664.00	9,560,842.77
ASSA ABLOY AB B	EQUITY	390,097.00	8,560,854.43
ASSICURAZIONI GENERALI	EQUITY	86,788.00	1,426,389.00
ASSICURAZIONI GENERALI	EQUITY	548,716.00	9,018,325.86
ASSOCIATED BRITISH FOODS PLC	EQUITY	155,626.00	5,935,132.24
ASTELLAS PHARMA INC	EQUITY	157,200.00	1,923,027.77
ASTELLAS PHARMA INC	EQUITY	934,200.00	11,428,069.60
ASTELLAS PHARMA INC	EQUITY	243,700.00	2,981,182.36
ASTM SPA	EQUITY	6,356.00	109,682.45
ASTRA INTERNATIONAL TBK PT	EQUITY	6,336,600.00	4,243,418.12
ASTRA INTERNATIONAL TBK PT	EQUITY	8,395,600.00	5,622,264.49
ASTRA INTERNATIONAL TBK PT	EQUITY	4,640,000.00	3,107,259.43
ASTRAZENECA PLC	EQUITY	16,879.00	1,125,846.95
ASTRAZENECA PLC	EQUITY	547,058.00	36,489,340.56
ASTRAZENECA PLC	EQUITY	113,713.00	7,584,775.99
ASTRAZENECA PLC	EQUITY	46,679.00	3,113,538.10

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ASTRO MALAYSIA HOLDINGS BHD	EQUITY	388,900.00	229,209.70
ASUSTEK COMPUTER INC	EQUITY	164,000.00	1,549,967.13
ASX LTD	EQUITY	85,153.00	3,501,623.33
ASX LTD	EQUITY	3,573.00	146,927.30
ATCO LTD CLASS I	EQUITY	2,735.00	106,792.83
ATCO LTD CLASS I	EQUITY	34,394.00	1,342,973.54
ATEAM INC	EQUITY	5,600.00	148,522.61
ATLANTIA SPA	EQUITY	201,700.00	5,668,405.63
ATLAS COPCO AB A SHS	EQUITY	246,725.00	9,448,301.92
ATLAS COPCO AB B SHS	EQUITY	144,505.00	4,987,273.24
ATOS SE	EQUITY	35,086.00	4,918,130.64
ATOS SE	EQUITY	38,949.00	5,459,621.22
ATOS SE	EQUITY	8,952.00	1,254,833.99
AU OPTRONICS CORP	EQUITY	2,251,000.00	1,028,563.45
AUCKLAND INTL AIRPORT LTD	EQUITY	163,149.00	851,733.43
AUCKLAND INTL AIRPORT LTD	EQUITY	429,240.00	2,240,884.44
AURIZON HOLDINGS LTD	EQUITY	249,878.00	1,027,345.39
AURIZON HOLDINGS LTD	EQUITY	900,745.00	3,703,312.12
AURIZON HOLDINGS LTD	EQUITY	521,841.00	2,145,490.79
AUROBINDO PHARMA LTD	EQUITY	60,703.00	642,364.76
AUSNET SERVICES	EQUITY	604,878.00	804,990.83
AUST AND NZ BANKING GROUP	EQUITY	120,546.00	2,655,589.28
AUST AND NZ BANKING GROUP	EQUITY	1,266,129.00	27,892,411.18
AUST AND NZ BANKING GROUP	EQUITY	119,845.00	2,640,146.48
AUST AND NZ BANKING GROUP	EQUITY	86,779.00	1,911,713.22
AUTO TRADER GROUP PLC	EQUITY	438,232.00	2,163,116.34
AUTO TRADER GROUP PLC	EQUITY	142,419.00	702,981.22
AUTOGRILL SPA	EQUITY	25,805.00	312,272.37
AUTOHOME INC ADR	EQUITY	9,100.00	412,776.00
AVI LTD	EQUITY	485,581.00	3,520,717.04
AVICHINA INDUSTRY + TECH H	EQUITY	537,000.00	315,054.86
AVIVA PLC	EQUITY	1,760,935.00	12,031,541.22
AVIVA PLC	EQUITY	216,187.00	1,477,091.89
AXA SA	EQUITY	4,377.00	119,562.88
AXA SA	EQUITY	839,586.00	22,934,275.47
AXA SA	EQUITY	177,324.00	4,843,812.86
AXA SA	EQUITY	162,630.00	4,442,429.03
AXA SA	EQUITY	107,401.00	2,933,784.17
AXA SA	EQUITY	116,259.00	3,175,750.82
AXEL SPRINGER SE	EQUITY	23,607.00	1,416,253.07
AXEL SPRINGER SE	EQUITY	47,463.00	2,847,444.37
AXIATA GROUP BERHAD	EQUITY	652,584.00	734,273.87
AXIS BANK LTD FOREIGN	EQUITY	381,650.00	3,064,418.49
AYALA CORPORATION	EQUITY	106,780.00	1,798,711.85
AYALA CORPORATION	EQUITY	60,530.00	1,019,629.41
AYALA LAND INC	EQUITY	6,190,600.00	4,876,661.71

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AYALA LAND INC	EQUITY	1,592,600.00	1,254,574.91
AZ. BGP HOLDINGS	EQUITY	138,098.00	2.20
AZ. BGP HOLDINGS	EQUITY	2,354,734.00	37.60
AZBIL CORP	EQUITY	36,900.00	1,402,305.09
AZRIELI GROUP LTD	EQUITY	14,046.00	780,847.64
B2W CIA DIGITAL	EQUITY	862,707.00	3,046,456.47
B3 SA BRASIL BOLSA BALCAO	EQUITY	568,200.00	3,386,991.62
B3 SA BRASIL BOLSA BALCAO	EQUITY	439,294.00	2,618,593.98
BABCOCK INTL GROUP PLC	EQUITY	114,485.00	1,309,393.39
BADGER DAYLIGHTING LTD	EQUITY	4,800.00	98,387.62
BAE SYSTEMS PLC	EQUITY	1,378,411.00	11,342,728.66
BAE SYSTEMS PLC	EQUITY	25,312.00	208,288.49
BAE SYSTEMS PLC	EQUITY	302,838.00	2,492,006.56
BAE SYSTEMS PLC	EQUITY	598,879.00	4,928,081.69
BAIDU INC SPON ADR	EQUITY	39,543.00	7,072,660.98
BAIDU INC SPON ADR	EQUITY	25,744.00	4,604,571.84
BAIDU INC SPON ADR	EQUITY	32,176.00	5,754,999.36
BAIDU INC SPON ADR	EQUITY	62,400.00	11,160,864.00
BAJAJ AUTO LTD	EQUITY	22,328.00	963,761.28
BAJAJ FINANCE LTD	EQUITY	35,633.00	757,202.97
BAJAJ FINSERV LTD	EQUITY	7,223.00	458,958.72
BALOISE HOLDING AG REG	EQUITY	22,029.00	3,409,072.00
BALOISE HOLDING AG REG	EQUITY	7,934.00	1,227,816.84
BANCA IFIS SPA	EQUITY	38,663.00	1,568,533.26
BANCO BILBAO VIZCAYA ARGENTA	EQUITY	204,284.00	1,692,716.74
BANCO BILBAO VIZCAYA ARGENTA	EQUITY	552,287.00	4,576,302.86
BANCO BILBAO VIZCAYA ARGENTA	EQUITY	2,895,015.00	23,988,370.93
BANCO BRADESCO ADR	EQUITY	271,316.10	2,306,186.85
BANCO BRADESCO ADR	EQUITY	788,896.90	6,705,623.65
BANCO BRADESCO S.A.	EQUITY	134,047.10	1,116,637.73
BANCO BRADESCO SA PREF	EQUITY	914,202.30	7,767,236.02
BANCO BRADESCO SA PREF	EQUITY	768,466.60	6,529,037.89
BANCO DE CHILE	EQUITY	3,913,068.00	512,147.00
BANCO DE CREDITO E INVERSION	EQUITY	7,298.00	407,868.97
BANCO DE SABADELL SA	EQUITY	104,563.00	212,162.35
BANCO DE SABADELL SA	EQUITY	2,337,047.00	4,741,958.11
BANCO DO BRASIL S.A.	EQUITY	189,900.00	1,536,050.71
BANCO MACRO SA ADR	EQUITY	37,073.00	3,417,759.87
BANCO SANTANDER BRASIL UNIT	EQUITY	90,700.00	684,373.35
BANCO SANTANDER BRASIL ADS	EQUITY	116,900.00	880,257.00
BANCO SANTANDER CHILE	EQUITY	13,590,331.00	864,211.95
BANCO SANTANDER CHILE ADR	EQUITY	171,257.00	4,351,640.37
BANCO SANTANDER SA	EQUITY	509,729.00	3,367,303.14
BANCO SANTANDER SA	EQUITY	6,304,317.00	41,646,730.68
BANCO SANTANDER SA	EQUITY	56,773.00	375,046.16
BANCO SANTANDER SA	EQUITY	181,260.00	1,197,415.42

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BANCOLOMBIA S.A. SPONS ADR	EQUITY	150,987.00	6,726,470.85
BANCOLOMBIA SA PREF	EQUITY	143,757.00	1,595,172.06
BANDAI NAMCO HOLDINGS INC	EQUITY	34,400.00	1,172,588.11
BANDAI NAMCO HOLDINGS INC	EQUITY	88,200.00	3,006,461.37
BANDAI NAMCO HOLDINGS INC	EQUITY	152,550.00	5,199,951.05
BANDO CHEMICAL INDUSTRIES	EQUITY	5,500.00	54,432.18
BANGKOK BANK PCL FOREIGN REG	EQUITY	180,733.00	984,268.62
BANGKOK BANK PCL FOREIGN REG	EQUITY	206,067.00	1,122,237.12
BANGKOK BANK PUBLIC CO NVDR	EQUITY	1,083,100.00	5,898,542.83
BANGKOK BANK PUBLIC CO NVDR	EQUITY	60,475.00	329,345.75
BANGKOK DUSIT MED SERVICE F	EQUITY	4,234,100.00	2,393,132.76
BANGKOK DUSIT MED SERVICE F	EQUITY	731,100.00	413,221.08
BANGKOK EXPRESSWAY AND METRO	EQUITY	1,137,600.00	249,488.37
BANK CENTRAL ASIA TBK PT	EQUITY	2,352,000.00	3,203,061.34
BANK DANAMON INDONESIA TBK	EQUITY	818,900.00	314,902.46
BANK HANDLOWY W WARSZAWIE SA	EQUITY	4,692.00	87,025.26
BANK HAPOALIM BM	EQUITY	492,881.00	3,324,761.08
BANK HAPOALIM BM	EQUITY	469,452.00	3,166,719.23
BANK LEUMI LE ISRAEL	EQUITY	637,977.00	3,102,406.99
BANK LEUMI LE ISRAEL	EQUITY	773,612.00	3,761,984.02
BANK MANDIRI PERSERO TBK PT	EQUITY	5,306,800.00	5,076,848.62
BANK MANDIRI PERSERO TBK PT	EQUITY	2,158,900.00	2,065,351.72
BANK MILLENNIUM SA	EQUITY	61,478.00	123,509.72
BANK NEGARA INDONESIA PERSER	EQUITY	4,323,000.00	2,140,821.61
BANK NEGARA INDONESIA PERSER	EQUITY	1,854,700.00	918,478.33
BANK OF CHINA LTD H	EQUITY	24,475,000.00	12,007,922.94
BANK OF CHINA LTD H	EQUITY	18,928,000.00	9,286,454.15
BANK OF COMMUNICATIONS CO H	EQUITY	2,225,000.00	1,570,464.17
BANK OF EAST ASIA LTD	EQUITY	539,942.00	2,320,523.94
BANK OF IRELAND	EQUITY	27,932,252.00	7,327,369.73
BANK OF IRELAND	EQUITY	12,111,073.00	3,177,055.32
BANK OF IRELAND	EQUITY	14,977,741.00	3,929,058.28
BANK OF KYOTO LTD/THE	EQUITY	148,000.00	1,396,226.42
BANK OF MONTREAL	EQUITY	22,592.00	1,656,433.54
BANK OF MONTREAL	EQUITY	121,300.00	8,893,652.11
BANK OF MONTREAL	EQUITY	279,527.00	20,494,772.42
BANK OF MONTREAL	EQUITY	49,163.00	3,604,605.27
BANK OF NOVA SCOTIA	EQUITY	26,865.00	1,613,720.37
BANK OF NOVA SCOTIA	EQUITY	42,100.00	2,528,852.70
BANK OF NOVA SCOTIA	EQUITY	522,413.00	31,380,178.74
BANK OF NOVA SCOTIA	EQUITY	36,200.00	2,174,452.91
BANK OF NOVA SCOTIA	EQUITY	8,463.00	508,353.45
BANK OF QUEENSLAND LTD	EQUITY	178,354.00	1,566,433.66
BANK OF THE PHILIPPINE ISLAN	EQUITY	199,077.00	410,305.35
BANK PEKAO SA	EQUITY	36,744.00	1,236,591.21
BANK RAKYAT INDONESIA PERSER	EQUITY	5,816,100.00	6,655,075.97

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BANK RAKYAT INDONESIA PERSER	EQUITY	4,149,600.00	4,748,182.33
BANK RAKYAT INDONESIA PERSER	EQUITY	2,533,800.00	2,899,302.19
BANK ZACHODNI WBK SA	EQUITY	58,606.00	5,409,711.67
BANK ZACHODNI WBK SA	EQUITY	7,918.00	730,882.45
BANKIA SA	EQUITY	510,398.00	2,463,592.89
BANKINTER SA	EQUITY	236,473.00	2,175,205.30
BANKINTER SA	EQUITY	298,451.00	2,745,312.13
BANKINTER SA	EQUITY	177,130.00	1,629,336.60
BANPU PUBLIC CO LTD FOR REG	EQUITY	1,095,538.00	535,352.69
BARCLAYS AFRICA GROUP LTD	EQUITY	93,065.00	1,021,033.68
BARCLAYS PLC	EQUITY	938,218.00	2,470,909.38
BARCLAYS PLC	EQUITY	7,335,545.00	19,319,035.57
BARCLAYS PLC	EQUITY	1,341,772.00	3,533,717.13
BARCLAYS PLC	EQUITY	1,527,904.00	4,023,918.02
BARRATT DEVELOPMENTS PLC	EQUITY	242,535.00	1,775,254.15
BARRATT DEVELOPMENTS PLC	EQUITY	443,535.00	3,246,489.56
BARRATT DEVELOPMENTS PLC	EQUITY	105,938.00	775,421.58
BARRATT DEVELOPMENTS PLC	EQUITY	143,203.00	1,048,185.71
BARRICK GOLD CORP	EQUITY	506,244.00	8,041,744.61
BARRY CALLEBAUT AG REG	EQUITY	946.00	1,301,966.27
BARWA REAL ESTATE CO	EQUITY	33,335.00	294,153.78
BASF SE	EQUITY	29,733.00	2,749,921.84
BASF SE	EQUITY	52,743.00	4,878,052.25
BASF SE	EQUITY	397,091.00	36,725,833.67
BASF SE	EQUITY	76,600.00	7,084,519.32
BASF SE	EQUITY	62,845.00	5,812,357.92
BAVARIAN NORDIC A/S	EQUITY	9,921.00	583,650.90
BAYER AG REG	EQUITY	23,169.00	2,991,355.54
BAYER AG REG	EQUITY	357,480.00	46,154,334.66
BAYER AG REG	EQUITY	40,649.00	5,248,202.84
BAYER AG REG	EQUITY	39,941.00	5,156,792.77
BAYER AG REG	EQUITY	40,487.00	5,227,286.97
BAYER AG REG	EQUITY	50,870.00	6,567,838.77
BAYER AG REG	EQUITY	56,453.00	7,288,661.34
BAYERISCHE MOTOREN WERKE AG	EQUITY	143,600.00	13,312,280.30
BAYERISCHE MOTOREN WERKE AG	EQUITY	76,237.00	7,067,467.36
BAYERISCHE MOTOREN WERKE PRF	EQUITY	24,461.00	2,013,749.31
BB SEGURIDADE PARTICIPACOES	EQUITY	156,190.00	1,350,590.36
BCE INC	EQUITY	67,300.00	3,026,349.43
BDO UNIBANK INC	EQUITY	378,517.00	930,164.65
BE SEMICONDUCTOR INDUSTRIES	EQUITY	13,418.00	715,457.30
BEC WORLD PCL FOREIGN	EQUITY	228,100.00	141,009.71
BECHTLE AG	EQUITY	851.00	109,193.40
BEIERSDORF AG	EQUITY	44,157.00	4,635,434.93
BEIJING CAPITAL INTL AIRPO H	EQUITY	348,000.00	490,363.74
BEIJING ENTERPRISES HLDGS	EQUITY	420,000.00	2,025,632.65

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BEIJING ENTERPRISES HLDGS	EQUITY	134,000.00	646,273.27
BEIJING ENTERPRISES WATER GR	EQUITY	1,092,000.00	847,699.02
BEKAERT NV	EQUITY	9,444.00	479,809.96
BELLE INTERNATIONAL HOLDINGS	EQUITY	1,427,000.00	1,126,032.96
BELLUNA CO LTD	EQUITY	18,900.00	225,736.92
BENDIGO AND ADELAIDE BANK	EQUITY	110,653.00	940,430.32
BENDIGO AND ADELAIDE BANK	EQUITY	206,532.00	1,755,297.68
BENESSE HOLDINGS INC	EQUITY	2,800.00	105,660.38
BENESSE HOLDINGS INC	EQUITY	35,300.00	1,332,075.47
BENESSE HOLDINGS INC	EQUITY	24,900.00	939,622.64
BERENDSEN PLC	EQUITY	86,988.00	1,389,813.90
BERKELEY GROUP HOLDINGS/THE	EQUITY	4,566.00	191,393.45
BERKELEY GROUP HOLDINGS/THE	EQUITY	58,663.00	2,458,982.44
BERLI JUCKER PUB CO FORGN	EQUITY	132,400.00	186,108.33
BEZEQ THE ISRAELI TELECOM CO	EQUITY	930,207.00	1,544,702.86
BGF RETAIL CO LTD	EQUITY	3,836.00	338,623.43
BHARAT FORGE LTD	EQUITY	18,013.00	304,900.77
BHARTI AIRTEL LTD FOREIGN	EQUITY	257,347.00	1,517,307.16
BHARTI INFRATEL LTD	EQUITY	125,448.00	725,856.54
BHP BILLITON LIMITED	EQUITY	74,046.00	1,322,233.77
BHP BILLITON LIMITED	EQUITY	1,389,516.00	24,812,481.19
BHP BILLITON LIMITED	EQUITY	118,102.00	2,108,938.40
BHP BILLITON LIMITED	EQUITY	46,715.00	834,186.19
BHP BILLITON LIMITED	EQUITY	178,809.00	3,192,978.67
BHP BILLITON LIMITED	EQUITY	71,207.00	1,271,537.97
BHP BILLITON PLC	EQUITY	33,158.00	506,509.79
BHP BILLITON PLC	EQUITY	77,678.00	1,186,581.44
BHP BILLITON PLC	EQUITY	47,825.00	730,557.65
BHP BILLITON PLC	EQUITY	915,488.00	13,984,668.35
BHP BILLITON PLC	EQUITY	126,971.00	1,939,563.73
BID CORP LTD	EQUITY	125,709.00	2,870,799.24
BID CORP LTD	EQUITY	80,609.00	1,840,856.71
BIDVEST GROUP LTD	EQUITY	75,923.00	913,104.09
BIM BIRLESIK MAGAZALAR AS	EQUITY	49,155.00	910,523.27
BINCKBANK NV	EQUITY	28,709.00	145,056.14
BLACKBERRY LTD	EQUITY	17,974.00	179,366.32
BLACKBERRY LTD	EQUITY	224,769.00	2,243,017.05
BLUESCOPE STEEL LTD	EQUITY	257,210.00	2,606,239.57
BLUESCOPE STEEL LTD	EQUITY	246,066.00	2,493,320.42
BLUESCOPE STEEL LTD	EQUITY	569,253.00	5,768,087.14
BML INC	EQUITY	4,000.00	77,785.69
BNK FINANCIAL GROUP INC	EQUITY	55,923.00	535,206.79
BNP PARIBAS	EQUITY	34,258.00	2,463,940.92
BNP PARIBAS	EQUITY	138,750.00	9,979,327.53
BNP PARIBAS	EQUITY	482,282.00	34,687,207.50
BNP PARIBAS	EQUITY	61,360.00	4,413,200.27

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BNP PARIBAS	EQUITY	62,624.00	4,504,111.04
BNP PARIBAS	EQUITY	62,840.00	4,519,646.43
BNP PARIBAS	EQUITY	65,300.00	4,696,577.21
BNP PARIBAS	EQUITY	77,386.00	5,565,839.57
BOBST GROUP SA REG	EQUITY	1,575.00	151,801.28
BOC HONG KONG HOLDINGS LTD	EQUITY	1,612,000.00	7,712,622.25
BOC HONG KONG HOLDINGS LTD	EQUITY	613,500.00	2,935,293.89
BOC HONG KONG HOLDINGS LTD	EQUITY	388,500.00	1,858,780.24
BOC HONG KONG HOLDINGS LTD	EQUITY	1,466,500.00	7,016,476.76
BOC HONG KONG HOLDINGS LTD	EQUITY	1,246,600.00	5,964,364.08
BOIRON SA	EQUITY	1,760.00	173,396.44
BOLIDEN AB	EQUITY	61,155.00	1,666,898.00
BOLIDEN AB	EQUITY	76,230.00	2,077,796.33
BOLIDEN AB	EQUITY	117,802.00	3,210,921.72
BOLLORE	EQUITY	396,913.00	1,802,195.16
BOMBARDIER INC B	EQUITY	875,020.00	1,590,087.93
BONAVA AB B SHARES	EQUITY	17,076.00	291,734.78
BONAVISTA ENERGY CORP	EQUITY	104,800.00	218,686.38
BORAL LTD	EQUITY	519,305.00	2,768,413.61
BOSCH LTD	EQUITY	1,872.00	676,975.44
BOSKALIS WESTMINSTER	EQUITY	42,364.00	1,373,929.70
BOSKALIS WESTMINSTER	EQUITY	70,918.00	2,299,979.85
BOUYGUES SA	EQUITY	91,405.00	3,848,982.74
BP PLC	EQUITY	8,542,032.00	49,131,610.45
BP PLC	EQUITY	155,188.00	892,602.17
BP PLC	EQUITY	1,347,151.00	7,748,472.28
BP PLC	EQUITY	1,166,114.00	6,707,193.18
BR MALLS PARTICIPACOES SA	EQUITY	189,070.50	681,926.35
BRAIT SE	EQUITY	78,740.00	363,697.37
BRAMBLES LTD	EQUITY	694,199.00	5,181,082.30
BRASKEM SA PREF A	EQUITY	40,600.00	419,080.96
BRASKEM SA SPON ADR	EQUITY	62,781.00	1,300,822.32
BRENNTAG AG	EQUITY	66,407.00	3,838,528.64
BRENNTAG AG	EQUITY	3,640.00	210,403.18
BRENNTAG AG	EQUITY	16,267.00	940,282.58
BRENNTAG AG	EQUITY	67,771.00	3,917,372.04
BRENNTAG AG	EQUITY	64,099.00	3,705,119.15
BRF SA	EQUITY	406,744.00	4,812,303.57
BRF SA	EQUITY	108,600.00	1,284,877.39
BRF SA ADR	EQUITY	304,838.00	3,594,040.02
BRIDGESTONE CORP	EQUITY	282,300.00	12,160,306.16
BRIDGESTONE CORP	EQUITY	143,300.00	6,172,766.11
BRIDGESTONE CORP	EQUITY	38,700.00	1,667,034.53
BRIDGESTONE CORP	EQUITY	10,600.00	456,603.77
BRIDGESTONE CORP	EQUITY	20,200.00	870,131.72
BRILLIANCE CHINA AUTOMOTIVE	EQUITY	2,496,000.00	4,546,640.28

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BRILLIANCE CHINA AUTOMOTIVE	EQUITY	714,000.00	1,300,601.43
BRITISH AMERICAN TOBACCO BHD	EQUITY	33,800.00	341,885.78
BRITISH AMERICAN TOBACCO PLC	EQUITY	805,678.00	54,775,634.47
BRITISH LAND CO PLC	EQUITY	23,608.00	185,680.18
BRITISH LAND CO PLC	EQUITY	430,226.00	3,383,786.81
BRITVIC PLC	EQUITY	261,000.00	2,346,058.27
BROOKFIELD ASSET MANAGE CL A	EQUITY	16,516.00	647,185.06
BROOKFIELD ASSET MANAGE CL A	EQUITY	71,300.00	2,793,914.68
BROOKFIELD ASSET MANAGE CL A	EQUITY	385,302.00	15,098,189.56
BROOKFIELD ASSET MANAGE CL A	EQUITY	46,550.00	1,824,077.54
BROOKFIELD ASSET MANAGE CL A	EQUITY	149,509.00	5,858,560.88
BROTHER INDUSTRIES LTD	EQUITY	62,500.00	1,442,350.48
BROTHER INDUSTRIES LTD	EQUITY	104,700.00	2,416,225.53
BT GROUP PLC	EQUITY	459,812.00	1,760,460.59
BT GROUP PLC	EQUITY	3,668,506.00	14,045,436.52
BT GROUP PLC	EQUITY	682,447.00	2,612,852.75
BT GROUP PLC	EQUITY	728,313.00	2,788,457.76
BTS GROUP HOLDINGS PCL FORGN	EQUITY	931,200.00	233,005.59
BUMI SERPONG DAMAI PT	EQUITY	18,248,900.00	2,505,757.79
BUMI SERPONG DAMAI PT	EQUITY	1,658,000.00	227,660.10
BUMRUNGRAD HOSPITAL FOREIGN	EQUITY	56,700.00	286,254.05
BUNZL PLC	EQUITY	5,980.00	177,725.36
BUNZL PLC	EQUITY	146,933.00	4,366,842.81
BUNZL PLC	EQUITY	40,849.00	1,214,030.63
BUNZL PLC	EQUITY	233,925.00	6,952,241.53
BURBERRY GROUP PLC	EQUITY	47,940.00	1,034,331.75
BURBERRY GROUP PLC	EQUITY	193,073.00	4,165,655.69
BURBERRY GROUP PLC	EQUITY	71,299.00	1,538,314.96
BURBERRY GROUP PLC	EQUITY	183,001.00	3,948,346.78
BUREAU VERITAS SA	EQUITY	117,536.00	2,597,328.83
BUWOG AG	EQUITY	12,412.00	356,106.92
BYD CO LTD H	EQUITY	580,000.00	3,558,851.97
BYD CO LTD H	EQUITY	152,000.00	932,664.66
CA IMMOBILIEN ANLAGEN AG	EQUITY	9,307.00	226,738.51
CADILA HEALTHCARE LTD	EQUITY	40,644.00	329,867.99
CAE INC	EQUITY	9,727.00	167,471.87
CAE INC	EQUITY	120,115.00	2,068,046.05
CAIXABANK S.A	EQUITY	762,228.00	3,633,921.14
CAIXABANK S.A	EQUITY	1,563,857.00	7,455,686.51
CAIXABANK S.A	EQUITY	688,300.00	3,281,469.48
CALBEE INC	EQUITY	18,400.00	722,997.51
CALBEE INC	EQUITY	36,400.00	1,430,277.68
CALTEX AUSTRALIA LTD	EQUITY	4,460.00	108,139.17
CALTEX AUSTRALIA LTD	EQUITY	112,331.00	2,723,627.99
CALTEX AUSTRALIA LTD	EQUITY	65,316.00	1,583,681.13
CALTEX AUSTRALIA LTD	EQUITY	156,138.00	3,785,792.22

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CAMECO CORP	EQUITY	176,592.00	1,605,876.28
CAN APARTMENT PROP REAL ESTA	EQUITY	30,400.00	785,807.35
CAN IMPERIAL BK OF COMMERCE	EQUITY	172,071.00	13,963,627.23
CAN IMPERIAL BK OF COMMERCE	EQUITY	21,096.00	1,711,948.44
CAN IMPERIAL BK OF COMMERCE	EQUITY	101,208.00	8,213,067.78
CAN IMPERIAL BK OF COMMERCE	EQUITY	14,096.00	1,143,895.77
CANADA GOOSE HOLDINGS INC	EQUITY	7,900.00	155,846.62
CANADIAN NATL RAILWAY CO	EQUITY	331,915.00	26,891,581.04
CANADIAN NATL RAILWAY CO	EQUITY	8,419.00	682,103.01
CANADIAN NATL RAILWAY CO	EQUITY	84,800.00	6,870,451.99
CANADIAN NATL RAILWAY CO	EQUITY	24,400.00	1,976,875.34
CANADIAN NATL RAILWAY CO	EQUITY	27,100.00	2,195,627.94
CANADIAN NATL RAILWAY CO	EQUITY	101,800.00	8,247,783.17
CANADIAN NATURAL RESOURCES	EQUITY	479,174.00	13,806,645.94
CANADIAN NATURAL RESOURCES	EQUITY	40,100.00	1,155,418.50
CANADIAN NATURAL RESOURCES	EQUITY	39,400.00	1,135,249.10
CANADIAN NATURAL RESOURCES	EQUITY	95,880.00	2,762,631.55
CANADIAN NATURAL RESOURCES	EQUITY	220,705.00	6,359,267.81
CANADIAN PACIFIC RAILWAY LTD	EQUITY	1,553.00	249,506.01
CANADIAN PACIFIC RAILWAY LTD	EQUITY	64,247.00	10,321,965.47
CANADIAN PACIFIC RAILWAY LTD	EQUITY	12,207.00	1,961,184.68
CANADIAN TIRE CORP CLASS A	EQUITY	9,668.00	1,098,490.86
CANADIAN TIRE CORP CLASS A	EQUITY	29,980.00	3,406,366.98
CANADIAN TIRE CORP CLASS A	EQUITY	12,102.00	1,375,045.14
CANADIAN UTILITIES LTD A	EQUITY	56,509.00	1,813,143.94
CANFOR CORP	EQUITY	2,000.00	30,168.63
CANON INC	EQUITY	462,500.00	15,707,547.17
CANON MARKETING JAPAN INC	EQUITY	197,100.00	4,483,691.71
CAPCOM CO LTD	EQUITY	328,200.00	7,778,538.63
CAPGEMINI SE	EQUITY	16,680.00	1,721,325.32
CAPGEMINI SE	EQUITY	18,107.00	1,868,587.38
CAPGEMINI SE	EQUITY	71,034.00	7,330,492.97
CAPITA PLC	EQUITY	296,657.00	2,664,642.68
CAPITA PLC	EQUITY	390,844.00	3,510,652.37
CAPITAL POWER CORP	EQUITY	19,550.00	366,101.49
CAPITALAND COMMERCIAL TRUST	EQUITY	684,400.00	825,147.26
CAPITALAND LTD	EQUITY	78,900.00	200,566.51
CAPITALAND LTD	EQUITY	1,130,085.00	2,872,714.89
CAPITALAND MALL TRUST	EQUITY	1,114,669.00	1,598,918.75
CAPITEC BANK HOLDINGS LTD	EQUITY	54,331.00	3,441,688.99
CAPITEC BANK HOLDINGS LTD	EQUITY	5,778.00	366,017.17
CARLSBERG AS B	EQUITY	1,573.00	167,825.60
CARLSBERG AS B	EQUITY	46,850.00	4,998,492.82
CARLSBERG AS B	EQUITY	27,106.00	2,891,977.51
CARNIVAL PLC	EQUITY	83,201.00	5,490,153.06
CARNIVAL PLC	EQUITY	82,685.00	5,456,103.96

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CARNIVAL PLC	EQUITY	56,963.00	3,758,796.03
CARREFOUR SA	EQUITY	247,448.00	6,251,323.84
CARSALES.COM LTD	EQUITY	8,842.00	78,131.59
CARSALES.COM LTD	EQUITY	228,066.00	2,015,286.02
CASINO GUICHARD PERRACHON	EQUITY	23,903.00	1,413,836.67
CASIO COMPUTER CO LTD	EQUITY	99,200.00	1,524,727.66
CASIO COMPUTER CO LTD	EQUITY	48,900.00	751,604.66
CATCHER TECHNOLOGY CO LTD	EQUITY	151,000.00	1,804,355.69
CATHAY FINANCIAL HOLDING CO	EQUITY	2,024,775.00	3,334,688.61
CCC SA	EQUITY	77,376.00	4,694,765.80
CCC SA	EQUITY	5,588.00	339,050.24
CCL INDUSTRIES INC CL B	EQUITY	12,250.00	618,866.94
CCL INDUSTRIES INC CL B	EQUITY	17,000.00	858,835.76
CCL INDUSTRIES INC CL B	EQUITY	61,695.00	3,116,816.01
CCR SA	EQUITY	326,400.00	1,664,878.90
CCR SA	EQUITY	237,170.00	1,209,740.59
CECONOMY AG	EQUITY	78,907.00	2,659,872.48
CECONOMY AG	EQUITY	147,815.00	4,982,689.11
CELESTICA INC	EQUITY	38,900.00	527,772.39
CELESTICA INC	EQUITY	84,768.00	1,150,082.51
CELLAVISION AB	EQUITY	15,937.00	287,202.52
CELLNEX TELECOM SAU	EQUITY	52,923.00	1,090,125.55
CELLTRION INC	EQUITY	18,390.00	1,850,010.05
CEMENTOS ARGOS SA	EQUITY	94,883.00	367,721.43
CEMEX SAB CPO	EQUITY	3,229,486.00	3,047,534.96
CEMEX SAB SPONS ADR PART CER	EQUITY	171,963.60	1,619,897.11
CEMEX SAB SPONS ADR PART CER	EQUITY	739,695.16	6,967,928.41
CENCOSUD SA	EQUITY	300,547.00	798,926.70
CENOVUS ENERGY INC	EQUITY	439,603.00	3,236,008.84
CENTAMIN PLC	EQUITY	658,894.00	1,324,886.58
CENTRAIS ELETRICAS BRAS PR B	EQUITY	95,000.00	470,519.88
CENTRAIS ELETRICAS BRASILIER	EQUITY	3,900.00	14,654.80
CENTRAL JAPAN RAILWAY CO	EQUITY	62,600.00	10,201,192.60
CENTRAL JAPAN RAILWAY CO	EQUITY	16,000.00	2,607,333.57
CENTRAL PATTANA PUB CO FOREI	EQUITY	1,631,600.00	3,326,120.11
CENTRAL PATTANA PUB CO FOREI	EQUITY	283,100.00	577,117.31
CENTRICA PLC	EQUITY	2,391,501.00	6,219,089.88
CENTRICA PLC	EQUITY	80,171.00	208,484.40
CENTRICA PLC	EQUITY	1,072,177.00	2,788,192.49
CENTROTEC SUSTAINABLE AG	EQUITY	4,173.00	91,668.26
CES ENERGY SOLUTIONS CORP	EQUITY	29,800.00	132,628.01
CEZ AS	EQUITY	38,224.00	664,421.18
CGI GROUP INC CLASS A	EQUITY	95,299.00	4,862,178.90
CGI GROUP INC CLASS A	EQUITY	4,724.00	241,019.67
CGI GROUP INC CLASS A	EQUITY	97,400.00	4,969,372.45
CGI GROUP INC CLASS A	EQUITY	26,500.00	1,352,036.65

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CGI GROUP INC CLASS A	EQUITY	19,400.00	989,792.87
CGN POWER CO LTD H	EQUITY	2,520,200.00	703,781.62
CHAILEASE HOLDING CO LTD	EQUITY	220,496.00	614,663.41
CHALLENGER LTD	EQUITY	253,304.00	2,591,919.71
CHALLENGER LTD	EQUITY	241,702.00	2,473,202.86
CHALLENGER LTD	EQUITY	186,581.00	1,909,180.16
CHANG HWA COMMERCIAL BANK	EQUITY	928,887.00	532,842.81
CHANGYOU.COM LTD ADR	EQUITY	90,000.00	3,488,400.00
CHANGYOU.COM LTD ADR	EQUITY	86,890.00	3,367,856.40
CHARGEURS SA	EQUITY	10,155.00	278,669.78
CHAROEN POKPHAND FOOD FORGN	EQUITY	650,900.00	475,193.41
CHAROEN POKPHAND INDONESI PT	EQUITY	1,877,300.00	447,932.02
CHECK POINT SOFTWARE TECH	EQUITY	57,229.00	6,242,539.32
CHEIL WORLDWIDE INC	EQUITY	14,822.00	238,364.55
CHENG SHIN RUBBER IND CO LTD	EQUITY	419,000.00	891,167.00
CHEUNG KONG PROPERTY HOLDING	EQUITY	205,000.00	1,605,819.55
CHEUNG KONG PROPERTY HOLDING	EQUITY	414,000.00	3,242,972.16
CHEUNG KONG PROPERTY HOLDING	EQUITY	1,170,953.00	9,172,386.42
CHEUNG KONG PROPERTY HOLDING	EQUITY	43,108.00	337,676.43
CHIBA BANK LTD/THE	EQUITY	1,040,000.00	7,534,353.86
CHIBA BANK LTD/THE	EQUITY	311,000.00	2,253,061.59
CHICONY ELECTRONICS CO LTD	EQUITY	126,571.00	320,796.32
CHINA AGRI INDUSTRIES HLDGS	EQUITY	9,802,000.00	4,068,235.88
CHINA AIRLINES LTD	EQUITY	412,000.00	125,008.55
CHINA BLUECHEMICAL LTD H	EQUITY	6,668,000.00	1,571,664.46
CHINA CINDA ASSET MANAGEME H	EQUITY	2,651,000.00	988,209.75
CHINA CITIC BANK CORP LTD H	EQUITY	2,052,000.00	1,256,468.69
CHINA COAL ENERGY CO H	EQUITY	1,329,000.00	643,521.70
CHINA COMMUNICATIONS CONST H	EQUITY	1,070,000.00	1,378,885.41
CHINA COMMUNICATIONS SERVI H	EQUITY	725,600.00	418,269.51
CHINA CONCH VENTURE HOLDINGS	EQUITY	443,400.00	812,228.35
CHINA CONSTRUCTION BANK H	EQUITY	3,545,000.00	2,747,375.57
CHINA CONSTRUCTION BANK H	EQUITY	10,398,336.00	8,058,712.07
CHINA CONSTRUCTION BANK H	EQUITY	19,834,000.00	15,371,353.18
CHINA DEVELOPMENT FINANCIAL	EQUITY	2,817,000.00	817,689.35
CHINA DONGXIANG GROUP CO	EQUITY	14,415,000.00	2,548,238.96
CHINA EVERBRIGHT BANK CO L H	EQUITY	795,000.00	371,711.85
CHINA EVERBRIGHT INTL LTD	EQUITY	3,062,000.00	3,820,415.17
CHINA EVERBRIGHT INTL LTD	EQUITY	560,000.00	698,704.28
CHINA EVERBRIGHT LTD	EQUITY	242,000.00	527,000.11
CHINA EVERGRANDE GROUP	EQUITY	1,021,000.00	1,833,665.75
CHINA GALAXY SECURITIES CO H	EQUITY	801,300.00	718,521.22
CHINA GAS HOLDINGS LTD	EQUITY	2,274,000.00	4,590,849.87
CHINA GAS HOLDINGS LTD	EQUITY	478,000.00	965,007.14
CHINA HUARONG ASSET MANAGE H	EQUITY	1,224,000.00	476,652.00
CHINA HUISHAN DAIRY HOLDINGS	EQUITY	987,900.00	53,150.66

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CHINA JINMAO HOLDINGS GROUP	EQUITY	1,100,000.00	453,727.37
CHINA LIFE INSURANCE CO H	EQUITY	1,777,000.00	5,429,029.84
CHINA LIFE INSURANCE CO LTD	EQUITY	712,703.00	709,891.55
CHINA LONGYUAN POWER GROUP H	EQUITY	684,000.00	497,680.76
CHINA MEDICAL SYSTEM HOLDING	EQUITY	1,481,000.00	2,561,151.36
CHINA MEDICAL SYSTEM HOLDING	EQUITY	267,782.00	463,085.91
CHINA MENGNIU DAIRY CO	EQUITY	1,327,000.00	2,600,810.87
CHINA MENGNIU DAIRY CO	EQUITY	971,000.00	1,903,080.15
CHINA MENGNIU DAIRY CO	EQUITY	694,000.00	1,360,182.93
CHINA MERCHANTS BANK H	EQUITY	956,158.00	2,884,476.41
CHINA MERCHANTS PORT HOLDING	EQUITY	348,057.00	965,283.07
CHINA MINSHENG BANKING H	EQUITY	1,536,400.00	1,533,162.45
CHINA MOBILE LTD	EQUITY	633,500.00	6,723,347.36
CHINA MOBILE LTD	EQUITY	1,002,500.00	10,639,551.27
CHINA MOBILE LTD	EQUITY	453,500.00	4,813,003.99
CHINA MOBILE LTD	EQUITY	1,429,000.00	15,166,003.75
CHINA MOBILE LTD SPON ADR	EQUITY	47,181.00	2,504,839.29
CHINA NATIONAL BUILDING MA H	EQUITY	838,000.00	498,090.68
CHINA OILFIELD SERVICES H	EQUITY	3,864,000.00	3,098,545.43
CHINA OILFIELD SERVICES H	EQUITY	668,000.00	535,669.86
CHINA ORIENTAL GROUP CO LTD	EQUITY	24,000.00	8,915.70
CHINA OVERSEAS LAND + INVEST	EQUITY	408,000.00	1,194,243.22
CHINA OVERSEAS LAND + INVEST	EQUITY	962,000.00	2,815,838.19
CHINA PACIFIC INSURANCE GR H	EQUITY	1,447,400.00	5,914,603.95
CHINA PACIFIC INSURANCE GR H	EQUITY	639,400.00	2,612,821.45
CHINA POWER INTERNATIONAL	EQUITY	766,000.00	271,803.44
CHINA RAILWAY CONSTRUCTION H	EQUITY	533,500.00	695,710.60
CHINA RAILWAY GROUP LTD H	EQUITY	978,000.00	770,478.26
CHINA RESOURCES BEER HOLDIN	EQUITY	417,566.00	1,053,750.45
CHINA RESOURCES GAS GROUP LT	EQUITY	216,000.00	737,390.23
CHINA RESOURCES LAND LTD	EQUITY	664,888.00	1,937,654.38
CHINA RESOURCES POWER HOLDIN	EQUITY	3,858,000.00	7,571,246.85
CHINA RESOURCES POWER HOLDIN	EQUITY	506,856.00	994,694.63
CHINA SHENHUA ENERGY CO H	EQUITY	1,558,500.00	3,469,788.44
CHINA SHENHUA ENERGY CO H	EQUITY	930,500.00	2,071,631.79
CHINA SHINEWAY PHARMACEUTICA	EQUITY	1,334,000.00	1,349,986.23
CHINA SOUTHERN AIRLINES CO H	EQUITY	432,000.00	365,236.44
CHINA STATE CONSTRUCTION INT	EQUITY	1,475,400.00	2,525,007.40
CHINA STATE CONSTRUCTION INT	EQUITY	452,000.00	773,555.20
CHINA STEEL CORP	EQUITY	2,684,380.00	2,184,036.98
CHINA TAIPING INSURANCE HOLD	EQUITY	1,110,400.00	2,813,533.94
CHINA TAIPING INSURANCE HOLD	EQUITY	366,335.00	928,220.42
CHINA TELECOM CORP LTD H	EQUITY	3,566,000.00	1,694,734.48
CHINA UNICOM HONG KONG LTD	EQUITY	2,524,000.00	3,750,539.62
CHINA UNICOM HONG KONG LTD	EQUITY	1,348,000.00	2,003,061.57
CHINA VANKE CO LTD H	EQUITY	257,400.00	728,697.42

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CHINA VANKE CO LTD H	EQUITY	300,700.00	851,279.39
CHINA ZHENGTONG AUTO SERVICE	EQUITY	2,029,500.00	1,624,858.29
CHOCOLADEFABRIKEN LINDT PC	EQUITY	447.00	2,595,227.90
CHOCOLADEFABRIKEN LINDT REG	EQUITY	45.00	3,141,283.35
CHONGQING CHANGAN AUTOMOBI B	EQUITY	288,400.00	380,521.24
CHONGQING RURAL COMMERCIAL H	EQUITY	723,000.00	488,084.85
CHR HANSEN HOLDING A/S	EQUITY	43,664.00	3,171,581.27
CHRISTIAN DIOR SE	EQUITY	1,525.00	435,443.45
CHRISTIAN DIOR SE	EQUITY	23,807.00	6,797,771.88
CHUBU ELECTRIC POWER CO INC	EQUITY	282,700.00	3,755,159.75
CHUGAI PHARMACEUTICAL CO LTD	EQUITY	98,427.00	3,683,566.53
CHUGAI PHARMACEUTICAL CO LTD	EQUITY	38,800.00	1,452,064.79
CHUGOKU BANK LTD/THE	EQUITY	56,300.00	841,794.23
CHUGOKU ELECTRIC POWER CO	EQUITY	125,600.00	1,384,998.22
CHUNGHWA TELECOM CO LTD	EQUITY	880,000.00	3,124,260.36
CI FINANCIAL CORP	EQUITY	107,351.00	2,284,732.15
CIA BRASILEIRA DE DIS PREF	EQUITY	33,478.00	658,293.73
CIA BRASILEIRA DE DIS SP PRF	EQUITY	71,052.00	1,389,066.60
CIA CERVECERIAS UNI SPON ADR	EQUITY	83,601.00	2,193,690.24
CIA CERVECERIAS UNI SPON ADR	EQUITY	12,800.00	335,872.00
CIA CERVECERIAS UNIDAS SA	EQUITY	9,868.00	129,634.55
CIA DE MINAS BUENAVENTUR ADR	EQUITY	156,343.00	1,797,944.50
CIA DE MINAS BUENAVENTUR ADR	EQUITY	58,500.00	672,750.00
CIA ENERGETICA MINAS GER PRF	EQUITY	186,560.00	454,962.59
CIA PARANAENSE DE ENERGI PFB	EQUITY	29,700.00	219,887.12
CIA SANEAMENTO BASICO DE SP	EQUITY	269,500.00	2,575,226.74
CIA SANEAMENTO BASICO DE SP	EQUITY	76,800.00	733,867.95
CIA SIDERURGICA NACIONAL SA	EQUITY	138,100.00	299,270.50
CIE FINANCIERE RICHEMONT REG	EQUITY	111,472.00	9,195,727.04
CIE FINANCIERE RICHEMONT REG	EQUITY	37,400.00	3,085,260.79
CIE FINANCIERE RICHEMONT REG	EQUITY	226,115.00	18,653,041.30
CIE FINANCIERE RICHEMONT REG	EQUITY	63,604.00	5,246,923.20
CIELO SA	EQUITY	295,680.00	2,195,345.36
CIELO SA	EQUITY	1,179,840.00	8,759,998.19
CIELO SA	EQUITY	276,198.00	2,050,696.69
CIMB GROUP HOLDINGS BHD	EQUITY	786,959.00	1,206,292.20
CIMIC GROUP LTD	EQUITY	94,229.00	2,807,291.24
CIMIC GROUP LTD	EQUITY	47,400.00	1,412,151.30
CIPLA LTD	EQUITY	90,211.00	778,211.62
CITIC LTD	EQUITY	1,206,000.00	1,813,684.84
CITIC SECURITIES CO LTD H	EQUITY	527,000.00	1,089,583.61
CITY DEVELOPMENTS LTD	EQUITY	184,820.00	1,440,330.17
CJ CHEILJEDANG CORP	EQUITY	1,788.00	564,927.68
CJ CORP	EQUITY	24,284.00	4,022,040.82
CJ CORP	EQUITY	27,125.00	4,492,581.83
CJ CORP	EQUITY	3,303.00	547,059.83

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CJ E+M CORP	EQUITY	3,390.00	224,587.69
CJ LOGISTICS	EQUITY	1,508.00	237,900.62
CK HUTCHISON HOLDINGS LTD	EQUITY	24,500.00	307,566.18
CK HUTCHISON HOLDINGS LTD	EQUITY	265,908.00	3,338,135.00
CK HUTCHISON HOLDINGS LTD	EQUITY	46,540.00	584,250.20
CK HUTCHISON HOLDINGS LTD	EQUITY	328,500.00	4,123,897.55
CK HUTCHISON HOLDINGS LTD	EQUITY	1,170,953.00	14,699,817.97
CK HUTCHISON HOLDINGS LTD	EQUITY	679,168.00	8,526,085.99
CK INFRASTRUCTURE HOLDINGS L	EQUITY	11,000.00	92,436.38
CK INFRASTRUCTURE HOLDINGS L	EQUITY	285,000.00	2,394,942.64
CKD CORP	EQUITY	23,400.00	356,331.43
CLARION CO LTD	EQUITY	55,000.00	209,015.66
CLEANAWAY WASTE MANAGEMENT L	EQUITY	2,917,569.00	3,077,141.74
CLICKS GROUP LTD	EQUITY	249,758.00	2,668,660.18
CLOSE BROTHERS GROUP PLC	EQUITY	31,246.00	612,457.37
CLP HOLDINGS LTD	EQUITY	44,000.00	465,563.73
CLP HOLDINGS LTD	EQUITY	714,622.00	7,561,411.04
CLP HOLDINGS LTD	EQUITY	41,500.00	439,111.25
CNH INDUSTRIAL NV	EQUITY	65,287.00	738,301.50
CNH INDUSTRIAL NV	EQUITY	447,251.00	5,057,761.64
CNH INDUSTRIAL NV	EQUITY	275,400.00	3,114,375.49
CNH INDUSTRIAL NV	EQUITY	562,830.00	6,364,792.88
CNOOC LTD	EQUITY	1,918,000.00	2,100,685.97
CNOOC LTD	EQUITY	4,428,000.00	4,849,758.85
CNOOC LTD	EQUITY	1,967,000.00	2,154,353.13
CNOOC LTD	EQUITY	4,662,000.00	5,106,046.92
CNP ASSURANCES	EQUITY	52,104.00	1,168,041.93
CNP ASSURANCES	EQUITY	77,123.00	1,728,905.61
CNP ASSURANCES	EQUITY	50,017.00	1,121,256.59
COAL INDIA LTD	EQUITY	264,921.00	1,002,099.16
COBHAM PLC	EQUITY	1,084,568.00	1,825,803.28
COCA COLA AMATIL LTD	EQUITY	254,822.00	1,804,106.99
COCA COLA AMATIL LTD	EQUITY	468,109.00	3,314,151.51
COCA COLA AMATIL LTD	EQUITY	189,363.00	1,340,665.68
COCA COLA BOTTLERS JAPAN INC	EQUITY	53,300.00	1,541,696.33
COCA COLA BOTTLERS JAPAN INC	EQUITY	33,000.00	954,521.18
COCA COLA EUROPEAN PARTNERS	EQUITY	95,414.00	3,868,708.67
COCA COLA FEMSA SAB SER L	EQUITY	126,200.00	1,073,063.44
COCA COLA FEMSA SAB SP ADR	EQUITY	130,000.00	11,007,100.00
COCA COLA HBC AG DI	EQUITY	95,696.00	2,806,789.97
COCA COLA HBC AG DI	EQUITY	12,870.00	377,480.64
COCA COLA HBC AG DI	EQUITY	80,818.00	2,370,414.14
COCA COLA ICECEK AS	EQUITY	16,156.00	185,200.86
COCHLEAR LTD	EQUITY	50,436.00	6,013,883.76
COCHLEAR LTD	EQUITY	25,390.00	3,027,450.80
COCHLEAR LTD	EQUITY	6,558.00	781,962.28

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COGECO COMMUNICATIONS INC	EQUITY	53,046.00	3,235,368.95
COGNIZANT TECH SOLUTIONS A	EQUITY	118,430.00	7,863,752.00
COLAS SA	EQUITY	330.00	65,678.57
COLBUN SA	EQUITY	1,806,420.00	385,891.37
COLOPLAST B	EQUITY	52,099.00	4,347,710.62
COLOPLAST B	EQUITY	96,944.00	8,090,068.11
COLRUYT SA	EQUITY	30,331.00	1,595,649.24
COM2US CORP	EQUITY	21,699.00	2,234,097.10
COMFORTDELGRO CORP LTD	EQUITY	965,100.00	1,612,179.98
COMFORTDELGRO CORP LTD	EQUITY	50,000.00	83,523.99
COMMERCIAL BANK PQSC	EQUITY	38,095.00	315,862.54
COMMERCIAL INTERNATIONAL BAN	EQUITY	796,897.00	3,514,790.74
COMMERCIAL INTERNATIONAL BAN	EQUITY	230,694.00	1,017,498.04
COMMERZBANK AG	EQUITY	40,512.00	481,928.17
COMMERZBANK AG	EQUITY	466,242.00	5,546,385.10
COMMONWEALTH BANK OF AUSTRAL	EQUITY	744,729.00	47,304,746.27
COMMONWEALTH BANK OF AUSTRAL	EQUITY	47,914.00	3,043,468.98
COMMONWEALTH BANK OF AUSTRAL	EQUITY	32,891.00	2,089,216.90
COMPAGNIE DE SAINT GOBAIN	EQUITY	17,501.00	933,764.59
COMPAGNIE DE SAINT GOBAIN	EQUITY	216,833.00	11,569,109.05
COMPAGNIE DE SAINT GOBAIN	EQUITY	60,498.00	3,227,866.42
COMPAGNIE DE SAINT GOBAIN	EQUITY	36,265.00	1,934,916.45
COMPAL ELECTRONICS	EQUITY	11,463,839.00	7,725,466.78
COMPAL ELECTRONICS	EQUITY	946,000.00	637,508.22
COMPASS GROUP PLC	EQUITY	77,228.00	1,625,107.13
COMPASS GROUP PLC	EQUITY	82,987.00	1,746,293.64
COMPASS GROUP PLC	EQUITY	103,485.00	2,177,632.61
COMPASS GROUP PLC	EQUITY	684,864.00	14,411,578.31
COMPASS GROUP PLC	EQUITY	417,482.00	8,785,064.68
COMPUTACENTER PLC	EQUITY	4,523.00	47,647.45
COMPUTERSHARE LTD	EQUITY	9,063.00	98,298.08
COMPUTERSHARE LTD	EQUITY	206,190.00	2,236,354.64
CONCORDIA FINANCIAL GROUP LT	EQUITY	566,400.00	2,856,196.51
CONSTELLATION SOFTWARE INC	EQUITY	780.00	407,453.45
CONSTELLATION SOFTWARE INC	EQUITY	11,300.00	5,902,851.31
CONSTELLATION SOFTWARE INC	EQUITY	1,500.00	783,564.33
CONSTELLATION SOFTWARE INC	EQUITY	1,700.00	888,039.58
CONSTELLATION SOFTWARE INC	EQUITY	8,373.00	4,373,856.11
CONTACT ENERGY LTD	EQUITY	236,636.00	902,710.06
CONTAINER CORP OF INDIA L F	EQUITY	16,415.00	291,286.10
CONTINENTAL AG	EQUITY	47,774.00	10,295,627.47
CONTINENTAL AG	EQUITY	21,595.00	4,653,871.88
CONVATEC GROUP PLC	EQUITY	503,158.00	2,086,216.90
CONVATEC GROUP PLC	EQUITY	1,152,403.00	4,778,146.45
COPA HOLDINGS SA CLASS A	EQUITY	33,733.00	3,946,761.00
CORONATION FUND MANAGERS LTD	EQUITY	58,468.00	290,900.89

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COSAN LTD CLASS A SHARES	EQUITY	505,695.00	3,241,504.95
COSAN SA INDUSTRIA COMERCIO	EQUITY	48,200.00	503,057.72
COSCO SHIPPING PORTS LTD	EQUITY	478,334.00	561,271.70
COUNTRY GARDEN HOLDINGS CO	EQUITY	1,252,747.00	1,452,306.79
COVESTRO AG	EQUITY	50,255.00	3,623,092.20
COVESTRO AG	EQUITY	45,521.00	3,281,798.43
COWAY CO LTD	EQUITY	54,475.00	4,951,623.48
COWAY CO LTD	EQUITY	41,773.00	3,797,047.59
COWAY CO LTD	EQUITY	11,999.00	1,090,675.17
CP ALL PCL FOREIGN	EQUITY	847,500.00	1,565,517.37
CP ALL PCL FOREIGN	EQUITY	1,154,100.00	2,131,874.45
CPFL ENERGIA SA	EQUITY	55,755.00	446,107.31
CRCC HIGH TECH EQUIPMENT C H	EQUITY	2,073,000.00	876,313.82
CREDICORP LTD	EQUITY	12,528.00	2,247,397.92
CREDICORP LTD	EQUITY	35,527.00	6,373,188.53
CREDICORP LTD	EQUITY	39,930.00	7,163,042.70
CREDICORP LTD	EQUITY	15,900.00	2,852,301.00
CREDIT AGRICOLE SA	EQUITY	489,673.00	7,866,423.59
CREDIT SAISON CO LTD	EQUITY	63,940.00	1,248,525.81
CREDIT SUISSE GROUP AG REG	EQUITY	1,071,645.00	15,509,841.49
CREDIT SUISSE GROUP AG REG	EQUITY	306,020.00	4,429,005.59
CREDIT SUISSE GROUP AG REG	EQUITY	255,660.00	3,700,148.91
CRESCENT POINT ENERGY CORP	EQUITY	8,200.00	62,634.94
CRESCENT POINT ENERGY CORP	EQUITY	239,483.00	1,829,268.78
CRESUD S.A. SPONS ADR	EQUITY	154,434.00	3,003,741.30
CRH PLC	EQUITY	361,076.00	12,756,286.26
CRH PLC	EQUITY	205,382.00	7,255,845.26
CRH PLC	EQUITY	78,634.00	2,778,024.05
CRH PLC	EQUITY	107,927.00	3,812,902.85
CRH PLC	EQUITY	16,602.00	589,591.36
CRODA INTERNATIONAL PLC	EQUITY	29,580.00	1,492,730.43
CRODA INTERNATIONAL PLC	EQUITY	58,011.00	2,927,477.52
CROWN RESORTS LTD	EQUITY	36,810.00	346,727.15
CROWN RESORTS LTD	EQUITY	164,078.00	1,545,512.02
CRRC CORP LTD H	EQUITY	1,012,349.00	910,361.30
CSE GLOBAL LTD	EQUITY	9,300.00	2,904.46
CSL LTD	EQUITY	197,446.00	20,904,774.87
CSL LTD	EQUITY	66,141.00	7,002,738.54
CSL LTD	EQUITY	37,496.00	3,969,923.11
CSL LTD	EQUITY	18,910.00	2,002,113.45
CSPC PHARMACEUTICAL GROUP LT	EQUITY	146,000.00	213,208.31
CSPC PHARMACEUTICAL GROUP LT	EQUITY	1,822,000.00	2,660,722.86
CSPC PHARMACEUTICAL GROUP LT	EQUITY	990,000.00	1,445,727.57
CTBC FINANCIAL HOLDING CO LT	EQUITY	6,605,000.00	4,331,681.46
CTBC FINANCIAL HOLDING CO LT	EQUITY	3,781,416.00	2,479,922.72
CTRIP.COM INTERNATIONAL ADR	EQUITY	41,511.00	2,235,782.46

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CTRIP.COM INTERNATIONAL ADR	EQUITY	85,600.00	4,610,416.00
CTS EVENTIM AG + CO KGAA	EQUITY	47,552.00	2,099,995.94
CYBERDYNE INC	EQUITY	34,100.00	453,715.74
CYFROWY POLSAT SA	EQUITY	612,821.00	4,076,879.99
CYFROWY POLSAT SA	EQUITY	38,076.00	253,306.08
DABUR INDIA LTD	EQUITY	97,963.00	441,638.65
DAEWOO ENGINEERING + CONSTR	EQUITY	24,261.00	160,729.26
DAH CHONG HONG	EQUITY	3,512,000.00	1,610,586.12
DAI ICHI LIFE HOLDINGS INC	EQUITY	50,600.00	912,610.36
DAI ICHI LIFE HOLDINGS INC	EQUITY	468,500.00	8,449,761.93
DAI ICHI LIFE HOLDINGS INC	EQUITY	409,200.00	7,380,240.30
DAI NIPPON PRINTING CO LTD	EQUITY	207,000.00	2,299,181.20
DAIBIRU CORP	EQUITY	10,200.00	106,030.62
DAICEL CORP	EQUITY	16,000.00	198,932.00
DAICEL CORP	EQUITY	125,900.00	1,565,346.21
DAIFUKU CO LTD	EQUITY	26,200.00	782,315.77
DAIICHI SANKYO CO LTD	EQUITY	30,900.00	727,948.56
DAIICHI SANKYO CO LTD	EQUITY	262,800.00	6,191,096.48
DAIICHI SANKYO CO LTD	EQUITY	138,200.00	3,255,744.04
DAIKIN INDUSTRIES LTD	EQUITY	1,700.00	173,540.41
DAIKIN INDUSTRIES LTD	EQUITY	22,200.00	2,266,233.54
DAIKIN INDUSTRIES LTD	EQUITY	26,800.00	2,735,813.46
DAIKIN INDUSTRIES LTD	EQUITY	37,500.00	3,828,097.19
DAIKIN INDUSTRIES LTD	EQUITY	109,200.00	11,147,419.01
DAIKYO INC	EQUITY	112,000.00	228,266.29
DAILY MAIL+GENERAL TST A NV	EQUITY	219,268.00	1,899,736.13
DAIMLER AG REGISTERED SHARES	EQUITY	2,216.00	160,165.06
DAIMLER AG REGISTERED SHARES	EQUITY	416,409.00	30,096,648.30
DAIMLER AG REGISTERED SHARES	EQUITY	9,834.00	710,768.59
DAIRY CREST GROUP PLC	EQUITY	242,982.00	1,890,571.55
DAIRY FARM INTL HLDGS LTD	EQUITY	88,400.00	696,592.00
DAITO TRUST CONSTRUCT CO LTD	EQUITY	1,500.00	233,557.32
DAITO TRUST CONSTRUCT CO LTD	EQUITY	30,800.00	4,795,710.22
DAITO TRUST CONSTRUCT CO LTD	EQUITY	36,200.00	5,636,516.55
DAITO TRUST CONSTRUCT CO LTD	EQUITY	5,200.00	809,665.36
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	9,000.00	307,422.57
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	246,500.00	8,419,962.62
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	177,400.00	6,059,640.44
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	17,900.00	611,429.33
DAIWA HOUSE INDUSTRY CO LTD	EQUITY	20,400.00	696,824.49
DAIWA HOUSE REIT INVESTMENT	EQUITY	614.00	1,458,495.91
DAIWA SECURITIES GROUP INC	EQUITY	727,000.00	4,307,908.51
DAIWA SECURITIES GROUP INC	EQUITY	550,000.00	3,259,077.96
DAMAC PROPERTIES DUBAI CO	EQUITY	297,743.00	256,161.36
DANIELI + CO	EQUITY	3,885.00	94,602.63
DANONE	EQUITY	35,013.00	2,628,061.56

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DANONE	EQUITY	263,499.00	19,778,127.89
DANSKE BANK A/S	EQUITY	41,450.00	1,592,176.47
DANSKE BANK A/S	EQUITY	317,045.00	12,178,325.46
DANSKE BANK A/S	EQUITY	83,851.00	3,220,882.74
DANSKE BANK A/S	EQUITY	165,200.00	6,345,658.71
DANSKE BANK A/S	EQUITY	22,576.00	867,188.81
DANSKE BANK A/S	EQUITY	147,662.00	5,671,989.45
DART GROUP PLC	EQUITY	2,195.00	17,549.10
DASSAULT AVIATION SA	EQUITY	990.00	1,380,435.58
DASSAULT SYSTEMES SA	EQUITY	56,617.00	5,068,453.90
DAVIDE CAMPARI MILANO SPA	EQUITY	133,766.00	941,337.20
DBS GROUP HOLDINGS LTD	EQUITY	786,072.00	11,840,892.82
DBS GROUP HOLDINGS LTD	EQUITY	408,400.00	6,151,880.02
DBS GROUP HOLDINGS LTD	EQUITY	222,900.00	3,357,625.01
DBS GROUP HOLDINGS LTD	EQUITY	329,200.00	4,958,861.17
DBS GROUP HOLDINGS LTD	EQUITY	67,096.00	1,010,691.83
DCC PLC	EQUITY	39,016.00	3,542,518.38
DCC PLC	EQUITY	41,502.00	3,768,238.61
DEBENHAMS PLC	EQUITY	1,183,539.00	664,906.96
DECHRA PHARMACEUTICALS PLC	EQUITY	1,306.00	28,839.27
DELTA ELECTRONICS INC	EQUITY	761,423.00	4,167,551.92
DELTA ELECTRONICS INC	EQUITY	515,000.00	2,818,786.98
DELTA ELECTRONICS INC	EQUITY	596,000.00	3,262,130.18
DELTA ELECTRONICS INC	EQUITY	457,984.00	2,506,717.16
DELTA ELECTRONICS THAI FORGN	EQUITY	87,000.00	222,173.98
DENA CO LTD	EQUITY	44,300.00	991,979.35
DENA CO LTD	EQUITY	34,700.00	777,013.17
DENSO CORP	EQUITY	207,000.00	8,736,151.66
DENSO CORP	EQUITY	66,500.00	2,806,541.47
DENTSU INC	EQUITY	102,300.00	4,889,204.34
DENTSU INC	EQUITY	94,500.00	4,516,420.43
DENTSU INC	EQUITY	39,200.00	1,873,478.11
DENTSU INC	EQUITY	51,300.00	2,451,771.09
DERICHEBOURG	EQUITY	12,170.00	102,715.65
DEUTSCHE BANK AG REGISTERED	EQUITY	38,730.00	685,793.59
DEUTSCHE BANK AG REGISTERED	EQUITY	896,572.00	15,875,634.77
DEUTSCHE BOERSE AG	EQUITY	32,572.00	3,433,402.42
DEUTSCHE BOERSE AG	EQUITY	84,001.00	8,854,514.21
DEUTSCHE BOERSE AG	EQUITY	16,108.00	1,697,938.30
DEUTSCHE LUFTHANSA REG	EQUITY	66,754.00	1,517,015.24
DEUTSCHE LUFTHANSA REG	EQUITY	105,080.00	2,387,991.15
DEUTSCHE LUFTHANSA REG	EQUITY	366,128.00	8,320,426.57
DEUTSCHE POST AG REG	EQUITY	60,870.00	2,278,537.59
DEUTSCHE POST AG REG	EQUITY	433,035.00	16,209,734.25
DEUTSCHE POST AG REG	EQUITY	115,386.00	4,319,226.84
DEUTSCHE POST AG REG	EQUITY	82,866.00	3,101,910.56

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DEUTSCHE TELEKOM AG REG	EQUITY	1,416,670.00	25,400,107.67
DEUTSCHE TELEKOM AG REG	EQUITY	409,722.00	7,346,088.30
DEUTSCHE TELEKOM AG REG	EQUITY	144,623.00	2,593,010.21
DEUTSCHE TELEKOM AG REG	EQUITY	159,110.00	2,852,754.09
DEUTSCHE TELEKOM AG REG	EQUITY	262,319.00	4,703,234.23
DEUTSCHE WOHNEN SE	EQUITY	48,900.00	1,867,834.21
DEUTSCHE WOHNEN SE	EQUITY	154,881.00	5,915,992.44
DEVRO PLC	EQUITY	286,603.00	768,763.91
DEXUS	EQUITY	17,217.00	125,195.72
DEXUS	EQUITY	426,181.00	3,099,032.20
DEXUS	EQUITY	171,383.00	1,246,234.43
DGB FINANCIAL GROUP INC	EQUITY	38,473.00	396,784.86
DIAGEO PLC	EQUITY	1,088,193.00	32,065,417.96
DIAGEO PLC	EQUITY	55,725.00	1,642,029.88
DIAGEO PLC	EQUITY	189,232.00	5,576,035.84
DIAGEO PLC	EQUITY	85,031.00	2,505,579.95
DIAGEO PLC	EQUITY	207,030.00	6,100,483.53
DIAGEO PLC	EQUITY	184,730.00	5,443,376.92
DIALOG GROUP BHD	EQUITY	911,692.00	407,778.10
DIALOG SEMICONDUCTOR PLC	EQUITY	18,075.00	770,605.18
DIALOG SEMICONDUCTOR PLC	EQUITY	33,698.00	1,436,672.38
DIGI.COM BHD	EQUITY	889,300.00	1,035,840.33
DINO POLSKA SA	EQUITY	195,200.00	2,468,227.49
DIRECT LINE INSURANCE GROUP	EQUITY	55,565.00	256,513.92
DIRECT LINE INSURANCE GROUP	EQUITY	301,287.00	1,390,881.12
DIRECT LINE INSURANCE GROUP	EQUITY	608,009.00	2,806,852.72
DIRECT LINE INSURANCE GROUP	EQUITY	1,005,992.00	4,644,127.61
DISCO CORP	EQUITY	12,300.00	1,961,694.55
DISCO CORP	EQUITY	6,700.00	1,068,565.33
DISCOVERY LTD	EQUITY	82,610.00	806,523.27
DISTRIBUIDORA INTERNACIONAL	EQUITY	279,777.00	1,739,412.19
DIXONS CARPHONE PLC	EQUITY	86,748.00	319,564.03
DIXONS CARPHONE PLC	EQUITY	217,646.00	801,768.73
DIXONS CARPHONE PLC	EQUITY	438,684.00	1,616,032.96
DKSH HOLDING AG	EQUITY	11,416.00	928,038.01
DKSH HOLDING AG	EQUITY	37,959.00	3,085,791.42
DMCI HOLDINGS INC	EQUITY	924,000.00	258,192.63
DNB ASA	EQUITY	425,558.00	7,214,009.90
DNB ASA	EQUITY	180,685.00	3,062,951.18
DNB ASA	EQUITY	293,800.00	4,980,463.55
DNB ASA	EQUITY	93,467.00	1,584,441.75
DNB ASA	EQUITY	292,224.00	4,953,747.38
DOHA BANK QSC	EQUITY	23,895.00	199,103.24
DOLLARAMA INC	EQUITY	63,916.00	6,098,276.40
DOLLARAMA INC	EQUITY	27,517.00	2,625,418.86
DOLLARAMA INC	EQUITY	9,200.00	877,779.32

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DOLLARAMA INC	EQUITY	48,962.00	4,671,503.36
DOMINO S PIZZA ENTERPRISES L	EQUITY	26,782.00	1,069,886.35
DON QUIJOTE HOLDINGS CO LTD	EQUITY	52,900.00	2,005,642.58
DON QUIJOTE HOLDINGS CO LTD	EQUITY	59,000.00	2,236,917.05
DONG ENERGY A/S	EQUITY	65,155.00	2,937,512.20
DONGBU INSURANCE CO LTD	EQUITY	100,686.00	5,984,047.55
DONGBU INSURANCE CO LTD	EQUITY	70,572.00	4,194,289.21
DONGBU INSURANCE CO LTD	EQUITY	9,867.00	586,423.11
DONGSUH COMPANIES INC	EQUITY	6,239.00	166,860.46
DOOSAN BOBCAT INC	EQUITY	5,100.00	158,685.49
DOOSAN HEAVY INDUSTRIES	EQUITY	11,834.00	216,686.89
DOREL INDUSTRIES CL B	EQUITY	2,992.00	79,413.44
DOWNER EDI LTD	EQUITY	48,561.00	238,764.26
DOWNER EDI LTD	EQUITY	19,424.00	44.70
DOWNER EDI LTD	EQUITY	1,003,723.00	4,935,095.63
DP WORLD LTD	EQUITY	43,575.00	911,589.00
DR. REDDY S LABORATORIES	EQUITY	24,804.00	1,032,452.71
DRAEGERWERK AG	EQUITY	2,201.00	176,979.71
DSV A/S	EQUITY	83,187.00	5,104,436.40
DTS CORP	EQUITY	3,700.00	113,443.40
DUBAI ISLAMIC BANK	EQUITY	290,064.00	450,146.29
DUFRY AG REG	EQUITY	941.00	154,368.61
DUFRY AG REG	EQUITY	20,189.00	3,311,953.11
DULUXGROUP LTD	EQUITY	365,378.00	1,945,026.54
DURATEX SA	EQUITY	76,836.00	189,466.57
DUSKIN CO LTD	EQUITY	7,200.00	185,126.38
DXB ENTERTAINMENTS PJSC	EQUITY	845,646.00	174,058.56
E MART INC	EQUITY	4,629.00	948,739.68
E.ON SE	EQUITY	948,445.00	8,922,265.09
E.SUN FINANCIAL HOLDING CO	EQUITY	1,775,655.00	1,091,543.34
E.SUN FINANCIAL HOLDING CO	EQUITY	1,833,152.00	1,126,888.31
EARN CHINA A SHARE	EQUITY	16,410.00	32,192,563.65
EAST JAPAN RAILWAY CO	EQUITY	143,600.00	13,732,484.87
EAST JAPAN RAILWAY CO	EQUITY	11,100.00	1,061,494.30
EAST JAPAN RAILWAY CO	EQUITY	61,000.00	5,833,437.17
EASYJET PLC	EQUITY	78,017.00	1,377,212.31
EASYJET PLC	EQUITY	101,117.00	1,784,990.16
ECLAT TEXTILE COMPANY LTD	EQUITY	44,831.00	546,755.46
ECOPETROL SA	EQUITY	7,614,462.00	3,439,514.50
ECOPETROL SA	EQUITY	1,999,420.00	903,154.30
EDENRED	EQUITY	94,876.00	2,470,453.00
EDENRED	EQUITY	86,390.00	2,249,488.12
EDF	EQUITY	235,651.00	2,548,493.65
EDION CORP	EQUITY	14,400.00	130,722.68
EDP ENERGIAS DO BRASIL SA	EQUITY	65,107.00	278,840.51
EDP ENERGIAS DE PORTUGAL SA	EQUITY	1,045,535.00	3,414,084.32

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EFG HERMES HOLDING SAE	EQUITY	137,643.00	183,448.04
EICHER MOTORS LTD	EQUITY	2,969.00	1,240,652.72
EIFFAGE	EQUITY	4,375.00	396,996.93
EIFFAGE	EQUITY	33,457.00	3,035,960.31
EISAI CO LTD	EQUITY	118,200.00	6,527,509.79
EL PUERTO DE LIVERPOOL C1	EQUITY	67,200.00	532,075.42
ELBIT SYSTEMS LTD	EQUITY	10,126.00	1,248,593.80
ELDORADO GOLD CORP	EQUITY	286,400.00	758,617.08
ELECTRIC POWER DEVELOPMENT C	EQUITY	65,900.00	1,629,318.26
ELECTROLUX AB SER B	EQUITY	66,359.00	2,172,222.57
ELECTROLUX AB SER B	EQUITY	211,711.00	6,930,234.23
ELECTROLUX AB SER B	EQUITY	106,071.00	3,472,171.38
ELEMENT FLEET MANAGEMENT COR	EQUITY	173,375.00	1,188,140.06
ELIOR GROUP	EQUITY	73,548.00	2,134,038.71
ELIS SA	EQUITY	26,342.00	602,690.01
ELISA OYJ	EQUITY	63,116.00	2,442,517.29
ELISA OYJ	EQUITY	106,860.00	4,135,360.24
ELITE ADVANCED LASER CORP	EQUITY	242,200.00	1,094,756.74
ELITE MATERIAL CO LTD	EQUITY	582,800.00	2,825,871.14
EMAAR MALLS PJSC	EQUITY	437,334.00	300,053.55
EMAAR PROPERTIES PJSC	EQUITY	801,781.00	1,698,323.20
EMBOTELLADORA ANDINA PREF B	EQUITY	53,510.00	226,509.37
EMBRAER SA	EQUITY	877,100.00	4,005,288.76
EMBRAER SA	EQUITY	152,500.00	696,393.27
EMEMORY TECHNOLOGY INC	EQUITY	149,400.00	1,952,218.93
EMERA INC	EQUITY	16,500.00	612,508.66
EMIRATES TELECOM GROUP CO	EQUITY	419,733.00	1,976,988.77
EMLAK KONUT GAYRIMENKUL YATI	EQUITY	344,756.00	287,741.16
EMPIRE CO LTD A	EQUITY	86,138.00	1,467,138.34
EMPRESA NACIONAL DE TELECOM	EQUITY	23,268.00	252,623.50
EMPRESAS CMPC SA	EQUITY	369,557.00	883,968.00
EMPRESAS COPEC SA	EQUITY	188,270.00	2,057,665.28
EMS CHEMIE HOLDING AG REG	EQUITY	3,639.00	2,686,548.32
ENAGAS SA	EQUITY	97,682.00	2,735,145.02
ENBRIDGE INC	EQUITY	704,669.00	28,030,492.45
ENBRIDGE INC	EQUITY	43,900.00	1,746,264.73
ENCANA CORP	EQUITY	425,770.00	3,740,691.23
ENDESA SA	EQUITY	121,549.00	2,796,221.73
ENDESA SA	EQUITY	139,853.00	3,217,303.30
ENDESA SA	EQUITY	209,469.00	4,818,811.92
ENEL AMERICAS SA	EQUITY	5,067,181.00	960,418.42
ENEL AMERICAS SA ADR	EQUITY	37,927.00	357,651.61
ENEL CHILE SA	EQUITY	2,581,177.00	283,153.83
ENEL CHILE SA	EQUITY	38,622.00	212,421.00
ENEL GENERACION CHILE SA	EQUITY	791,005.00	596,426.52
ENEL SPA	EQUITY	381,146.00	2,040,557.18

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ENEL SPA	EQUITY	3,495,102.00	18,711,872.89
ENEL SPA	EQUITY	385,438.00	2,063,535.44
ENEL SPA	EQUITY	1,155,300.00	6,185,177.64
ENEL SPA	EQUITY	376,872.00	2,017,675.30
ENERFLEX LTD	EQUITY	20,300.00	294,175.71
ENERGISA SA UNITS	EQUITY	313,200.00	2,257,365.43
ENERGY ABSOLUTE PCL FOREIGN	EQUITY	459,460.00	466,628.50
ENERGY DEVELOPMENT CORP	EQUITY	2,295,400.00	275,211.45
ENGIE	EQUITY	182,481.00	2,750,420.77
ENGIE	EQUITY	47,683.00	718,695.72
ENGIE BRASIL ENERGIA SA	EQUITY	43,500.00	445,339.17
ENI SPA	EQUITY	324,132.00	4,865,103.87
ENN ENERGY HOLDINGS LTD	EQUITY	190,000.00	1,146,359.74
ENSIGN ENERGY SERVICES INC	EQUITY	34,600.00	184,629.24
EPAM SYSTEMS INC	EQUITY	58,217.00	4,895,467.53
EQUATORIAL ENERGIA SA ORD	EQUITY	37,100.00	606,678.64
EREGLI DEMIR VE CELIK FABRIK	EQUITY	311,281.00	622,995.00
ERICSSON LM B SHS	EQUITY	68,541.00	489,604.69
ERICSSON LM B SHS	EQUITY	221,003.00	1,578,677.08
ERICSSON LM B SHS	EQUITY	1,334,230.00	9,530,722.74
ERICSSON LM B SHS	EQUITY	180,445.00	1,288,961.62
ERSTE GROUP BANK AG	EQUITY	131,775.00	5,038,672.49
ERSTE GROUP BANK AG	EQUITY	149,328.00	5,709,845.46
ESPRIT HOLDINGS LTD	EQUITY	6,825,223.00	3,637,111.32
ESSENTRA PLC	EQUITY	209,498.00	1,536,158.47
ESSILOR INTERNATIONAL	EQUITY	89,937.00	11,427,149.42
ESSILOR INTERNATIONAL	EQUITY	22,449.00	2,852,308.59
ESSITY AKTIEBOLAG B	EQUITY	25,619.00	700,117.91
ESSITY AKTIEBOLAG B	EQUITY	103,797.00	2,836,572.02
ESSITY AKTIEBOLAG B	EQUITY	264,534.00	7,229,204.52
EURAZEO SA	EQUITY	21,158.00	1,585,215.07
EURAZEO SA	EQUITY	14,942.00	1,119,495.40
EUROBANK ERGASIAS SA	EQUITY	431,257.00	482,032.76
EUROCASH SA	EQUITY	12,213.00	102,096.11
EUROFINS SCIENTIFIC	EQUITY	4,874.00	2,741,440.86
EUROFINS SCIENTIFIC	EQUITY	7,436.00	4,182,469.06
EUTELSAT COMMUNICATIONS	EQUITY	4,514.00	115,119.18
EUTELSAT COMMUNICATIONS	EQUITY	78,203.00	1,994,387.44
EVA AIRWAYS CORP	EQUITY	312,704.00	154,707.27
EVERGREEN MARINE CORP LTD	EQUITY	436,320.00	221,602.37
EVONIK INDUSTRIES AG	EQUITY	23,664.00	755,314.44
EVONIK INDUSTRIES AG	EQUITY	26,435.00	843,760.03
EVONIK INDUSTRIES AG	EQUITY	72,346.00	2,309,160.68
EVOTEC AG	EQUITY	5,247.00	83,722.68
EVRAZ PLC	EQUITY	46,467.00	124,881.27
EXOR NV	EQUITY	83,718.00	4,525,013.42

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EXOR NV	EQUITY	48,034.00	2,596,269.56
EXPERIAN PLC	EQUITY	413,041.00	8,450,179.13
EXPERIAN PLC	EQUITY	92,914.00	1,900,876.53
EXPERIAN PLC	EQUITY	199,101.00	4,073,298.08
EXXARO RESOURCES LTD	EQUITY	70,448.00	500,031.60
EZDAN HOLDING GROUP	EQUITY	182,123.00	626,414.76
FAIRFAX FINANCIAL HLDGS LTD	EQUITY	10,044.00	4,346,522.25
FAIRFAX FINANCIAL HLDGS LTD	EQUITY	9,637.00	4,170,393.76
FAIRFAX MEDIA LTD	EQUITY	2,721,644.00	2,296,400.69
FAMILYMART UNY HOLDINGS CO L	EQUITY	32,100.00	1,836,979.35
FANUC CORP	EQUITY	84,000.00	16,189,213.24
FANUC CORP	EQUITY	7,600.00	1,464,738.34
FANUC CORP	EQUITY	10,300.00	1,985,105.91
FANUC CORP	EQUITY	14,500.00	2,794,566.57
FAR EAST HORIZON LTD	EQUITY	380,000.00	331,495.11
FAR EASTERN NEW CENTURY CORP	EQUITY	837,938.00	681,754.29
FAR EASTONE TELECOMM CO LTD	EQUITY	337,000.00	858,563.45
FAST RETAILING CO LTD	EQUITY	23,100.00	7,693,147.03
FELDA GLOBAL VENTURES	EQUITY	280,700.00	111,818.34
FENG TAY ENTERPRISE CO LTD	EQUITY	60,457.00	267,306.59
FERGUSON PLC	EQUITY	113,489.00	6,947,737.52
FERGUSON PLC	EQUITY	11,623.00	711,554.01
FERGUSON PLC	EQUITY	29,661.00	1,815,830.98
FERGUSON PLC	EQUITY	54,146.00	3,314,789.94
FERGUSON PLC	EQUITY	110,121.00	6,741,550.31
FERRARI NV	EQUITY	2,058.00	176,395.98
FERRARI NV	EQUITY	53,916.00	4,621,266.01
FERROVIAL SA	EQUITY	71,007.00	1,573,982.97
FERROVIAL SA	EQUITY	97,951.00	2,171,239.54
FERROVIAL SA	EQUITY	216,697.00	4,803,433.28
FEVERTREE DRINKS PLC	EQUITY	36,795.00	814,902.00
FF GROUP	EQUITY	7,741.00	188,940.54
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	130,580.00	1,374,651.73
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	334,551.00	3,521,910.80
FIAT CHRYSLER AUTOMOBILES NV	EQUITY	459,624.00	4,838,588.82
FIBRA UNO ADMINISTRACION SA	EQUITY	581,400.00	1,103,069.16
FIBRIA CELULOSE SA	EQUITY	58,200.00	593,900.85
FIELMANN AG	EQUITY	12,054.00	928,552.71
FIH MOBILE LTD	EQUITY	945,000.00	291,739.52
FINNING INTERNATIONAL INC	EQUITY	19,716.00	385,909.54
FINNING INTERNATIONAL INC	EQUITY	75,931.00	1,486,229.32
FIRST ABU DHABI BANK PJSC	EQUITY	386,995.00	1,106,317.13
FIRST CAPITAL REALTY INC	EQUITY	78,501.00	1,194,409.61
FIRST FINANCIAL HOLDING CO	EQUITY	2,085,180.00	1,394,918.24
FIRST PACIFIC CO	EQUITY	705,000.00	520,185.23
FIRST PACIFIC CO	EQUITY	188,000.00	138,716.06

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FIRST PACIFIC CO	EQUITY	2,106,400.00	1,554,210.17
FIRST QUANTUM MINERALS LTD	EQUITY	303,778.00	2,565,984.95
FIRSTRAND LTD	EQUITY	783,123.00	2,818,107.19
FIRSTRAND LTD	EQUITY	2,046,079.00	7,362,917.37
FIRSTRAND LTD	EQUITY	775,784.00	2,791,697.43
FISHER + PAYKEL HEALTHCARE C	EQUITY	49,348.00	413,718.35
FLETCHER BUILDING LTD	EQUITY	309,979.00	1,813,463.41
FLEX LTD	EQUITY	172,148.00	2,807,733.88
FLIGHT CENTRE TRAVEL GROUP L	EQUITY	18,370.00	539,674.13
FOMENTO ECONOMICO MEX SP ADR	EQUITY	15,848.00	1,558,492.32
FOMENTO ECONOMICO MEX SP ADR	EQUITY	73,033.00	7,182,065.22
FOMENTO ECONOMICO MEXICA UBD	EQUITY	330,100.00	3,259,645.74
FOMENTO ECONOMICO MEXICA UBD	EQUITY	428,500.00	4,231,318.39
FONCIERE DES REGIONS	EQUITY	16,705.00	1,547,475.51
FORD OTOMOTIV SANAYI AS	EQUITY	17,951.00	218,925.20
FORMOSA CHEMICALS + FIBRE	EQUITY	746,000.00	2,341,978.96
FORMOSA PETROCHEMICAL CORP	EQUITY	373,000.00	1,287,475.35
FORMOSA PLASTICS CORP	EQUITY	1,005,000.00	3,062,573.96
FORMOSA TAFFETA CO.	EQUITY	200,000.00	200,854.70
FORTESCUE METALS GROUP LTD	EQUITY	322,936.00	1,293,036.05
FORTESCUE METALS GROUP LTD	EQUITY	684,064.00	2,738,992.89
FORTIS INC	EQUITY	174,531.00	6,125,450.82
FORTRESS INCOME FUND LTD	EQUITY	187,512.00	496,597.32
FORTRESS INCOME FUND LTD A	EQUITY	119,469.00	156,465.41
FORTUM OYJ	EQUITY	195,653.00	3,063,877.29
FOSUN INTERNATIONAL LTD	EQUITY	576,000.00	900,178.70
FOXCONN TECHNOLOGY CO LTD	EQUITY	234,763.00	708,456.39
FRANCE BED HOLDINGS CO LTD	EQUITY	4,100.00	36,453.36
FRANCO NEVADA CORP	EQUITY	10,500.00	756,514.21
FRANCO NEVADA CORP	EQUITY	77,858.00	5,609,588.87
FRAPORT AG FRANKFURT AIRPORT	EQUITY	1,766.00	155,698.53
FRAPORT AG FRANKFURT AIRPORT	EQUITY	18,845.00	1,661,460.25
FRESENIUS MEDICAL CARE ADR	EQUITY	81,646.00	3,945,951.18
FRESENIUS MEDICAL CARE AG +	EQUITY	93,567.00	8,982,440.54
FRESENIUS MEDICAL CARE AG +	EQUITY	23,012.00	2,209,154.10
FRESENIUS MEDICAL CARE AG +	EQUITY	37,006.00	3,552,579.38
FRESENIUS MEDICAL CARE AG +	EQUITY	28,070.00	2,694,722.56
FRESENIUS MEDICAL CARE AG +	EQUITY	51,263.00	4,921,252.68
FRESENIUS SE + CO KGAA	EQUITY	177,842.00	15,224,996.89
FRESENIUS SE + CO KGAA	EQUITY	6,723.00	575,553.89
FRESENIUS SE + CO KGAA	EQUITY	27,370.00	2,343,136.97
FRESENIUS SE + CO KGAA	EQUITY	28,621.00	2,450,234.68
FRESENIUS SE + CO KGAA	EQUITY	51,000.00	4,366,093.73
FRESNILLO PLC	EQUITY	98,598.00	1,903,176.68
FRUTAROM	EQUITY	18,962.00	1,326,367.37
FUBON FINANCIAL HOLDING CO	EQUITY	1,662,000.00	2,647,071.01

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FUCHS PETROLUB SE PREF	EQUITY	31,329.00	1,703,536.94
FUJI ELECTRIC CO LTD	EQUITY	252,000.00	1,327,732.29
FUJI MEDIA HOLDINGS INC	EQUITY	221,100.00	3,002,835.53
FUJI SOFT INC	EQUITY	4,000.00	113,029.55
FUJIFILM HOLDINGS CORP	EQUITY	27,802.00	999,644.71
FUJIFILM HOLDINGS CORP	EQUITY	190,300.00	6,842,399.43
FUJIFILM HOLDINGS CORP	EQUITY	185,300.00	6,662,620.15
FUJIKURA LTD	EQUITY	16,300.00	136,510.32
FUJITSU GENERAL LTD	EQUITY	6,200.00	143,688.15
FUJITSU LTD	EQUITY	219,000.00	1,613,458.53
FUJITSU LTD	EQUITY	814,000.00	5,997,055.89
FUJITSU LTD	EQUITY	994,000.00	7,323,186.19
FUJITSU LTD	EQUITY	173,000.00	1,274,558.56
FUJITSU LTD	EQUITY	748,000.00	5,510,808.12
FUKUOKA FINANCIAL GROUP INC	EQUITY	348,000.00	1,653,898.18
FUKUOKA FINANCIAL GROUP INC	EQUITY	102,000.00	484,763.26
FULLSHARE HOLDINGS LTD	EQUITY	1,482,400.00	592,470.07
FURUKAWA ELECTRIC CO LTD	EQUITY	31,900.00	1,419,544.32
FUYAO GLASS INDUSTRY GROUP H	EQUITY	30,400.00	116,437.05
G.U.D. HOLDINGS LTD	EQUITY	261,047.00	2,585,048.02
G4S PLC	EQUITY	686,521.00	2,910,691.44
G4S PLC	EQUITY	1,163,126.00	4,931,387.24
GAIL INDIA LTD	EQUITY	105,236.00	589,370.44
GALAXY ENTERTAINMENT GROUP L	EQUITY	85,000.00	516,111.68
GALAXY ENTERTAINMENT GROUP L	EQUITY	1,026,000.00	6,229,771.54
GALAXY ENTERTAINMENT GROUP L	EQUITY	238,000.00	1,445,112.70
GALP ENERGIA SGPS SA	EQUITY	105,672.00	1,597,548.23
GALP ENERGIA SGPS SA	EQUITY	220,622.00	3,335,361.17
GAMUDA BHD	EQUITY	456,583.00	585,001.46
GAS NATURAL SDG SA	EQUITY	154,152.00	3,602,512.04
GAVAZZI CARLO HOLDING AG BR	EQUITY	117.00	42,027.88
GCL POLY ENERGY HOLDINGS LTD	EQUITY	2,536,000.00	276,130.64
GEA GROUP AG	EQUITY	80,398.00	3,285,537.07
GEA GROUP AG	EQUITY	37,169.00	1,518,944.84
GEA GROUP AG	EQUITY	15,217.00	621,856.48
GEBERIT AG REG	EQUITY	16,130.00	7,532,330.18
GEBERIT AG REG	EQUITY	18,091.00	8,448,071.01
GECINA SA	EQUITY	17,754.00	2,781,244.68
GEELY AUTOMOBILE HOLDINGS LT	EQUITY	1,140,000.00	2,459,197.20
GEMALTO	EQUITY	16,051.00	962,031.15
GEMALTO	EQUITY	19,771.00	1,184,992.70
GENER S.A.	EQUITY	440,364.00	154,953.01
GENMAB A/S	EQUITY	25,046.00	5,336,702.15
GENMAB A/S	EQUITY	8,446.00	1,799,640.12
GENMAB A/S	EQUITY	22,769.00	4,851,528.04
GENPACT LTD	EQUITY	118,743.00	3,304,617.69

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GENTERA SAB DE CV	EQUITY	226,400.00	340,730.45
GENTING BHD	EQUITY	538,900.00	1,181,332.98
GENTING MALAYSIA BHD	EQUITY	3,607,200.00	4,621,760.45
GENTING MALAYSIA BHD	EQUITY	2,876,700.00	3,685,800.15
GENTING MALAYSIA BHD	EQUITY	3,359,100.00	4,303,879.89
GENTING MALAYSIA BHD	EQUITY	755,600.00	968,119.93
GENTING PLANTATIONS BHD	EQUITY	60,600.00	155,853.38
GENTING SINGAPORE PLC	EQUITY	2,696,200.00	2,124,688.24
GENTING SINGAPORE PLC	EQUITY	1,450,700.00	1,143,196.06
GENTING SINGAPORE PLC	EQUITY	539,900.00	425,457.75
GENWORTH MI CANADA INC	EQUITY	13,671.00	375,591.96
GEO HOLDINGS CORP	EQUITY	29,700.00	307,943.22
GERDAU SA PREF	EQUITY	230,900.00	716,411.98
GERRESHEIMER AG	EQUITY	7,629.00	612,829.44
GETINGE AB B SHS	EQUITY	89,868.00	1,756,967.85
GF SECURITIES CO LTD H	EQUITY	319,700.00	642,147.97
GIANT MANUFACTURING	EQUITY	59,000.00	337,475.35
GILDAN ACTIVEWEAR INC	EQUITY	94,830.00	2,909,814.04
GIVAUDAN REG	EQUITY	4,019.00	8,049,331.18
GJENSIDIGE FORSIKRING ASA	EQUITY	90,260.00	1,535,464.65
GKN PLC	EQUITY	65,689.00	278,164.97
GKN PLC	EQUITY	753,325.00	3,190,010.95
GL LTD	EQUITY	51,600.00	26,795.95
GL LTD	EQUITY	1,059,500.00	550,199.73
GLAXOSMITHKLINE PLC	EQUITY	135,417.00	2,876,841.47
GLAXOSMITHKLINE PLC	EQUITY	2,107,652.00	44,775,624.00
GLAXOSMITHKLINE PLC	EQUITY	264,631.00	5,621,904.45
GLAXOSMITHKLINE PLC	EQUITY	87,499.00	1,858,856.37
GLAXOSMITHKLINE PLC	EQUITY	221,500.00	4,705,615.88
GLAXOSMITHKLINE PLC	EQUITY	21,255.00	451,547.93
GLENCORE PLC	EQUITY	799,325.00	2,981,947.72
GLENCORE PLC	EQUITY	673,276.00	2,511,711.55
GLENCORE PLC	EQUITY	5,296,229.00	19,758,018.34
GLENCORE PLC	EQUITY	742,879.00	2,771,371.27
GLENCORE PLC	EQUITY	1,645,080.00	6,137,106.38
GLENCORE PLC	EQUITY	870,008.00	3,245,636.48
GLENMARK PHARMACEUTICALS LTD	EQUITY	26,937.00	264,150.34
GLOBAL LOGISTIC PROPERTIES L	EQUITY	1,181,200.00	2,453,594.80
GLOBAL TELECOM HOLDING	EQUITY	303,151.00	114,601.79
GLOBALWAFERS CO LTD	EQUITY	27,000.00	188,609.47
GLOBE TELECOM INC	EQUITY	6,355.00	257,927.86
GLOW ENERGY PCL FOREIGN	EQUITY	73,800.00	171,084.78
GMO INTERNET INC	EQUITY	44,000.00	571,342.11
GN STORE NORD A/S	EQUITY	174,569.00	5,090,747.82
GODREJ CONSUMER PRODUCTS LTD	EQUITY	30,094.00	450,729.09
GODREJ CONSUMER PRODUCTS LTD	EQUITY	30,094.00	451,567.13

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GOLD FIELDS LTD	EQUITY	188,168.00	645,250.01
GOLDCORP INC	EQUITY	372,393.00	4,794,341.23
GOLDCREST CO LTD	EQUITY	5,100.00	112,748.31
GOLDEN AGRI RESOURCES LTD	EQUITY	2,330,993.00	634,871.18
GOME ELECTRICAL APPLIANCES	EQUITY	3,070,150.00	377,552.41
GOODBABY INTERNATIONAL HOLDI	EQUITY	1,014,000.00	419,553.06
GOODMAN GROUP	EQUITY	40,595.00	245,059.16
GOODMAN GROUP	EQUITY	782,885.00	4,726,028.88
GOODMAN GROUP	EQUITY	206,648.00	1,247,468.55
GORYEO FUND SP	EQUITY	17,250.17	21,959,657.12
GPT GROUP	EQUITY	35,079.00	128,886.19
GPT GROUP	EQUITY	792,179.00	2,910,599.87
GPT GROUP	EQUITY	232,911.00	855,754.48
GRAND BAOXIN AUTO GROUP LTD	EQUITY	3,712,500.00	1,783,381.05
GRANITE REAL ESTATE INVESTME	EQUITY	31,698.00	1,251,859.88
GRASIM INDUSTRIES LTD	EQUITY	65,062.00	1,252,169.84
GREAT EASTERN HOLDINGS LTD	EQUITY	198,000.00	3,573,591.89
GREAT WALL MOTOR COMPANY H	EQUITY	6,374,500.00	7,871,718.90
GREAT WALL MOTOR COMPANY H	EQUITY	819,500.00	1,011,981.12
GREAT WEST LIFECO INC	EQUITY	4,800.00	129,914.53
GREAT WEST LIFECO INC	EQUITY	56,700.00	1,534,615.38
GREAT WEST LIFECO INC	EQUITY	129,896.00	3,515,703.70
GREAT WEST LIFECO INC	EQUITY	13,331.00	360,810.54
GREE INC	EQUITY	44,600.00	389,396.58
GRIFOLS SA	EQUITY	66,648.00	1,853,634.91
GRIFOLS SA	EQUITY	131,464.00	3,656,317.67
GRIFOLS SA B	EQUITY	127,375.00	2,687,634.73
GROUPE BRUXELLES LAMBERT SA	EQUITY	1,626.00	156,318.69
GROUPE BRUXELLES LAMBERT SA	EQUITY	35,501.00	3,412,958.12
GROUPE EUROTUNNEL SE REGR	EQUITY	208,220.00	2,217,637.88
GROUPE EUROTUNNEL SE REGR	EQUITY	206,498.00	2,199,297.79
GROWTHPOINT PROPERTIES LTD	EQUITY	527,768.00	986,053.09
GRUMA S.A.B. B	EQUITY	50,835.00	665,020.86
GRUPA AZOTY SA	EQUITY	10,674.00	182,203.22
GRUPA LOTOS SA	EQUITY	35,445.00	487,472.70
GRUPO AEROPORT DEL PACIFIC B	EQUITY	86,400.00	976,190.28
GRUPO AEROPORT DEL SURESTE B	EQUITY	52,805.00	1,116,884.94
GRUPO ARGOS SA	EQUITY	63,355.00	430,099.05
GRUPO AVAL ACCIONES SA PF	EQUITY	752,431.00	309,093.05
GRUPO BIMBO SAB SERIES A	EQUITY	382,000.00	965,354.77
GRUPO CARSO SAB DE CV SER A1	EQUITY	115,900.00	491,012.97
GRUPO DE INV SURAMERICANA	EQUITY	67,423.00	873,940.96
GRUPO DE INV SURAMERICANA PF	EQUITY	20,230.00	255,733.13
GRUPO FIN SANTANDER ADR B	EQUITY	620,435.00	5,980,993.40
GRUPO FIN SANTANDER ADR B	EQUITY	379,130.00	3,654,813.20
GRUPO FIN SANTANDER B	EQUITY	395,400.00	767,217.67

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GRUPO FINANCIERO BANORTE O	EQUITY	521,700.00	3,319,037.83
GRUPO FINANCIERO BANORTE O	EQUITY	1,748,614.00	11,124,623.38
GRUPO FINANCIERO BANORTE O	EQUITY	484,600.00	3,083,008.88
GRUPO FINANCIERO BANORTE O	EQUITY	839,900.00	5,343,415.52
GRUPO FINANCIERO BANORTE O	EQUITY	609,900.00	3,880,163.26
GRUPO FINANCIERO BANORTE O	EQUITY	554,400.00	3,527,074.13
GRUPO FINANCIERO GALICIA ADR	EQUITY	73,735.00	3,144,060.40
GRUPO FINANCIERO INBURSA O	EQUITY	484,600.00	829,186.15
GRUPO GICSA SA DE CV	EQUITY	1,805,411.00	1,316,671.51
GRUPO LALA SAB DE CV	EQUITY	1,233,416.00	2,267,199.84
GRUPO LALA SAB DE CV	EQUITY	223,600.00	411,009.65
GRUPO MEXICO SAB DE CV SER B	EQUITY	914,000.00	2,574,889.71
GRUPO MEXICO SAB DE CV SER B	EQUITY	867,500.00	2,443,891.49
GRUPO TELEVISA SA SPON ADR	EQUITY	103,065.00	2,511,694.05
GRUPO TELEVISA SAB SER CPO	EQUITY	562,300.00	2,750,958.71
GS HOLDINGS	EQUITY	19,036.00	1,134,689.68
GS RETAIL CO LTD	EQUITY	4,450.00	200,690.47
GT CAPITAL HOLDINGS INC	EQUITY	29,900.00	716,983.75
GT CAPITAL HOLDINGS INC	EQUITY	15,420.00	369,762.19
GUANGDONG INVESTMENT LTD	EQUITY	662,000.00	912,465.97
GUANGZHOU AUTOMOBILE GROUP H	EQUITY	498,000.00	873,969.60
GUANGZHOU R+F PROPERTIES H	EQUITY	265,600.00	413,041.01
GUDANG GARAM TBK PT	EQUITY	109,000.00	640,382.67
GUNGHO ONLINE ENTERTAINMENT	EQUITY	99,800.00	256,694.55
GVC HOLDINGS PLC	EQUITY	179,996.00	1,768,739.93
H LUNDBECK A/S	EQUITY	104,880.00	5,878,866.05
H LUNDBECK A/S	EQUITY	29,700.00	1,664,781.86
H+R REAL ESTATE INV REIT UTS	EQUITY	6,800.00	115,296.84
H+R REAL ESTATE INV REIT UTS	EQUITY	45,533.00	772,031.00
HACHIJUNI BANK LTD/THE	EQUITY	135,200.00	857,935.21
HACI OMER SABANCI HOLDING	EQUITY	224,465.00	696,484.78
HAIER ELECTRONICS GROUP CO	EQUITY	765,500.00	1,990,616.73
HAIER ELECTRONICS GROUP CO	EQUITY	298,000.00	774,923.30
HAITIAN INTERNATIONAL HLDGS	EQUITY	167,000.00	468,497.20
HAITONG SECURITIES CO LTD H	EQUITY	778,209.00	1,258,061.93
HAKUHODO DY HOLDINGS INC	EQUITY	112,900.00	1,498,165.72
HAMAMATSU PHOTONICS KK	EQUITY	63,500.00	1,949,759.70
HAMMERSON PLC	EQUITY	14,205.00	106,004.30
HAMMERSON PLC	EQUITY	350,837.00	2,618,108.35
HANA FINANCIAL GROUP	EQUITY	183,677.00	7,264,243.54
HANA FINANCIAL GROUP	EQUITY	67,046.00	2,651,602.94
HANERGY THIN FILM POWER GROU	EQUITY	674,000.00	337,584.95
HANG LUNG GROUP LTD	EQUITY	397,000.00	1,642,628.85
HANG LUNG GROUP LTD	EQUITY	141,000.00	583,402.19
HANG LUNG PROPERTIES LTD	EQUITY	43,000.00	107,411.18
HANG LUNG PROPERTIES LTD	EQUITY	993,500.00	2,481,697.83

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HANG SENG BANK LTD	EQUITY	333,100.00	6,967,985.45
HANKOOK TIRE CO LTD	EQUITY	16,732.00	930,083.64
HANKYU HANSHIN HOLDINGS INC	EQUITY	106,100.00	3,814,916.34
HANMI PHARM CO LTD	EQUITY	1,330.00	433,588.25
HANMI SCIENCE CO LTD	EQUITY	2,855.00	210,603.50
HANNOVER RUECK SE	EQUITY	9,725.00	1,164,089.50
HANNOVER RUECK SE	EQUITY	14,943.00	1,788,687.85
HANNOVER RUECK SE	EQUITY	26,556.00	3,178,772.31
HANNOVER RUECK SE	EQUITY	5,897.00	705,875.14
HANON SYSTEMS	EQUITY	41,522.00	373,794.17
HANSSEM CO LTD	EQUITY	2,255.00	362,644.76
HANWA CO LTD	EQUITY	13,000.00	93,022.43
HANWA CO LTD	EQUITY	68,000.00	486,578.85
HANWHA CHEMICAL CORP	EQUITY	23,191.00	612,129.70
HANWHA CORPORATION	EQUITY	10,740.00	444,938.16
HANWHA LIFE INSURANCE CO LTD	EQUITY	52,142.00	317,185.96
HANWHA TECHWIN CO LTD	EQUITY	40,384.00	1,570,675.17
HANWHA TECHWIN CO LTD	EQUITY	6,600.00	256,697.11
HAP SENG CONSOLIDATED	EQUITY	195,900.00	421,221.62
HARGREAVES LANSDOWN PLC	EQUITY	116,401.00	1,968,610.92
HARTALEGA HOLDINGS BHD	EQUITY	120,800.00	207,681.50
HARVEY NORMAN HOLDINGS LTD	EQUITY	79,123.00	231,840.75
HARVEY NORMAN HOLDINGS LTD	EQUITY	183,400.00	537,386.02
HASEKO CORP	EQUITY	27,800.00	337,479.53
HASEKO CORP	EQUITY	296,600.00	3,600,590.96
HAVELLS INDIA LTD FOREIGN	EQUITY	53,956.00	385,236.03
HAW PAR CORP LTD 1	EQUITY	142,600.00	1,159,981.12
HAYS PLC	EQUITY	1,585,941.00	3,419,694.49
HCL TECHNOLOGIES LTD	EQUITY	125,854.00	1,657,738.86
HDFC BANK LTD ADR	EQUITY	151,112.00	13,142,210.64
HDFC BANK LTD ADR	EQUITY	134,034.00	11,656,936.98
HDFC BANK LTD ADR	EQUITY	30,325.00	2,637,365.25
HEALTHSCOPE LTD	EQUITY	785,193.00	1,331,043.84
HEIDELBERGCEMENT AG	EQUITY	64,882.00	6,264,198.48
HEINEKEN HOLDING NV	EQUITY	11,654.00	1,066,680.54
HEINEKEN HOLDING NV	EQUITY	44,278.00	4,052,727.05
HEINEKEN NV	EQUITY	6,503.00	631,408.91
HEINEKEN NV	EQUITY	100,163.00	9,725,328.41
HEINEKEN NV	EQUITY	27,988.00	2,717,495.40
HEINEKEN NV	EQUITY	67,265.00	6,531,096.47
HELLENIC TELECOMMUN ORGANIZA	EQUITY	55,085.00	662,198.64
HELVETIA HOLDING AG REG	EQUITY	1,033.00	591,657.18
HENDERSON LAND DEVELOPMENT	EQUITY	28,600.00	159,551.40
HENDERSON LAND DEVELOPMENT	EQUITY	529,681.00	2,954,942.07
HENDERSON LAND DEVELOPMENT	EQUITY	199,400.00	1,112,396.80
HENGAN INTL GROUP CO LTD	EQUITY	178,500.00	1,317,064.73

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HENKEL AG + CO KGAA	EQUITY	45,406.00	5,484,329.30
HENKEL AG + CO KGAA VORZUG	EQUITY	77,376.00	10,634,268.96
HENKEL AG + CO KGAA VORZUG	EQUITY	30,970.00	4,256,401.34
HENKEL AG + CO KGAA VORZUG	EQUITY	29,900.00	4,109,344.53
HENNES + MAURITZ AB B SHS	EQUITY	412,176.00	10,257,303.88
HERA SPA	EQUITY	43,358.00	132,333.46
HERMES INTERNATIONAL	EQUITY	11,525.00	5,687,114.35
HERO MOTOCORP LTD	EQUITY	13,008.00	741,669.82
HEXAGON AB B SHS	EQUITY	113,129.00	5,371,734.65
HIGHWEALTH CONSTRUCTION CORP	EQUITY	165,700.00	274,532.54
HIKARI TSUSHIN INC	EQUITY	2,300.00	241,954.43
HIKARI TSUSHIN INC	EQUITY	7,000.00	736,383.05
HIKMA PHARMACEUTICALS PLC	EQUITY	64,495.00	1,231,503.29
HIKMA PHARMACEUTICALS PLC	EQUITY	47,870.00	914,056.32
HIKMA PHARMACEUTICALS PLC	EQUITY	43,662.00	833,706.43
HINDALCO INDUSTRIES LTD	EQUITY	306,159.00	905,155.44
HINDUSTAN PETROLEUM CORP	EQUITY	765,035.00	6,031,511.68
HINDUSTAN PETROLEUM CORP	EQUITY	111,961.00	882,696.97
HINDUSTAN UNILEVER LTD	EQUITY	151,925.00	2,538,449.04
HINO MOTORS LTD	EQUITY	116,500.00	1,292,946.78
HIROSE ELECTRIC CO LTD	EQUITY	14,300.00	2,038,857.24
HIROSHIMA BANK LTD/THE	EQUITY	165,000.00	731,310.07
HISAMITSU PHARMACEUTICAL CO	EQUITY	27,800.00	1,331,114.28
HITACHI CAPITAL CORP	EQUITY	20,500.00	492,977.93
HITACHI CHEMICAL CO LTD	EQUITY	36,100.00	1,076,317.19
HITACHI CHEMICAL CO LTD	EQUITY	47,100.00	1,404,280.88
HITACHI CONSTRUCTION MACHINE	EQUITY	46,300.00	1,156,675.86
HITACHI HIGH TECHNOLOGIES CO	EQUITY	48,300.00	1,874,225.70
HITACHI HIGH TECHNOLOGIES CO	EQUITY	31,200.00	1,210,679.96
HITACHI LTD	EQUITY	246,000.00	1,509,366.32
HITACHI LTD	EQUITY	2,097,000.00	12,866,427.55
HITACHI LTD	EQUITY	94,000.00	576,749.73
HITACHI LTD	EQUITY	283,000.00	1,736,384.83
HITACHI LTD	EQUITY	1,110,000.00	6,810,555.36
HITACHI MAXELL LTD	EQUITY	23,500.00	480,206.48
HITACHI METALS LTD	EQUITY	96,900.00	1,347,079.03
HITACHI METALS LTD	EQUITY	90,600.00	1,259,498.04
HITACHI METALS LTD	EQUITY	117,600.00	1,634,845.14
HIWIN TECHNOLOGIES CORP	EQUITY	49,149.00	332,022.34
HK ELECTRIC INVESTMENTS SS	EQUITY	875,845.00	807,804.32
HKT TRUST AND HKT LTD SS	EQUITY	4,209,000.00	5,531,879.41
HKT TRUST AND HKT LTD SS	EQUITY	1,615,000.00	2,122,590.93
HKT TRUST AND HKT LTD SS	EQUITY	1,681,279.00	2,209,701.28
HKT TRUST AND HKT LTD SS	EQUITY	808,000.00	1,061,952.62
HM SAMPOERNA TBK PT	EQUITY	1,986,300.00	572,304.78
HOCHTIEF AG	EQUITY	6,098.00	1,115,593.83

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HOCHTIEF AG	EQUITY	9,175.00	1,678,513.18
HOCHTIEF AG	EQUITY	33,051.00	6,046,489.27
HOME PRODUCT CENTER PCL FOR	EQUITY	786,401.00	222,238.73
HOMESERVE PLC	EQUITY	435,645.00	4,162,052.99
HON HAI PRECISION INDUSTRY	EQUITY	1,365,000.00	5,250,000.00
HON HAI PRECISION INDUSTRY	EQUITY	1,784,260.00	6,862,538.46
HON HAI PRECISION INDUSTRY	EQUITY	2,458,000.00	9,453,846.15
HON HAI PRECISION INDUSTRY	EQUITY	2,042,000.00	7,853,846.15
HON HAI PRECISION INDUSTRY	EQUITY	3,614,796.00	13,903,061.54
HONDA MOTOR CO LTD	EQUITY	739,500.00	20,165,788.54
HONDA MOTOR CO LTD	EQUITY	48,300.00	1,317,116.41
HONDA MOTOR CO LTD	EQUITY	162,400.00	4,428,565.33
HONDA MOTOR CO LTD	EQUITY	15,600.00	425,404.06
HONG KONG + CHINA GAS	EQUITY	3,657,127.00	6,877,213.63
HONG KONG EXCHANGES + CLEAR	EQUITY	23,700.00	612,654.92
HONG KONG EXCHANGES + CLEAR	EQUITY	509,980.00	13,183,196.46
HONG KONG EXCHANGES + CLEAR	EQUITY	17,100.00	442,042.16
HONG LEONG BANK BERHAD	EQUITY	189,300.00	690,584.60
HONG LEONG FINANCIAL GROUP	EQUITY	54,986.00	215,196.86
HONGKONG + SHANGHAI HOTELS	EQUITY	994,056.00	1,795,462.68
HONGKONG LAND HOLDINGS LTD	EQUITY	515,900.00	3,797,024.00
HOSHIZAKI CORP	EQUITY	22,600.00	2,043,574.23
HOSHIZAKI CORP	EQUITY	3,100.00	280,313.28
HOTAI MOTOR COMPANY LTD	EQUITY	56,000.00	701,380.67
HOTEL SHILLA CO LTD	EQUITY	7,225.00	360,571.17
HOUSING DEVELOPMENT FINANCE	EQUITY	283,630.00	7,073,033.41
HOUSING DEVELOPMENT FINANCE	EQUITY	346,651.00	8,644,621.88
HOYA CORP	EQUITY	9,000.00	467,221.43
HOYA CORP	EQUITY	169,500.00	8,799,336.95
HOYA CORP	EQUITY	78,700.00	4,085,591.85
HOYA CORP	EQUITY	41,500.00	2,154,409.93
HSBC HOLDINGS PLC	EQUITY	8,552,642.00	79,065,942.60
HSBC HOLDINGS PLC	EQUITY	402,828.00	3,723,992.61
HSBC HOLDINGS PLC	EQUITY	415,414.00	3,840,345.42
HSBC HOLDINGS PLC	EQUITY	718,967.00	6,690,999.44
HTC CORP	EQUITY	170,000.00	405,719.92
HU LANE ASSOCIATE INC	EQUITY	183,100.00	1,062,365.22
HUA NAN FINANCIAL HOLDINGS C	EQUITY	1,638,683.00	950,780.90
HUANENG POWER INTL INC H	EQUITY	982,000.00	681,800.31
HUANENG RENEWABLES CORP H	EQUITY	823,900.00	254,353.64
HUATAI SECURITIES CO LTD H	EQUITY	321,400.00	617,566.24
HUGEL INC	EQUITY	7,600.00	3,716,470.74
HUGO BOSS AG ORD	EQUITY	2,326.00	162,623.95
HUGO BOSS AG ORD	EQUITY	29,743.00	2,079,503.06
HULIC CO LTD	EQUITY	5,700.00	58,187.08
HULIC CO LTD	EQUITY	128,500.00	1,311,761.30

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HUSKY ENERGY INC	EQUITY	64,763.00	734,050.48
HUSKY ENERGY INC	EQUITY	157,281.00	1,782,687.55
HUSQVARNA AB B SHS	EQUITY	32,313.00	320,657.07
HUSQVARNA AB B SHS	EQUITY	186,894.00	1,854,636.92
HUSQVARNA AB B SHS	EQUITY	61,771.00	612,982.64
HUTCHISON PORT HOLDINGS TR U	EQUITY	1,732,800.00	745,104.00
HYDRO ONE LTD	EQUITY	127,840.00	2,286,689.15
HYOSUNG CORPORATION	EQUITY	4,855.00	710,756.89
HYPERMARCAS SA	EQUITY	228,300.00	1,915,563.27
HYPERMARCAS SA	EQUITY	249,100.00	2,090,086.77
HYPERMARCAS SA	EQUITY	83,500.00	700,611.18
HYPROP INVESTMENTS LTD	EQUITY	43,752.00	389,852.78
HYSAN DEVELOPMENT CO	EQUITY	283,466.00	1,352,613.35
HYUNDAI CONSTRUCTION EQUIPME	EQUITY	2,806.00	843,651.62
HYUNDAI DEPT STORE CO	EQUITY	3,678.00	355,214.79
HYUNDAI DEVELOPMENT CO ENGIN	EQUITY	87,382.00	3,585,705.46
HYUNDAI DEVELOPMENT CO ENGIN	EQUITY	14,009.00	574,856.92
HYUNDAI ELECTRIC + ENERGY SY	EQUITY	2,904.00	790,627.10
HYUNDAI ENGINEERING + CONST	EQUITY	18,459.00	742,941.88
HYUNDAI GLOVIS CO LTD	EQUITY	3,756.00	515,397.46
HYUNDAI HEAVY INDUSTRIES	EQUITY	44,360.00	6,843,106.24
HYUNDAI HEAVY INDUSTRIES	EQUITY	7,485.00	1,154,658.48
HYUNDAI MARINE + FIRE INS CO	EQUITY	14,229.00	489,368.66
HYUNDAI MOBIS CO LTD	EQUITY	23,397.00	5,112,310.45
HYUNDAI MOBIS CO LTD	EQUITY	15,964.00	3,488,179.00
HYUNDAI MOTOR CO	EQUITY	39,580.00	5,517,641.92
HYUNDAI MOTOR CO	EQUITY	12,658.00	1,764,585.94
HYUNDAI MOTOR CO	EQUITY	35,218.00	4,909,558.19
HYUNDAI MOTOR CO LTD 2ND PRF	EQUITY	9,662.00	983,807.19
HYUNDAI MOTOR CO LTD PRF	EQUITY	3,325.00	328,387.89
HYUNDAI ROBOTICS CO LTD	EQUITY	9,426.00	3,184,153.30
HYUNDAI ROBOTICS CO LTD	EQUITY	1,590.00	537,110.52
HYUNDAI STEEL CO	EQUITY	18,685.00	1,015,782.02
HYUNDAI WIA CORP	EQUITY	3,711.00	226,393.22
IBERDROLA SA	EQUITY	326,695.00	2,583,318.82
IBERDROLA SA	EQUITY	559,846.00	4,426,944.72
IBERDROLA SA	EQUITY	2,498,418.00	19,756,072.85
IBERDROLA SA	EQUITY	421,414.00	3,332,302.95
IBERDROLA SA	EQUITY	242,611.00	1,918,430.22
ICA GRUPPEN AB	EQUITY	34,654.00	1,288,449.82
ICADE	EQUITY	15,960.00	1,337,933.55
ICICI BANK LTD FOREIGN	EQUITY	638,026.00	2,862,541.71
ICICI BANK LTD FOREIGN	EQUITY	529,884.00	2,377,356.18
ICICI BANK LTD SPON ADR	EQUITY	513,895.80	4,609,645.33
ICICI BANK LTD SPON ADR	EQUITY	249,700.00	2,239,809.00
ICICI BANK LTD SPON ADR	EQUITY	1,160,713.40	10,411,599.20

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ICON PLC	EQUITY	33,838.00	3,309,018.02
IDEA CELLULAR LTD	EQUITY	326,261.00	430,556.00
IDEMITSU KOSAN CO LTD	EQUITY	15,400.00	437,219.65
IDEMITSU KOSAN CO LTD	EQUITY	39,800.00	1,129,957.28
IDFC BANK LTD	EQUITY	207,093.00	175,894.89
IDORSIA LTD	EQUITY	2,314.00	43,735.60
IDORSIA LTD	EQUITY	22,957.00	433,897.25
IDORSIA LTD	EQUITY	2,128.00	40,220.12
IG GROUP HOLDINGS PLC	EQUITY	297,601.00	2,195,709.67
IGM FINANCIAL INC	EQUITY	43,577.00	1,349,554.89
IHH HEALTHCARE BHD	EQUITY	3,534,000.00	4,733,789.15
IHH HEALTHCARE BHD	EQUITY	618,000.00	827,810.33
IHI CORP	EQUITY	654,000.00	2,223,460.31
IIDA GROUP HOLDINGS CO LTD	EQUITY	48,500.00	807,613.92
IJM CORP BHD	EQUITY	665,600.00	536,492.84
ILIAD SA	EQUITY	11,682.00	2,759,380.68
ILIAD SA	EQUITY	5,127.00	1,211,037.90
ILIAD SA	EQUITY	8,366.00	1,976,115.29
ILUKA RESOURCES LTD	EQUITY	229,290.00	1,526,611.42
IMERYS SA	EQUITY	2,175.00	188,905.01
IMERYS SA	EQUITY	16,216.00	1,408,406.31
IMERYS SA	EQUITY	30,304.00	2,631,989.69
IMERYS SA	EQUITY	5,495.00	477,256.58
IMI PLC	EQUITY	121,308.00	1,882,996.62
IMI PLC	EQUITY	42,260.00	655,978.48
IMMOFINANZ AG	EQUITY	8,963.00	20,455.72
IMPALA PLATINUM HOLDINGS LTD	EQUITY	141,275.00	397,327.51
IMPERIAL BRANDS PLC	EQUITY	415,086.00	18,593,472.66
IMPERIAL HOLDINGS LTD	EQUITY	36,513.00	448,661.93
IMPERIAL OIL LTD	EQUITY	130,029.00	3,784,627.86
INABA DENKI SANGYO CO LTD	EQUITY	700.00	26,570.84
INARI AMERTRON BHD	EQUITY	3,803,400.00	1,869,515.10
INCHCAPE PLC	EQUITY	67,405.00	660,607.58
INCITEC PIVOT LTD	EQUITY	749,073.00	1,959,305.64
INCITEC PIVOT LTD	EQUITY	563,577.00	1,474,114.80
IND + COMM BK OF CHINA H	EQUITY	5,493,000.00	3,708,229.73
IND + COMM BK OF CHINA H	EQUITY	7,663,300.00	5,173,361.90
IND + COMM BK OF CHINA H	EQUITY	18,890,000.00	12,752,313.79
IND + COMM BK OF CHINA H	EQUITY	17,383,000.00	11,734,964.04
INDIABULLS HOUSING FINANCE L	EQUITY	68,022.00	1,138,917.96
INDIVIOR PLC	EQUITY	232,846.00	945,777.23
INDOCEMENT TUNGGAL PRAKARSA	EQUITY	389,900.00	539,760.27
INDOFOOD CBP SUKSES MAKMUR T	EQUITY	560,600.00	370,157.94
INDOFOOD SUKSES MAKMUR TBK P	EQUITY	8,375,600.00	5,404,626.52
INDOFOOD SUKSES MAKMUR TBK P	EQUITY	970,100.00	625,988.37
INDORAMA VENTURES FOREIGN	EQUITY	298,900.00	334,359.73

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INDORAMA VENTURES PCL	EQUITY	4,900.00	354.84
INDUSIND BANK LTD	EQUITY	307,078.00	7,041,118.60
INDUSTRIA DE DISENO TEXTIL	EQUITY	207,930.00	7,970,764.62
INDUSTRIA DE DISENO TEXTIL	EQUITY	98,424.00	3,772,974.26
INDUSTRIA DE DISENO TEXTIL	EQUITY	52,148.00	1,999,035.41
INDUSTRIA DE DISENO TEXTIL	EQUITY	472,619.00	18,117,322.21
INDUSTRIAL ALLIANCE INSURANC	EQUITY	29,548.00	1,280,026.55
INDUSTRIAL ALLIANCE INSURANC	EQUITY	45,911.00	1,988,875.69
INDUSTRIAL ALLIANCE INSURANC	EQUITY	21,394.00	926,793.29
INDUSTRIAL BANK OF KOREA	EQUITY	54,021.00	672,813.22
INDUSTRIAS PENOLES SAB DE CV	EQUITY	36,600.00	830,063.07
INDUSTRIES QATAR	EQUITY	35,053.00	914,534.34
INDUSTRIVARDEN AB C SHS	EQUITY	73,752.00	1,766,295.06
INFINEON TECHNOLOGIES AG	EQUITY	25,030.00	527,709.15
INFINEON TECHNOLOGIES AG	EQUITY	492,246.00	10,378,055.03
INFO SERVICES INTL DENTSU	EQUITY	5,800.00	135,914.92
INFORMA PLC	EQUITY	249,096.00	2,164,636.94
INFOSYS LTD	EQUITY	416,907.00	6,026,809.53
INFRAESTRUCTURA ENERGETICA N	EQUITY	460,100.00	2,458,899.87
INFRAESTRUCTURA ENERGETICA N	EQUITY	841,300.00	4,496,136.63
INFRAESTRUCTURA ENERGETICA N	EQUITY	22,400.00	119,711.71
ING GROEP NV	EQUITY	475,778.00	8,193,993.64
ING GROEP NV	EQUITY	76,491.00	1,317,351.30
ING GROEP NV	EQUITY	261,513.00	4,503,856.54
ING GROEP NV	EQUITY	313,416.00	5,397,745.82
ING GROEP NV	EQUITY	1,677,961.00	28,898,355.44
ING GROEP NV	EQUITY	233,392.00	4,019,548.11
INGENICO GROUP	EQUITY	25,003.00	2,266,829.92
INMARSAT PLC	EQUITY	201,387.00	2,012,946.59
INNOCEAN WORLDWIDE INC	EQUITY	3,271.00	182,397.24
INNOGY SE	EQUITY	61,595.00	2,421,241.24
INNOLUX CORP	EQUITY	1,906,725.00	996,611.69
INPEX CORP	EQUITY	416,500.00	4,007,088.82
INPEX CORP	EQUITY	71,700.00	689,815.77
INPEX CORP	EQUITY	341,800.00	3,288,410.47
INSURANCE AUSTRALIA GROUP	EQUITY	1,035,316.00	5,384,263.26
INSURANCE AUSTRALIA GROUP	EQUITY	494,508.00	2,571,737.77
INSURANCE AUSTRALIA GROUP	EQUITY	182,267.00	947,897.56
INTACT FINANCIAL CORP	EQUITY	24,600.00	1,855,560.18
INTACT FINANCIAL CORP	EQUITY	57,443.00	4,332,883.87
INTACT FINANCIAL CORP	EQUITY	31,670.00	2,388,845.15
INTER PIPELINE LTD	EQUITY	158,195.00	3,093,980.90
INTERCONEXION ELECTRICA SA	EQUITY	76,730.00	335,042.47
INTERCONTINENTAL HOTELS GROU	EQUITY	5,933.00	328,843.44
INTERCONTINENTAL HOTELS GROU	EQUITY	78,766.00	4,365,697.37
INTERNATIONAL PERSONAL FINAN	EQUITY	413,939.00	906,000.52

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INTERTEK GROUP PLC	EQUITY	70,932.00	3,885,420.26
INTERTEK GROUP PLC	EQUITY	168,321.00	9,220,067.43
INTESA SANPAOLO	EQUITY	5,499,257.00	17,411,564.53
INTESA SANPAOLO	EQUITY	1,140,634.00	3,611,437.41
INTESA SANPAOLO	EQUITY	789,300.00	2,499,055.40
INTESA SANPAOLO	EQUITY	274,041.00	867,659.50
INTESA SANPAOLO RSP	EQUITY	308,113.00	912,281.84
INTL CONSOLIDATED AIRLINE DI	EQUITY	46,505.00	368,583.84
INTL CONSOLIDATED AIRLINE DI	EQUITY	157,768.00	1,250,089.04
INTL CONSOLIDATED AIRLINE DI	EQUITY	374,902.00	2,971,353.95
INTL CONTAINER TERM SVCS INC	EQUITY	129,700.00	251,380.50
INTU PROPERTIES PLC	EQUITY	427,216.00	1,493,321.79
INVENTEC CO LTD	EQUITY	605,000.00	493,228.14
INVESTEC LTD	EQUITY	923,160.00	6,799,079.56
INVESTEC LTD	EQUITY	63,055.00	464,400.50
INVESTEC PLC	EQUITY	136,359.00	1,015,802.85
INVESTEC PLC	EQUITY	366,346.00	2,729,085.05
INVESTEC PLC	EQUITY	291,621.00	2,172,423.10
INVESTOR AB B SHS	EQUITY	12,019.00	578,538.75
INVESTOR AB B SHS	EQUITY	198,074.00	9,534,360.93
INVOCARE LTD	EQUITY	3,374.00	38,043.99
IOI CORP BHD	EQUITY	594,100.00	615,877.14
IOI PROPERTIES GROUP BHD	EQUITY	586,937.00	300,807.52
IPSEN	EQUITY	53,760.00	7,348,718.59
IPSEN	EQUITY	16,162.00	2,209,263.20
IRISH BANK RESOLUTION CORP	EQUITY	215,703.00	-
IRISH CONTINENTAL GROUP PLC	EQUITY	235,640.00	1,365,296.71
IRPC PCL FOREIGN	EQUITY	5,236,300.00	824,674.86
IRSA SP ADR	EQUITY	64,316.00	1,551,301.92
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	150,220.00	1,505,408.69
ISETAN MITSUKOSHI HOLDINGS L	EQUITY	175,400.00	1,757,746.53
ISHARES CHINA LARGE CAP ETF	EQUITY	39,607.00	1,572,793.97
ISHARES MSCI BRAZIL CAPPED ETF	EQUITY	558,610.00	19,070,945.40
ISHARES MSCI INDIA ETF	EQUITY	384,600.00	12,345,660.00
ISHARES MSCI INDIA ETF	EQUITY	597,393.00	19,176,315.30
ISHARES MSCI MEXICO CAPPED ETF	EQUITY	102,200.00	5,512,668.00
ISRAEL CHEMICALS LTD	EQUITY	168,964.00	797,443.07
ISS A/S	EQUITY	26,361.00	1,034,010.51
ISS A/S	EQUITY	73,681.00	2,890,138.02
ISS A/S	EQUITY	21,157.00	829,883.55
ISS A/S	EQUITY	23,732.00	930,887.95
ISUZU MOTORS LTD	EQUITY	260,700.00	3,215,825.92
ISUZU MOTORS LTD	EQUITY	14,900.00	183,796.72
ISUZU MOTORS LTD	EQUITY	146,200.00	1,803,428.27
ITAU CORPBANCA	EQUITY	19,659,082.00	174,964.28
ITAU UNIBANCO H SPON PRF ADR	EQUITY	306,852.00	3,390,714.60

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ITAU UNIBANCO H SPON PRF ADR	EQUITY	869,698.00	9,610,162.90
ITAU UNIBANCO HOLDING S PREF	EQUITY	375,100.00	4,160,544.78
ITAU UNIBANCO HOLDING S PREF	EQUITY	512,900.00	5,688,998.72
ITAU UNIBANCO HOLDING S PREF	EQUITY	803,906.00	8,916,787.29
ITAU UNIBANCO HOLDING S PREF	EQUITY	736,037.00	8,163,996.00
ITAUSA INVESTIMENTOS ITAU PR	EQUITY	904,974.00	2,463,703.46
ITAUSA INVESTIMENTOS ITAU SA	EQUITY	594.00	1,547.19
ITC LTD	EQUITY	785,100.00	3,923,222.59
ITOCHU CORP	EQUITY	40,800.00	606,044.86
ITOCHU CORP	EQUITY	650,100.00	9,656,611.78
ITOCHU CORP	EQUITY	120,300.00	1,786,941.08
ITOCHU CORP	EQUITY	117,200.00	1,740,893.56
ITOCHU CORP	EQUITY	49,900.00	741,216.63
ITV PLC	EQUITY	1,587,397.00	3,740,374.02
ITV PLC	EQUITY	1,937,436.00	4,565,168.80
IVANHOE MINES LTD CL A	EQUITY	73,600.00	236,322.48
J FRONT RETAILING CO LTD	EQUITY	108,000.00	1,657,102.17
JACQUET METAL SERVICE	EQUITY	3,363.00	88,949.18
JAFCO CO LTD	EQUITY	35,200.00	1,417,586.33
JAMES HARDIE INDUSTRIES CDI	EQUITY	194,113.00	3,052,334.67
JAMES HARDIE INDUSTRIES CDI	EQUITY	112,361.00	1,766,823.32
JAMES HARDIE INDUSTRIES CDI	EQUITY	57,108.00	897,996.16
JAPAN AIRLINES CO LTD	EQUITY	14,800.00	457,593.45
JAPAN AIRLINES CO LTD	EQUITY	95,500.00	2,952,714.49
JAPAN AIRLINES CO LTD	EQUITY	53,500.00	1,654,138.48
JAPAN AIRLINES CO LTD	EQUITY	16,500.00	510,154.86
JAPAN AIRPORT TERMINAL CO	EQUITY	15,400.00	588,670.35
JAPAN DISPLAY INC	EQUITY	121,900.00	230,000.00
JAPAN EXCHANGE GROUP INC	EQUITY	229,400.00	4,154,761.48
JAPAN POST BANK CO LTD	EQUITY	158,800.00	2,032,346.03
JAPAN POST HOLDINGS CO LTD	EQUITY	174,500.00	2,164,943.04
JAPAN POST HOLDINGS CO LTD	EQUITY	209,100.00	2,594,209.68
JAPAN PRIME REALTY INVESTMEN	EQUITY	373.00	1,293,017.98
JAPAN REAL ESTATE INVESTMENT	EQUITY	30.00	149,252.40
JAPAN REAL ESTATE INVESTMENT	EQUITY	576.00	2,865,646.14
JAPAN RETAIL FUND INVESTMENT	EQUITY	90.00	166,206.84
JAPAN RETAIL FUND INVESTMENT	EQUITY	997.00	1,841,202.39
JAPAN TOBACCO INC	EQUITY	476,600.00	16,742,080.81
JARDINE CYCLE + CARRIAGE LTD	EQUITY	44,524.00	1,434,171.77
JARDINE MATHESON HLDGS LTD	EQUITY	108,700.00	6,978,540.00
JARDINE MATHESON HLDGS LTD	EQUITY	117,840.00	7,565,328.00
JARDINE STRATEGIC HLDGS LTD	EQUITY	97,000.00	4,043,930.00
JARDINE STRATEGIC HLDGS LTD	EQUITY	7,600.00	316,844.00
JASA MARGA (PERSERO) TBK PT	EQUITY	475,496.00	190,876.28
JASTRZEBSKA SPOLKA WEGLOWA S	EQUITY	14,555.00	290,330.70
JBS SA	EQUITY	159,000.00	313,369.05

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JCDECAUX SA	EQUITY	24,640.00	807,122.51
JCDECAUX SA	EQUITY	35,560.00	1,164,824.53
JD SPORTS FASHION PLC	EQUITY	137,635.00	625,733.09
JD SPORTS FASHION PLC	EQUITY	527,490.00	2,398,139.64
JD.COM INC ADR	EQUITY	85,809.00	3,365,428.98
JD.COM INC ADR	EQUITY	116,686.00	4,576,424.92
JD.COM INC ADR	EQUITY	152,200.00	5,969,284.00
JEAN COUTU GROUP INC CLASS A	EQUITY	26,933.00	412,694.77
JENOPTIK AG	EQUITY	22,145.00	580,038.01
JERONIMO MARTINS	EQUITY	32,019.00	624,114.32
JERONIMO MARTINS	EQUITY	112,313.00	2,189,204.89
JERONIMO MARTINS	EQUITY	215,997.00	4,210,213.32
JFE HOLDINGS INC	EQUITY	228,900.00	3,973,562.21
JFE HOLDINGS INC	EQUITY	106,100.00	1,841,830.28
JG SUMMIT HOLDINGS INC	EQUITY	626,070.00	1,004,987.51
JGC CORP	EQUITY	92,800.00	1,504,820.22
JIANGSU EXPRESS CO LTD H	EQUITY	346,000.00	488,432.00
JIANGXI COPPER CO LTD H	EQUITY	4,380,000.00	7,192,975.04
JIANGXI COPPER CO LTD H	EQUITY	340,000.00	558,358.79
JMS CO LTD	EQUITY	12,000.00	34,709.86
JOEL JERUSALEM OIL EXPLORATI	EQUITY	180.00	10,806.09
JOHNSON ELECTRIC HOLDINGS	EQUITY	57,000.00	198,239.92
JOHNSON MATTHEY PLC	EQUITY	10,567.00	394,073.38
JOHNSON MATTHEY PLC	EQUITY	85,179.00	3,176,566.29
JOLLIBEE FOODS CORP	EQUITY	109,880.00	444,223.54
JSE LTD	EQUITY	226,134.00	2,114,380.95
JSR CORP	EQUITY	86,500.00	1,491,193.49
JSR CORP	EQUITY	76,500.00	1,318,801.17
JSW STEEL LTD	EQUITY	204,640.00	643,007.29
JTEKT CORP	EQUITY	13,509.00	197,417.03
JTEKT CORP	EQUITY	100,000.00	1,461,374.15
JTEKT CORP	EQUITY	80,400.00	1,174,944.82
JULIUS BAER GROUP LTD	EQUITY	97,845.00	5,154,576.57
JUMBO SA	EQUITY	20,343.00	371,235.33
JUPITER FUND MANAGEMENT	EQUITY	215,935.00	1,416,467.49
JUPITER FUND MANAGEMENT	EQUITY	78,334.00	513,847.06
JUST EAT PLC	EQUITY	217,728.00	1,852,455.47
JXTG HOLDINGS INC	EQUITY	39,900.00	174,251.78
JXTG HOLDINGS INC	EQUITY	1,327,400.00	5,797,037.91
JXTG HOLDINGS INC	EQUITY	697,200.00	3,044,820.58
K S AG REG	EQUITY	86,353.00	2,208,143.82
K S AG REG	EQUITY	85,245.00	2,179,811.01
KAGA ELECTRONICS CO LTD	EQUITY	6,000.00	122,926.31
KAJIMA CORP	EQUITY	109,000.00	919,651.12
KAJIMA CORP	EQUITY	397,000.00	3,349,555.00
KAJIMA CORP	EQUITY	679,000.00	5,728,835.88

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KAKAKU.COM INC	EQUITY	47,200.00	677,586.33
KAKAO CORP	EQUITY	5,657.00	501,844.60
KALBE FARMA TBK PT	EQUITY	4,916,200.00	599,424.12
KAMEI CORP	EQUITY	1,100.00	14,959.06
KAMIGUMI CO LTD	EQUITY	70,000.00	733,891.06
KAMIGUMI CO LTD	EQUITY	77,000.00	807,280.17
KAMIGUMI CO LTD	EQUITY	120,000.00	1,258,098.97
KANEKA CORP	EQUITY	92,000.00	700,890.00
KANEMATSU CORP	EQUITY	53,000.00	108,490.57
KANEMATSU ELECTRONICS LTD	EQUITY	1,500.00	46,057.32
KANGWON LAND INC	EQUITY	78,315.00	2,385,419.53
KANGWON LAND INC	EQUITY	26,954.00	820,999.78
KANSAI ELECTRIC POWER CO INC	EQUITY	309,500.00	4,261,271.80
KANSAI PAINT CO LTD	EQUITY	97,100.00	2,233,922.21
KAO CORP	EQUITY	20,200.00	1,199,487.36
KAO CORP	EQUITY	218,700.00	12,986,529.01
KAO CORP	EQUITY	41,500.00	2,464,293.34
KAO CORP	EQUITY	86,900.00	5,160,170.88
KASIKORNBANK PCL FOREIGN	EQUITY	729,000.00	4,259,832.20
KASIKORNBANK PCL FOREIGN	EQUITY	404,800.00	2,365,404.77
KAWASAKI HEAVY INDUSTRIES	EQUITY	558,000.00	1,648,771.80
KB FINANCIAL GROUP INC	EQUITY	105,947.00	5,342,954.94
KB FINANCIAL GROUP INC	EQUITY	89,368.00	4,506,868.51
KBC GROEP NV	EQUITY	109,179.00	8,269,645.85
KBC GROEP NV	EQUITY	53,420.00	4,046,240.41
KBC GROEP NV	EQUITY	30,559.00	2,314,658.56
KBC GROEP NV	EQUITY	97,000.00	7,347,160.60
KCC CORP	EQUITY	1,288.00	491,379.63
KDDI CORP	EQUITY	794,000.00	21,023,050.91
KDDI CORP	EQUITY	111,400.00	2,949,581.70
KDDI CORP	EQUITY	92,000.00	2,435,920.26
KDDI CORP	EQUITY	128,900.00	3,412,936.10
KDDI CORP	EQUITY	13,600.00	360,092.56
KEIHAN HOLDINGS CO LTD	EQUITY	230,000.00	1,461,552.15
KEIKYU CORP	EQUITY	182,430.00	2,196,758.54
KEIO CORP	EQUITY	227,000.00	1,899,074.40
KEISEI ELECTRIC RAILWAY CO	EQUITY	62,100.00	1,658,063.37
KEMAYAN CORP BHD	EQUITY	800.00	-
KEPCO PLANT SERVICE + ENGINE	EQUITY	5,069.00	195,600.53
KEPPEL CORP LTD	EQUITY	640,350.00	2,925,374.22
KERING	EQUITY	1,320.00	448,947.84
KERING	EQUITY	32,946.00	11,205,330.02
KERING	EQUITY	6,401.00	2,177,056.92
KERING	EQUITY	5,691.00	1,935,577.40
KERING	EQUITY	14,745.00	5,014,951.47
KERRY GROUP PLC A	EQUITY	69,132.00	5,939,657.56

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KERRY PROPERTIES LTD	EQUITY	508,000.00	1,724,471.43
KERRY PROPERTIES LTD	EQUITY	214,734.00	728,942.22
KEYENCE CORP	EQUITY	1,900.00	834,336.06
KEYENCE CORP	EQUITY	42,100.00	18,487,130.65
KEYENCE CORP	EQUITY	9,400.00	4,127,767.89
KEYENCE CORP	EQUITY	6,100.00	2,678,657.89
KEYENCE CORP	EQUITY	4,800.00	2,107,796.37
KEYENCE CORP	EQUITY	9,200.00	4,039,943.04
KEYENCE CORP	EQUITY	9,100.00	3,996,030.62
KEYERA CORP	EQUITY	82,009.00	2,577,660.26
KGHM POLSKA MIEDZ SA	EQUITY	28,448.00	848,844.81
KIA MOTORS CORP	EQUITY	63,809.00	2,130,405.80
KIKKOMAN CORP	EQUITY	58,000.00	1,853,150.59
KIMBERLY CLARK DE MEXICO A	EQUITY	1,377,900.00	2,924,081.22
KIMBERLY CLARK DE MEXICO A	EQUITY	338,300.00	717,916.16
KINAXIS INC	EQUITY	3,500.00	217,594.52
KINGFISHER PLC	EQUITY	90,114.00	351,979.92
KINGFISHER PLC	EQUITY	980,701.00	3,830,559.74
KINGFISHER PLC	EQUITY	867,069.00	3,386,719.91
KINGPAK TECHNOLOGY INC	EQUITY	215,000.00	1,463,017.75
KINGSOFT CORP LTD	EQUITY	196,000.00	510,936.47
KINNEVIK AB B	EQUITY	5,705.00	174,439.60
KINNEVIK AB B	EQUITY	103,415.00	3,162,080.79
KINROSS GOLD CORP	EQUITY	32,338.00	131,224.50
KINROSS GOLD CORP	EQUITY	555,023.00	2,252,230.08
KINTETSU GROUP HOLDINGS CO L	EQUITY	798,120.00	3,075,702.74
KIRIN HOLDINGS CO LTD	EQUITY	13,900.00	283,171.06
KIRIN HOLDINGS CO LTD	EQUITY	382,200.00	7,786,185.48
KIRIN HOLDINGS CO LTD	EQUITY	378,100.00	7,702,660.20
KLABIN SA UNIT	EQUITY	121,400.00	594,679.54
KLEPIERRE	EQUITY	3,924.00	160,603.97
KLEPIERRE	EQUITY	96,550.00	3,951,659.79
KLOECKNER + CO SE	EQUITY	12,922.00	135,886.08
KNIGHT THERAPEUTICS INC	EQUITY	19,100.00	151,335.18
KNT CT HOLDINGS CO LTD	EQUITY	42,000.00	64,667.14
KOBE STEEL LTD	EQUITY	140,200.00	1,439,932.36
KOC HOLDING AS	EQUITY	159,338.00	731,881.40
KOITO MANUFACTURING CO LTD	EQUITY	49,800.00	2,561,801.35
KOITO MANUFACTURING CO LTD	EQUITY	32,900.00	1,692,435.03
KOMATSU LTD	EQUITY	400,800.00	10,182,303.31
KOMATSU LTD	EQUITY	82,500.00	2,095,908.24
KOMATSU LTD	EQUITY	147,900.00	3,757,391.87
KOMERCNI BANKA AS	EQUITY	156,669.00	6,267,622.14
KOMERCNI BANKA AS	EQUITY	59,383.00	2,375,646.78
KOMERCNI BANKA AS	EQUITY	151,214.00	6,049,392.12
KOMERCNI BANKA AS	EQUITY	17,626.00	705,136.99

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KONAMI HOLDINGS CORP	EQUITY	3,600.00	199,928.80
KONAMI HOLDINGS CORP	EQUITY	41,600.00	2,310,288.36
KONAMI HOLDINGS CORP	EQUITY	63,900.00	3,548,736.21
KONE OYJ B	EQUITY	147,075.00	7,471,424.09
KONICA MINOLTA INC	EQUITY	23,100.00	191,609.11
KONICA MINOLTA INC	EQUITY	201,700.00	1,673,054.47
KONINKLIJKE AHOLD DELHAIZE N	EQUITY	89,449.00	1,707,832.45
KONINKLIJKE AHOLD DELHAIZE N	EQUITY	101,128.00	1,930,817.34
KONINKLIJKE AHOLD DELHAIZE N	EQUITY	555,885.00	10,613,404.77
KONINKLIJKE AHOLD DELHAIZE N	EQUITY	153,180.00	2,924,636.11
KONINKLIJKE AHOLD DELHAIZE N	EQUITY	196,930.00	3,759,946.39
KONINKLIJKE DSM NV	EQUITY	21,221.00	1,540,317.80
KONINKLIJKE DSM NV	EQUITY	80,599.00	5,850,246.20
KONINKLIJKE KPN NV	EQUITY	1,494,997.00	4,776,037.73
KONINKLIJKE KPN NV	EQUITY	634,913.00	2,028,344.16
KONINKLIJKE KPN NV	EQUITY	1,019,010.00	3,255,411.35
KONINKLIJKE PHILIPS NV	EQUITY	44,777.00	1,588,034.28
KONINKLIJKE PHILIPS NV	EQUITY	421,695.00	14,955,582.46
KONINKLIJKE PHILIPS NV	EQUITY	37,852.00	1,342,436.37
KONINKLIJKE PHILIPS NV	EQUITY	100,547.00	3,565,939.72
KONINKLIJKE PHILIPS NV	EQUITY	113,826.00	4,036,884.78
KOREA AEROSPACE INDUSTRIES	EQUITY	82,891.00	4,129,517.11
KOREA AEROSPACE INDUSTRIES	EQUITY	14,158.00	705,332.34
KOREA ELECTRIC POWER CORP	EQUITY	63,293.00	2,257,006.86
KOREA GAS CORPORATION	EQUITY	6,544.00	304,278.98
KOREA INVESTMENT HOLDINGS CO	EQUITY	8,053.00	493,392.74
KOREA ZINC CO LTD	EQUITY	1,872.00	746,083.99
KOREAN AIR LINES CO LTD	EQUITY	8,738.00	295,556.18
KOSE CORP	EQUITY	13,700.00	1,496,075.12
KOSE CORP	EQUITY	10,800.00	1,179,387.68
KOSE CORP	EQUITY	6,900.00	753,497.69
KROTON EDUCACIONAL SA	EQUITY	453,400.00	2,034,877.54
KROTON EDUCACIONAL SA	EQUITY	316,160.00	1,418,938.87
KRUNG THAI BANK PUB CO FOREI	EQUITY	744,400.00	411,972.92
KT CORP	EQUITY	2,200.00	62,684.09
KT+G CORP	EQUITY	26,921.00	2,752,923.13
KUALA LUMPUR KEPONG BHD	EQUITY	149,800.00	868,233.84
KUBOTA CORP	EQUITY	460,600.00	7,737,473.30
KUBOTA CORP	EQUITY	366,800.00	6,161,756.85
KUBOTA CORP	EQUITY	230,000.00	3,863,697.05
KUBOTA CORP	EQUITY	51,400.00	863,452.30
KUEHNE NAGEL INTL AG REG	EQUITY	23,741.00	3,966,543.10
KUMHO PETROCHEMICAL CO LTD	EQUITY	3,446.00	221,370.45
KURARAY CO LTD	EQUITY	17,900.00	324,672.48
KURARAY CO LTD	EQUITY	138,800.00	2,517,572.09
KURITA WATER INDUSTRIES LTD	EQUITY	49,500.00	1,348,077.61

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KYOCERA CORP	EQUITY	139,600.00	8,083,282.31
KYOCERA CORP	EQUITY	51,900.00	3,005,174.44
KYOWA HAKKO KIRIN CO LTD	EQUITY	115,986.00	2,154,350.14
KYUSHU ELECTRIC POWER CO INC	EQUITY	190,100.00	2,307,728.73
KYUSHU FINANCIAL GROUP INC	EQUITY	23,100.00	145,762.73
KYUSHU FINANCIAL GROUP INC	EQUITY	114,900.00	725,027.59
KYUSHU RAILWAY COMPANY	EQUITY	69,000.00	2,238,385.55
L OREAL	EQUITY	52,748.00	10,973,499.55
L OREAL	EQUITY	109,051.00	22,686,568.20
L OREAL	EQUITY	15,001.00	3,120,752.76
LA DORIA SPA	EQUITY	5,762.00	68,610.10
LAFARGEHOLCIM LTD REG	EQUITY	153,911.00	8,823,384.22
LAFARGEHOLCIM LTD REG	EQUITY	37,788.00	2,166,304.18
LAFARGEHOLCIM LTD REG	EQUITY	36,207.00	2,075,668.88
LAFARGEHOLCIM LTD REG	EQUITY	29,797.00	1,708,424.32
LAFARGEHOLCIM LTD REG	EQUITY	42,767.00	2,451,739.47
LAFARGEHOLCIM LTD REG	EQUITY	43,624.00	2,501,201.55
LAGARDERE SCA	EQUITY	35,605.00	1,122,846.64
LAGARDERE SCA	EQUITY	53,179.00	1,677,063.94
LAKSHMI CAP INVESTMENTS LTD	EQUITY	8,561.56	12,278,818.69
LAND SECURITIES GROUP PLC	EQUITY	19,315.00	254,153.65
LAND SECURITIES GROUP PLC	EQUITY	346,004.00	4,552,843.88
LANXESS AG	EQUITY	5,664.00	428,238.37
LANXESS AG	EQUITY	40,431.00	3,056,868.95
LARGAN PRECISION CO LTD	EQUITY	26,000.00	4,145,299.15
LARGAN PRECISION CO LTD	EQUITY	28,000.00	4,464,168.31
LARGAN PRECISION CO LTD	EQUITY	23,000.00	3,666,995.40
LARSEN + TOUBRO LTD	EQUITY	82,530.00	2,153,728.16
LATAM AIRLINES GROUP SA	EQUITY	61,672.00	684,888.79
LAWSON INC	EQUITY	22,559.00	1,578,085.97
LEC INC	EQUITY	3,600.00	88,590.25
LECTRA	EQUITY	2,265.00	62,077.80
LEGAL + GENERAL GROUP PLC	EQUITY	2,589,610.00	8,688,623.19
LEGAL + GENERAL GROUP PLC	EQUITY	1,002,910.00	3,364,949.58
LEGAL + GENERAL GROUP PLC	EQUITY	193,257.00	648,413.18
LEGRAND SA	EQUITY	44,161.00	3,085,029.43
LEGRAND SA	EQUITY	116,328.00	8,126,521.21
LEGRAND SA	EQUITY	105,731.00	7,386,228.71
LENDLEASE GROUP	EQUITY	19,648.00	250,932.12
LENDLEASE GROUP	EQUITY	244,289.00	3,119,908.21
LENDLEASE GROUP	EQUITY	80,670.00	1,030,267.41
LENOVO GROUP LTD	EQUITY	11,812,000.00	7,459,621.21
LENOVO GROUP LTD	EQUITY	1,616,000.00	1,020,550.95
LENZING AG	EQUITY	10,323.00	1,847,324.50
LEONARDO SPA	EQUITY	69,207.00	1,148,490.31
LEONARDO SPA	EQUITY	20,407.00	338,654.21

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LEONARDO SPA	EQUITY	179,104.00	2,972,231.26
LEONARDO SPA	EQUITY	161,944.00	2,687,461.02
LEOPALACE21 CORP	EQUITY	71,800.00	446,034.18
LG CHEM LTD	EQUITY	15,146.00	3,852,192.46
LG CHEM LTD	EQUITY	27,880.00	7,090,923.39
LG CHEM LTD	EQUITY	11,433.00	2,907,838.13
LG CHEM LTD PREFERENCE	EQUITY	860.00	151,833.24
LG CORP	EQUITY	21,942.00	1,482,425.03
LG DISPLAY CO LTD	EQUITY	53,314.00	1,728,750.08
LG ELECTRONICS INC	EQUITY	95,682.00	6,706,897.17
LG ELECTRONICS INC	EQUITY	23,613.00	1,655,169.86
LG HOUSEHOLD + HEALTH CARE	EQUITY	3,910.00	3,396,879.78
LG HOUSEHOLD + HEALTH CARE	EQUITY	2,339.00	2,032,046.50
LG INNOTEK CO LTD	EQUITY	2,340.00	337,455.75
LG UPLUS CORP	EQUITY	176,453.00	2,405,861.82
LG UPLUS CORP	EQUITY	31,203.00	425,439.67
LI + FUNG LTD	EQUITY	2,668,800.00	970,914.05
LIBERTY HOLDINGS LTD	EQUITY	25,531.00	219,212.94
LIC HOUSING FINANCE LTD	EQUITY	54,986.00	632,907.89
LIFE HEALTHCARE GROUP HOLDIN	EQUITY	1,428,541.00	2,796,571.39
LIFE HEALTHCARE GROUP HOLDIN	EQUITY	347,000.00	679,301.66
LINAMAR CORP	EQUITY	3,664.00	180,336.40
LINAMAR CORP	EQUITY	16,197.00	797,191.22
LINDE AG	EQUITY	22,986.00	4,346,725.82
LINE CORP	EQUITY	14,000.00	482,823.07
LINK REIT	EQUITY	46,500.00	353,822.80
LINK REIT	EQUITY	972,044.00	7,396,372.69
LINK REIT	EQUITY	55,500.00	422,304.63
LION CORP	EQUITY	47,300.00	979,172.30
LION CORP	EQUITY	107,000.00	2,215,040.94
LION CORP	EQUITY	36,600.00	757,668.21
LIPPO KARAWACI TBK PT	EQUITY	4,704,800.00	232,989.53
LITE ON TECHNOLOGY CORP	EQUITY	482,385.00	792,874.75
LIXIL GROUP CORP	EQUITY	117,200.00	2,930,000.00
LIXIL GROUP CORP	EQUITY	146,200.00	3,655,000.00
LLOYDS BANKING GROUP PLC	EQUITY	1,858,009.00	1,596,503.42
LLOYDS BANKING GROUP PLC	EQUITY	30,708,144.00	26,386,124.70
LLOYDS BANKING GROUP PLC	EQUITY	2,781,060.00	2,389,639.57
LLOYDS BANKING GROUP PLC	EQUITY	2,988,509.00	2,567,891.14
LLOYDS BANKING GROUP PLC	EQUITY	2,328,837.00	2,001,064.72
LLOYDS BANKING GROUP PLC	EQUITY	5,048,218.00	4,337,706.30
LLOYDS BANKING GROUP PLC	EQUITY	7,446,983.00	6,398,856.99
LOBLAW COMPANIES LTD	EQUITY	21,200.00	1,177,614.54
LOBLAW COMPANIES LTD	EQUITY	8,300.00	461,047.20
LOBLAW COMPANIES LTD	EQUITY	97,005.00	5,388,419.73
LOBLAW COMPANIES LTD	EQUITY	72,541.00	4,029,496.99

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LOCALIZA RENT A CAR	EQUITY	35,012.25	477,115.55
LOGITECH INTERNATIONAL REG	EQUITY	138,855.00	5,111,093.56
LOGITECH INTERNATIONAL REG	EQUITY	99,700.00	3,669,842.84
LOGITECH INTERNATIONAL REG	EQUITY	110,566.00	4,069,807.86
LOGITECH INTERNATIONAL REG	EQUITY	120,290.00	4,427,737.17
LOJAS AMERICANAS SA	EQUITY	43,652.00	160,076.00
LOJAS AMERICANAS SA PREF	EQUITY	159,656.00	674,619.78
LOJAS RENNER S.A.	EQUITY	666,069.80	5,504,260.51
LOJAS RENNER S.A.	EQUITY	155,430.00	1,284,440.78
LONDON STOCK EXCHANGE GROUP	EQUITY	28,536.00	1,351,456.14
LONDON STOCK EXCHANGE GROUP	EQUITY	137,694.00	6,521,145.26
LONDON STOCK EXCHANGE GROUP	EQUITY	40,563.00	1,921,051.14
LONGFOR PROPERTIES	EQUITY	407,500.00	875,923.11
LONSEAL CORP	EQUITY	1,200.00	28,600.93
LONZA GROUP AG REG	EQUITY	7,743.00	1,676,107.03
LONZA GROUP AG REG	EQUITY	32,574.00	7,051,208.90
LONZA GROUP AG REG	EQUITY	41,771.00	9,042,059.52
LONZA GROUP AG REG	EQUITY	25,700.00	5,563,212.03
LONZA GROUP AG REG	EQUITY	14,405.00	3,118,212.81
LOOMIS AB B	EQUITY	203.00	7,268.44
LOTTE CHEMICAL CORP	EQUITY	3,577.00	1,075,460.39
LOTTE CHILSUNG BEVERAGE CO	EQUITY	1,997.00	2,991,616.48
LOTTE CHILSUNG BEVERAGE CO	EQUITY	90.00	134,824.98
LOTTE CONFECTIONERY CO LTD	EQUITY	15,404.00	2,665,727.40
LOTTE CONFECTIONERY CO LTD	EQUITY	1,121.00	193,993.79
LOTTE SHOPPING CO	EQUITY	2,805.00	744,061.09
LPP SA	EQUITY	1,755.00	3,383,828.17
LPP SA	EQUITY	235.00	453,105.20
LUCKY CEMENT GDR REG S	EQUITY	49,907.00	1,439,816.95
LUNDBERGS AB B SHS	EQUITY	18,446.00	1,454,326.55
LUNDIN PETROLEUM AB	EQUITY	83,836.00	1,611,208.14
LUNDIN PETROLEUM AB	EQUITY	140,542.00	2,701,016.44
LUPIN LTD	EQUITY	48,745.00	797,981.38
LUXOTTICA GROUP SPA	EQUITY	74,250.00	4,289,337.57
LUXOTTICA GROUP SPA	EQUITY	111,107.00	6,418,524.30
LVMH MOET HENNESSY LOUIS VUI	EQUITY	687.00	171,050.67
LVMH MOET HENNESSY LOUIS VUI	EQUITY	120,655.00	30,040,930.35
LVMH MOET HENNESSY LOUIS VUI	EQUITY	14,751.00	3,672,734.35
LVMH MOET HENNESSY LOUIS VUI	EQUITY	13,555.00	3,374,951.81
LVMH MOET HENNESSY LOUIS VUI	EQUITY	21,471.00	5,345,893.79
M DIAS BRANCO SA	EQUITY	25,462.00	378,865.65
M3 INC	EQUITY	96,500.00	2,658,130.12
MABUCHI MOTOR CO LTD	EQUITY	22,200.00	1,104,467.78
MACQUARIE GROUP LTD	EQUITY	1,778.00	120,697.62
MACQUARIE GROUP LTD	EQUITY	37,391.00	2,538,247.80
MACQUARIE GROUP LTD	EQUITY	141,942.00	9,635,579.92

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MACQUARIE GROUP LTD	EQUITY	23,329.00	1,583,664.06
MAEDA CORP	EQUITY	412,000.00	4,539,480.24
MAEDA CORP	EQUITY	78,000.00	859,416.16
MAGELLAN FINANCIAL GROUP LTD	EQUITY	75,043.00	1,660,080.36
MAGNA INTERNATIONAL INC	EQUITY	22,067.00	1,020,685.83
MAGNA INTERNATIONAL INC	EQUITY	167,359.00	7,741,014.19
MAGNA INTERNATIONAL INC	EQUITY	96,200.00	4,449,629.63
MAGNA INTERNATIONAL INC	EQUITY	52,126.00	2,411,033.20
MAGNIT PJSC SPON GDR REGS	EQUITY	43,211.00	1,469,174.00
MAGNIT PJSC SPON GDR REGS	EQUITY	50,105.00	1,703,570.00
MAGNIT PJSC SPON GDR REGS	EQUITY	24,960.00	848,640.00
MAGYAR TELEKOM TELECOMMUNICA	EQUITY	839,564.00	1,462,214.38
MAHINDRA + MAHINDRA FIN SECS	EQUITY	65,304.00	350,578.04
MAHINDRA + MAHINDRA LTD	EQUITY	86,815.00	1,819,908.33
MAIL.RU GROUP GDR REGS	EQUITY	41,332.00	1,089,098.20
MAIL.RU GROUP GDR REGS	EQUITY	167,712.00	4,419,211.20
MAKITA CORP	EQUITY	98,400.00	3,638,768.24
MAKITA CORP	EQUITY	29,600.00	1,094,588.82
MAKITA CORP	EQUITY	80,600.00	2,980,535.78
MALAYAN BANKING BHD	EQUITY	2,127,892.00	4,773,647.97
MALAYAN BANKING BHD	EQUITY	909,817.00	2,041,055.69
MALAYSIA AIRPORTS HLDGS BHD	EQUITY	1,477,400.00	2,946,092.51
MALAYSIA AIRPORTS HLDGS BHD	EQUITY	138,217.00	275,619.38
MAN GROUP PLC	EQUITY	860,559.00	1,730,389.22
MANDO CORP	EQUITY	13,500.00	3,038,281.69
MANDO CORP	EQUITY	14,499.00	3,263,114.54
MANULIFE FINANCIAL CORP	EQUITY	107,305.00	2,008,612.11
MANULIFE FINANCIAL CORP	EQUITY	855,186.00	16,007,986.19
MANULIFE FINANCIAL CORP	EQUITY	9,900.00	185,315.32
MAPFRE SA	EQUITY	318,480.00	1,110,795.12
MAPFRE SA	EQUITY	483,467.00	1,686,237.09
MAPFRE SA	EQUITY	1,335,025.00	4,656,302.62
MAPLE LEAF FOODS INC	EQUITY	13,933.00	351,248.49
MARICO LTD	EQUITY	1,469,431.00	7,117,831.69
MARICO LTD	EQUITY	110,201.00	533,806.74
MARINE HARVEST	EQUITY	168,819.00	2,879,938.29
MARINE HARVEST	EQUITY	130,520.00	2,226,583.18
MARKS + SPENCER GROUP PLC	EQUITY	716,230.00	3,100,844.69
MARTINREA INTERNATIONAL INC	EQUITY	14,800.00	120,683.76
MARUBENI CORP	EQUITY	722,200.00	4,665,118.90
MARUBENI CORP	EQUITY	562,000.00	3,630,291.92
MARUI GROUP CO LTD	EQUITY	94,500.00	1,392,773.23
MARUI GROUP CO LTD	EQUITY	173,500.00	2,557,102.17
MARUI GROUP CO LTD	EQUITY	42,200.00	621,957.99
MARUICHI STEEL TUBE LTD	EQUITY	18,600.00	540,485.94
MARUTI SUZUKI INDIA LTD	EQUITY	51,865.00	5,778,268.52

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MARUTI SUZUKI INDIA LTD	EQUITY	26,164.00	2,914,925.62
MASRAF AL RAYAN	EQUITY	80,861.00	872,584.83
MASSMART HOLDINGS LTD	EQUITY	22,805.00	183,623.55
MATAHARI DEPARTMENT STORE TB	EQUITY	2,999,400.00	3,190,132.81
MATAHARI DEPARTMENT STORE TB	EQUITY	468,900.00	498,717.50
MATSUDA SANGYO CO LTD	EQUITY	1,500.00	19,797.97
MATSUMOTOKIYOSHI HOLDINGS CO	EQUITY	11,700.00	665,388.04
MAVI GIYIM SANAYI VE TICA B	EQUITY	117,600.00	1,434,883.25
MAXIS BHD	EQUITY	475,000.00	614,131.13
MAZDA MOTOR CORP	EQUITY	46,500.00	648,914.20
MAZDA MOTOR CORP	EQUITY	250,200.00	3,491,577.07
MAZDA MOTOR CORP	EQUITY	107,600.00	1,501,573.51
MBANK SA	EQUITY	3,161.00	393,899.66
MCCARTHY + STONE PLC	EQUITY	200,295.00	428,505.01
MCDONALD S HOLDINGS CO JAPAN	EQUITY	4,500.00	172,614.81
MCDONALD S HOLDINGS CO JAPAN	EQUITY	21,900.00	840,058.74
MEBUKI FINANCIAL GROUP INC	EQUITY	141,200.00	525,290.14
MEBUKI FINANCIAL GROUP INC	EQUITY	421,700.00	1,568,802.06
MEDIA NUSANTARA CITRA TBK PT	EQUITY	31,676,000.00	4,373,201.28
MEDIA NUSANTARA CITRA TBK PT	EQUITY	1,001,000.00	138,198.46
MEDIASET ESPANA COMUNICACION	EQUITY	131,508.00	1,634,156.80
MEDIASET SPA	EQUITY	101,073.00	396,789.66
MEDIATEK INC	EQUITY	630,000.00	5,394,970.41
MEDIATEK INC	EQUITY	282,000.00	2,414,891.52
MEDIATEK INC	EQUITY	339,910.00	2,910,800.62
MEDIBANK PRIVATE LTD	EQUITY	1,216,331.00	2,612,362.70
MEDICLINIC INTERNATIONAL PLC	EQUITY	165,585.00	1,594,866.53
MEDIOBANCA SPA	EQUITY	98,448.00	970,141.22
MEDIOBANCA SPA	EQUITY	251,688.00	2,480,222.09
MEDIPAL HOLDINGS CORP	EQUITY	5,700.00	105,416.52
MEDIPAL HOLDINGS CORP	EQUITY	73,700.00	1,363,017.09
MEDIPAL HOLDINGS CORP	EQUITY	59,900.00	1,107,798.15
MEDIPAL HOLDINGS CORP	EQUITY	149,000.00	2,755,624.78
MEDIVIR AB B SHS	EQUITY	5,610.00	48,720.15
MEDY TOX INC	EQUITY	610.00	298,562.25
MEGA FINANCIAL HOLDING CO LT	EQUITY	2,461,071.00	2,046,847.35
MEGAWORLD CORP	EQUITY	3,085,000.00	262,891.40
MEGGITT PLC	EQUITY	345,755.00	2,141,844.74
MEGGITT PLC	EQUITY	350,230.00	2,169,565.97
MEIJI HOLDINGS CO LTD	EQUITY	50,200.00	4,070,149.52
MELCO INTERNATIONAL DEVELOP.	EQUITY	90,000.00	240,954.60
MELCO RESORTS + ENTERT ADR	EQUITY	95,900.00	2,152,955.00
MELCO RESORTS + ENTERT ADR	EQUITY	85,466.00	1,918,711.70
MELCO RESORTS + ENTERT ADR	EQUITY	217,437.00	4,881,460.65
MENA EQUITY FUND SP	EQUITY	3,000.00	3,000,000.00
MERCADOLIBRE INC	EQUITY	33,545.00	8,415,769.60

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MERCK KGAA	EQUITY	5,160.00	622,363.90
MERCK KGAA	EQUITY	56,346.00	6,796,069.09
MERCK KGAA	EQUITY	62,485.00	7,536,513.28
MERCK KGAA	EQUITY	40,600.00	4,896,894.28
MERCURY NZ LTD	EQUITY	228,474.00	555,398.39
MERIDA INDUSTRY CO LTD	EQUITY	54,800.00	293,635.77
MERIDIAN ENERGY LTD	EQUITY	628,883.00	1,339,962.33
MERLIN ENTERTAINMENT	EQUITY	158,216.00	987,497.46
MERLIN ENTERTAINMENT	EQUITY	317,125.00	1,979,320.25
MERLIN ENTERTAINMENT	EQUITY	735,869.00	4,592,890.53
MERRILL LYNCH INTL + CO.	EQUITY	23,392.00	3,572,075.36
METCASH LTD	EQUITY	683,235.00	1,257,780.96
METHANEX CORP	EQUITY	18,777.00	827,737.93
METHANEX CORP	EQUITY	40,129.00	1,768,988.41
METHANEX CORP	EQUITY	9,100.00	401,151.15
METRO INC	EQUITY	102,452.00	3,366,944.91
METRO INC	EQUITY	114,776.00	3,771,956.33
METRO PACIFIC INVESTMENTS CO	EQUITY	2,646,876.00	335,187.03
METROPOLITAN BANK + TRUST	EQUITY	1,473,600.00	2,555,291.32
METROPOLITAN BANK + TRUST	EQUITY	3,080,434.00	5,341,616.63
METROPOLITAN BANK + TRUST	EQUITY	122,045.00	211,631.74
METSO OYJ	EQUITY	50,641.00	1,753,550.83
MEXICHEM SAB DE CV	EQUITY	1,226,500.00	3,293,977.26
MEXICHEM SAB DE CV	EQUITY	1,120,219.00	3,008,541.31
MEXICHEM SAB DE CV	EQUITY	271,121.00	728,142.20
MGI COUTIER	EQUITY	4,060.00	162,164.76
MGM CHINA HOLDINGS LTD	EQUITY	313,277.00	696,666.05
MICHELIN (CGDE)	EQUITY	12,870.00	1,708,621.42
MICHELIN (CGDE)	EQUITY	79,537.00	10,559,333.46
MICHELIN (CGDE)	EQUITY	41,876.00	5,559,458.47
MICRO STAR INTERNATIONAL CO	EQUITY	3,015,000.00	7,007,248.52
MICRO STAR INTERNATIONAL CO	EQUITY	84,000.00	195,226.82
MILLICOM INTL CELLULAR SDR	EQUITY	29,621.00	1,747,503.97
MINEBEA MITSUMI INC	EQUITY	168,700.00	2,710,070.31
MINEBEA MITSUMI INC	EQUITY	73,300.00	1,177,523.14
MINOR INTERNATIONAL PCL FOR	EQUITY	369,077.00	437,307.90
MINTH GROUP LTD	EQUITY	122,000.00	517,290.19
MIRACA HOLDINGS INC	EQUITY	24,700.00	1,110,137.06
MIRAE ASSET DAEWOO CO LTD	EQUITY	86,370.00	834,146.31
MIRVAC GROUP	EQUITY	74,835.00	122,266.66
MIRVAC GROUP	EQUITY	1,636,715.00	2,674,091.93
MIRVAC GROUP	EQUITY	1,302,976.00	2,128,823.65
MIRVAC GROUP	EQUITY	1,301,741.00	2,126,805.89
MISUMI GROUP INC	EQUITY	122,000.00	2,786,151.66
MISUMI GROUP INC	EQUITY	60,300.00	1,377,089.71
MITO SECURITIES CO LTD	EQUITY	22,000.00	61,872.55

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Security Name	Asset Class	Shares/Par Value	Base Market Value
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	225,600.00	1,867,484.51
MITSUBISHI CHEMICAL HOLDINGS	EQUITY	593,000.00	4,908,769.13
MITSUBISHI CORP	EQUITY	654,800.00	13,730,053.40
MITSUBISHI CORP	EQUITY	52,900.00	1,109,223.92
MITSUBISHI CORP	EQUITY	68,900.00	1,444,716.98
MITSUBISHI ELECTRIC CORP	EQUITY	838,200.00	12,051,549.48
MITSUBISHI ELECTRIC CORP	EQUITY	63,600.00	914,433.96
MITSUBISHI ELECTRIC CORP	EQUITY	41,800.00	600,995.91
MITSUBISHI ELECTRIC CORP	EQUITY	73,700.00	1,059,650.68
MITSUBISHI ESTATE CO LTD	EQUITY	543,000.00	10,117,216.98
MITSUBISHI ESTATE CO LTD	EQUITY	29,000.00	540,330.19
MITSUBISHI ESTATE CO LTD	EQUITY	43,000.00	801,179.25
MITSUBISHI ESTATE CO LTD	EQUITY	61,000.00	1,136,556.60
MITSUBISHI ESTATE CO LTD	EQUITY	148,000.00	2,757,547.17
MITSUBISHI GAS CHEMICAL CO	EQUITY	81,100.00	1,714,244.39
MITSUBISHI GAS CHEMICAL CO	EQUITY	62,900.00	1,329,543.43
MITSUBISHI GAS CHEMICAL CO	EQUITY	95,200.00	2,012,281.95
MITSUBISHI HEAVY INDUSTRIES	EQUITY	1,398,000.00	5,720,900.68
MITSUBISHI HEAVY INDUSTRIES	EQUITY	525,000.00	2,148,406.91
MITSUBISHI HEAVY INDUSTRIES	EQUITY	738,000.00	3,020,046.28
MITSUBISHI LOGISTICS CORP	EQUITY	103,000.00	1,370,461.02
MITSUBISHI MATERIALS CORP	EQUITY	50,200.00	1,519,045.92
MITSUBISHI MOTORS CORP	EQUITY	299,299.00	1,971,175.33
MITSUBISHI MOTORS CORP	EQUITY	363,500.00	2,394,001.42
MITSUBISHI SHOKUHIN CO LTD	EQUITY	2,400.00	68,885.72
MITSUBISHI TANABE PHARMA	EQUITY	12,400.00	286,493.41
MITSUBISHI TANABE PHARMA	EQUITY	99,900.00	2,308,120.33
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	280,700.00	1,885,656.46
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	1,890,100.00	12,697,111.78
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	5,513,400.00	37,037,329.30
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	972,700.00	6,534,300.11
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	683,700.00	4,592,886.79
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	877,100.00	5,892,088.64
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	130,400.00	875,987.18
MITSUBISHI UFJ FINANCIAL GRO	EQUITY	123,600.00	830,306.87
MITSUBISHI UFJ LEASE + FINAN	EQUITY	148,700.00	812,582.77
MITSUI CHEMICALS INC	EQUITY	409,000.00	2,165,850.84
MITSUI CHEMICALS INC	EQUITY	202,000.00	1,069,686.72
MITSUI CHEMICALS INC	EQUITY	254,000.00	1,345,051.62
MITSUI CHEMICALS INC	EQUITY	989,000.00	5,237,228.55
MITSUI FUDOSAN CO LTD	EQUITY	388,000.00	9,256,265.57
MITSUI FUDOSAN CO LTD	EQUITY	19,000.00	453,270.74
MITSUI FUDOSAN CO LTD	EQUITY	134,600.00	3,211,065.33
MITSUI FUDOSAN CO LTD	EQUITY	66,000.00	1,574,519.40
MITSUI FUDOSAN CO LTD	EQUITY	119,000.00	2,838,906.19
MITSUI OSK LINES LTD	EQUITY	513,000.00	1,506,674.97

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MIXI INC	EQUITY	18,300.00	1,017,933.43
MIXI INC	EQUITY	47,600.00	2,647,739.41
MIXI INC	EQUITY	15,200.00	845,496.62
MIZRAHI TEFAHOT BANK LTD	EQUITY	45,950.00	836,124.88
MIZRAHI TEFAHOT BANK LTD	EQUITY	33,251.00	605,048.71
MIZUHO FINANCIAL GROUP INC	EQUITY	975,400.00	1,783,082.59
MIZUHO FINANCIAL GROUP INC	EQUITY	10,442,400.00	19,089,257.39
MIZUHO FINANCIAL GROUP INC	EQUITY	2,032,100.00	3,714,785.87
MMC NORILSK NICKEL PJSC ADR	EQUITY	359,075.00	4,955,235.00
MMC NORILSK NICKEL PJSC ADR	EQUITY	227,411.00	3,138,271.80
MMC NORILSK NICKEL PJSC ADR	EQUITY	174,403.00	2,406,761.40
MMI HOLDINGS LTD	EQUITY	257,582.00	397,898.09
MOBILE TELESYSTEMS SP ADR	EQUITY	125,622.00	1,052,712.36
MOBILE TELESYSTEMS SP ADR	EQUITY	157,200.00	1,317,336.00
MOBILEYE NV	EQUITY	76,720.00	4,818,016.00
MOCHIDA PHARMACEUTICAL CO	EQUITY	3,200.00	230,687.08
MODERN TIMES GROUP B SHS	EQUITY	44,738.00	1,538,199.43
MOL HUNGARIAN OIL AND GAS PL	EQUITY	44,905.00	3,516,880.76
MOL HUNGARIAN OIL AND GAS PL	EQUITY	19,887.00	1,557,514.93
MOMO INC SPON ADR	EQUITY	18,300.00	676,368.00
MONDI LTD	EQUITY	33,279.00	861,304.46
MONDI PLC	EQUITY	74,071.00	1,937,759.47
MONDI PLC	EQUITY	255,836.00	6,692,884.28
MONDI PLC	EQUITY	161,073.00	4,213,804.74
MONDI PLC	EQUITY	108,356.00	2,817,131.95
MONDI PLC	EQUITY	197,887.00	5,176,889.85
MONETA MONEY BANK AS	EQUITY	201,630.00	674,540.73
MONEYSUPERMARKET.COM	EQUITY	103,991.00	477,774.55
MONEYSUPERMARKET.COM	EQUITY	407,326.00	1,871,411.89
MONOTARO CO LTD	EQUITY	14,700.00	473,602.71
MORINAGA MILK INDUSTRY CO	EQUITY	104,000.00	792,310.43
MOTHERSON SUMI SYSTEMS LTD	EQUITY	86,208.00	616,176.31
MR PRICE GROUP LTD	EQUITY	57,035.00	679,065.83
MS+AD INSURANCE GROUP HOLDIN	EQUITY	41,600.00	1,397,280.17
MS+AD INSURANCE GROUP HOLDIN	EQUITY	220,500.00	7,406,256.67
MS+AD INSURANCE GROUP HOLDIN	EQUITY	145,900.00	4,900,557.14
MS+AD INSURANCE GROUP HOLDIN	EQUITY	180,100.00	6,049,282.66
MTN GROUP LTD	EQUITY	381,318.00	3,320,616.97
MTR CORP	EQUITY	647,971.00	3,648,050.71
MUENCHENER RUECKVER AG REG	EQUITY	9,546.00	1,922,221.68
MUENCHENER RUECKVER AG REG	EQUITY	69,838.00	14,062,865.86
MULTIPLAN EMPREENDIMENTOS	EQUITY	18,724.00	369,139.57
MURATA MANUFACTURING CO LTD	EQUITY	83,100.00	12,624,750.80
NABTESCO CORP	EQUITY	50,800.00	1,476,165.90
NAGOYA RAILROAD CO LTD	EQUITY	410,000.00	1,912,068.35
NAN YA PLASTICS CORP	EQUITY	1,145,000.00	2,841,798.16

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NANYA TECHNOLOGY CORP	EQUITY	128,000.00	230,585.14
NASPERS LTD N SHS	EQUITY	17,921.00	3,480,934.55
NASPERS LTD N SHS	EQUITY	26,659.00	5,178,183.93
NASPERS LTD N SHS	EQUITY	66,177.00	12,854,070.98
NASPERS LTD N SHS	EQUITY	100,740.00	19,567,510.02
NATIONAL AUSTRALIA BANK LTD	EQUITY	1,149,380.00	26,087,488.34
NATIONAL AUSTRALIA BANK LTD	EQUITY	72,535.00	1,646,327.56
NATIONAL BANK OF CANADA	EQUITY	122,600.00	5,147,746.21
NATIONAL BANK OF CANADA	EQUITY	13,247.00	556,216.92
NATIONAL BANK OF CANADA	EQUITY	147,357.00	6,187,246.64
NATIONAL BANK OF GREECE	EQUITY	3,056,542.00	1,160,884.26
NATIONAL BANK OF GREECE	EQUITY	1,267,408.00	481,365.53
NATIONAL EXPRESS GROUP PLC	EQUITY	104,830.00	498,922.68
NATIONAL GRID PLC	EQUITY	1,493,652.00	18,466,616.02
NATIONAL GRID PLC	EQUITY	107,888.00	1,333,862.41
NATIXIS	EQUITY	416,342.00	2,790,745.50
NATURA COSMETICOS SA	EQUITY	177,700.00	1,378,371.69
NATURA COSMETICOS SA	EQUITY	35,000.00	271,485.70
NAVER CORP	EQUITY	3,881.00	2,842,527.64
NAVER CORP	EQUITY	3,463.00	2,536,375.48
NAVER CORP	EQUITY	9,041.00	6,621,822.31
NAVER CORP	EQUITY	6,325.00	4,632,565.66
NCC AB B SHS	EQUITY	1,102.00	31,003.98
NCSOFT CORP	EQUITY	3,840.00	1,273,679.15
NEC CORP	EQUITY	1,148,000.00	3,044,713.42
NEC CORP	EQUITY	969,000.00	2,569,971.52
NEDBANK GROUP LTD	EQUITY	51,182.00	815,591.66
NEOPOST SA	EQUITY	24,838.00	1,151,573.05
NEOPOST SA	EQUITY	37,026.00	1,716,649.63
NESTE OYJ	EQUITY	22,807.00	897,171.93
NESTE OYJ	EQUITY	167,426.00	6,586,131.76
NESTE OYJ	EQUITY	56,948.00	2,240,195.86
NESTE OYJ	EQUITY	20,949.00	824,082.72
NESTLE INDIA LTD	EQUITY	6,093.00	636,188.85
NESTLE SA REG	EQUITY	48,430.00	4,220,209.37
NESTLE SA REG	EQUITY	41,378.00	3,605,695.30
NESTLE SA REG	EQUITY	1,344,111.00	117,126,364.49
NESTLE SA REG	EQUITY	127,761.00	11,133,144.10
NESTLE SA REG	EQUITY	110,561.00	9,634,329.30
NESTLE SA REG	EQUITY	68,760.00	5,991,773.61
NESTLE SA REG	EQUITY	17,105.00	1,490,536.47
NETCARE LTD	EQUITY	254,452.00	499,679.45
NETEASE INC ADR	EQUITY	7,853.00	2,360,847.39
NETEASE INC ADR	EQUITY	18,200.00	5,471,466.00
NETMARBLE GAMES CORP	EQUITY	2,770.00	375,256.74
NETS A/S	EQUITY	31,291.00	621,615.10

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NEW CHINA LIFE INSURANCE C H	EQUITY	189,923.00	965,860.68
NEW EUROPE PROPERTY INVEST	EQUITY	40,862.00	516,010.42
NEW LOOK VISION GROUP INC	EQUITY	1,600.00	37,576.04
NEW ORIENTAL EDUCATIO SP ADR	EQUITY	36,952.00	2,604,746.48
NEW ORIENTAL EDUCATIO SP ADR	EQUITY	31,400.00	2,213,386.00
NEW WORLD DEVELOPMENT	EQUITY	2,512,112.00	3,189,033.42
NEW WORLD DEVELOPMENT	EQUITY	1,070,000.00	1,358,325.49
NEW WORLD DEVELOPMENT	EQUITY	113,067.00	143,534.38
NEWCREST MINING LTD	EQUITY	334,554.00	5,173,451.97
NEWCREST MINING LTD	EQUITY	42,759.00	661,213.53
NEWCREST MINING LTD	EQUITY	139,278.00	2,153,757.07
NEX GROUP PLC	EQUITY	392,855.00	3,186,815.51
NEXITY	EQUITY	2,144.00	124,418.86
NEXON CO LTD	EQUITY	10,600.00	209,433.96
NEXON CO LTD	EQUITY	74,700.00	1,475,916.70
NEXT PLC	EQUITY	61,578.00	3,084,287.10
NGK INSULATORS LTD	EQUITY	115,900.00	2,309,541.65
NGK INSULATORS LTD	EQUITY	72,900.00	1,452,679.78
NGK INSULATORS LTD	EQUITY	40,300.00	803,058.92
NGK SPARK PLUG CO LTD	EQUITY	79,800.00	1,696,708.79
NH FOODS LTD	EQUITY	77,000.00	2,340,290.14
NH FOODS LTD	EQUITY	49,000.00	1,489,275.54
NH FOODS LTD	EQUITY	35,000.00	1,063,768.24
NH INVESTMENT + SECURITIES C	EQUITY	27,445.00	356,210.51
NICE LTD	EQUITY	26,791.00	2,148,070.55
NICHIBAN CO LTD	EQUITY	10,000.00	84,905.66
NICHIHA CORP	EQUITY	11,800.00	415,877.54
NIDEC CORP	EQUITY	103,600.00	10,612,637.95
NIDEC CORP	EQUITY	38,600.00	3,954,129.58
NIDEC CORP	EQUITY	22,400.00	2,294,624.42
NIDEC CORP	EQUITY	28,600.00	2,929,743.68
NIDEC CORP	EQUITY	34,200.00	3,503,399.79
NIEN MADE ENTERPRISE CO LTD	EQUITY	298,000.00	3,306,213.02
NIEN MADE ENTERPRISE CO LTD	EQUITY	23,000.00	255,177.51
NIHON UNISYS LTD	EQUITY	58,100.00	918,865.25
NIHON YAMAMURA GLASS CO LTD	EQUITY	49,000.00	79,369.88
NIKON CORP	EQUITY	133,200.00	2,129,113.56
NIKON CORP	EQUITY	157,200.00	2,512,737.63
NINE DRAGONS PAPER HOLDINGS	EQUITY	452,000.00	602,168.72
NINTENDO CO LTD	EQUITY	49,200.00	16,499,252.40
NINTENDO CO LTD	EQUITY	2,600.00	871,911.71
NINTENDO CO LTD	EQUITY	16,900.00	5,667,426.13
NINTENDO CO LTD	EQUITY	6,500.00	2,179,779.28
NINTENDO CO LTD	EQUITY	9,600.00	3,219,366.32
NIPPON BUILDING FUND INC	EQUITY	34.00	173,691.71
NIPPON BUILDING FUND INC	EQUITY	621.00	3,172,427.91

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NIPPON ELECTRIC GLASS CO LTD	EQUITY	3,000.00	109,069.06
NIPPON ELECTRIC GLASS CO LTD	EQUITY	41,200.00	1,497,881.81
NIPPON ELECTRIC GLASS CO LTD	EQUITY	52,400.00	1,905,072.98
NIPPON EXPRESS CO LTD	EQUITY	370,000.00	2,314,969.74
NIPPON EXPRESS CO LTD	EQUITY	271,000.00	1,695,558.92
NIPPON EXPRESS CO LTD	EQUITY	63,000.00	394,170.52
NIPPON FLOUR MILLS CO LTD	EQUITY	4,500.00	72,129.76
NIPPON LIGHT METAL HOLDINGS	EQUITY	43,200.00	102,655.75
NIPPON PAINT HOLDINGS CO LTD	EQUITY	63,600.00	2,405,660.38
NIPPON PROLOGIS REIT INC	EQUITY	705.00	1,502,109.29
NIPPON SIGNAL COMPANY LTD	EQUITY	25,400.00	233,745.11
NIPPON STEEL + SUMITOMO META	EQUITY	351,300.00	7,935,202.92
NIPPON SUISAN KAISHA LTD	EQUITY	230,700.00	1,348,966.71
NIPPON TELEGRAPH + TELEPHONE	EQUITY	300,000.00	14,177,643.29
NIPPON TELEGRAPH + TELEPHONE	EQUITY	37,600.00	1,776,931.29
NIPPON TELEGRAPH + TELEPHONE	EQUITY	153,900.00	7,273,131.01
NIPPON TELEGRAPH + TELEPHONE	EQUITY	63,900.00	3,019,838.02
NIPPON TELEGRAPH + TELEPHONE	EQUITY	97,600.00	4,612,459.95
NIPPON TELEGRAPH + TELEPHONE	EQUITY	229,500.00	10,845,897.12
NIPPON TELEGRAPH + TELEPHONE	EQUITY	121,800.00	5,756,123.18
NIPPON TELEVISION HOLDINGS	EQUITY	144,800.00	2,433,093.63
NIPPON YUSEN KK	EQUITY	724,000.00	1,346,707.01
NISHIMATSUYA CHAIN CO LTD	EQUITY	3,800.00	38,960.48
NISSAN CHEMICAL INDUSTRIES	EQUITY	55,200.00	1,822,641.51
NISSAN CHEMICAL INDUSTRIES	EQUITY	30,900.00	1,020,283.02
NISSAN MOTOR CO LTD	EQUITY	1,022,800.00	10,177,023.85
NISSAN MOTOR CO LTD	EQUITY	91,700.00	912,429.69
NISSHIN OILLIO GROUP LTD/THE	EQUITY	28,000.00	164,222.14
NISSHIN SEIFUN GROUP INC	EQUITY	89,300.00	1,466,344.78
NISSIN FOODS HOLDINGS CO LTD	EQUITY	26,400.00	1,649,412.60
NITORI HOLDINGS CO LTD	EQUITY	35,100.00	4,698,326.81
NITORI HOLDINGS CO LTD	EQUITY	3,500.00	468,494.13
NITORI HOLDINGS CO LTD	EQUITY	14,200.00	1,900,747.60
NITORI HOLDINGS CO LTD	EQUITY	7,500.00	1,003,915.98
NITTO DENKO CORP	EQUITY	72,000.00	5,920,968.32
NITTO DENKO CORP	EQUITY	4,800.00	394,731.22
NITTO DENKO CORP	EQUITY	26,200.00	2,154,574.58
NN GROUP NV	EQUITY	70,271.00	2,494,192.91
NN GROUP NV	EQUITY	139,159.00	4,939,297.74
NN GROUP NV	EQUITY	154,120.00	5,470,322.21
NOK CORP	EQUITY	31,500.00	665,548.24
NOKIA OYJ	EQUITY	130,593.00	797,615.70
NOKIA OYJ	EQUITY	2,120,728.00	12,952,653.99
NOKIA OYJ	EQUITY	409,532.00	2,506,881.21
NOKIAN RENKAAT OYJ	EQUITY	49,913.00	2,063,080.53
NOKIAN RENKAAT OYJ	EQUITY	31,178.00	1,288,696.83

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NOMURA CO LTD	EQUITY	12,600.00	287,077.25
NOMURA HOLDINGS INC	EQUITY	1,576,700.00	9,449,535.24
NOMURA HOLDINGS INC	EQUITY	50,100.00	300,261.12
NOMURA HOLDINGS INC	EQUITY	546,300.00	3,274,104.84
NOMURA REAL ESTATE HOLDINGS	EQUITY	2,300.00	45,115.70
NOMURA REAL ESTATE HOLDINGS	EQUITY	41,000.00	804,236.38
NOMURA REAL ESTATE MASTER FU	EQUITY	1,756.00	2,402,075.47
NOMURA RESEARCH INSTITUTE LT	EQUITY	4,000.00	157,529.37
NOMURA RESEARCH INSTITUTE LT	EQUITY	58,600.00	2,307,805.27
NON STANDARD FINANCE PLC	EQUITY	524,864.00	498,545.57
NORBORD INC	EQUITY	7,000.00	217,594.52
NORDEA BANK AB	EQUITY	73,623.00	935,721.00
NORDEA BANK AB	EQUITY	1,316,493.00	16,732,137.41
NORDEA BANK AB	EQUITY	357,650.00	4,545,598.76
NORDEA BANK AB	EQUITY	153,391.00	1,949,542.68
NORDEA BANK AB	EQUITY	459,785.00	5,843,696.70
NORSK HYDRO ASA	EQUITY	1,013,210.00	5,597,865.35
NORSK HYDRO ASA	EQUITY	590,761.00	3,263,884.62
NORTEL NETWORKS CORP	EQUITY	9,400.00	-
NORTH PACIFIC BANK LTD	EQUITY	33,600.00	117,522.25
NOVARTIS AG REG	EQUITY	39,044.00	3,253,496.79
NOVARTIS AG REG	EQUITY	119,204.00	9,933,148.02
NOVARTIS AG REG	EQUITY	964,683.00	80,386,052.73
NOVARTIS AG REG	EQUITY	75,358.00	6,279,505.46
NOVARTIS AG REG	EQUITY	26,010.00	2,167,386.83
NOVARTIS AG REG	EQUITY	80,098.00	6,674,484.83
NOVARTIS AG REG	EQUITY	73,984.00	6,165,011.43
NOVARTIS AG REG	EQUITY	23,064.00	1,921,899.65
NOVATEK MICROELECTRONICS COR	EQUITY	141,000.00	570,118.34
NOVATEK PJSC SPONS GDR REG S	EQUITY	15,254.00	1,699,295.60
NOVATEK PJSC SPONS GDR REG S	EQUITY	41,083.00	4,576,646.20
NOVATEK PJSC SPONS GDR REG S	EQUITY	33,301.00	3,709,731.40
NOVO NORDISK A/S B	EQUITY	103,510.00	4,426,978.59
NOVO NORDISK A/S B	EQUITY	11,590.00	495,688.16
NOVO NORDISK A/S B	EQUITY	31,707.00	1,356,064.24
NOVO NORDISK A/S B	EQUITY	82,777.00	3,540,257.04
NOVO NORDISK A/S B	EQUITY	91,737.00	3,923,463.77
NOVO NORDISK A/S B	EQUITY	827,063.00	35,372,333.01
NOVO NORDISK A/S B	EQUITY	121,405.00	5,192,322.82
NOVOLIPETSK STEEL PJSC GDR	EQUITY	45,768.00	886,068.48
NOVOZYMES A/S B SHARES	EQUITY	101,124.00	4,419,559.98
NSK LTD	EQUITY	172,300.00	2,151,449.80
NSK LTD	EQUITY	150,300.00	1,876,743.50
NSK LTD	EQUITY	122,700.00	1,532,111.96
NTPC LTD	EQUITY	358,164.00	881,314.78
NTT DATA CORP	EQUITY	94,000.00	1,045,745.82

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Security Name	Asset Class	Shares/Par Value	Base Market Value
NTT DATA CORP	EQUITY	279,000.00	3,103,862.58
NTT DATA CORP	EQUITY	495,500.00	5,512,415.45
NTT DOCOMO INC	EQUITY	34,200.00	807,212.53
NTT DOCOMO INC	EQUITY	600,600.00	14,175,784.98
NTT DOCOMO INC	EQUITY	78,500.00	1,852,812.39
NTT URBAN DEVELOPMENT CORP	EQUITY	195,900.00	1,889,957.28
NWS HOLDINGS LTD	EQUITY	25,500.00	50,173.89
NWS HOLDINGS LTD	EQUITY	535,021.00	1,052,709.31
NXP SEMICONDUCTORS NV	EQUITY	20,005.00	2,189,547.25
NXP SEMICONDUCTORS NV	EQUITY	107,538.00	11,770,034.10
O2 CZECH REPUBLIC AS	EQUITY	7,923.00	93,877.97
OBAYASHI CORP	EQUITY	286,900.00	3,373,041.12
OBAYASHI CORP	EQUITY	36,700.00	431,476.50
OBAYASHI CORP	EQUITY	444,900.00	5,230,623.89
OBI PHARMA INC	EQUITY	26,000.00	205,982.91
OBIC CO LTD	EQUITY	29,200.00	1,793,164.83
OBIC CO LTD	EQUITY	17,700.00	1,086,952.65
OBIC CO LTD	EQUITY	12,500.00	767,621.93
OCI CO LTD	EQUITY	4,232.00	331,783.77
ODAKYU ELECTRIC RAILWAY CO	EQUITY	135,080.00	2,724,201.50
ODONTOPREV S.A.	EQUITY	58,800.00	206,751.68
OESTERREICHISCHE POST AG	EQUITY	30,032.00	1,302,812.73
OHL MEXICO SAB DE CV	EQUITY	182,500.00	263,973.26
OIL SEARCH LTD	EQUITY	603,036.00	3,154,650.72
OJI HOLDINGS CORP	EQUITY	362,999.00	1,873,793.34
OJI HOLDINGS CORP	EQUITY	66,000.00	340,690.64
OLD MUTUAL PLC	EQUITY	2,149,886.00	5,400,874.61
OLYMPUS CORP	EQUITY	127,300.00	4,645,158.42
OLYMPUS CORP	EQUITY	65,000.00	2,371,840.51
OMRON CORP	EQUITY	84,500.00	3,666,229.09
OMRON CORP	EQUITY	19,000.00	824,359.20
OMV AG	EQUITY	65,137.00	3,375,457.19
OMV AG	EQUITY	156,023.00	8,085,250.42
OMV AG	EQUITY	8,772.00	454,572.83
ONEX CORPORATION	EQUITY	10,500.00	839,304.69
ONEX CORPORATION	EQUITY	36,302.00	2,901,756.08
ONO PHARMACEUTICAL CO LTD	EQUITY	180,900.00	3,946,118.73
ONWARD HOLDINGS CO LTD	EQUITY	140,000.00	1,035,421.86
OOREDOO QSC	EQUITY	17,272.00	433,640.26
OPAP SA	EQUITY	48,901.00	552,162.94
OPEN TEXT CORP	EQUITY	114,766.00	3,616,980.35
OPEN TEXT CORP	EQUITY	12,999.00	409,678.19
ORACLE CORP JAPAN	EQUITY	12,600.00	817,497.33
ORANGE	EQUITY	865,006.00	13,703,631.90
ORANGE	EQUITY	168,221.00	2,664,997.31
ORANGE POLSKA SA	EQUITY	109,134.00	150,974.14

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ORICA LTD	EQUITY	66,491.00	1,054,719.72
ORICA LTD	EQUITY	166,287.00	2,637,743.12
ORICA LTD	EQUITY	15,724.00	249,423.42
ORICA LTD	EQUITY	218,252.00	3,462,042.81
ORIENT OVERSEAS INTL LTD	EQUITY	966,000.00	6,929,654.32
ORIENTAL LAND CO LTD	EQUITY	95,300.00	6,452,851.55
ORIFLAME HOLDING AG	EQUITY	51,511.00	1,933,521.36
ORIGIN ENERGY LTD	EQUITY	152,074.00	800,207.75
ORIGIN ENERGY LTD	EQUITY	769,439.00	4,048,759.48
ORION HOLDINGS CORP	EQUITY	4,411.00	3,076,500.46
ORION HOLDINGS CORP	EQUITY	850.00	592,841.85
ORION OYJ CLASS B	EQUITY	41,208.00	2,627,287.89
ORION OYJ CLASS B	EQUITY	151,823.00	9,679,740.07
ORION OYJ CLASS B	EQUITY	45,525.00	2,902,525.75
ORION OYJ CLASS B	EQUITY	49,791.00	3,174,512.02
ORIX CORP	EQUITY	575,500.00	8,912,157.35
ORIX CORP	EQUITY	51,200.00	792,880.03
ORIX CORP	EQUITY	279,300.00	4,325,222.50
ORIX CORP	EQUITY	209,800.00	3,248,949.80
ORIX CORP	EQUITY	321,500.00	4,978,729.09
ORKLA ASA	EQUITY	358,500.00	3,631,371.13
ORKLA ASA	EQUITY	106,910.00	1,082,928.56
ORORA LTD	EQUITY	147,390.00	323,338.72
OSAKA GAS CO LTD	EQUITY	825,000.00	3,373,865.25
OSG CORP	EQUITY	7,400.00	150,489.50
OSRAM LICHT AG	EQUITY	33,534.00	2,667,742.40
OSRAM LICHT AG	EQUITY	39,398.00	3,134,243.30
OTP BANK PLC	EQUITY	150,724.00	5,033,223.72
OTP BANK PLC	EQUITY	117,625.00	3,927,927.47
OTP BANK PLC	EQUITY	208,561.00	6,964,611.96
OTP BANK PLC	EQUITY	49,034.00	1,637,423.98
OTSUKA CORP	EQUITY	22,500.00	1,395,736.92
OTSUKA CORP	EQUITY	2,700.00	167,488.43
OTSUKA CORP	EQUITY	19,500.00	1,209,638.66
OTSUKA HOLDINGS CO LTD	EQUITY	169,900.00	7,242,977.93
OTSUKA HOLDINGS CO LTD	EQUITY	51,800.00	2,208,276.97
OTTOGI CORPORATION	EQUITY	210.00	144,998.47
OVERSEA CHINESE BANKING CORP	EQUITY	1,366,588.00	10,709,579.49
OZ MINERALS LTD	EQUITY	309,477.00	1,759,017.88
PACIFIC BASIN SHIPPING LTD	EQUITY	22,048,000.00	4,886,092.91
PADDY POWER BETFAIR PLC	EQUITY	34,971.00	3,728,160.60
PADDY POWER BETFAIR PLC	EQUITY	19,310.00	2,058,585.15
PADDY POWER BETFAIR PLC	EQUITY	31,646.00	3,362,515.70
PAGEGROUP PLC	EQUITY	104,779.00	647,576.20
PAKUWON JATI TBK PT	EQUITY	2,189,500.00	101,034.89
PALTAC CORPORATION	EQUITY	15,400.00	518,770.02

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Security Name	Asset Class	Shares/Par Value	Base Market Value
PAN OCEAN CO LTD	EQUITY	30,320.00	139,920.12
PANASONIC CORP	EQUITY	32,900.00	446,240.66
PANASONIC CORP	EQUITY	958,500.00	13,000,658.60
PANASONIC CORP	EQUITY	216,300.00	2,933,794.94
PANASONIC CORP	EQUITY	95,500.00	1,295,318.62
PANDORA A/S	EQUITY	1,383.00	128,884.53
PANDORA A/S	EQUITY	48,558.00	4,525,217.06
PARADE TECHNOLOGIES LTD	EQUITY	230,000.00	2,827,744.90
PARAGON GROUP COMPANIES PLC	EQUITY	121,176.00	672,419.11
PAREX RESOURCES INC	EQUITY	10,200.00	115,846.62
PARGESA HOLDING SA BR	EQUITY	18,102.00	1,378,938.97
PARK24 CO LTD	EQUITY	6,000.00	152,509.79
PARK24 CO LTD	EQUITY	46,500.00	1,181,950.87
PARKLAND FUEL CORP	EQUITY	10,400.00	237,917.92
PARTNERS GROUP HOLDING AG	EQUITY	2,644.00	1,641,370.02
PARTNERS GROUP HOLDING AG	EQUITY	7,604.00	4,720,490.78
PARTNERS GROUP HOLDING AG	EQUITY	5,250.00	3,259,150.00
PCCW LTD	EQUITY	75,000.00	42,657.03
PCCW LTD	EQUITY	1,828,422.00	1,039,934.12
PEARSON PLC	EQUITY	362,377.00	3,254,955.11
PEGATRON CORP	EQUITY	419,000.00	1,312,646.29
PEMBINA PIPELINE CORP	EQUITY	172,326.00	5,699,085.01
PEOPLE S INSURANCE CO GROU H	EQUITY	1,647,622.00	692,273.72
PEPTIDREAM INC	EQUITY	33,000.00	1,044,099.32
PEREGRINE INVMTNT	EQUITY	273,000.00	-
PERNOD RICARD SA	EQUITY	92,170.00	12,325,846.57
PERNOD RICARD SA	EQUITY	23,205.00	3,103,192.68
PERNOD RICARD SA	EQUITY	18,713.00	2,502,479.84
PERSIMMON PLC	EQUITY	99,406.00	2,894,945.55
PERSIMMON PLC	EQUITY	135,459.00	3,944,896.99
PERSIMMON PLC	EQUITY	72,540.00	2,112,542.00
PERSIMMON PLC	EQUITY	86,816.00	2,528,294.00
PERSOL HOLDINGS CO LTD	EQUITY	43,500.00	815,334.64
PERUSAHAAN GAS NEGARA PERSER	EQUITY	2,812,100.00	474,749.58
PETKIM PETROKIMYA HOLDING AS	EQUITY	145,622.00	250,520.03
PETROBRAS PETROLEO BRAS	EQUITY	794,403.00	3,164,904.43
PETROBRAS PETROLEO BRAS	EQUITY	586,900.00	2,338,211.73
PETROBRAS PETROLEO BRAS PR	EQUITY	1,046,678.00	3,907,766.35
PETROBRAS PETROLEO BRAS PR	EQUITY	291,100.00	1,086,820.19
PETROBRAS PETROLEO BRAS PR	EQUITY	507,132.00	1,893,374.43
PETROFAC LTD	EQUITY	117,382.00	673,931.83
PETROFAC LTD	EQUITY	31,075.00	178,412.63
PETROLEO BRASIL SP PREF ADR	EQUITY	263,000.00	1,961,980.00
PETROLEO BRASILEIRO SPON ADR	EQUITY	250,050.00	1,997,899.50
PETROLEO BRASILEIRO SPON ADR	EQUITY	255,223.00	2,039,231.77
PETS AT HOME GROUP PLC	EQUITY	390,372.00	816,895.29

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PEUGEOT SA	EQUITY	175,677.00	3,499,434.07
PEUGEOT SA	EQUITY	350,235.00	6,976,577.99
PEUGEOT SA	EQUITY	212,764.00	4,238,196.17
PEUGEOT SA	EQUITY	96,193.00	1,916,136.22
PEYTO EXPLORATION + DEV CORP	EQUITY	80,500.00	1,457,888.66
PEYTO EXPLORATION + DEV CORP	EQUITY	74,091.00	1,341,818.99
PGE SA	EQUITY	196,935.00	643,120.26
PGG WRIGHTSON LTD	EQUITY	526,274.00	223,495.95
PHISON ELECTRONICS CORP	EQUITY	33,000.00	407,347.14
PHOSAGRO PJSC GDR REG S	EQUITY	60,229.00	798,034.25
PICC PROPERTY + CASUALTY H	EQUITY	2,056,000.00	3,434,370.30
PICC PROPERTY + CASUALTY H	EQUITY	1,123,180.00	1,876,175.11
PICK N PAY STORES LTD	EQUITY	64,697.00	291,377.22
PILIPINAS SHELL PETROLEUM	EQUITY	933,010.00	1,249,930.16
PING AN INSURANCE GROUP CO H	EQUITY	1,140,500.00	7,516,697.73
PING AN INSURANCE GROUP CO H	EQUITY	781,500.00	5,150,635.05
PING AN INSURANCE GROUP CO H	EQUITY	890,000.00	5,865,726.42
PING AN INSURANCE GROUP CO H	EQUITY	1,268,000.00	8,357,012.47
PIONEER FOODS GROUP LTD	EQUITY	27,209.00	281,279.07
PIRAEUS BANK S.A	EQUITY	1,503,765.00	368,750.62
PIRAMAL ENTERPRISES LTD	EQUITY	21,175.00	914,009.80
PKO BANK POLSKI SA	EQUITY	734,388.00	6,824,423.72
PKO BANK POLSKI SA	EQUITY	195,647.00	1,818,082.58
PLAYTECH PLC	EQUITY	90,904.00	1,122,937.81
PLDT INC	EQUITY	22,700.00	808,850.57
POLA ORBIS HOLDINGS INC	EQUITY	8,300.00	218,802.06
POLA ORBIS HOLDINGS INC	EQUITY	30,000.00	790,850.84
POLSKI KONCERN NAFTOWY ORLEN	EQUITY	78,613.00	2,372,190.68
POLSKIE GORNICTWO NAFTOWE I	EQUITY	648,162.00	1,104,652.76
POLYTEC HOLDING AG	EQUITY	1,339.00	25,183.47
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	3,555.00	199,448.49
PORSCHE AUTOMOBIL HLDG PRF	EQUITY	67,233.00	3,772,016.91
PORTO SEGURO SA	EQUITY	24,500.00	226,347.24
POSCO	EQUITY	41,179.00	10,329,391.25
POSCO	EQUITY	16,800.00	4,214,132.76
POSCO DAEWOO CORP	EQUITY	9,988.00	194,670.63
POSTE ITALIANE SPA	EQUITY	234,356.00	1,602,431.90
POSTNL NV	EQUITY	31,137.00	145,142.88
POSTNL NV	EQUITY	123,756.00	576,879.65
POTASH CORP OF SASKATCHEWAN	EQUITY	365,992.00	5,960,368.68
POTASH CORP OF SASKATCHEWAN	EQUITY	300,345.00	4,895,623.50
POTASH CORP OF SASKATCHEWAN	EQUITY	120,900.00	1,968,918.92
POU CHEN	EQUITY	533,000.00	737,649.57
POWER ASSETS HOLDINGS LTD	EQUITY	606,000.00	5,352,458.54
POWER ASSETS HOLDINGS LTD	EQUITY	258,500.00	2,283,185.70
POWER CORP OF CANADA	EQUITY	6,185.00	140,873.41

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POWER CORP OF CANADA	EQUITY	163,570.00	3,725,572.19
POWER FINANCE CORPORATION	EQUITY	154,309.00	294,234.53
POWER FINANCIAL CORP	EQUITY	109,999.00	2,817,946.20
POWERSHARES INDIA PORTFOLIO	EQUITY	1,021,661.00	23,293,870.80
POWERTECH TECHNOLOGY INC	EQUITY	134,000.00	413,629.19
POWSZECHNY ZAKLAD UBEZPIECZE	EQUITY	125,868.00	1,513,484.38
POWSZECHNY ZAKLAD UBEZPIECZE	EQUITY	122,636.00	1,474,621.59
PPB GROUP BERHAD	EQUITY	191,100.00	763,928.11
PRAIRIESKY ROYALTY LTD	EQUITY	25,252.00	574,183.08
PRAIRIESKY ROYALTY LTD	EQUITY	91,579.00	2,082,334.54
PRAIRIESKY ROYALTY LTD	EQUITY	89,133.00	2,026,717.09
PREMIUM BRANDS HOLDINGS CORP	EQUITY	3,800.00	272,235.31
PRESIDENT CHAIN STORE CORP	EQUITY	131,000.00	1,177,794.21
PRIMA MEAT PACKERS LTD	EQUITY	10,000.00	58,739.77
PRIMA MEAT PACKERS LTD	EQUITY	78,000.00	458,170.17
PROBI AB	EQUITY	2,129.00	146,400.22
PROMET BERHAD	EQUITY	246,000.00	-
PROMOTORA Y OPERADORA DE INF	EQUITY	60,245.00	721,618.59
PROSIEBENSAT.1 MEDIA SE	EQUITY	49,772.00	2,079,959.49
PROSIEBENSAT.1 MEDIA SE	EQUITY	102,011.00	4,263,014.29
PROVIDENT FINANCIAL PLC	EQUITY	65,416.00	2,067,370.37
PROVIDENT FINANCIAL PLC	EQUITY	124,019.00	3,919,426.53
PROXIMUS	EQUITY	4,422.00	154,482.77
PROXIMUS	EQUITY	67,630.00	2,362,657.14
PRUDENTIAL PLC	EQUITY	1,116,049.00	25,529,059.30
PRUDENTIAL PLC	EQUITY	159,841.00	3,656,282.45
PRUDENTIAL PLC	EQUITY	194,645.00	4,452,406.43
PRUDENTIAL PLC	EQUITY	299,578.00	6,852,696.01
PRYSMIAN SPA	EQUITY	35,049.00	1,029,359.75
PRYSMIAN SPA	EQUITY	86,552.00	2,541,959.69
PSG GROUP LTD	EQUITY	13,683.00	250,633.09
PTT EXPLORATION + PROD FOR	EQUITY	2,089,600.00	5,305,504.86
PTT EXPLORATION + PROD FOR	EQUITY	423,881.00	1,076,235.98
PTT GLOBAL CHEMICAL PCL FOR	EQUITY	1,505,500.00	3,035,818.37
PTT GLOBAL CHEMICAL PCL FOR	EQUITY	468,600.00	944,924.93
PTT PCL/FOREIGN	EQUITY	173,000.00	1,884,309.69
PTT PCL/FOREIGN	EQUITY	371,500.00	4,046,364.44
PTT PCL/FOREIGN	EQUITY	258,700.00	2,817,750.96
PUBLIC BANK BERHAD	EQUITY	667,720.00	3,160,767.92
PUBLICIS GROUPE	EQUITY	89,916.00	6,697,781.58
PUBLICIS GROUPE	EQUITY	30,989.00	2,308,349.50
PUMA SE	EQUITY	739.00	283,582.41
QANTAS AIRWAYS LTD	EQUITY	111,734.00	490,235.82
QANTAS AIRWAYS LTD	EQUITY	275,187.00	1,207,390.10
QANTAS AIRWAYS LTD	EQUITY	2,138,478.00	9,382,627.67
QANTAS AIRWAYS LTD	EQUITY	1,012,306.00	4,441,518.82

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QATAR ELECTRICITY + WATER CO	EQUITY	5,952.00	308,787.24
QATAR GAS TRANSPORT(NAKILAT)	EQUITY	111,000.00	516,730.41
QATAR INSURANCE CO	EQUITY	30,572.00	562,931.05
QATAR ISLAMIC BANK	EQUITY	13,874.00	350,602.39
QATAR NATIONAL BANK	EQUITY	52,881.00	1,834,741.29
QBE INSURANCE GROUP LTD	EQUITY	598,202.00	5,419,028.38
QBE INSURANCE GROUP LTD	EQUITY	100,013.00	906,003.80
QBE INSURANCE GROUP LTD	EQUITY	223,523.00	2,024,863.64
QBE INSURANCE GROUP LTD	EQUITY	148,871.00	1,348,601.60
QIAGEN N.V.	EQUITY	96,789.00	3,215,187.14
QINETIQ GROUP PLC	EQUITY	61,293.00	215,123.78
QINETIQ GROUP PLC	EQUITY	424,201.00	1,488,844.10
QUALICORP SA	EQUITY	42,943.00	371,980.41
QUANTA COMPUTER INC	EQUITY	605,000.00	1,431,952.66
QUEBECOR INC CL B	EQUITY	55,000.00	1,817,663.82
QUEBECOR INC CL B	EQUITY	49,000.00	1,619,373.22
QUEBECOR INC CL B	EQUITY	7,900.00	261,082.62
RAIA DROGASIL SA	EQUITY	255,724.00	5,411,245.65
RAIA DROGASIL SA	EQUITY	55,000.00	1,163,827.06
RAIFFEISEN BANK INTERNATIONA	EQUITY	70,322.00	1,772,547.19
RAKUTEN INC	EQUITY	407,900.00	4,799,250.62
RAKUTEN INC	EQUITY	66,300.00	780,069.42
RAMSAY HEALTH CARE LTD	EQUITY	62,246.00	3,514,090.40
RAMSAY HEALTH CARE LTD	EQUITY	20,120.00	1,135,872.17
RAND MERCHANT INVESTMENT HOL	EQUITY	165,981.00	493,920.95
RANDGOLD RESOURCES LTD	EQUITY	1,924.00	170,069.09
RANDGOLD RESOURCES LTD	EQUITY	41,170.00	3,639,160.33
RANDGOLD RESOURCES LTD	EQUITY	16,441.00	1,453,277.51
RANDON PARTICIPACOES SA PREF	EQUITY	2,032,000.00	2,821,157.47
RANDSTAD HOLDING NV	EQUITY	52,373.00	3,053,603.29
RANDSTAD HOLDING NV	EQUITY	13,269.00	773,647.91
RANDSTAD HOLDING NV	EQUITY	50,543.00	2,946,905.30
RANDSTAD HOLDING NV	EQUITY	11,307.00	659,253.67
RANK GROUP PLC	EQUITY	8,768.00	27,015.16
RATIONAL AG	EQUITY	3,003.00	1,596,083.35
REA GROUP LTD	EQUITY	17,407.00	886,575.40
REA GROUP LTD	EQUITY	26,234.00	1,336,153.21
REALTEK SEMICONDUCTOR CORP	EQUITY	118,000.00	424,753.45
RECKITT BENCKISER GROUP PLC	EQUITY	14,496.00	1,465,693.63
RECKITT BENCKISER GROUP PLC	EQUITY	47,883.00	4,841,460.28
RECKITT BENCKISER GROUP PLC	EQUITY	38,134.00	3,855,736.82
RECKITT BENCKISER GROUP PLC	EQUITY	285,801.00	28,897,399.69
RECKITT BENCKISER GROUP PLC	EQUITY	92,503.00	9,352,997.94
RECORDATI SPA	EQUITY	184,535.00	7,475,943.75
RECORDATI SPA	EQUITY	44,933.00	1,820,340.75
RECORDATI SPA	EQUITY	94,800.00	3,840,569.36

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RECORDATI SPA	EQUITY	25,679.00	1,040,316.25
RECRUIT HOLDINGS CO LTD	EQUITY	30,000.00	515,574.94
RECRUIT HOLDINGS CO LTD	EQUITY	9,900.00	170,139.73
RECRUIT HOLDINGS CO LTD	EQUITY	41,100.00	706,337.66
RECRUIT HOLDINGS CO LTD	EQUITY	479,400.00	8,238,887.50
RED ELECTRICA CORPORACION SA	EQUITY	190,103.00	3,966,757.98
REDEFINE PROPERTIES LTD	EQUITY	860,073.00	690,552.79
REGIS RESOURCES LTD	EQUITY	133,773.00	387,867.98
RELIANCE INDS SPONS GDR 144A	EQUITY	490,000.00	20,776,000.00
RELIANCE INDS SPONS GDR 144A	EQUITY	190,267.00	8,067,320.80
RELIANCE INDUSTRIES LTD	EQUITY	319,753.00	6,841,514.59
RELX NV	EQUITY	432,635.00	8,881,953.08
RELX NV	EQUITY	608,594.00	12,494,373.67
RELX NV	EQUITY	179,142.00	3,677,767.26
RELX NV	EQUITY	139,758.00	2,869,217.70
RELX NV	EQUITY	164,500.00	3,377,168.47
RELX PLC	EQUITY	25,647.00	553,014.93
RELX PLC	EQUITY	471,551.00	10,167,845.81
RELX PLC	EQUITY	274,812.00	5,925,649.70
REMGRO LTD	EQUITY	119,841.00	1,952,395.33
REMY COINTREAU	EQUITY	11,041.00	1,287,615.05
REMY COINTREAU	EQUITY	42,200.00	4,921,416.11
RENAULT SA	EQUITY	83,686.00	7,564,259.16
RENAULT SA	EQUITY	19,207.00	1,736,093.56
RENAULT SA	EQUITY	25,127.00	2,271,193.98
RENESAS ELECTRONICS CORP	EQUITY	133,900.00	1,166,679.42
RENESAS ELECTRONICS CORP	EQUITY	102,900.00	896,574.40
RENESAS ELECTRONICS CORP	EQUITY	96,000.00	836,454.25
REPSOL SA	EQUITY	110,559.00	1,689,714.06
REPSOL SA	EQUITY	527,643.00	8,064,163.01
REPSOL SA	EQUITY	490,888.00	223,952.92
REPSOL SA	EQUITY	27,216.00	12,416.48
REPSOL SA	EQUITY	27,216.00	415,952.19
RESILIENT REIT LTD	EQUITY	61,311.00	569,662.37
RESONA HOLDINGS INC	EQUITY	335,400.00	1,846,252.22
RESONA HOLDINGS INC	EQUITY	963,800.00	5,305,360.45
RESONA HOLDINGS INC	EQUITY	805,400.00	4,433,427.38
RESTAURANT BRANDS INTERN	EQUITY	27,500.00	1,718,141.22
RESTAURANT BRANDS INTERN	EQUITY	16,693.00	1,042,942.96
RESTAURANT BRANDS INTERN	EQUITY	97,147.00	6,069,536.91
REUNERT LTD	EQUITY	774,729.00	4,335,289.47
REXEL SA	EQUITY	16,487.00	269,370.85
REXEL SA	EQUITY	134,166.00	2,192,054.87
RHB BANK BHD	EQUITY	281,974.00	332,379.40
RHI AG	EQUITY	10,321.00	381,988.95
RICHTER GEDEON NYRT	EQUITY	32,089.00	836,770.81

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RICOH CO LTD	EQUITY	324,400.00	2,864,051.26
RIGHTMOVE PLC	EQUITY	152,185.00	8,401,425.34
RINNAI CORP	EQUITY	15,400.00	1,435,012.46
RIO TINTO LTD	EQUITY	9,935.00	482,158.00
RIO TINTO LTD	EQUITY	184,392.00	8,948,774.75
RIO TINTO LTD	EQUITY	47,187.00	2,290,044.22
RIO TINTO LTD	EQUITY	27,481.00	1,333,687.36
RIO TINTO LTD	EQUITY	42,890.00	2,081,505.43
RIO TINTO PLC	EQUITY	10,762.00	453,208.65
RIO TINTO PLC	EQUITY	59,629.00	2,511,092.61
RIO TINTO PLC	EQUITY	535,554.00	22,553,215.59
RIO TINTO PLC	EQUITY	62,211.00	2,619,825.63
RIO TINTO PLC	EQUITY	116,011.00	4,885,447.77
RIOCAN REAL ESTATE INVST TR	EQUITY	5,800.00	107,496.73
RIOCAN REAL ESTATE INVST TR	EQUITY	71,940.00	1,333,330.10
RIOCAN REAL ESTATE INVST TR	EQUITY	30,481.00	564,932.37
RISING EUROPE FUND SP	EQUITY	4,266.42	5,547,522.66
RITCHIE BROS AUCTIONEERS	EQUITY	47,673.00	1,367,749.27
RMB HOLDINGS LTD	EQUITY	176,219.00	790,144.34
ROBINSON PCL FOREIGN	EQUITY	49,100.00	84,194.14
ROBINSONS LAND CO	EQUITY	262,000.00	125,911.61
ROBINSONS RETAIL HOLDINGS IN	EQUITY	1,719,190.00	2,964,120.69
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	17,096.00	4,359,466.61
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	32,253.00	8,224,489.74
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	303,495.00	77,390,987.31
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	22,339.00	5,696,427.50
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	25,734.00	6,562,149.85
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	26,378.00	6,726,369.34
ROCHE HOLDING AG GENUSSCHEIN	EQUITY	31,834.00	8,117,645.07
ROCK CREEK FU DAO FUND SPC	EQUITY	23,555.40	34,162,715.05
ROCK CREEK JOSEON FUND SP	EQUITY	19,414.04	22,082,979.27
ROCK CREEK PERANAKAN FUND SP	EQUITY	6,263.03	5,761,161.70
ROCK CREEK RONG SHENG FUND SP	EQUITY	19,505.52	34,191,378.22
ROCK CREEK XING LONG FUND	EQUITY	16,060.14	17,296,946.60
ROCK CRK SIERA DORADA FUND SPC	EQUITY	11,615.47	11,752,925.64
ROGERS COMMUNICATIONS INC B	EQUITY	8,200.00	386,732.89
ROGERS COMMUNICATIONS INC B	EQUITY	157,785.00	7,441,542.50
ROGERS COMMUNICATIONS INC B	EQUITY	33,500.00	1,579,945.33
ROGERS COMMUNICATIONS INC B	EQUITY	28,100.00	1,325,267.58
ROGERS COMMUNICATIONS INC B	EQUITY	16,500.00	778,182.03
ROGERS COMMUNICATIONS INC B	EQUITY	116,800.00	5,508,585.51
ROGERS COMMUNICATIONS INC B	EQUITY	120,379.00	5,677,380.26
ROHM CO LTD	EQUITY	42,900.00	3,295,007.12
ROHM CO LTD	EQUITY	12,000.00	921,680.31
ROHTO PHARMACEUTICAL CO LTD	EQUITY	11,800.00	243,855.46
ROLLS ROYCE HOLDINGS PLC	EQUITY	303,144.00	3,508,478.94

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ROLLS ROYCE HOLDINGS PLC	EQUITY	29,171.00	337,614.60
ROLLS ROYCE HOLDINGS PLC	EQUITY	252,147.00	2,918,258.12
ROLLS ROYCE HOLDINGS PLC	EQUITY	800,027.00	9,259,222.96
ROLLS ROYCE HOLDINGS PLC	EQUITY	331,102.00	3,832,054.72
ROSNEFT OIL CO PJSC REG GDR	EQUITY	1,355,419.00	7,366,702.27
ROSNEFT OIL CO PJSC REG GDR	EQUITY	451,806.00	2,455,565.61
ROSNEFT OIL CO PJSC REG GDR	EQUITY	1,900,863.00	10,331,190.41
ROSNEFT OIL CO PJSC REG GDR	EQUITY	253,800.00	1,379,403.00
ROSNEFT OIL CO PJSC REG GDR	EQUITY	216,671.00	1,177,606.89
ROSTELECOM SPONSORED ADR	EQUITY	181,435.00	1,318,125.28
ROTORK PLC	EQUITY	136,588.00	417,648.76
ROUND ONE CORP	EQUITY	8,400.00	79,544.32
ROYAL BANK OF CANADA	EQUITY	20,104.00	1,457,605.79
ROYAL BANK OF CANADA	EQUITY	50,400.00	3,654,164.93
ROYAL BANK OF CANADA	EQUITY	146,300.00	10,607,228.77
ROYAL BANK OF CANADA	EQUITY	41,800.00	3,030,636.79
ROYAL BANK OF CANADA	EQUITY	59,190.00	4,291,468.70
ROYAL BANK OF CANADA	EQUITY	642,007.00	46,547,608.47
ROYAL BANK OF SCOTLAND GROUP	EQUITY	1,551,699.00	4,982,509.56
ROYAL DUTCH SHELL PLC A SHS	EQUITY	146,694.00	3,887,490.55
ROYAL DUTCH SHELL PLC A SHS	EQUITY	428,676.00	11,360,204.91
ROYAL DUTCH SHELL PLC A SHS	EQUITY	1,920,806.00	50,773,851.76
ROYAL DUTCH SHELL PLC A SHS	EQUITY	403,296.00	10,660,572.34
ROYAL DUTCH SHELL PLC A SHS	EQUITY	231,479.00	6,134,350.59
ROYAL DUTCH SHELL PLC A SHS	EQUITY	148,638.00	3,929,040.09
ROYAL DUTCH SHELL PLC A SHS	EQUITY	194,660.00	5,145,568.05
ROYAL DUTCH SHELL PLC A SHS	EQUITY	313,150.00	8,277,687.43
ROYAL DUTCH SHELL PLC A SHS	EQUITY	112,587.00	2,983,631.91
ROYAL DUTCH SHELL PLC B SHS	EQUITY	89,345.00	2,393,626.61
ROYAL DUTCH SHELL PLC B SHS	EQUITY	1,618,915.00	43,372,074.77
ROYAL DUTCH SHELL PLC B SHS	EQUITY	98,824.00	2,647,576.88
ROYAL MAIL PLC	EQUITY	412,063.00	2,254,468.53
ROYAL MAIL PLC	EQUITY	400,346.00	2,190,362.77
RSA INSURANCE GROUP PLC	EQUITY	448,235.00	3,583,653.54
RTL GROUP	EQUITY	17,487.00	1,318,550.55
RUENTEX DEVELOPMENT CO LTD	EQUITY	185,706.00	209,392.37
RUENTEX INDUSTRIES LTD	EQUITY	132,517.00	197,773.56
RUMO SA	EQUITY	182,300.00	475,936.01
RURAL ELECTRICAL COR FOREIGN	EQUITY	147,108.00	391,453.51
RUSHYDRO PJSC ADR	EQUITY	639,866.00	815,829.15
RWE AG	EQUITY	95,632.00	1,902,779.79
RWE AG	EQUITY	215,151.00	4,280,836.71
RYANAIR HOLDINGS PLC	EQUITY	1,726.00	35,355.86
RYMAN HEALTHCARE LTD	EQUITY	199,118.00	1,208,633.97
RYMAN HEALTHCARE LTD	EQUITY	246,449.00	1,495,930.22
RYOHIN KEIKAKU CO LTD	EQUITY	9,400.00	2,348,326.81

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RYOHIN KEIKAKU CO LTD	EQUITY	2,700.00	674,519.40
RYOHIN KEIKAKU CO LTD	EQUITY	3,000.00	749,466.00
S 1 CORPORATION	EQUITY	4,130.00	350,137.66
S OIL CORP	EQUITY	13,580.00	1,125,188.13
S.A.C.I. FALABELLA	EQUITY	392,822.00	3,223,536.72
S.A.C.I. FALABELLA	EQUITY	337,541.00	2,769,895.29
S.A.C.I. FALABELLA	EQUITY	164,874.00	1,352,972.58
SAFRAN SA	EQUITY	135,839.00	12,431,676.91
SAFRAN SA	EQUITY	28,687.00	2,625,369.12
SAFRAN SA	EQUITY	41,702.00	3,816,472.37
SAGE GROUP PLC/THE	EQUITY	92,270.00	824,595.86
SAGE GROUP PLC/THE	EQUITY	474,023.00	4,236,235.02
SAINSBURY (J) PLC	EQUITY	725,992.00	2,373,598.41
SAIPEM SPA	EQUITY	261,254.00	963,645.47
SAIPEM SPA	EQUITY	691,020.00	2,548,853.95
SAIZERIYA CO LTD	EQUITY	7,600.00	221,181.92
SALZGITTER AG	EQUITY	18,649.00	759,662.21
SAMPO OYJ A SHS	EQUITY	194,244.00	9,940,723.66
SAMPO OYJ A SHS	EQUITY	75,644.00	3,871,193.45
SAMPO OYJ A SHS	EQUITY	37,400.00	1,914,000.25
SAMPO OYJ A SHS	EQUITY	177,109.00	9,063,814.72
SAMSONITE INTERNATIONAL SA	EQUITY	1,981,300.00	8,273,976.01
SAMSUNG BIOLOGICS CO LTD	EQUITY	3,080.00	786,050.78
SAMSUNG C+T CORP	EQUITY	17,769.00	2,298,485.34
SAMSUNG CARD CO	EQUITY	7,609.00	259,696.24
SAMSUNG ELECTRO MECHANICS CO	EQUITY	13,064.00	1,164,644.50
SAMSUNG ELECTRONICS CO LTD	EQUITY	7,738.00	16,075,886.90
SAMSUNG ELECTRONICS CO LTD	EQUITY	7,894.00	16,399,980.77
SAMSUNG ELECTRONICS CO LTD	EQUITY	5,343.00	11,100,215.01
SAMSUNG ELECTRONICS CO LTD	EQUITY	6,721.00	13,963,044.18
SAMSUNG ELECTRONICS CO LTD	EQUITY	12,923.00	26,847,852.99
SAMSUNG ELECTRONICS CO LTD	EQUITY	7,492.00	15,564,815.80
SAMSUNG ELECTRONICS CO LTD	EQUITY	23,865.00	49,580,129.35
SAMSUNG ELECTRONICS PREF	EQUITY	3,994.00	6,499,871.52
SAMSUNG ELECTRONICS PREF	EQUITY	2,339.00	3,806,509.64
SAMSUNG FIRE + MARINE INS	EQUITY	7,465.00	1,836,645.11
SAMSUNG HEAVY INDUSTRIES	EQUITY	57,340.00	623,941.79
SAMSUNG LIFE INSURANCE CO LT	EQUITY	28,144.00	2,877,986.28
SAMSUNG LIFE INSURANCE CO LT	EQUITY	16,452.00	1,682,370.32
SAMSUNG SDI CO LTD PFD	EQUITY	12,926.00	1,937,516.06
SAMSUNG SDS CO LTD	EQUITY	8,459.00	1,364,056.72
SAMSUNG SECURITIES CO LTD	EQUITY	16,479.00	594,836.95
SAN AI OIL CO LTD	EQUITY	11,000.00	112,290.85
SANDS CHINA LTD	EQUITY	124,400.00	569,695.57
SANDS CHINA LTD	EQUITY	1,058,400.00	4,846,991.91
SANDS CHINA LTD	EQUITY	461,600.00	2,113,918.62

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SANDVIK AB	EQUITY	81,195.00	1,275,508.18
SANDVIK AB	EQUITY	247,411.00	3,886,627.92
SANDVIK AB	EQUITY	497,609.00	7,817,037.36
SANDVIK AB	EQUITY	254,491.00	3,997,849.03
SANKYO CO LTD	EQUITY	14,800.00	501,851.19
SANLAM LTD	EQUITY	328,664.00	1,625,447.60
SANOFI	EQUITY	54,301.00	5,187,508.42
SANOFI	EQUITY	501,596.00	47,918,702.69
SANOFI	EQUITY	78,364.00	7,486,306.15
SANOFI	EQUITY	41,701.00	3,983,799.35
SANOFI	EQUITY	60,112.00	5,742,647.58
SANOFI	EQUITY	12,254.00	1,170,654.84
SANOFI	EQUITY	77,467.00	7,400,613.52
SANOMA OYJ	EQUITY	8,071.00	75,300.00
SANTEN PHARMACEUTICAL CO LTD	EQUITY	146,000.00	1,980,277.68
SANTOS LTD	EQUITY	810,896.00	1,884,653.23
SANTOS LTD	EQUITY	141,193.00	328,155.33
SAP SE	EQUITY	13,090.00	1,365,330.13
SAP SE	EQUITY	424,843.00	44,312,524.78
SAP SE	EQUITY	5,811.00	606,106.45
SAP SE	EQUITY	66,384.00	6,924,069.94
SAP SE	EQUITY	71,051.00	7,410,853.42
SAP SE	EQUITY	60,996.00	6,362,083.78
SAPPI LIMITED	EQUITY	121,922.00	810,393.97
SAPURA ENERGY BHD	EQUITY	1,030,200.00	381,586.67
SAPUTO INC	EQUITY	28,809.00	915,046.78
SAPUTO INC	EQUITY	111,874.00	3,553,401.48
SARAS SPA	EQUITY	1,021,612.00	2,374,676.67
SARAS SPA	EQUITY	249,374.00	579,655.11
SASOL LTD	EQUITY	156,689.00	4,382,867.28
SASOL LTD	EQUITY	94,802.00	2,651,778.90
SASOL LTD	EQUITY	137,857.00	3,856,103.07
SATS LTD	EQUITY	222,000.00	823,924.17
SATS LTD	EQUITY	157,800.00	585,654.21
SAWADA HOLDINGS CO LTD	EQUITY	3,000.00	26,432.89
SAWAI PHARMACEUTICAL CO LTD	EQUITY	12,000.00	673,905.30
SBERBANK PJSC SPONSORED ADR	EQUITY	352,312.00	3,660,521.68
SBERBANK PJSC SPONSORED ADR	EQUITY	235,400.00	2,445,806.00
SBERBANK PJSC SPONSORED ADR	EQUITY	141,146.00	1,466,506.94
SBERBANK PJSC SPONSORED ADR	EQUITY	533,920.00	5,526,072.00
SBI HOLDINGS INC	EQUITY	44,300.00	600,076.54
SBI HOLDINGS INC	EQUITY	96,186.00	1,302,911.11
SCENTRE GROUP	EQUITY	127,418.00	395,830.70
SCENTRE GROUP	EQUITY	2,317,471.00	7,199,345.21
SCENTRE GROUP	EQUITY	1,381,500.00	4,291,702.21
SCHAEFFLER AG	EQUITY	12,377.00	177,022.00

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SCHAEFFLER AG	EQUITY	75,225.00	1,075,905.31
SCHIBSTED ASA B SHS	EQUITY	29,454.00	648,739.41
SCHIBSTED ASA B SHS	EQUITY	38,479.00	847,519.65
SCHIBSTED ASA CL A	EQUITY	24,991.00	601,455.90
SCHIBSTED ASA CL A	EQUITY	38,479.00	926,070.25
SCHINDLER HOLDING AG REG	EQUITY	7,517.00	1,560,465.31
SCHINDLER HOLDING PART CERT	EQUITY	16,538.00	3,503,952.59
SCHNEIDER ELECTRIC SE	EQUITY	69,317.00	5,318,332.73
SCHNEIDER ELECTRIC SE	EQUITY	7,372.00	565,615.20
SCHNEIDER ELECTRIC SE	EQUITY	34,385.00	2,638,182.13
SCHNEIDER ELECTRIC SE	EQUITY	33,678.00	2,583,937.70
SCHNEIDER ELECTRIC SE	EQUITY	65,904.00	5,056,471.00
SCHNEIDER ELECTRIC SE	EQUITY	243,487.00	18,681,490.57
SCHOUW + CO	EQUITY	1,962.00	210,231.48
SCHRODERS PLC	EQUITY	41,925.00	1,690,390.24
SCHRODERS PLC	EQUITY	60,112.00	2,423,678.91
SCOR SE	EQUITY	13,070.00	517,421.56
SCOR SE	EQUITY	72,050.00	2,852,350.67
SCOR SE	EQUITY	23,115.00	915,087.94
SCREEN HOLDINGS CO LTD	EQUITY	41,900.00	2,796,813.81
SCSK CORP	EQUITY	92,300.00	4,140,192.24
SCSK CORP	EQUITY	17,200.00	771,520.11
SEB SA	EQUITY	603.00	108,148.94
SEB SA	EQUITY	10,198.00	1,829,026.43
SECOM CO LTD	EQUITY	91,500.00	6,942,305.98
SECOM CO LTD	EQUITY	27,500.00	2,086,485.40
SECURITAS AB B SHS	EQUITY	139,100.00	2,341,820.25
SECURITY BANK CORP	EQUITY	58,510.00	251,618.51
SEEK LTD	EQUITY	147,740.00	1,916,308.25
SEGA SAMMY HOLDINGS INC	EQUITY	38,100.00	512,702.03
SEGA SAMMY HOLDINGS INC	EQUITY	84,600.00	1,138,440.73
SEGRO PLC	EQUITY	446,061.00	2,834,476.72
SEIBU HOLDINGS INC	EQUITY	77,400.00	1,430,756.50
SEIKO EPSON CORP	EQUITY	180,500.00	4,014,502.49
SEIKO EPSON CORP	EQUITY	54,500.00	1,212,135.10
SEIKO EPSON CORP	EQUITY	128,100.00	2,849,073.51
SEKISUI CHEMICAL CO LTD	EQUITY	179,800.00	3,218,029.55
SEKISUI CHEMICAL CO LTD	EQUITY	13,200.00	236,251.33
SEKISUI CHEMICAL CO LTD	EQUITY	328,200.00	5,874,067.28
SEKISUI CHEMICAL CO LTD	EQUITY	41,300.00	739,180.31
SEKISUI HOUSE LTD	EQUITY	264,000.00	4,651,014.60
SEKISUI HOUSE LTD	EQUITY	13,000.00	229,027.23
SEMBA CORP	EQUITY	3,800.00	42,613.03
SEMBCORP INDUSTRIES LTD	EQUITY	23,625.00	52,848.89
SEMBCORP INDUSTRIES LTD	EQUITY	325,317.00	727,730.95
SEMEN INDONESIA PERSERO TBK	EQUITY	5,384,500.00	4,040,142.56

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SEMEN INDONESIA PERSERO TBK	EQUITY	782,100.00	586,831.74
SEMICONDUCTOR MANUFACTURING	EQUITY	618,339.00	716,839.02
SENKO GROUP HOLDINGS CO LTD	EQUITY	51,600.00	335,243.86
SERCO GROUP PLC	EQUITY	1,673,061.00	2,497,031.37
SES	EQUITY	160,175.00	3,749,662.83
SEVEN + I HOLDINGS CO LTD	EQUITY	21,300.00	877,326.45
SEVEN + I HOLDINGS CO LTD	EQUITY	54,400.00	2,240,683.52
SEVEN + I HOLDINGS CO LTD	EQUITY	326,750.00	13,458,517.27
SEVEN + I HOLDINGS CO LTD	EQUITY	42,700.00	1,758,771.80
SEVEN + I HOLDINGS CO LTD	EQUITY	154,300.00	6,355,468.14
SEVEN BANK LTD	EQUITY	196,800.00	704,108.22
SEVEN GENERATIONS ENERGY A	EQUITY	108,176.00	1,849,995.35
SEVERN TRENT PLC	EQUITY	103,787.00	2,941,642.55
SEVERSTAL GDR REG S	EQUITY	30,921.00	405,683.52
SEVERSTAL GDR REG S	EQUITY	50,600.00	663,872.00
SFA ENGINEERING CORP	EQUITY	75,886.00	2,981,318.62
SGS SA REG	EQUITY	2,392.00	5,799,847.54
SHANDONG WEIGAO GP MEDICAL H	EQUITY	432,000.00	339,227.18
SHANGHAI FOSUN PHARMACEUTI H	EQUITY	1,096,000.00	4,247,000.88
SHANGHAI FOSUN PHARMACEUTI H	EQUITY	1,509,000.00	5,847,376.21
SHANGHAI FOSUN PHARMACEUTI H	EQUITY	104,500.00	404,937.58
SHANGHAI INDUSTRIAL HLDG LTD	EQUITY	157,000.00	464,577.37
SHANGHAI LUJIAZUI FIN+TRAD B	EQUITY	218,840.00	350,144.00
SHANGHAI PHARMACEUTICALS H	EQUITY	197,000.00	586,726.36
SHANGRI LA ASIA LTD	EQUITY	415,117.00	704,052.30
SHARP CORP	EQUITY	661,000.00	2,453,159.49
SHAW COMMUNICATIONS INC B	EQUITY	183,754.00	4,002,772.51
SHENZHOU INTERNATIONAL GROUP	EQUITY	450,000.00	2,957,170.03
SHENZHOU INTERNATIONAL GROUP	EQUITY	134,000.00	880,579.52
SHIMADZU CORP	EQUITY	106,000.00	2,016,981.13
SHIMAMURA CO LTD	EQUITY	10,000.00	1,224,635.10
SHIMAMURA CO LTD	EQUITY	6,800.00	832,751.87
SHIMANO INC	EQUITY	32,400.00	5,127,020.29
SHIMANO INC	EQUITY	20,300.00	3,212,299.75
SHIMAO PROPERTY HOLDINGS LTD	EQUITY	365,000.00	624,662.94
SHIMIZU CORP	EQUITY	17,000.00	180,197.58
SHIMIZU CORP	EQUITY	216,000.00	2,289,569.24
SHIMIZU CORP	EQUITY	83,000.00	879,788.18
SHIMIZU CORP	EQUITY	212,000.00	2,247,169.81
SHIN ETSU CHEMICAL CO LTD	EQUITY	9,800.00	888,332.15
SHIN ETSU CHEMICAL CO LTD	EQUITY	168,550.00	15,278,406.46
SHIN ETSU CHEMICAL CO LTD	EQUITY	19,300.00	1,749,470.45
SHIN ETSU CHEMICAL CO LTD	EQUITY	46,500.00	4,215,045.39
SHIN ETSU CHEMICAL CO LTD	EQUITY	62,400.00	5,656,318.97
SHIN KONG FINANCIAL HOLDING	EQUITY	1,827,513.00	486,615.89
SHINDENGEN ELECTRIC MFG	EQUITY	30,000.00	162,869.35

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SHINHAN FINANCIAL GROUP LTD	EQUITY	64,485.00	2,778,578.42
SHINHAN FINANCIAL GROUP LTD	EQUITY	106,400.00	4,584,643.62
SHINHAN FINANCIAL GROUP LTD	EQUITY	97,072.00	4,182,711.71
SHINKO ELECTRIC INDUSTRIES	EQUITY	23,500.00	198,900.85
SHINKO ELECTRIC INDUSTRIES	EQUITY	49,000.00	414,729.44
SHINSEGAE INC	EQUITY	1,562.00	313,314.69
SHINSEI BANK LTD	EQUITY	806,000.00	1,405,980.78
SHIONOGI + CO LTD	EQUITY	12,800.00	713,022.43
SHIONOGI + CO LTD	EQUITY	130,100.00	7,247,204.52
SHIONOGI + CO LTD	EQUITY	62,400.00	3,475,984.34
SHIONOGI + CO LTD	EQUITY	37,300.00	2,077,791.92
SHIRE PLC	EQUITY	21,082.00	1,160,552.94
SHIRE PLC	EQUITY	75,163.00	4,137,683.35
SHIRE PLC	EQUITY	391,038.00	21,526,434.84
SHIRE PLC	EQUITY	77,751.00	4,280,151.38
SHIRE PLC	EQUITY	49,600.00	2,730,453.74
SHISEIDO CO LTD	EQUITY	166,300.00	5,911,375.93
SHISEIDO CO LTD	EQUITY	63,600.00	2,260,754.72
SHIZUOKA BANK LTD/THE	EQUITY	237,000.00	2,140,930.94
SHO BOND HOLDINGS CO LTD	EQUITY	8,600.00	433,980.06
SHOPIFY INC CLASS A	EQUITY	1,100.00	95,590.00
SHOPIFY INC CLASS A	EQUITY	3,500.00	303,457.30
SHOPIFY INC CLASS A	EQUITY	34,200.00	2,965,211.37
SHOPRITE HOLDINGS LTD	EQUITY	102,829.00	1,564,743.07
SHOWA CORP	EQUITY	9,100.00	88,035.78
SHOWA SHELL SEKIYU KK	EQUITY	62,200.00	576,828.05
SHREE CEMENT LTD	EQUITY	20,973.00	5,516,008.51
SHREE CEMENT LTD	EQUITY	1,969.00	517,857.28
SHRIRAM TRANSPORT	EQUITY	30,141.00	466,354.89
SIAM CEMENT PUB CO FOR REG	EQUITY	97,600.00	1,448,054.17
SIAM COMMERCIAL BANK FOREIGN	EQUITY	361,864.00	1,656,457.23
SIBANYE GOLD LTD	EQUITY	402,366.00	462,171.97
SIEMENS AG REG	EQUITY	29,563.00	4,057,970.79
SIEMENS AG REG	EQUITY	330,663.00	45,388,519.28
SIEMENS AG REG	EQUITY	9,946.00	1,365,239.57
SIEMENS AG REG	EQUITY	59,800.00	8,208,458.32
SIEMENS GAMESA RENEWABLE ENE	EQUITY	102,447.00	2,184,434.54
SIEMENS GAMESA RENEWABLE ENE	EQUITY	30,974.00	660,445.65
SIEMENS LTD	EQUITY	15,935.00	328,869.31
SIGMA HEALTHCARE LTD	EQUITY	766,887.00	526,475.40
SIHUAN PHARMACEUTICAL HLDGS	EQUITY	553,000.00	231,643.06
SIKA AG BR	EQUITY	392.00	2,521,505.77
SIKA AG BR	EQUITY	939.00	6,040,035.50
SIKA AG BR	EQUITY	262.00	1,685,292.12
SILICONWARE PRECISION INDS	EQUITY	491,059.00	793,410.58
SIMCORP A/S	EQUITY	9,926.00	600,542.19

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SIME DARBY BERHAD	EQUITY	2,097,600.00	4,642,167.43
SIME DARBY BERHAD	EQUITY	673,019.00	1,489,448.36
SINA CORP	EQUITY	132,307.00	11,242,125.79
SINA CORP	EQUITY	12,800.00	1,087,616.00
SINGAPORE AIRLINES LTD	EQUITY	241,610.00	1,775,860.26
SINGAPORE AIRLINES LTD	EQUITY	146,000.00	1,073,116.17
SINGAPORE EXCHANGE LTD	EQUITY	19,000.00	101,289.17
SINGAPORE EXCHANGE LTD	EQUITY	358,300.00	1,910,100.59
SINGAPORE PRESS HOLDINGS LTD	EQUITY	714,991.00	1,677,322.10
SINGAPORE TECH ENGINEERING	EQUITY	56,600.00	151,278.64
SINGAPORE TECH ENGINEERING	EQUITY	697,300.00	1,863,720.81
SINGAPORE TECH ENGINEERING	EQUITY	385,900.00	1,031,421.00
SINGAPORE TELECOMMUNICATIONS	EQUITY	3,545,990.00	10,018,448.71
SINO BIOPHARMACEUTICAL	EQUITY	3,109,800.00	2,748,703.96
SINO BIOPHARMACEUTICAL	EQUITY	1,812,000.00	1,601,598.68
SINO BIOPHARMACEUTICAL	EQUITY	1,119,000.00	989,066.73
SINO LAND CO	EQUITY	400,000.00	655,867.90
SINO LAND CO	EQUITY	1,375,048.00	2,254,624.62
SINO LAND CO	EQUITY	1,016,000.00	1,665,904.48
SINO OCEAN GROUP HOLDING LTD	EQUITY	940,436.00	460,191.96
SINO THAI ENGR + CONST FOR	EQUITY	2,825,600.00	2,308,224.90
SINOPAC FINANCIAL HOLDINGS	EQUITY	2,193,357.00	670,552.93
SINOPHARM GROUP CO H	EQUITY	278,800.00	1,260,706.21
SISTEMA PJSC REG S SPONS GDR	EQUITY	80,761.00	337,580.98
SJM HOLDINGS LTD	EQUITY	596,000.00	628,336.82
SJM HOLDINGS LTD	EQUITY	653,000.00	688,429.44
SK HOLDINGS CO LTD	EQUITY	8,273.00	2,010,133.29
SK HYNIX INC	EQUITY	33,301.00	1,961,707.29
SK HYNIX INC	EQUITY	108,329.00	6,381,483.72
SK HYNIX INC	EQUITY	99,952.00	5,888,008.39
SK HYNIX INC	EQUITY	134,428.00	7,918,933.01
SK INNOVATION CO LTD	EQUITY	14,619.00	2,025,181.58
SK INNOVATION CO LTD	EQUITY	16,661.00	2,308,061.44
SK NETWORKS CO LTD	EQUITY	25,570.00	139,677.93
SK TELECOM	EQUITY	2,637.00	613,068.22
SK TELECOM	EQUITY	4,572.00	1,062,930.56
SK TELECOM CO LTD SPON ADR	EQUITY	294,579.00	7,561,842.93
SKANDINAVISKA ENSKILDA BAN A	EQUITY	26,191.00	316,420.31
SKANDINAVISKA ENSKILDA BAN A	EQUITY	660,765.00	7,982,874.43
SKANDINAVISKA ENSKILDA BAN A	EQUITY	448,924.00	5,423,568.01
SKANSKA AB B SHS	EQUITY	46,792.00	1,108,976.86
SKANSKA AB B SHS	EQUITY	149,341.00	3,539,402.33
SKANSKA AB B SHS	EQUITY	93,745.00	2,221,769.45
SKF AB B SHARES	EQUITY	11,466.00	232,051.05
SKF AB B SHARES	EQUITY	174,856.00	3,538,768.42
SKY PLC	EQUITY	35,020.00	452,162.69

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SKY PLC	EQUITY	450,191.00	5,812,666.24
SKY PLC	EQUITY	91,341.00	1,179,354.42
SLEEP COUNTRY CANADA HOLDING	EQUITY	5,900.00	186,944.64
SM INVESTMENTS CORP	EQUITY	374,515.00	5,959,880.00
SM INVESTMENTS CORP	EQUITY	67,834.00	1,079,482.80
SM PRIME HOLDINGS INC	EQUITY	1,806,075.00	1,181,142.98
SMART REAL ESTATE INVESTMENT	EQUITY	21,360.00	528,284.59
SMARTONE TELECOMMUNICATIONS	EQUITY	301,091.00	394,180.46
SMC CORP	EQUITY	24,900.00	7,567,951.23
SMC CORP	EQUITY	4,100.00	1,246,128.52
SMC CORP	EQUITY	9,579.00	2,911,381.72
SMITH + NEPHEW PLC	EQUITY	383,789.00	6,605,422.40
SMITH + NEPHEW PLC	EQUITY	92,126.00	1,585,587.77
SMITH + NEPHEW PLC	EQUITY	40,813.00	702,435.72
SMITHS GROUP PLC	EQUITY	8,322.00	172,633.40
SMITHS GROUP PLC	EQUITY	173,811.00	3,605,573.62
SMS CO LTD	EQUITY	16,100.00	488,616.95
SMURFIT KAPPA GROUP PLC	EQUITY	105,067.00	3,269,981.83
SNAM SPA	EQUITY	1,072,177.00	4,666,477.45
SNAM SPA	EQUITY	336,418.00	1,464,205.08
SNC LAVALIN GROUP INC	EQUITY	66,490.00	2,870,635.48
SOC QUIMICA Y MINERA CHILE B	EQUITY	21,520.00	712,202.01
SOCIETE BIC SA	EQUITY	12,911.00	1,529,994.07
SOCIETE GENERALE SA	EQUITY	28,469.00	1,529,676.64
SOCIETE GENERALE SA	EQUITY	332,379.00	17,859,158.83
SOCIETE GENERALE SA	EQUITY	79,455.00	4,269,221.18
SODEXO SA	EQUITY	7,908.00	1,021,003.91
SODEXO SA	EQUITY	40,361.00	5,211,019.08
SOFTBANK GROUP CORP	EQUITY	357,100.00	28,911,878.78
SOFTBANK GROUP CORP	EQUITY	16,000.00	1,295,407.62
SOFTBANK GROUP CORP	EQUITY	54,700.00	4,428,674.80
SOFTBANK GROUP CORP	EQUITY	48,800.00	3,950,993.24
SOFTBANK GROUP CORP	EQUITY	29,900.00	2,420,792.99
SOFTBANK GROUP CORP	EQUITY	50,900.00	4,121,015.49
SOFTWARE AG	EQUITY	2,522.00	110,312.51
SOHGO SECURITY SERVICES CO	EQUITY	32,400.00	1,459,095.76
SOHO CHINA LTD	EQUITY	664,500.00	327,719.39
SOHU.COM INC	EQUITY	120,572.00	5,432,974.32
SOJITZ CORP	EQUITY	863,500.00	2,121,092.92
SOLVAY SA	EQUITY	1,713.00	229,567.05
SOLVAY SA	EQUITY	32,513.00	4,357,217.40
SOLVAY SA	EQUITY	5,697.00	763,481.30
SOMPO HOLDINGS INC	EQUITY	27,200.00	1,050,380.92
SOMPO HOLDINGS INC	EQUITY	154,000.00	5,947,009.61
SOMPO HOLDINGS INC	EQUITY	77,900.00	3,008,260.06
SONAE CAPITAL SGPS SA	EQUITY	51,377.00	52,796.83

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SONIC HEALTHCARE LTD	EQUITY	175,746.00	3,265,000.52
SONOVA HOLDING AG REG	EQUITY	23,043.00	3,746,457.58
SONOVA HOLDING AG REG	EQUITY	14,567.00	2,368,382.92
SONY CORP	EQUITY	10,300.00	392,896.05
SONY CORP	EQUITY	547,100.00	20,869,264.86
SONY CORP	EQUITY	29,500.00	1,125,284.80
SONY CORP	EQUITY	97,200.00	3,707,718.05
SONY CORP	EQUITY	71,500.00	2,727,385.19
SONY CORP	EQUITY	163,300.00	6,229,118.90
SONY FINANCIAL HOLDINGS INC	EQUITY	57,700.00	982,892.49
SONY FINANCIAL HOLDINGS INC	EQUITY	78,600.00	1,338,914.20
SOSEI GROUP CORP	EQUITY	5,700.00	626,512.99
SOUTH32 LTD	EQUITY	631,871.00	1,298,933.40
SOUTH32 LTD	EQUITY	2,199,197.00	4,520,876.00
SOUTH32 LTD	EQUITY	516,416.00	1,066,569.12
SOUTH32 LTD	EQUITY	226,634.00	465,890.15
SOUTH32 LTD	EQUITY	1,803,006.00	3,706,428.55
SOUTH32 LTD	EQUITY	524,249.00	1,082,746.85
SOUTHERN COPPER CORP	EQUITY	103,493.00	3,583,962.59
SOUTHERN COPPER CORP	EQUITY	19,990.00	692,253.70
SPAR GROUP LIMITED/THE	EQUITY	46,185.00	543,222.31
SPAREBANKEN MORE CAP CERT	EQUITY	541.00	15,758.57
SPARK NEW ZEALAND LTD	EQUITY	816,596.00	2,260,105.92
SPARK NEW ZEALAND LTD	EQUITY	304,481.00	842,716.97
SPARK NEW ZEALAND LTD	EQUITY	144,954.00	401,191.52
SPARK NEW ZEALAND LTD	EQUITY	794,608.00	2,199,249.38
SPECTRIS PLC	EQUITY	80,856.00	2,649,852.48
SPIN MASTER CORP SUB VTG SHR	EQUITY	3,400.00	101,316.70
SPORTS DIRECT INTERNATIONAL	EQUITY	197,112.00	745,584.08
SPOTLESS GROUP HOLDINGS LTD	EQUITY	1,646,774.00	1,452,631.67
SQUARE ENIX HOLDINGS CO LTD	EQUITY	30,500.00	998,932.00
SSE PLC	EQUITY	441,136.00	8,325,883.10
SSP GROUP PLC	EQUITY	640,631.00	3,959,356.27
ST JAMES S PLACE PLC	EQUITY	90,559.00	1,390,404.90
ST JAMES S PLACE PLC	EQUITY	232,333.00	3,567,143.42
ST JAMES S PLACE PLC	EQUITY	132,179.00	2,029,420.92
ST SHINE OPTICAL CO LTD	EQUITY	156,000.00	3,261,538.46
STABILUS SA	EQUITY	33,464.00	2,594,999.10
STAGECOACH GROUP PLC	EQUITY	498,378.00	1,206,046.10
STANDARD BANK GROUP LTD	EQUITY	294,805.00	3,240,886.26
STANDARD CHARTERED PLC	EQUITY	91,043.00	919,118.58
STANDARD CHARTERED PLC	EQUITY	1,424,167.00	14,377,583.67
STANDARD CHARTERED PLC	EQUITY	497,340.00	5,020,863.05
STANDARD CHARTERED PLC	EQUITY	423,916.00	4,279,615.91
STANDARD CHARTERED PLC	EQUITY	770,690.00	7,780,449.88
STANDARD CHARTERED PLC	EQUITY	320,704.00	3,237,646.01

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STANDARD FOODS CORP	EQUITY	64,731.00	173,850.19
STANDARD LIFE ABERDEEN PLC	EQUITY	60,092.00	311,523.33
STANDARD LIFE ABERDEEN PLC	EQUITY	340,543.00	1,765,411.20
STANDARD LIFE ABERDEEN PLC	EQUITY	866,275.00	4,490,861.93
STANLEY ELECTRIC CO LTD	EQUITY	66,900.00	2,018,431.83
STANTEC INC	EQUITY	49,300.00	1,239,427.89
STARHUB LTD	EQUITY	200,600.00	396,290.08
START TODAY CO LTD	EQUITY	12,600.00	310,065.86
START TODAY CO LTD	EQUITY	79,500.00	1,956,367.92
START TODAY CO LTD	EQUITY	69,500.00	1,710,283.91
STATE BANK OF INDI GDR REG S	EQUITY	175,451.00	7,456,667.50
STATE BANK OF INDIA	EQUITY	362,546.00	1,534,317.67
STATOIL ASA	EQUITY	248,449.00	4,104,903.70
STATOIL ASA	EQUITY	67,159.00	1,109,608.92
STATOIL ASA	EQUITY	500,164.00	8,263,768.64
STATOIL ASA	EQUITY	118,150.00	1,952,088.25
STATOIL ASA	EQUITY	24,869.00	410,888.55
STEINHOFF INTERNATIONAL H NV	EQUITY	191,005.00	971,396.49
STEINHOFF INTERNATIONAL H NV	EQUITY	963,621.00	4,931,180.16
STEINHOFF INTERNATIONAL H NV	EQUITY	672,496.00	3,441,393.38
STELLA INTERNATIONAL	EQUITY	1,001,500.00	1,796,078.88
STELLA INTERNATIONAL	EQUITY	434,538.00	779,295.58
STHREE PLC	EQUITY	12,127.00	48,517.26
STMICROELECTRONICS NV	EQUITY	279,267.00	4,003,770.87
STMICROELECTRONICS NV	EQUITY	527,668.00	7,565,024.76
STMICROELECTRONICS NV	EQUITY	323,420.00	4,636,779.77
STOCKLAND	EQUITY	48,297.00	162,262.41
STOCKLAND	EQUITY	1,055,789.00	3,547,112.07
STOCKLAND	EQUITY	939,547.00	3,156,576.27
STORA ENSO OYJ R SHS	EQUITY	381,633.00	4,922,920.75
STORA ENSO OYJ R SHS	EQUITY	243,019.00	3,134,852.80
STRABAG SE BR	EQUITY	4,619.00	199,454.06
STRAUMANN HOLDING AG REG	EQUITY	4,395.00	2,503,495.54
SUBARU CORP	EQUITY	32,800.00	1,105,204.70
SUBARU CORP	EQUITY	267,200.00	9,003,374.87
SUBARU CORP	EQUITY	62,200.00	2,095,845.50
SUBARU CORP	EQUITY	25,000.00	842,381.63
SUBSEA 7 SA	EQUITY	357,591.00	4,793,977.22
SUBSEA 7 SA	EQUITY	233,146.00	3,125,628.48
SUEDZUCKER AG	EQUITY	41,621.00	866,105.31
SUEZ	EQUITY	162,794.00	3,010,715.14
SUL AMERICA SA UNITS	EQUITY	41,568.71	222,067.83
SUMBER ALFARIA TRIJAYA TBK P	EQUITY	30,563,100.00	1,307,144.40
SUMCO CORP	EQUITY	185,100.00	2,680,292.81
SUMITOMO CHEMICAL CO LTD	EQUITY	689,000.00	3,961,320.75
SUMITOMO CHEMICAL CO LTD	EQUITY	358,000.00	2,058,276.97

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SUMITOMO CHEMICAL CO LTD	EQUITY	196,000.00	1,126,877.89
SUMITOMO CHEMICAL CO LTD	EQUITY	254,000.00	1,460,341.76
SUMITOMO CHEMICAL CO LTD	EQUITY	57,000.00	327,714.49
SUMITOMO CORP	EQUITY	517,400.00	6,732,278.39
SUMITOMO DAINIPPON PHARMA CO	EQUITY	46,000.00	627,607.69
SUMITOMO DAINIPPON PHARMA CO	EQUITY	68,600.00	935,954.08
SUMITOMO DAINIPPON PHARMA CO	EQUITY	114,800.00	1,566,290.49
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	21,200.00	326,415.09
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	329,200.00	5,068,672.13
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	81,910.00	1,261,163.23
SUMITOMO ELECTRIC INDUSTRIES	EQUITY	191,400.00	2,946,974.01
SUMITOMO HEAVY INDUSTRIES	EQUITY	76,000.00	501,210.40
SUMITOMO HEAVY INDUSTRIES	EQUITY	247,000.00	1,628,933.78
SUMITOMO HEAVY INDUSTRIES	EQUITY	210,000.00	1,384,923.46
SUMITOMO METAL MINING CO LTD	EQUITY	218,000.00	2,911,258.45
SUMITOMO MITSUI FINANCIAL GR	EQUITY	46,900.00	1,827,831.08
SUMITOMO MITSUI FINANCIAL GR	EQUITY	581,500.00	22,662,767.00
SUMITOMO MITSUI FINANCIAL GR	EQUITY	135,700.00	5,288,628.52
SUMITOMO MITSUI FINANCIAL GR	EQUITY	148,000.00	5,767,995.73
SUMITOMO MITSUI TRUST HOLDIN	EQUITY	144,900.00	5,182,921.86
SUMITOMO MITSUI TRUST HOLDIN	EQUITY	74,000.00	2,646,902.81
SUMITOMO REALTY + DEVELOPMEN	EQUITY	10,000.00	308,383.77
SUMITOMO REALTY + DEVELOPMEN	EQUITY	156,000.00	4,810,786.76
SUMITOMO RUBBER INDUSTRIES	EQUITY	8,000.00	134,994.66
SUMITOMO RUBBER INDUSTRIES	EQUITY	77,400.00	1,306,073.34
SUMMARECON AGUNG TBK PT	EQUITY	2,280,000.00	220,686.55
SUN ART RETAIL GROUP LTD	EQUITY	661,000.00	526,669.61
SUN HUNG KAI PROPERTIES	EQUITY	85,000.00	1,248,903.15
SUN HUNG KAI PROPERTIES	EQUITY	629,157.00	9,244,190.11
SUN LIFE FINANCIAL INC	EQUITY	266,260.00	9,504,745.98
SUN LIFE FINANCIAL INC	EQUITY	60,000.00	2,141,834.14
SUN PHARMACEUTICAL INDUS	EQUITY	223,647.00	1,923,770.75
SUNAC CHINA HOLDINGS LTD	EQUITY	413,100.00	863,618.16
SUNCOR ENERGY INC	EQUITY	203,400.00	5,934,261.95
SUNCOR ENERGY INC	EQUITY	64,332.00	1,876,907.28
SUNCOR ENERGY INC	EQUITY	57,100.00	1,665,911.30
SUNCOR ENERGY INC	EQUITY	14,600.00	426,320.00
SUNCOR ENERGY INC	EQUITY	82,880.00	2,418,051.28
SUNCOR ENERGY INC	EQUITY	720,750.00	21,028,118.50
SUNCOR ENERGY INC	EQUITY	72,140.00	2,104,708.25
SUNCORP GROUP LTD	EQUITY	36,071.00	410,043.61
SUNCORP GROUP LTD	EQUITY	562,962.00	6,399,572.32
SUNDRUG CO LTD	EQUITY	36,100.00	1,346,199.72
SUNDRUG CO LTD	EQUITY	30,400.00	1,133,641.87
SUNNY OPTICAL TECH	EQUITY	530,000.00	4,752,480.32
SUNNY OPTICAL TECH	EQUITY	144,800.00	1,298,413.49

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SUNRISE COMMUNICATIONS GROUP	EQUITY	9,453.00	743,782.75
SUNTEC REIT	EQUITY	1,089,100.00	1,479,185.82
SUNTORY BEVERAGE + FOOD LTD	EQUITY	61,500.00	2,857,155.57
SUNTORY BEVERAGE + FOOD LTD	EQUITY	16,700.00	775,845.50
SURGUTNEFTEGAS SP ADR	EQUITY	774,810.00	3,323,934.90
SURGUTNEFTEGAS SP ADR	EQUITY	350,932.00	1,509,007.60
SURGUTNEFTEGAZ SP ADR PREF	EQUITY	293,553.00	1,444,280.76
SURUGA BANK LTD	EQUITY	77,900.00	1,887,182.27
SURUGA BANK LTD	EQUITY	53,700.00	1,300,920.26
SURUGA BANK LTD	EQUITY	58,700.00	1,422,048.77
SURYA CITRA MEDIA PT TBK	EQUITY	1,053,300.00	204,693.08
SUZANO PAPEL E CELULO PREF A	EQUITY	85,100.00	366,264.54
SUZUKEN CO LTD	EQUITY	25,600.00	849,839.80
SUZUKEN CO LTD	EQUITY	5,800.00	192,541.83
SUZUKI MOTOR CORP	EQUITY	149,800.00	7,106,034.18
SUZUKI MOTOR CORP	EQUITY	41,900.00	1,987,602.35
SUZUKI MOTOR CORP	EQUITY	91,900.00	4,359,442.86
SUZUKI MOTOR CORP	EQUITY	113,800.00	5,398,309.01
SVENSKA CELLULOSA AB SCA B	EQUITY	25,619.00	193,633.48
SVENSKA CELLULOSA AB SCA B	EQUITY	117,104.00	885,095.23
SVENSKA HANDELSBANKEN A SHS	EQUITY	663,472.00	9,486,543.23
SVENSKA HANDELSBANKEN A SHS	EQUITY	393,615.00	5,628,038.13
SWATCH GROUP AG/THE BR	EQUITY	13,490.00	4,988,053.05
SWATCH GROUP AG/THE BR	EQUITY	3,706.00	1,370,327.99
SWATCH GROUP AG/THE REG	EQUITY	22,335.00	1,633,756.33
SWEDBANK AB A SHARES	EQUITY	393,331.00	9,573,818.91
SWEDBANK AB A SHARES	EQUITY	107,121.00	2,607,363.91
SWEDISH MATCH AB	EQUITY	83,343.00	2,931,735.31
SWEDISH ORPHAN BIOVITRUM AB	EQUITY	24,129.00	371,895.36
SWIRE PACIFIC LTD CL A	EQUITY	240,500.00	2,349,099.14
SWIRE PROPERTIES LTD	EQUITY	524,819.00	1,731,144.02
SWISS LIFE HOLDING AG REG	EQUITY	6,610.00	2,233,588.47
SWISS LIFE HOLDING AG REG	EQUITY	14,038.00	4,743,587.74
SWISS LIFE HOLDING AG REG	EQUITY	9,200.00	3,108,776.69
SWISS LIFE HOLDING AG REG	EQUITY	10,178.00	3,439,253.17
SWISS PRIME SITE REG	EQUITY	28,296.00	2,573,572.39
SWISS RE AG	EQUITY	14,992.00	1,372,159.77
SWISS RE AG	EQUITY	140,555.00	12,864,455.44
SWISSCOM AG REG	EQUITY	11,313.00	5,466,010.65
SYDNEY AIRPORT	EQUITY	488,346.00	2,655,813.27
SYMRISE AG	EQUITY	36,352.00	2,571,428.13
SYMRISE AG	EQUITY	54,165.00	3,831,464.69
SYMRISE AG	EQUITY	25,283.00	1,788,441.28
SYNNEX TECHNOLOGY INTL CORP	EQUITY	347,050.00	389,033.69
SYNTHOS SA	EQUITY	120,654.00	157,800.58
SYSMEX CORP	EQUITY	68,500.00	4,090,735.14

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T+D HOLDINGS INC	EQUITY	253,900.00	3,862,958.79
TABCORP HOLDINGS LTD	EQUITY	378,066.00	1,267,280.42
TACHIBANA ELETECH CO LTD	EQUITY	2,400.00	32,637.95
TACHIKAWA CORP	EQUITY	5,100.00	53,514.60
TAIHEIYO CEMENT CORP	EQUITY	539,000.00	1,962,006.05
TAIMED BIOLOGICS INC	EQUITY	33,000.00	200,147.93
TAISEI CORP	EQUITY	79,000.00	721,377.71
TAISEI CORP	EQUITY	454,000.00	4,145,639.02
TAISHIN FINANCIAL HOLDING	EQUITY	2,046,420.00	931,719.82
TAISHO PHARMACEUTICAL HOLDIN	EQUITY	16,300.00	1,240,343.54
TAIWAN BUSINESS BANK	EQUITY	1,502,110.00	419,721.73
TAIWAN CEMENT	EQUITY	772,000.00	893,307.03
TAIWAN COOPERATIVE FINANCIAL	EQUITY	1,648,715.00	875,303.99
TAIWAN FERTILIZER CO LTD	EQUITY	206,000.00	273,921.76
TAIWAN MOBILE CO LTD	EQUITY	360,000.00	1,355,029.59
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	1,198,000.00	8,211,143.98
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	2,527,652.00	17,324,636.49
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	1,655,000.00	11,343,441.81
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	1,397,200.00	9,576,469.43
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	3,102,000.00	21,261,242.60
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	2,063,000.00	14,139,891.52
TAIWAN SEMICONDUCTOR MANUFAC	EQUITY	5,646,000.00	38,697,928.99
TAIYO NIPPON SANSO CORP	EQUITY	42,900.00	481,460.48
TAIYO NIPPON SANSO CORP	EQUITY	100,000.00	1,122,285.51
TAKASHIMAYA CO LTD	EQUITY	130,000.00	1,236,828.05
TAKEDA PHARMACEUTICAL CO LTD	EQUITY	15,800.00	802,796.37
TAKEDA PHARMACEUTICAL CO LTD	EQUITY	308,300.00	15,664,691.17
TAL EDUCATION GROUP ADR	EQUITY	28,614.00	3,499,778.34
TAL EDUCATION GROUP ADR	EQUITY	9,300.00	1,137,483.00
TARO PHARMACEUTICAL INDUS	EQUITY	4,936.00	553,128.16
TATA CONSULTANCY SVCS LTD	EQUITY	111,971.00	4,089,940.53
TATA MOTORS LTD	EQUITY	299,113.00	2,003,496.01
TATA MOTORS LTD A DVR	EQUITY	209,353.00	855,063.89
TATA POWER CO LTD	EQUITY	262,844.00	327,347.78
TATA STEEL LTD	EQUITY	74,531.00	628,879.63
TATE + LYLE PLC	EQUITY	268,188.00	2,306,160.47
TATE + LYLE PLC	EQUITY	207,778.00	1,786,692.21
TATE + LYLE PLC	EQUITY	332,435.00	2,858,623.27
TATNEFT PAO SPONSORED ADR	EQUITY	71,103.00	2,680,583.10
TATTS GROUP LTD	EQUITY	652,419.00	2,091,830.78
TAURON POLSKA ENERGIA SA	EQUITY	183,305.00	176,963.00
TAV HAVALIMANLARI HOLDING AS	EQUITY	34,613.00	185,418.89
TAYLOR WIMPEY PLC	EQUITY	805,813.00	1,844,303.41
TAYLOR WIMPEY PLC	EQUITY	1,434,784.00	3,283,859.92
TAYLOR WIMPEY PLC	EQUITY	290,530.00	664,950.14
TDC A/S	EQUITY	228,526.00	1,327,237.28

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TDC A/S	EQUITY	362,066.00	2,102,813.21
TDK CORP	EQUITY	54,100.00	3,558,196.87
TDK CORP	EQUITY	9,200.00	605,090.78
TECH MAHINDRA LTD	EQUITY	89,372.00	529,560.64
TECHNIPFMC PLC	EQUITY	81,140.00	2,197,462.62
TECHNIPFMC PLC	EQUITY	18,212.00	493,223.92
TECHNOGYM SPA	EQUITY	4,292.00	33,018.40
TECHNOPRO HOLDINGS INC	EQUITY	8,700.00	349,982.20
TECHTRONIC INDUSTRIES CO LTD	EQUITY	608,500.00	2,798,346.24
TECHTRONIC INDUSTRIES CO LTD	EQUITY	588,500.00	2,706,371.01
TECHTRONIC INDUSTRIES CO LTD	EQUITY	423,000.00	1,945,276.02
TECK RESOURCES LTD CLS B	EQUITY	67,343.00	1,165,681.56
TECK RESOURCES LTD CLS B	EQUITY	247,787.00	4,289,098.14
TECK RESOURCES LTD CLS B	EQUITY	227,600.00	3,939,668.90
TECNICAS REUNIDAS SA	EQUITY	34,074.00	1,316,098.87
TECO ELECTRIC + MACHINERY	EQUITY	461,000.00	443,269.23
TEIJIN LTD	EQUITY	10,400.00	200,021.36
TEIJIN LTD	EQUITY	83,900.00	1,613,633.86
TELE2 AB B SHS	EQUITY	174,397.00	1,823,667.58
TELECOM ITALIA RSP	EQUITY	2,687,391.00	1,976,991.91
TELECOM ITALIA SPA	EQUITY	4,991,750.00	4,600,218.99
TELEFONICA BRASIL ADR	EQUITY	223,334.00	3,012,775.66
TELEFONICA BRASIL ADR	EQUITY	294,801.00	3,976,865.49
TELEFONICA BRASIL ADR	EQUITY	44,800.00	604,352.00
TELEFONICA BRASIL S.A. PREF	EQUITY	60,806.00	824,021.55
TELEFONICA DEUTSCHLAND HOLDI	EQUITY	360,801.00	1,799,540.10
TELEFONICA DEUTSCHLAND HOLDI	EQUITY	356,647.00	1,778,821.50
TELEFONICA SA	EQUITY	1,962,544.00	20,230,473.98
TELEKOM MALAYSIA BHD	EQUITY	291,242.00	451,180.34
TELEKOMUNIKASI INDONESIA PER	EQUITY	16,434,600.00	5,573,767.92
TELEKOMUNIKASI INDONESIA PER	EQUITY	11,673,100.00	3,958,912.92
TELENET GROUP HOLDING NV	EQUITY	23,810.00	1,497,680.69
TELENOR ASA	EQUITY	327,657.00	5,417,499.18
TELEPERFORMANCE	EQUITY	33,160.00	4,241,584.45
TELEPERFORMANCE	EQUITY	13,349.00	1,707,506.36
TELEVISION BROADCASTS LTD	EQUITY	573,500.00	2,159,867.80
TELIA CO AB	EQUITY	1,136,124.00	5,224,967.54
TELKOM SA SOC LTD	EQUITY	829,409.00	3,896,212.47
TELKOM SA SOC LTD	EQUITY	51,386.00	241,389.68
TELSTRA CORP LTD	EQUITY	1,821,637.00	6,008,332.54
TELUS CORP	EQUITY	43,096.00	1,485,645.58
TELUS CORP	EQUITY	43,093.00	1,485,542.17
TELUS CORP	EQUITY	20,800.00	717,037.04
TELUS CORP	EQUITY	89,993.00	3,102,322.79
TEMENOS GROUP AG REG	EQUITY	32,000.00	2,860,335.20
TEN PAO GROUP HOLDINGS LTD	EQUITY	284,000.00	71,305.14

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TENAGA NASIONAL BHD	EQUITY	862,200.00	2,840,088.99
TENARIS SA	EQUITY	207,683.00	3,233,314.27
TENCENT HOLDINGS LTD	EQUITY	231,700.00	8,286,819.23
TENCENT HOLDINGS LTD	EQUITY	321,100.00	11,484,236.75
TENCENT HOLDINGS LTD	EQUITY	25,600.00	915,591.59
TENCENT HOLDINGS LTD	EQUITY	362,500.00	12,964,920.03
TENCENT HOLDINGS LTD	EQUITY	526,600.00	18,834,005.21
TENCENT HOLDINGS LTD	EQUITY	910,600.00	32,567,879.13
TENCENT HOLDINGS LTD	EQUITY	1,299,300.00	46,469,849.93
TERNA SPA	EQUITY	663,327.00	3,575,491.18
TERUMO CORP	EQUITY	149,300.00	5,879,783.73
TESCO PLC	EQUITY	301,569.00	661,228.14
TESCO PLC	EQUITY	3,554,478.00	7,793,642.24
TESCO PLC	EQUITY	820,872.00	1,799,865.61
TEVA PHARMACEUTICAL IND LTD	EQUITY	183,767.00	6,076,944.09
TEVA PHARMACEUTICAL SP ADR	EQUITY	212,176.00	7,048,486.72
TEVA PHARMACEUTICAL SP ADR	EQUITY	62,900.00	2,089,538.00
TEVA PHARMACEUTICAL SP ADR	EQUITY	45,600.00	1,514,832.00
TEXWINCA HOLDINGS LTD	EQUITY	3,090,000.00	1,876,217.74
TEXWINCA HOLDINGS LTD	EQUITY	200,000.00	121,438.04
TFI INTERNATIONAL INC	EQUITY	17,900.00	385,510.90
THAI OIL PCL FOREIGN	EQUITY	342,136.00	795,665.12
THAI UNION GROUP PCL F	EQUITY	272,900.00	169,508.10
THALES SA	EQUITY	19,737.00	2,121,439.92
THALES SA	EQUITY	46,327.00	4,979,477.49
THALES SA	EQUITY	55,300.00	5,943,944.25
THALES SA	EQUITY	19,375.00	2,082,530.20
THE FOSCHINI GROUP LTD	EQUITY	50,916.00	533,466.78
THK CO LTD	EQUITY	11,900.00	336,792.45
THK CO LTD	EQUITY	54,268.00	1,535,886.79
THOMAS COOK GROUP PLC	EQUITY	1,475,747.00	1,724,270.00
THOMSON REUTERS CORP	EQUITY	144,102.00	6,661,957.40
THOMSON REUTERS CORP	EQUITY	6,761.00	312,566.75
THYSSENKRUPP AG	EQUITY	161,277.00	4,575,618.90
TIETO OYJ	EQUITY	43,353.00	1,338,510.34
TIGER BRANDS LTD	EQUITY	39,478.00	1,108,487.40
TIGERS POLYMER CORP	EQUITY	4,000.00	26,308.29
TIM PARTICIPACOES SA	EQUITY	208,147.00	615,033.31
TIM PARTICIPACOES SA ADR	EQUITY	248,671.00	3,680,330.80
TINGYI (CAYMAN ISLN) HLDG CO	EQUITY	2,966,000.00	3,518,265.02
TINGYI (CAYMAN ISLN) HLDG CO	EQUITY	524,000.00	621,568.06
TIS INC	EQUITY	60,300.00	1,674,403.70
TITAN CEMENT CO. S.A.	EQUITY	9,609.00	271,467.92
TITAN CO LTD FOR	EQUITY	62,295.00	505,973.70
TMB BANK PUBLIC CORP FOREIGN	EQUITY	1,302,800.00	88,208.42
TOBU RAILWAY CO LTD	EQUITY	430,000.00	2,345,941.62

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TOC CO LTD	EQUITY	13,500.00	127,478.64
TOCHIGI BANK LTD/THE	EQUITY	13,000.00	55,072.98
TOFAS TURK OTOMOBIL FABRIKA	EQUITY	251,496.00	2,063,344.57
TOFAS TURK OTOMOBIL FABRIKA	EQUITY	27,591.00	226,364.40
TOHO CO LTD	EQUITY	51,210.00	1,576,954.43
TOHO GAS CO LTD	EQUITY	163,000.00	1,186,667.85
TOHOKU ELECTRIC POWER CO INC	EQUITY	206,800.00	2,861,997.15
TOHOKU ELECTRIC POWER CO INC	EQUITY	221,600.00	3,066,820.93
TOKEN CORP	EQUITY	1,780.00	218,935.56
TOKIO MARINE HOLDINGS INC	EQUITY	10,300.00	426,355.46
TOKIO MARINE HOLDINGS INC	EQUITY	295,600.00	12,235,987.90
TOKIO MARINE HOLDINGS INC	EQUITY	48,600.00	2,011,735.49
TOKIO MARINE HOLDINGS INC	EQUITY	26,500.00	1,096,933.96
TOKYO ELECTRIC POWER COMPANY	EQUITY	561,800.00	2,315,000.00
TOKYO ELECTRIC POWER COMPANY	EQUITY	249,200.00	1,026,874.33
TOKYO ELECTRON LTD	EQUITY	3,700.00	499,216.80
TOKYO ELECTRON LTD	EQUITY	68,300.00	9,215,272.34
TOKYO ELECTRON LTD	EQUITY	14,300.00	1,929,405.48
TOKYO ELECTRON LTD	EQUITY	9,800.00	1,322,249.91
TOKYO ELECTRON LTD	EQUITY	38,600.00	5,208,045.57
TOKYO ELECTRON LTD	EQUITY	7,800.00	1,052,402.99
TOKYO GAS CO LTD	EQUITY	858,000.00	4,461,813.81
TOKYO GAS CO LTD	EQUITY	169,000.00	878,842.11
TOKYO GAS CO LTD	EQUITY	352,000.00	1,830,487.72
TOKYO TATEMONO CO LTD	EQUITY	5,000.00	65,503.74
TOKYO TATEMONO CO LTD	EQUITY	88,800.00	1,163,346.39
TOKYU CORP	EQUITY	467,000.00	3,561,934.85
TOKYU FUDOSAN HOLDINGS CORP	EQUITY	9,000.00	53,186.19
TOKYU FUDOSAN HOLDINGS CORP	EQUITY	232,300.00	1,372,794.59
TOMOKU CO LTD	EQUITY	15,000.00	50,863.30
TOPPAN PRINTING CO LTD	EQUITY	206,000.00	2,258,739.77
TORAY INDUSTRIES INC	EQUITY	641,000.00	5,364,296.01
TORAY INDUSTRIES INC	EQUITY	202,100.00	1,691,301.44
TOREX GOLD RESOURCES INC	EQUITY	2,500.00	47,605.30
TOROMONT INDUSTRIES LTD	EQUITY	4,700.00	172,771.23
TORONTO DOMINION BANK	EQUITY	21,658.00	1,089,820.82
TORONTO DOMINION BANK	EQUITY	803,104.00	40,411,832.14
TORONTO DOMINION BANK	EQUITY	204,797.00	10,305,292.95
TORONTO DOMINION BANK	EQUITY	10,600.00	534,028.00
TORONTO DOMINION BANK	EQUITY	115,800.00	5,827,003.93
TORONTO DOMINION BANK	EQUITY	53,700.00	2,702,159.85
TORONTO DOMINION BANK	EQUITY	144,198.00	7,255,978.52
TOSHIBA CORP	EQUITY	1,773,104.00	4,289,156.88
TOSHIBA TEC CORP	EQUITY	15,000.00	77,563.19
TOSOH CORP	EQUITY	251,000.00	2,571,208.62
TOSOH CORP	EQUITY	410,000.00	4,199,982.20

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TOTAL SA	EQUITY	70,565.00	3,483,702.72
TOTAL SA	EQUITY	26,135.00	1,290,251.13
TOTAL SA	EQUITY	83,924.00	4,143,219.25
TOTAL SA	EQUITY	1,006,795.00	49,704,165.95
TOTAL SA	EQUITY	115,877.00	5,720,697.50
TOTAL SA	EQUITY	26,600.00	1,313,207.57
TOTAL SA	EQUITY	30,616.00	1,511,472.29
TOTO LTD	EQUITY	54,900.00	2,096,128.52
TOURMALINE OIL CORP	EQUITY	101,252.00	2,173,639.61
TOWER BERSAMA INFRASTRUCTURE	EQUITY	6,664,800.00	3,400,535.73
TOWER BERSAMA INFRASTRUCTURE	EQUITY	500,500.00	255,366.72
TOYO MACHINERY + METAL CO	EQUITY	15,900.00	106,415.09
TOYO SEIKAN GROUP HOLDINGS L	EQUITY	70,300.00	1,186,265.57
TOYO SEIKAN GROUP HOLDINGS L	EQUITY	123,500.00	2,083,980.06
TOYO SUISAN KAISHA LTD	EQUITY	33,000.00	1,264,373.44
TOYO SUISAN KAISHA LTD	EQUITY	38,100.00	1,459,776.61
TOYODA GOSEI CO LTD	EQUITY	21,400.00	510,240.30
TOYOTA INDUSTRIES CORP	EQUITY	71,500.00	3,760,813.46
TOYOTA MOTOR CORP	EQUITY	40,400.00	2,118,878.60
TOYOTA MOTOR CORP	EQUITY	1,127,800.00	59,150,279.46
TOYOTA MOTOR CORP	EQUITY	44,200.00	2,318,179.07
TOYOTA MOTOR CORP	EQUITY	76,000.00	3,986,009.26
TPG TELECOM LTD	EQUITY	111,793.00	488,779.67
TRANSCANADA CORP	EQUITY	374,131.00	17,809,177.19
TRANSCANADA CORP	EQUITY	31,300.00	1,489,925.31
TRANSCANADA CORP	EQUITY	25,800.00	1,228,117.35
TRANSCANADA CORP	EQUITY	21,531.00	1,024,906.77
TRANSCEND INFORMATION INC	EQUITY	23,000.00	77,120.32
TRANSCONTINENTAL INC CL A	EQUITY	6,400.00	126,649.73
TRANSMISSORA ALIANCA DE UNIT	EQUITY	14,100.00	93,794.31
TRANSURBAN GROUP	EQUITY	888,822.00	8,078,985.21
TRANSURBAN GROUP	EQUITY	52,132.00	473,856.02
TRAVELSKY TECHNOLOGY LTD H	EQUITY	2,926,000.00	8,620,819.96
TRAVELSKY TECHNOLOGY LTD H	EQUITY	203,000.00	598,095.16
TRAVIS PERKINS PLC	EQUITY	74,893.00	1,415,456.13
TRAVIS PERKINS PLC	EQUITY	111,185.00	2,101,364.48
TREASURY WINE ESTATES LTD	EQUITY	325,172.00	3,282,409.03
TREND MICRO INC	EQUITY	5,800.00	298,878.60
TREND MICRO INC	EQUITY	49,900.00	2,571,386.61
TREND MICRO INC	EQUITY	36,700.00	1,891,180.14
TRICON CAPITAL GROUP INC	EQUITY	7,000.00	62,631.86
TRINITY INDUSTRIAL CORP	EQUITY	5,000.00	35,822.36
TRISURA GROUP LTD	EQUITY	245.00	4,093.71
TRISURA GROUP LTD	EQUITY	879.00	14,687.23
TRUE CORP PCL FOREIGN	EQUITY	2,423,183.00	442,264.78
TRUWORTHS INTERNATIONAL LTD	EQUITY	103,389.00	564,191.07

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TRYG A/S	EQUITY	38,289.00	836,404.49
TSINGTAO BREWERY CO LTD H	EQUITY	436,000.00	1,929,660.73
TSINGTAO BREWERY CO LTD H	EQUITY	114,000.00	504,544.32
TSURUHA HOLDINGS INC	EQUITY	27,300.00	2,898,620.51
TSURUHA HOLDINGS INC	EQUITY	1,400.00	148,647.21
TSURUHA HOLDINGS INC	EQUITY	10,200.00	1,083,001.07
TSURUHA HOLDINGS INC	EQUITY	16,500.00	1,751,913.49
TUI AG DI	EQUITY	517,204.00	7,500,540.46
TUI AG DI	EQUITY	139,374.00	2,021,214.70
TUI AG DI	EQUITY	11,894.00	172,882.17
TUI AG DI	EQUITY	219,791.00	3,194,715.47
TUI AG DI	EQUITY	189,770.00	2,758,352.96
TUI AG DI	EQUITY	71,564.00	1,037,827.78
TUPRAS TURKIYE PETROL RAFINE	EQUITY	45,710.00	1,313,211.17
TURK HAVA YOLLARI AO	EQUITY	128,959.00	294,706.95
TURK SISE VE CAM FABRIKALARI	EQUITY	86,283.00	112,674.57
TURK TELEKOMUNIKASYON AS	EQUITY	56,448.00	99,994.47
TURKCELL ILETISIM HIZMET ADR	EQUITY	156,467.00	1,283,029.40
TURKCELL ILETISIM HIZMET AS	EQUITY	55,794.00	183,416.71
TURKCELL ILETISIM HIZMET AS	EQUITY	995,272.00	3,271,848.45
TURKCELL ILETISIM HIZMET AS	EQUITY	199,412.00	655,545.26
TURKIYE GARANTI BANKASI	EQUITY	513,258.00	1,426,465.44
TURKIYE HALK BANKASI	EQUITY	157,809.00	589,115.37
TURKIYE IS BANKASI C	EQUITY	393,348.00	831,909.44
TURKIYE VAKIFLAR BANKASI T D	EQUITY	173,952.00	319,504.18
TURQUOISE HILL RESOURCES LTD	EQUITY	43,897.00	116,612.50
TURQUOISE HILL RESOURCES LTD	EQUITY	454,129.00	1,206,394.89
UBE INDUSTRIES LTD	EQUITY	110,000.00	282,929.87
UBISOFT ENTERTAINMENT	EQUITY	35,555.00	2,014,635.99
UBS GROUP AG REG	EQUITY	532,294.00	9,026,736.87
UBS GROUP AG REG	EQUITY	322,532.00	5,469,555.35
UBS GROUP AG REG	EQUITY	1,582,751.00	26,840,574.57
UBS GROUP AG REG	EQUITY	240,520.00	4,078,781.18
UCB SA	EQUITY	32,618.00	2,240,704.11
UCB SA	EQUITY	17,632.00	1,211,235.97
UCB SA	EQUITY	55,406.00	3,806,133.17
ULKER BISKUVI SANAYI	EQUITY	336,598.00	2,121,325.63
ULKER BISKUVI SANAYI	EQUITY	29,490.00	185,853.43
ULTRAPAR PARTICIPACOES SA	EQUITY	101,600.00	2,377,131.82
ULTRATECH CEMENT LTD	EQUITY	19,644.00	1,201,965.11
ULVAC INC	EQUITY	56,600.00	2,720,185.12
ULVAC INC	EQUITY	50,000.00	2,402,990.39
ULVAC INC	EQUITY	7,500.00	360,448.56
UMICORE	EQUITY	16,424.00	1,140,802.72
UMICORE	EQUITY	42,197.00	2,930,982.24
UMICORE	EQUITY	17,664.00	1,226,932.49

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UMW HOLDINGS BHD	EQUITY	151,100.00	210,142.22
UNI PRESIDENT CHINA HOLDINGS	EQUITY	5,707,000.00	4,613,002.07
UNI PRESIDENT ENTERPRISES CO	EQUITY	2,049,257.00	4,109,292.47
UNI PRESIDENT ENTERPRISES CO	EQUITY	1,094,635.00	2,195,027.45
UNIBAIL RODAMCO SE	EQUITY	2,908.00	731,834.12
UNIBAIL RODAMCO SE	EQUITY	43,141.00	10,856,965.51
UNICAJA BANCO SA	EQUITY	742,000.00	990,157.05
UNICHARM CORP	EQUITY	176,800.00	4,440,455.68
UNICREDIT SPA	EQUITY	108,585.00	2,024,892.22
UNICREDIT SPA	EQUITY	860,143.00	16,039,939.84
UNICREDIT SPA	EQUITY	293,998.00	5,482,472.37
UNIFIN FINANCIERA SAB DE CV	EQUITY	388,313.00	1,069,270.01
UNILEVER INDONESIA TBK PT	EQUITY	1,235,200.00	4,522,810.73
UNILEVER INDONESIA TBK PT	EQUITY	361,000.00	1,321,838.30
UNILEVER NV CVA	EQUITY	128,544.00	7,084,236.55
UNILEVER NV CVA	EQUITY	708,559.00	39,049,660.55
UNILEVER NV CVA	EQUITY	60,370.00	3,327,073.69
UNILEVER PLC	EQUITY	216,132.00	11,664,934.21
UNILEVER PLC	EQUITY	26,943.00	1,454,149.88
UNILEVER PLC	EQUITY	154,304.00	8,327,994.05
UNILEVER PLC	EQUITY	83,927.00	4,529,652.87
UNILEVER PLC	EQUITY	555,211.00	29,965,483.09
UNILEVER PLC	EQUITY	167,992.00	9,066,753.78
UNILEVER PLC	EQUITY	153,057.00	8,260,691.78
UNION NATIONAL BANK/ABU DHAB	EQUITY	3,140,250.00	4,018,343.57
UNIPOLSAI ASSICURAZIONI SPA	EQUITY	375,721.00	818,918.11
UNIPRES CORP	EQUITY	5,700.00	126,621.57
UNIQA INSURANCE GROUP AG	EQUITY	46,239.00	430,341.18
UNITED BANK LTD GDR REG S	EQUITY	3,215.00	22,505.00
UNITED BANK LTD GDR REG S	EQUITY	434,436.00	3,041,052.00
UNITED ENGINEERS LTD	EQUITY	182,200.00	362,587.06
UNITED INDUSTRIAL CORP LTD	EQUITY	149,657.00	344,563.82
UNITED INTERNET AG REG SHARE	EQUITY	54,558.00	2,995,876.81
UNITED INTERNET AG REG SHARE	EQUITY	41,696.00	2,289,601.51
UNITED MICROELECTRONICS CORP	EQUITY	2,899,000.00	1,405,662.39
UNITED OVERSEAS BANK LTD	EQUITY	582,973.00	9,789,255.01
UNITED OVERSEAS BANK LTD	EQUITY	110,620.00	1,857,525.80
UNITED OVERSEAS BANK LTD	EQUITY	145,164.00	2,437,587.01
UNITED SPIRITS LTD	EQUITY	14,583.00	542,845.20
UNITED TRACTORS TBK PT	EQUITY	454,700.00	936,523.35
UNITED URBAN INVESTMENT CORP	EQUITY	1,314.00	1,876,975.79
UNITED UTILITIES GROUP PLC	EQUITY	299,221.00	3,371,737.44
UNIVERSAL ROBINA CORP	EQUITY	237,180.00	765,688.11
UNIVERSAL ROBINA CORP	EQUITY	207,560.00	670,065.87
UOL GROUP LTD	EQUITY	161,449.00	895,864.01
UPL LTD FOREIGN	EQUITY	75,553.00	985,359.57

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UPM KYMMENE OYJ	EQUITY	25,806.00	734,648.49
UPM KYMMENE OYJ	EQUITY	232,886.00	6,629,828.30
UPM KYMMENE OYJ	EQUITY	230,872.00	6,572,493.49
UPM KYMMENE OYJ	EQUITY	170,600.00	4,856,662.52
UPM KYMMENE OYJ	EQUITY	169,396.00	4,822,386.90
USHIO INC	EQUITY	20,400.00	256,361.69
USINAS SIDER MINAS GER PF A	EQUITY	891,700.00	1,238,004.98
USS CO LTD	EQUITY	98,200.00	1,951,589.53
USS CO LTD	EQUITY	56,900.00	1,130,809.01
VAISALA OYJ A SHS	EQUITY	752.00	37,446.90
VALE SA	EQUITY	243,700.00	2,133,041.58
VALE SA PREF	EQUITY	296,798.00	2,410,573.96
VALE SA SP ADR	EQUITY	123,499.00	1,080,616.25
VALE SA SP PREF ADR	EQUITY	204,173.00	1,664,009.95
VALEANT PHARMACEUTICALS INTE	EQUITY	7,044.00	122,254.38
VALEANT PHARMACEUTICALS INTE	EQUITY	145,631.00	2,527,545.04
VALEO SA	EQUITY	35,080.00	2,360,218.99
VALEO SA	EQUITY	104,178.00	7,009,204.49
VALLOUREC SA	EQUITY	74,366.00	451,147.68
VANECK VECTORS RUSSIA ETF	EQUITY	508,710.00	9,751,970.70
VANGUARD INTERNATIONAL SEMI	EQUITY	193,000.00	380,670.61
VEDANTA LTD FOREIGN	EQUITY	341,201.00	1,312,808.95
VENTURE CORP LTD	EQUITY	80,200.00	701,899.26
VENTURE CORP LTD	EQUITY	54,600.00	477,851.62
VEOLIA ENVIRONNEMENT	EQUITY	210,100.00	4,433,146.66
VEON LTD	EQUITY	225,429.00	881,427.39
VERBIO VEREINIGTE BIOENERGI	EQUITY	12,236.00	137,743.44
VERESEN INC	EQUITY	141,429.00	1,997,234.05
VERMILION ENERGY INC	EQUITY	52,536.00	1,664,226.57
VESTAS WIND SYSTEMS A/S	EQUITY	30,867.00	2,845,779.44
VESTAS WIND SYSTEMS A/S	EQUITY	96,417.00	8,889,153.99
VESTAS WIND SYSTEMS A/S	EQUITY	50,992.00	4,701,201.45
VESTAS WIND SYSTEMS A/S	EQUITY	111,555.00	10,284,800.12
VETROPACK HOLDING AG BR	EQUITY	39.00	84,503.73
VICAT	EQUITY	11,521.00	810,360.84
VICINITY CENTRES	EQUITY	72,773.00	143,458.76
VICINITY CENTRES	EQUITY	1,481,507.00	2,920,522.11
VIFOR PHARMA AG	EQUITY	22,473.00	2,480,442.85
VILLEROY + BOCH AG PREF	EQUITY	2,229.00	49,307.64
VINCI SA	EQUITY	1,883.00	160,494.30
VINCI SA	EQUITY	44,965.00	3,832,515.31
VINCI SA	EQUITY	219,898.00	18,742,632.09
VINCI SA	EQUITY	62,540.00	5,330,490.55
VIPSHOP HOLDINGS LTD ADR	EQUITY	91,700.00	967,435.00
VIRBAC SA	EQUITY	1,163.00	186,367.58
VISCOFAN SA	EQUITY	48,189.00	2,847,029.67

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VIVENDI	EQUITY	447,633.00	9,950,576.74
VIVENDI	EQUITY	116,301.00	2,585,292.03
VODACOM GROUP LTD	EQUITY	86,482.00	1,084,250.96
VODAFONE GROUP PLC	EQUITY	355,835.00	1,006,465.79
VODAFONE GROUP PLC	EQUITY	342,685.00	969,271.52
VODAFONE GROUP PLC	EQUITY	1,856,312.00	5,250,508.06
VODAFONE GROUP PLC	EQUITY	11,511,653.00	32,560,273.73
VODAFONE GROUP PLC	EQUITY	542,373.00	1,534,081.45
VOESTALPINE AG	EQUITY	50,552.00	2,352,408.96
VOLVO AB B SHS	EQUITY	319,710.00	5,443,130.46
VOLVO AB B SHS	EQUITY	12,005.00	204,387.67
VOLVO AB B SHS	EQUITY	19,845.00	337,865.33
VOLVO AB B SHS	EQUITY	673,223.00	11,461,764.15
VONOVIA SE	EQUITY	10,268.00	407,138.73
VONOVIA SE	EQUITY	65,746.00	2,606,909.10
VONOVIA SE	EQUITY	209,546.00	8,308,754.51
VONOVIA SE	EQUITY	85,270.00	3,381,059.51
VOPAK	EQUITY	31,771.00	1,471,198.38
VTB BANK JSC GDR REG S	EQUITY	1,071,869.00	2,254,140.51
VTECH HOLDINGS LTD	EQUITY	28,200.00	446,853.56
WALMART DE MEXICO SAB DE CV	EQUITY	661,700.00	1,538,382.35
WALMART DE MEXICO SAB DE CV	EQUITY	1,263,700.00	2,937,968.54
WANT WANT CHINA HOLDINGS LTD	EQUITY	1,404,000.00	947,816.23
WARABEYA NICHIYO HOLDINGS CO	EQUITY	4,900.00	135,190.46
WARTSILA OYJ ABP	EQUITY	65,052.00	3,839,594.19
WARTSILA OYJ ABP	EQUITY	22,459.00	1,325,607.91
WARTSILA OYJ ABP	EQUITY	27,650.00	1,631,998.70
WASKITA KARYA PERSERO TBK PT	EQUITY	455,100.00	79,222.06
WASTE CONNECTIONS INC	EQUITY	10,800.00	694,636.17
WATAHAN + CO LTD	EQUITY	1,900.00	39,197.22
WEG SA	EQUITY	124,760.00	666,491.21
WEIBO CORP SPON ADR	EQUITY	52,116.70	3,464,197.05
WEIBO CORP SPON ADR	EQUITY	6,280.00	417,431.60
WEICHAI POWER CO LTD H	EQUITY	3,064,000.00	2,684,672.29
WEICHAI POWER CO LTD H	EQUITY	558,400.00	489,269.26
WEIR GROUP PLC/THE	EQUITY	96,586.00	2,171,718.06
WENDEL	EQUITY	12,700.00	1,877,254.01
WENDEL	EQUITY	9,327.00	1,378,673.08
WESFARMERS LTD	EQUITY	489,970.00	15,078,359.07
WESFARMERS LTD	EQUITY	30,888.00	950,548.72
WEST FRASER TIMBER CO LTD	EQUITY	14,972.00	707,616.35
WEST FRASER TIMBER CO LTD	EQUITY	5,800.00	274,123.35
WEST FRASER TIMBER CO LTD	EQUITY	33,065.00	1,562,739.43
WEST JAPAN RAILWAY CO	EQUITY	72,000.00	5,085,368.46
WEST JAPAN RAILWAY CO	EQUITY	114,700.00	8,101,274.47
WEST JAPAN RAILWAY CO	EQUITY	20,000.00	1,412,602.35

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WESTFIELD CORP	EQUITY	49,108.00	302,476.37
WESTFIELD CORP	EQUITY	861,470.00	5,306,148.14
WESTON (GEORGE) LTD	EQUITY	22,790.00	2,059,997.00
WESTPAC BANKING CORP	EQUITY	1,446,647.00	33,855,438.67
WESTPAC BANKING CORP	EQUITY	51,567.00	1,206,806.78
WESTPAC BANKING CORP	EQUITY	82,475.00	1,930,137.28
WESTPORTS HOLDINGS BHD	EQUITY	160,700.00	136,267.34
WH GROUP LTD	EQUITY	291,000.00	293,741.71
WH GROUP LTD	EQUITY	3,557,390.00	3,590,906.65
WH GROUP LTD	EQUITY	5,519,500.00	5,571,503.05
WH SMITH PLC	EQUITY	147,655.00	3,289,307.50
WH SMITH PLC	EQUITY	36,362.00	810,035.55
WHARF HOLDINGS LTD	EQUITY	121,000.00	1,002,850.21
WHARF HOLDINGS LTD	EQUITY	595,900.00	4,938,830.07
WHARF HOLDINGS LTD	EQUITY	254,000.00	2,105,156.63
WHEATON PRECIOUS METALS CORP	EQUITY	40,700.00	807,293.45
WHEATON PRECIOUS METALS CORP	EQUITY	193,534.00	3,838,789.44
WHEELOCK + CO LTD	EQUITY	109,000.00	822,409.67
WHEELOCK + CO LTD	EQUITY	359,000.00	2,708,670.39
WHEELOCK + CO LTD	EQUITY	432,000.00	3,259,458.52
WHITBREAD PLC	EQUITY	80,338.00	4,139,762.34
WIENERBERGER AG	EQUITY	50,039.00	1,135,161.68
WIENERBERGER AG	EQUITY	97,511.00	2,212,089.59
WILLIAM DEMANT HOLDING	EQUITY	4,944.00	127,794.07
WILLIAM DEMANT HOLDING	EQUITY	63,306.00	1,636,353.47
WILLIAM DEMANT HOLDING	EQUITY	170,968.00	4,419,234.83
WILLIAM HILL PLC	EQUITY	223,762.00	738,846.25
WILMAR INTERNATIONAL LTD	EQUITY	853,400.00	2,076,399.03
WILMAR INTERNATIONAL LTD	EQUITY	1,928,600.00	4,692,457.42
WILMAR INTERNATIONAL LTD	EQUITY	843,200.00	2,051,581.51
WILSON SONS LTD BDR	EQUITY	238,500.00	2,769,932.85
WIN HANVERKY HOLDINGS LTD	EQUITY	386,000.00	53,896.46
WING TAI HOLDINGS LTD	EQUITY	36,700.00	53,043.54
WINPAK LTD	EQUITY	3,100.00	138,971.28
WIPRO LTD	EQUITY	306,090.00	1,227,911.61
WISETECH GLOBAL LTD	EQUITY	42,938.00	227,914.30
WISTRON CORP	EQUITY	616,413.00	627,152.61
WM MORRISON SUPERMARKETS	EQUITY	298,787.00	936,119.29
WM MORRISON SUPERMARKETS	EQUITY	978,535.00	3,065,814.41
WOLTERS KLUWER	EQUITY	40,997.00	1,733,127.06
WOLTERS KLUWER	EQUITY	131,800.00	5,571,777.09
WOLTERS KLUWER	EQUITY	43,998.00	1,859,992.78
WOOD GROUP (JOHN) PLC	EQUITY	119,233.00	991,991.16
WOOD GROUP (JOHN) PLC	EQUITY	209,892.00	1,746,253.19
WOODSIDE PETROLEUM LTD	EQUITY	329,821.00	7,556,787.22
WOODSIDE PETROLEUM LTD	EQUITY	104,633.00	2,397,328.60

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WOODSIDE PETROLEUM LTD	EQUITY	46,382.00	1,062,694.32
WOODSIDE PETROLEUM LTD	EQUITY	64,424.00	1,476,068.72
WOOLWORTHS HOLDINGS LTD	EQUITY	573,306.00	2,697,524.51
WOOLWORTHS HOLDINGS LTD	EQUITY	216,073.00	1,016,668.61
WOOLWORTHS LTD	EQUITY	559,415.00	10,959,195.32
WOOLWORTHS LTD	EQUITY	79,299.00	1,553,503.62
WOORI BANK	EQUITY	70,995.00	1,144,830.44
WORLDPAY GROUP PLC	EQUITY	902,837.00	3,691,783.86
WORLDPAY GROUP PLC	EQUITY	462,013.00	1,889,213.81
WPG HOLDINGS LTD	EQUITY	366,000.00	488,481.26
WPP PLC	EQUITY	93,028.00	1,950,335.87
WPP PLC	EQUITY	81,983.00	1,718,776.99
WPP PLC	EQUITY	82,752.00	1,734,899.10
WPP PLC	EQUITY	105,377.00	2,209,233.17
WPP PLC	EQUITY	555,097.00	11,637,631.57
WPP PLC	EQUITY	250,947.00	5,261,114.24
WPP PLC	EQUITY	156,562.00	3,282,328.81
WYNN MACAU LTD	EQUITY	1,536,000.00	3,588,909.17
WYNN MACAU LTD	EQUITY	702,708.00	1,641,897.91
X 5 RETAIL GROUP NV REGS GDR	EQUITY	43,907.00	1,521,377.55
X 5 RETAIL GROUP NV REGS GDR	EQUITY	109,767.00	3,803,426.55
X 5 RETAIL GROUP NV REGS GDR	EQUITY	125,543.00	4,350,064.95
XL AXIATA TBK PT	EQUITY	11,552,800.00	2,955,921.82
XL AXIATA TBK PT	EQUITY	836,825.00	214,111.67
YAHOO JAPAN CORP	EQUITY	627,300.00	2,730,061.41
YAKULT HONSHA CO LTD	EQUITY	39,100.00	2,662,112.85
YAMADA DENKI CO LTD	EQUITY	285,100.00	1,415,857.96
YAMADA DENKI CO LTD	EQUITY	401,200.00	1,992,431.47
YAMAGUCHI FINANCIAL GROUP IN	EQUITY	65,000.00	785,021.36
YAMAHA CORP	EQUITY	65,500.00	2,261,836.95
YAMAHA MOTOR CO LTD	EQUITY	123,394.00	3,182,590.00
YAMAHA MOTOR CO LTD	EQUITY	47,100.00	1,214,807.76
YAMAHA MOTOR CO LTD	EQUITY	85,400.00	2,202,645.07
YAMANA GOLD INC	EQUITY	408,117.00	983,603.77
YAMANASHI CHUO BANK LTD/THE	EQUITY	17,000.00	71,715.91
YAMATO HOLDINGS CO LTD	EQUITY	153,700.00	3,116,816.04
YAMATO HOLDINGS CO LTD	EQUITY	113,200.00	2,295,534.00
YAMAZAKI BAKING CO LTD	EQUITY	56,900.00	1,133,847.45
YANDEX NV A	EQUITY	56,817.00	1,490,878.08
YANDEX NV A	EQUITY	199,173.00	5,226,299.52
YANGZIJIANG SHIPBUILDING	EQUITY	1,167,200.00	1,008,801.25
YANGZIJIANG SHIPBUILDING	EQUITY	1,119,300.00	967,401.68
YANGZIJIANG SHIPBUILDING	EQUITY	1,179,600.00	1,019,518.47
YANLORD LAND GROUP LTD	EQUITY	603,600.00	769,377.93
YANZHOU COAL MINING CO H	EQUITY	688,000.00	616,925.75
YAPI VE KREDI BANKASI	EQUITY	197,625.00	251,901.68

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Security Name	Asset Class	Shares/Par Value	Base Market Value
YARA INTERNATIONAL ASA	EQUITY	78,246.00	2,929,326.83
YARA INTERNATIONAL ASA	EQUITY	43,479.00	1,627,740.73
YASKAWA ELECTRIC CORP	EQUITY	112,400.00	2,381,847.63
YASKAWA ELECTRIC CORP	EQUITY	311,600.00	6,603,058.03
YELLOW HAT LIMITED	EQUITY	3,900.00	93,022.43
YES BANK LTD	EQUITY	72,455.00	1,643,191.41
YOKOGAWA ELECTRIC CORP	EQUITY	28,600.00	458,424.71
YOKOGAWA ELECTRIC CORP	EQUITY	102,300.00	1,639,749.91
YOKOHAMA RUBBER CO LTD	EQUITY	59,500.00	1,194,130.47
YONDENKO CORP	EQUITY	7,000.00	31,959.77
YTL CORP BHD	EQUITY	1,312,360.00	446,354.96
YTL POWER INTERNATIONAL BHD	EQUITY	831,250.00	280,785.18
YUANTA FINANCIAL HOLDING CO	EQUITY	2,302,710.00	1,014,343.00
YUASA TRADING CO LTD	EQUITY	3,300.00	100,151.30
YUE YUEN INDUSTRIAL HLDG	EQUITY	171,000.00	709,720.81
YUE YUEN INDUSTRIAL HLDG	EQUITY	319,409.00	1,325,679.61
YUE YUEN INDUSTRIAL HLDG	EQUITY	577,000.00	2,394,788.92
YUHAN CORP	EQUITY	1,796.00	386,152.17
YULON MOTOR COMPANY	EQUITY	206,000.00	184,871.79
YUM CHINA HOLDINGS INC	EQUITY	82,900.00	3,268,747.00
YUSHIRO CHEMICAL INDUSTRY CO	EQUITY	2,200.00	29,585.26
YY INC ADR	EQUITY	6,000.00	348,180.00
Z ENERGY LTD	EQUITY	15,363.00	88,865.43
ZALANDO SE	EQUITY	51,283.00	2,340,217.88
ZAMBEZI FUND SP	EQUITY	19,322.70	18,329,236.52
ZEE ENTERTAINMENT ENTERPRISE	EQUITY	676,585.00	5,144,715.18
ZEE ENTERTAINMENT ENTERPRISE	EQUITY	134,961.00	1,026,236.03
ZENKOKU HOSHO CO LTD	EQUITY	44,600.00	1,823,932.00
ZHEJIANG EXPRESSWAY CO H	EQUITY	2,844,000.00	3,716,004.07
ZHEJIANG EXPRESSWAY CO H	EQUITY	406,000.00	530,484.41
ZHEN DING TECHNOLOGY HOLDING	EQUITY	59,000.00	139,838.92
ZHONG HUA FUND SP	EQUITY	31,284.64	46,597,819.23
ZHUZHOU CRRC TIMES ELECTRI H	EQUITY	457,800.00	2,246,058.07
ZHUZHOU CRRC TIMES ELECTRI H	EQUITY	137,500.00	674,602.41
ZIJIN MINING GROUP CO LTD H	EQUITY	1,460,000.00	482,524.07
ZODIAC AEROSPACE	EQUITY	90,141.00	2,441,744.98
ZODIAC AEROSPACE	EQUITY	119,461.00	3,235,966.96
ZOOMLION HEAVY INDUSTRY H	EQUITY	1,493,000.00	726,758.00
ZTE CORP H	EQUITY	200,800.00	479,464.03
ZUKEN INC	EQUITY	8,600.00	120,550.02
ZUMTOBEL GROUP AG	EQUITY	23,303.00	431,630.55
ZURICH INSURANCE GROUP AG	EQUITY	8,860.00	2,582,181.38
ZURICH INSURANCE GROUP AG	EQUITY	65,189.00	18,998,851.25
ZURICH INSURANCE GROUP AG	EQUITY	17,444.00	5,083,924.61
ZURICH INSURANCE GROUP AG	EQUITY	13,165.00	3,836,841.75
AMSTERDAM IDX FUT JUL17	FUTURE	(3,800.00)	-

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Security Name	Asset Class	Shares/Par Value	Base Market Value
AMSTERDAM IDX FUT JUL17	FUTURE	12,000.00	-
CAC40 10 EURO FUT JUL17	FUTURE	360.00	-
CAC40 10 EURO FUT JUL17	FUTURE	2,980.00	-
DAX INDEX FUTURE SEP17	FUTURE	2,875.00	-
DAX INDEX FUTURE SEP17	FUTURE	1,425.00	-
FTSE 100 IDX FUT SEP17	FUTURE	(210.00)	-
FTSE 100 IDX FUT SEP17	FUTURE	1,800.00	-
FTSE/MIB IDX FUT SEP17	FUTURE	165.00	-
FTSE/MIB IDX FUT SEP17	FUTURE	425.00	-
HANG SENG IDX FUT JUL17	FUTURE	2,600.00	-
HANG SENG IDX FUT JUL17	FUTURE	1,200.00	-
IBEX 35 INDX FUTR JUL17	FUTURE	(540.00)	-
IBEX 35 INDX FUTR JUL17	FUTURE	440.00	-
MINI MSCI EAFE SEP17	FUTURE	10,500.00	-
MINI MSCI EMG MKT SEP17	FUTURE	13,250.00	-
MSCI SING IX ETS JUL17	FUTURE	7,800.00	-
OMXS30 IND FUTURE JUL17	FUTURE	(51,000.00)	-
S+P/TSX 60 IX FUT SEP17	FUTURE	(16,800.00)	-
S+P/TSX 60 IX FUT SEP17	FUTURE	22,400.00	-
SPI 200 FUTURES SEP17	FUTURE	(4,550.00)	-
SPI 200 FUTURES SEP17	FUTURE	1,575.00	-
TOPIX INDX FUTR SEP17	FUTURE	1,720,000.00	-
TOPIX INDX FUTR SEP17	FUTURE	2,350,000.00	-
International Equity Total			**13,788,423,427.05**
Assigned Risk			
CONNECTICUT ST	FIXED INCOME	2,000,000.00	2,062,620.00
CONNECTICUT ST	FIXED INCOME	1,000,000.00	1,013,520.00
FANNIE MAE	FIXED INCOME	5,000,000.00	4,887,715.00
FANNIE MAE	FIXED INCOME	2,500,000.00	2,370,360.00
FANNIE MAE	FIXED INCOME	4,900,000.00	4,845,712.90
FANNIE MAE	FIXED INCOME	1,000,000.00	996,449.00
FANNIE MAE	FIXED INCOME	4,400,000.00	4,388,467.60
FED HM LN PC POOL Q39166	FIXED INCOME	1,993,390.02	2,098,058.11
FEDERAL FARM CREDIT BANK	FIXED INCOME	5,000,000.00	5,029,595.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	4,500,000.00	4,530,469.50
FEDERAL FARM CREDIT BANK	FIXED INCOME	5,000,000.00	5,020,330.00
FEDERAL HOME LOAN BANK	FIXED INCOME	6,300,000.00	6,297,240.60
FEDERAL HOME LOAN BANK	FIXED INCOME	4,900,000.00	4,884,937.40
FEDERAL HOME LOAN BANK	FIXED INCOME	4,275,000.00	4,266,304.65
FEDERAL HOME LOAN BANK	FIXED INCOME	4,185,000.00	4,180,522.05
FNMA POOL AM6161	FIXED INCOME	2,123,107.47	2,148,899.23
FNMA POOL AM6602	FIXED INCOME	2,000,000.00	2,035,223.80
FNMA POOL AN0734	FIXED INCOME	1,850,000.00	1,877,231.96
FNMA POOL AN2564	FIXED INCOME	1,785,000.00	1,740,672.76
FNMA POOL AN3131	FIXED INCOME	2,000,000.00	1,917,193.58

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Security Name	Asset Class	Shares/Par Value	Base Market Value
FNMA POOL AN3680	FIXED INCOME	2,250,000.00	2,228,439.92
FNMA POOL AS7671	FIXED INCOME	1,049,943.27	1,049,267.61
FNMA POOL AU3709	FIXED INCOME	1,623,249.37	1,683,115.91
FNMA POOL AY8604	FIXED INCOME	905,952.83	931,046.86
FREDDIE MAC	FIXED INCOME	6,800,000.00	6,718,964.40
FREDDIE MAC	FIXED INCOME	8,225,000.00	8,176,349.13
FREDDIE MAC	FIXED INCOME	5,150,000.00	5,145,674.00
GNMA POOL AV1227	FIXED INCOME	1,687,996.28	1,847,915.49
US TREASURY N/B	FIXED INCOME	5,000,000.00	4,879,885.00
US TREASURY N/B	FIXED INCOME	850,000.00	795,181.80
US TREASURY N/B	FIXED INCOME	3,000,000.00	2,992,149.00
US TREASURY N/B	FIXED INCOME	4,875,000.00	5,031,531.38
US TREASURY N/B	FIXED INCOME	7,000,000.00	7,364,763.00
US TREASURY N/B	FIXED INCOME	7,200,000.00	7,301,246.40
US TREASURY N/B	FIXED INCOME	4,750,000.00	4,790,080.50
US TREASURY N/B	FIXED INCOME	8,000,000.00	8,060,000.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	5,011,915.00
US TREASURY N/B	FIXED INCOME	7,750,000.00	7,713,978.00
US TREASURY N/B	FIXED INCOME	3,000,000.00	3,001,407.00
US TREASURY N/B	FIXED INCOME	4,935,000.00	4,861,744.86
US TREASURY N/B	FIXED INCOME	2,000,000.00	2,052,578.00
US TREASURY N/B	FIXED INCOME	3,250,000.00	3,383,048.50
US TREASURY N/B	FIXED INCOME	1,500,000.00	1,509,492.00
US TREASURY N/B	FIXED INCOME	6,500,000.00	6,461,916.50
US TREASURY N/B	FIXED INCOME	1,000,000.00	1,001,328.00
US TREASURY N/B	FIXED INCOME	3,000,000.00	3,121,407.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	5,055,860.00
US TREASURY N/B	FIXED INCOME	4,000,000.00	4,008,908.00
US TREASURY N/B	FIXED INCOME	4,700,000.00	4,725,887.60
US TREASURY N/B	FIXED INCOME	2,000,000.00	2,001,876.00
US TREASURY N/B	FIXED INCOME	5,200,000.00	5,128,702.80
US TREASURY N/B	FIXED INCOME	2,800,000.00	2,783,922.40
US TREASURY N/B	FIXED INCOME	2,800,000.00	2,795,844.80
US TREASURY N/B	FIXED INCOME	6,000,000.00	6,010,548.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	5,023,240.00
US TREASURY N/B	FIXED INCOME	4,250,000.00	4,177,784.00
US TREASURY N/B	FIXED INCOME	6,500,000.00	6,487,305.50
US TREASURY N/B	FIXED INCOME	11,000,000.00	10,909,767.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	4,751,955.00
US TREASURY N/B	FIXED INCOME	3,275,000.00	3,259,777.80
US TREASURY N/B	FIXED INCOME	8,250,000.00	8,259,990.75
US TREASURY N/B	FIXED INCOME	7,000,000.00	6,884,066.00
Assigned Risk Total			**255,971,384.05**

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Security Name	Asset Class	Shares/Par Value	Base Market Value
Non-Retirement Equity			
TREASURY BILL	CASH EQUIVALENT	3,000,000.00	2,993,937.50
3M CO	EQUITY	58,939.00	12,270,510.41
ABBOTT LABORATORIES	EQUITY	171,228.00	8,323,393.08
ABBVIE INC	EQUITY	156,844.00	11,372,758.44
ACCENTURE PLC CL A	EQUITY	61,093.00	7,555,982.24
ACTIVISION BLIZZARD INC	EQUITY	68,450.00	3,940,666.50
ACUITY BRANDS INC	EQUITY	4,200.00	853,776.00
ADOBE SYSTEMS INC	EQUITY	48,878.00	6,913,304.32
ADVANCE AUTO PARTS INC	EQUITY	7,110.00	828,954.90
ADVANCED MICRO DEVICES	EQUITY	76,500.00	954,720.00
AES CORP	EQUITY	65,140.00	723,705.40
AETNA INC	EQUITY	32,652.00	4,957,553.16
AFFILIATED MANAGERS GROUP	EQUITY	5,310.00	880,716.60
AFLAC INC	EQUITY	39,466.00	3,065,718.88
AGILENT TECHNOLOGIES INC	EQUITY	31,942.00	1,894,480.02
AIR PRODUCTS + CHEMICALS INC	EQUITY	21,255.00	3,040,740.30
AKAMAI TECHNOLOGIES INC	EQUITY	17,199.00	856,682.19
ALASKA AIR GROUP INC	EQUITY	12,100.00	1,086,096.00
ALBEMARLE CORP	EQUITY	11,000.00	1,160,940.00
ALEXANDRIA REAL ESTATE EQUIT	EQUITY	8,700.00	1,048,089.00
ALEXION PHARMACEUTICALS INC	EQUITY	21,993.00	2,675,888.31
ALIGN TECHNOLOGY INC	EQUITY	7,500.00	1,125,900.00
ALLEGION PLC	EQUITY	9,204.00	746,628.48
ALLERGAN PLC	EQUITY	32,885.00	7,994,014.65
ALLIANCE DATA SYSTEMS CORP	EQUITY	5,750.00	1,475,967.50
ALLIANT ENERGY CORP	EQUITY	22,200.00	891,774.00
ALLSTATE CORP	EQUITY	35,948.00	3,179,241.12
ALPHABET INC CL A	EQUITY	29,233.00	27,177,335.44
ALPHABET INC CL C	EQUITY	29,431.00	26,744,832.63
ALTRIA GROUP INC	EQUITY	190,765.00	14,206,269.55
AMAZON.COM INC	EQUITY	38,934.00	37,688,112.00
AMEREN CORPORATION	EQUITY	23,905.00	1,306,886.35
AMERICAN AIRLINES GROUP INC	EQUITY	48,570.00	2,444,042.40
AMERICAN ELECTRIC POWER	EQUITY	48,390.00	3,361,653.30
AMERICAN EXPRESS CO	EQUITY	74,431.00	6,270,067.44
AMERICAN INTERNATIONAL GROUP	EQUITY	86,536.00	5,410,230.72
AMERICAN TOWER CORP	EQUITY	41,753.00	5,524,756.96
AMERICAN WATER WORKS CO INC	EQUITY	17,400.00	1,356,330.00
AMERIPRISE FINANCIAL INC	EQUITY	15,185.00	1,932,898.65
AMERISOURCEBERGEN CORP	EQUITY	16,429.00	1,553,033.37
AMETEK INC	EQUITY	22,870.00	1,385,235.90
AMGEN INC	EQUITY	72,483.00	12,483,747.09
AMPHENOL CORP CL A	EQUITY	30,006.00	2,215,042.92
ANADARKO PETROLEUM CORP	EQUITY	55,309.00	2,507,710.06
ANALOG DEVICES INC	EQUITY	36,190.00	2,815,582.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
ANDEAVOR	EQUITY	14,868.00	1,391,644.80
ANSYS INC	EQUITY	8,400.00	1,022,112.00
ANTHEM INC	EQUITY	26,050.00	4,900,786.50
AON PLC	EQUITY	25,889.00	3,441,942.55
APACHE CORP	EQUITY	37,376.00	1,791,431.68
APARTMENT INVT + MGMT CO A	EQUITY	15,170.00	651,854.90
APPLE INC	EQUITY	514,493.00	74,097,281.86
APPLIED MATERIALS INC	EQUITY	106,262.00	4,389,683.22
ARCHER DANIELS MIDLAND CO	EQUITY	56,497.00	2,337,845.86
ARCONIC INC	EQUITY	43,345.00	981,764.25
ARTHUR J GALLAGHER + CO	EQUITY	17,600.00	1,007,600.00
ASSURANT INC	EQUITY	5,614.00	582,115.66
AT+T INC	EQUITY	606,657.00	22,889,168.61
AUTODESK INC	EQUITY	19,165.00	1,932,215.30
AUTOMATIC DATA PROCESSING	EQUITY	44,148.00	4,523,404.08
AUTONATION INC	EQUITY	6,507.00	274,335.12
AUTOZONE INC	EQUITY	3,035.00	1,731,346.10
AVALONBAY COMMUNITIES INC	EQUITY	13,284.00	2,552,786.28
AVERY DENNISON CORP	EQUITY	8,708.00	769,525.96
BAKER HUGHES INC	EQUITY	41,950.00	2,286,694.50
BALL CORP	EQUITY	34,474.00	1,455,147.54
BANK OF AMERICA CORP	EQUITY	982,038.00	23,824,241.88
BANK OF NEW YORK MELLON CORP	EQUITY	102,572.00	5,233,223.44
BAXTER INTERNATIONAL INC	EQUITY	47,939.00	2,902,227.06
BB+T CORP	EQUITY	79,735.00	3,620,766.35
BECTON DICKINSON AND CO	EQUITY	22,233.00	4,337,880.63
BED BATH + BEYOND INC	EQUITY	14,287.00	434,324.80
BERKSHIRE HATHAWAY INC CL B	EQUITY	187,409.00	31,741,462.33
BEST BUY CO INC	EQUITY	26,147.00	1,499,007.51
BIOGEN INC	EQUITY	21,427.00	5,814,430.72
BLACKROCK INC	EQUITY	11,940.00	5,043,575.40
BOEING CO/THE	EQUITY	55,383.00	10,951,988.25
BORGWARNER INC	EQUITY	19,754.00	836,779.44
BOSTON PROPERTIES INC	EQUITY	15,064.00	1,853,173.28
BOSTON SCIENTIFIC CORP	EQUITY	135,083.00	3,744,500.76
BRISTOL MYERS SQUIBB CO	EQUITY	162,514.00	9,055,280.08
BROADCOM LTD	EQUITY	39,426.00	9,188,229.30
BROWN FORMAN CORP CLASS B	EQUITY	17,406.00	845,931.60
C.H. ROBINSON WORLDWIDE INC	EQUITY	13,957.00	958,566.76
CA INC	EQUITY	30,832.00	1,062,779.04
CABOT OIL + GAS CORP	EQUITY	45,950.00	1,152,426.00
CAMPBELL SOUP CO	EQUITY	19,040.00	992,936.00
CAPITAL ONE FINANCIAL CORP	EQUITY	47,673.00	3,938,743.26
CARDINAL HEALTH INC	EQUITY	31,239.00	2,434,142.88
CARMAX INC	EQUITY	18,431.00	1,162,258.86
CARNIVAL CORP	EQUITY	41,124.00	2,696,500.68

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CATERPILLAR INC	EQUITY	58,107.00	6,244,178.22
CBOE HOLDINGS INC	EQUITY	9,000.00	822,600.00
CBRE GROUP INC A	EQUITY	29,617.00	1,078,058.80
CBS CORP CLASS B NON VOTING	EQUITY	36,490.00	2,327,332.20
CELGENE CORP	EQUITY	77,040.00	10,005,184.80
CENTENE CORP	EQUITY	16,900.00	1,349,972.00
CENTERPOINT ENERGY INC	EQUITY	42,279.00	1,157,599.02
CENTURYLINK INC	EQUITY	54,196.00	1,294,200.48
CERNER CORP	EQUITY	28,858.00	1,918,191.26
CF INDUSTRIES HOLDINGS INC	EQUITY	23,050.00	644,478.00
CHARTER COMMUNICATIONS INC A	EQUITY	21,000.00	7,073,850.00
CHESAPEAKE ENERGY CORP	EQUITY	74,961.00	372,556.17
CHEVRON CORP	EQUITY	186,973.00	19,506,893.09
CHIPOTLE MEXICAN GRILL INC	EQUITY	2,905.00	1,208,770.50
CHUBB LTD	EQUITY	45,758.00	6,652,298.04
CHURCH + DWIGHT CO INC	EQUITY	24,600.00	1,276,248.00
CIGNA CORP	EQUITY	25,228.00	4,222,914.92
CIMAREX ENERGY CO	EQUITY	9,330.00	877,113.30
CINCINNATI FINANCIAL CORP	EQUITY	14,725.00	1,066,826.25
CINTAS CORP	EQUITY	8,562.00	1,079,154.48
CISCO SYSTEMS INC	EQUITY	493,370.00	15,442,481.00
CITIGROUP INC	EQUITY	271,673.00	18,169,490.24
CITIZENS FINANCIAL GROUP	EQUITY	50,200.00	1,791,136.00
CITRIX SYSTEMS INC	EQUITY	14,903.00	1,185,980.74
CLOROX COMPANY	EQUITY	12,584.00	1,676,692.16
CME GROUP INC	EQUITY	33,371.00	4,179,384.04
CMS ENERGY CORP	EQUITY	27,329.00	1,263,966.25
COACH INC	EQUITY	27,759.00	1,314,111.06
COCA COLA CO/THE	EQUITY	379,451.00	17,018,377.35
COGNIZANT TECH SOLUTIONS A	EQUITY	58,142.00	3,860,628.80
COLGATE PALMOLIVE CO	EQUITY	86,818.00	6,435,818.34
COMCAST CORP CLASS A	EQUITY	467,004.00	18,175,795.68
COMERICA INC	EQUITY	17,181.00	1,258,336.44
CONAGRA BRANDS INC	EQUITY	39,889.00	1,426,430.64
CONCHO RESOURCES INC	EQUITY	14,300.00	1,737,879.00
CONOCOPHILLIPS	EQUITY	122,038.00	5,364,790.48
CONSOLIDATED EDISON INC	EQUITY	30,018.00	2,426,054.76
CONSTELLATION BRANDS INC A	EQUITY	17,171.00	3,326,537.83
COOPER COS INC/THE	EQUITY	4,800.00	1,149,216.00
CORNING INC	EQUITY	90,789.00	2,728,209.45
COSTCO WHOLESALE CORP	EQUITY	43,190.00	6,907,376.70
COTY INC CL A	EQUITY	46,500.00	872,340.00
CR BARD INC	EQUITY	7,249.00	2,291,481.39
CROWN CASTLE INTL CORP	EQUITY	36,112.00	3,617,700.16
CSRA INC	EQUITY	14,285.00	453,548.75
CSX CORP	EQUITY	91,124.00	4,971,725.44

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Security Name	Asset Class	Shares/Par Value	Base Market Value
CUMMINS INC	EQUITY	15,178.00	2,462,175.16
CVS HEALTH CORP	EQUITY	100,550.00	8,090,253.00
DANAHER CORP	EQUITY	60,038.00	5,066,606.82
DARDEN RESTAURANTS INC	EQUITY	12,366.00	1,118,381.04
DAVITA INC	EQUITY	15,464.00	1,001,448.64
DEERE + CO	EQUITY	28,853.00	3,565,942.27
DELPHI AUTOMOTIVE PLC	EQUITY	26,532.00	2,325,529.80
DELTA AIR LINES INC	EQUITY	72,600.00	3,901,524.00
DENTSPLY SIRONA INC	EQUITY	22,836.00	1,480,686.24
DEVON ENERGY CORP	EQUITY	51,655.00	1,651,410.35
DIGITAL REALTY TRUST INC	EQUITY	15,500.00	1,750,725.00
DISCOVER FINANCIAL SERVICES	EQUITY	37,518.00	2,333,244.42
DISCOVERY COMMUNICATIONS A	EQUITY	15,025.00	388,095.75
DISCOVERY COMMUNICATIONS C	EQUITY	20,835.00	525,250.35
DISH NETWORK CORP A	EQUITY	22,200.00	1,393,272.00
DOLLAR GENERAL CORP	EQUITY	24,973.00	1,800,303.57
DOLLAR TREE INC	EQUITY	23,029.00	1,610,187.68
DOMINION ENERGY INC	EQUITY	61,747.00	4,731,672.61
DOVER CORP	EQUITY	15,087.00	1,210,279.14
DOW CHEMICAL CO/THE	EQUITY	110,927.00	6,996,165.89
DR HORTON INC	EQUITY	33,726.00	1,165,907.82
DR PEPPER SNAPPLE GROUP INC	EQUITY	18,087.00	1,647,906.57
DTE ENERGY COMPANY	EQUITY	17,645.00	1,866,664.55
DU PONT (E.I.) DE NEMOURS	EQUITY	85,297.00	6,884,320.87
DUKE ENERGY CORP	EQUITY	68,832.00	5,753,666.88
DXC TECHNOLOGY CO	EQUITY	27,943.00	2,143,786.96
E TRADE FINANCIAL CORP	EQUITY	27,120.00	1,031,373.60
EASTMAN CHEMICAL CO	EQUITY	14,246.00	1,196,521.54
EATON CORP PLC	EQUITY	44,453.00	3,459,776.99
EBAY INC	EQUITY	99,473.00	3,473,597.16
ECOLAB INC	EQUITY	25,740.00	3,416,985.00
EDISON INTERNATIONAL	EQUITY	32,133.00	2,512,479.27
EDWARDS LIFESCIENCES CORP	EQUITY	20,772.00	2,456,081.28
ELECTRONIC ARTS INC	EQUITY	30,297.00	3,202,998.84
ELI LILLY + CO	EQUITY	95,472.00	7,857,345.60
EMERSON ELECTRIC CO	EQUITY	63,409.00	3,780,444.58
ENTERGY CORP	EQUITY	17,539.00	1,346,469.03
ENVISION HEALTHCARE CORP	EQUITY	11,500.00	720,705.00
EOG RESOURCES INC	EQUITY	57,008.00	5,160,364.16
EQT CORP	EQUITY	16,961.00	993,744.99
EQUIFAX INC	EQUITY	11,899.00	1,635,160.58
EQUINIX INC	EQUITY	7,610.00	3,265,907.60
EQUITY RESIDENTIAL	EQUITY	35,928.00	2,365,140.24
ESSEX PROPERTY TRUST INC	EQUITY	6,270.00	1,613,082.90
ESTEE LAUDER COMPANIES CL A	EQUITY	22,075.00	2,118,758.50
EVEREST RE GROUP LTD	EQUITY	4,100.00	1,043,819.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
EVERSOURCE ENERGY	EQUITY	31,097.00	1,887,898.87
EXELON CORP	EQUITY	91,121.00	3,286,734.47
EXPEDIA INC	EQUITY	11,843.00	1,764,014.85
EXPEDITORS INTL WASH INC	EQUITY	17,724.00	1,001,051.52
EXPRESS SCRIPTS HOLDING CO	EQUITY	58,555.00	3,738,151.20
EXTRA SPACE STORAGE INC	EQUITY	12,300.00	959,400.00
EXXON MOBIL CORP	EQUITY	418,140.00	33,756,442.20
F5 NETWORKS INC	EQUITY	6,369.00	809,245.14
FACEBOOK INC A	EQUITY	233,200.00	35,208,536.00
FASTENAL CO	EQUITY	28,375.00	1,235,163.75
FEDERAL REALTY INVS TRUST	EQUITY	7,100.00	897,369.00
FEDEX CORP	EQUITY	24,272.00	5,275,033.76
FIDELITY NATIONAL INFO SERV	EQUITY	32,641.00	2,787,541.40
FIFTH THIRD BANCORP	EQUITY	73,819.00	1,916,341.24
FIRSTENERGY CORP	EQUITY	43,520.00	1,269,043.20
FISERV INC	EQUITY	21,102.00	2,581,618.68
FLIR SYSTEMS INC	EQUITY	13,371.00	463,438.86
FLOWSERVE CORP	EQUITY	12,827.00	595,557.61
FLUOR CORP	EQUITY	13,694.00	626,911.32
FMC CORP	EQUITY	13,056.00	953,740.80
FOOT LOCKER INC	EQUITY	13,000.00	640,640.00
FORD MOTOR CO	EQUITY	385,940.00	4,318,668.60
FORTIVE CORP	EQUITY	29,469.00	1,866,861.15
FORTUNE BRANDS HOME + SECURI	EQUITY	14,900.00	972,076.00
FRANKLIN RESOURCES INC	EQUITY	33,885.00	1,517,709.15
FREEPORT MCMORAN INC	EQUITY	131,384.00	1,577,921.84
GAP INC/THE	EQUITY	21,466.00	472,037.34
GARMIN LTD	EQUITY	11,263.00	574,750.89
GARTNER INC	EQUITY	8,800.00	1,086,888.00
GENERAL DYNAMICS CORP	EQUITY	28,088.00	5,564,232.80
GENERAL ELECTRIC CO	EQUITY	859,385.00	23,211,988.85
GENERAL MILLS INC	EQUITY	57,033.00	3,159,628.20
GENERAL MOTORS CO	EQUITY	135,460.00	4,731,617.80
GENUINE PARTS CO	EQUITY	14,744.00	1,367,653.44
GGP INC	EQUITY	57,210.00	1,347,867.60
GILEAD SCIENCES INC	EQUITY	128,601.00	9,102,378.78
GLOBAL PAYMENTS INC	EQUITY	15,000.00	1,354,800.00
GOLDMAN SACHS GROUP INC	EQUITY	36,396.00	8,076,272.40
GOODYEAR TIRE + RUBBER CO	EQUITY	24,731.00	864,595.76
H+R BLOCK INC	EQUITY	20,355.00	629,173.05
HALLIBURTON CO	EQUITY	85,673.00	3,659,093.83
HANESBRANDS INC	EQUITY	35,980.00	833,296.80
HARLEY DAVIDSON INC	EQUITY	17,506.00	945,674.12
HARRIS CORP	EQUITY	12,238.00	1,334,921.04
HARTFORD FINANCIAL SVCS GRP	EQUITY	36,242.00	1,905,241.94
HASBRO INC	EQUITY	11,125.00	1,240,548.75

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Security Name	Asset Class	Shares/Par Value	Base Market Value
HCA HEALTHCARE INC	EQUITY	28,410.00	2,477,352.00
HCP INC	EQUITY	45,944.00	1,468,370.24
HELMERICH + PAYNE	EQUITY	10,479.00	569,428.86
HENRY SCHEIN INC	EQUITY	8,070.00	1,476,971.40
HERSHEY CO/THE	EQUITY	13,690.00	1,469,895.30
HESS CORP	EQUITY	26,361.00	1,156,457.07
HEWLETT PACKARD ENTERPRIS	EQUITY	164,277.00	2,725,355.43
HILTON WORLDWIDE HOLDINGS IN	EQUITY	20,200.00	1,249,370.00
HOLOGIC INC	EQUITY	27,500.00	1,247,950.00
HOME DEPOT INC	EQUITY	117,924.00	18,089,541.60
HONEYWELL INTERNATIONAL INC	EQUITY	75,230.00	10,027,406.70
HORMEL FOODS CORP	EQUITY	26,270.00	896,069.70
HOST HOTELS + RESORTS INC	EQUITY	72,765.00	1,329,416.55
HP INC	EQUITY	166,077.00	2,903,025.96
HUMANA INC	EQUITY	14,378.00	3,459,634.36
HUNT (JB) TRANSPRT SVCS INC	EQUITY	8,420.00	769,419.60
HUNTINGTON BANCSHARES INC	EQUITY	107,294.00	1,450,614.88
IDEXX LABORATORIES INC	EQUITY	8,800.00	1,420,496.00
IHS MARKIT LTD	EQUITY	31,200.00	1,374,048.00
ILLINOIS TOOL WORKS	EQUITY	30,636.00	4,388,607.00
ILLUMINA INC	EQUITY	14,220.00	2,467,454.40
INCYTE CORP	EQUITY	16,600.00	2,090,106.00
INGERSOLL RAND PLC	EQUITY	25,394.00	2,320,757.66
INTEL CORP	EQUITY	464,630.00	15,676,616.20
INTERCONTINENTAL EXCHANGE IN	EQUITY	58,600.00	3,862,912.00
INTERNATIONAL PAPER CO	EQUITY	40,693.00	2,303,630.73
INTERPUBLIC GROUP OF COS INC	EQUITY	39,021.00	959,916.60
INTL BUSINESS MACHINES CORP	EQUITY	84,477.00	12,995,096.91
INTL FLAVORS + FRAGRANCES	EQUITY	7,528.00	1,016,280.00
INTUIT INC	EQUITY	23,928.00	3,177,877.68
INTUITIVE SURGICAL INC	EQUITY	3,530.00	3,301,856.10
INVESCO LTD	EQUITY	40,165.00	1,413,406.35
IRON MOUNTAIN INC	EQUITY	23,915.00	821,719.40
JACOBS ENGINEERING GROUP INC	EQUITY	11,864.00	645,282.96
JM SMUCKER CO/THE	EQUITY	11,517.00	1,362,806.61
JOHNSON + JOHNSON	EQUITY	265,781.00	35,160,168.49
JOHNSON CONTROLS INTERNATION	EQUITY	92,532.00	4,012,187.52
JPMORGAN CHASE + CO	EQUITY	350,536.00	32,038,990.40
JUNIPER NETWORKS INC	EQUITY	37,475.00	1,044,803.00
KANSAS CITY SOUTHERN	EQUITY	10,420.00	1,090,453.00
KELLOGG CO	EQUITY	24,731.00	1,717,815.26
KEYCORP	EQUITY	108,206.00	2,027,780.44
KIMBERLY CLARK CORP	EQUITY	35,021.00	4,521,561.31
KIMCO REALTY CORP	EQUITY	41,801.00	767,048.35
KINDER MORGAN INC	EQUITY	189,429.00	3,629,459.64
KLA TENCOR CORP	EQUITY	15,286.00	1,398,821.86

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Security Name	Asset Class	Shares/Par Value	Base Market Value
KOHLS CORP	EQUITY	16,799.00	649,617.33
KRAFT HEINZ CO/THE	EQUITY	58,582.00	5,016,962.48
KROGER CO	EQUITY	90,058.00	2,100,152.56
L BRANDS INC	EQUITY	23,518.00	1,267,385.02
L3 TECHNOLOGIES INC	EQUITY	7,877.00	1,316,089.16
LABORATORY CRP OF AMER HLDGS	EQUITY	9,895.00	1,525,215.30
LAM RESEARCH CORP	EQUITY	15,788.00	2,232,896.84
LEGGETT + PLATT INC	EQUITY	13,191.00	692,923.23
LENNAR CORP A	EQUITY	19,999.00	1,066,346.68
LEUCADIA NATIONAL CORP	EQUITY	31,729.00	830,030.64
LEVEL 3 COMMUNICATIONS INC	EQUITY	28,930.00	1,715,549.00
LINCOLN NATIONAL CORP	EQUITY	22,187.00	1,499,397.46
LKQ CORP	EQUITY	30,200.00	995,090.00
LOCKHEED MARTIN CORP	EQUITY	24,785.00	6,880,563.85
LOEWS CORP	EQUITY	27,066.00	1,266,959.46
LOWE S COS INC	EQUITY	84,694.00	6,566,325.82
LYONDELLBASELL INDU CL A	EQUITY	32,758.00	2,764,447.62
M + T BANK CORP	EQUITY	15,408.00	2,495,325.60
MACERICH CO/THE	EQUITY	11,760.00	682,785.60
MACY S INC	EQUITY	30,027.00	697,827.48
MALLINCKRODT PLC	EQUITY	9,760.00	437,345.60
MARATHON OIL CORP	EQUITY	83,862.00	993,764.70
MARATHON PETROLEUM CORP	EQUITY	51,148.00	2,676,574.84
MARRIOTT INTERNATIONAL CL A	EQUITY	30,917.00	3,101,284.27
MARSH + MCLENNAN COS	EQUITY	50,581.00	3,943,294.76
MARTIN MARIETTA MATERIALS	EQUITY	6,380.00	1,420,060.40
MASCO CORP	EQUITY	31,516.00	1,204,226.36
MASTERCARD INC A	EQUITY	92,700.00	11,258,415.00
MATTEL INC	EQUITY	33,635.00	724,161.55
MCCORMICK + CO NON VTG SHRS	EQUITY	11,174.00	1,089,576.74
MCDONALD S CORP	EQUITY	80,536.00	12,334,893.76
MCKESSON CORP	EQUITY	20,866.00	3,433,291.64
MEDTRONIC PLC	EQUITY	134,784.00	11,962,080.00
MERCK + CO. INC.	EQUITY	270,124.00	17,312,247.16
METLIFE INC	EQUITY	106,599.00	5,856,549.06
METTLER TOLEDO INTERNATIONAL	EQUITY	2,600.00	1,530,204.00
MICHAEL KORS HOLDINGS LTD	EQUITY	15,400.00	558,250.00
MICROCHIP TECHNOLOGY INC	EQUITY	22,557.00	1,740,949.26
MICRON TECHNOLOGY INC	EQUITY	102,608.00	3,063,874.88
MICROSOFT CORP	EQUITY	761,838.00	52,513,493.34
MID AMERICA APARTMENT COMM	EQUITY	11,100.00	1,169,718.00
MOHAWK INDUSTRIES INC	EQUITY	6,160.00	1,488,810.40
MOLSON COORS BREWING CO B	EQUITY	17,895.00	1,545,054.30
MONDELEZ INTERNATIONAL INC A	EQUITY	149,691.00	6,465,154.29
MONSANTO CO	EQUITY	43,307.00	5,125,816.52
MONSTER BEVERAGE CORP	EQUITY	39,806.00	1,977,562.08

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Security Name	Asset Class	Shares/Par Value	Base Market Value
MOODY S CORP	EQUITY	16,280.00	1,980,950.40
MORGAN STANLEY	EQUITY	140,579.00	6,264,200.24
MOSAIC CO/THE	EQUITY	34,312.00	783,342.96
MOTOROLA SOLUTIONS INC	EQUITY	16,333.00	1,416,724.42
MURPHY OIL CORP	EQUITY	15,736.00	403,313.68
MYLAN NV	EQUITY	45,491.00	1,765,960.62
NASDAQ INC	EQUITY	11,202.00	800,830.98
NATIONAL OILWELL VARCO INC	EQUITY	37,305.00	1,228,826.70
NAVIENT CORP	EQUITY	28,155.00	468,780.75
NETAPP INC	EQUITY	26,621.00	1,066,171.05
NETFLIX INC	EQUITY	42,345.00	6,326,766.45
NEWELL BRANDS INC	EQUITY	47,503.00	2,547,110.86
NEWFIELD EXPLORATION CO	EQUITY	19,699.00	560,633.54
NEWMONT MINING CORP	EQUITY	52,582.00	1,703,130.98
NEWS CORP CLASS A	EQUITY	37,529.00	514,147.30
NEWS CORP CLASS B	EQUITY	11,710.00	165,696.50
NEXTERA ENERGY INC	EQUITY	46,149.00	6,466,859.37
NIELSEN HOLDINGS PLC	EQUITY	32,980.00	1,275,006.80
NIKE INC CL B	EQUITY	130,808.00	7,717,672.00
NISOURCE INC	EQUITY	31,895.00	808,857.20
NOBLE ENERGY INC	EQUITY	44,780.00	1,267,274.00
NORDSTROM INC	EQUITY	11,025.00	527,325.75
NORFOLK SOUTHERN CORP	EQUITY	28,576.00	3,477,699.20
NORTHERN TRUST CORP	EQUITY	20,959.00	2,037,424.39
NORTHROP GRUMMAN CORP	EQUITY	17,259.00	4,430,557.89
NRG ENERGY INC	EQUITY	30,909.00	532,252.98
NUCOR CORP	EQUITY	31,354.00	1,814,455.98
NVIDIA CORP	EQUITY	58,729.00	8,489,864.24
O REILLY AUTOMOTIVE INC	EQUITY	9,226.00	2,018,095.24
OCCIDENTAL PETROLEUM CORP	EQUITY	75,412.00	4,514,916.44
OMNICOM GROUP	EQUITY	23,169.00	1,920,710.10
ONEOK INC	EQUITY	20,563.00	1,072,566.08
ORACLE CORP	EQUITY	296,380.00	14,860,493.20
P G + E CORP	EQUITY	50,422.00	3,346,508.14
PACCAR INC	EQUITY	34,393.00	2,271,313.72
PARKER HANNIFIN CORP	EQUITY	13,230.00	2,114,418.60
PATTERSON COS INC	EQUITY	8,145.00	382,407.75
PAYCHEX INC	EQUITY	31,645.00	1,801,866.30
PAYPAL HOLDINGS INC	EQUITY	110,503.00	5,930,696.01
PENTAIR PLC	EQUITY	16,373.00	1,089,459.42
PEOPLE S UNITED FINANCIAL	EQUITY	33,735.00	595,760.10
PEPSICO INC	EQUITY	140,961.00	16,279,585.89
PERKINELMER INC	EQUITY	10,968.00	747,359.52
PERRIGO CO PLC	EQUITY	14,069.00	1,062,490.88
PFIZER INC	EQUITY	588,921.00	19,781,856.39
PHILIP MORRIS INTERNATIONAL	EQUITY	153,294.00	18,004,380.30

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Security Name	Asset Class	Shares/Par Value	Base Market Value
PHILLIPS 66	EQUITY	43,469.00	3,594,451.61
PINNACLE WEST CAPITAL	EQUITY	10,910.00	929,095.60
PIONEER NATURAL RESOURCES CO	EQUITY	16,619.00	2,652,060.02
PNC FINANCIAL SERVICES GROUP	EQUITY	47,746.00	5,962,043.02
PPG INDUSTRIES INC	EQUITY	25,292.00	2,781,108.32
PPL CORP	EQUITY	67,393.00	2,605,413.38
PRAXAIR INC	EQUITY	27,997.00	3,711,002.35
PRICELINE GROUP INC/THE	EQUITY	4,951.00	9,260,944.52
PRINCIPAL FINANCIAL GROUP	EQUITY	26,264.00	1,682,734.48
PROCTER + GAMBLE CO/THE	EQUITY	252,334.00	21,990,908.10
PROGRESSIVE CORP	EQUITY	57,273.00	2,525,166.57
PROLOGIS INC	EQUITY	52,044.00	3,051,860.16
PRUDENTIAL FINANCIAL INC	EQUITY	42,227.00	4,566,427.78
PUBLIC SERVICE ENTERPRISE GP	EQUITY	49,771.00	2,140,650.71
PUBLIC STORAGE	EQUITY	14,644.00	3,053,713.32
PULTEGROUP INC	EQUITY	28,159.00	690,740.27
PVH CORP	EQUITY	7,835.00	897,107.50
QORVO INC	EQUITY	12,450.00	788,334.00
QUALCOMM INC	EQUITY	145,781.00	8,050,026.82
QUANTA SERVICES INC	EQUITY	14,715.00	484,417.80
QUEST DIAGNOSTICS INC	EQUITY	13,756.00	1,529,116.96
RALPH LAUREN CORP	EQUITY	5,587.00	412,320.60
RANGE RESOURCES CORP	EQUITY	18,340.00	424,937.80
RAYMOND JAMES FINANCIAL INC	EQUITY	12,600.00	1,010,772.00
RAYTHEON COMPANY	EQUITY	28,677.00	4,630,761.96
REALTY INCOME CORP	EQUITY	26,710.00	1,473,857.80
RED HAT INC	EQUITY	17,620.00	1,687,115.00
REGENCY CENTERS CORP	EQUITY	14,300.00	895,752.00
REGENERON PHARMACEUTICALS	EQUITY	7,240.00	3,555,853.60
REGIONS FINANCIAL CORP	EQUITY	118,552.00	1,735,601.28
REPUBLIC SERVICES INC	EQUITY	22,669.00	1,444,695.37
REYNOLDS AMERICAN INC	EQUITY	81,678.00	5,312,337.12
ROBERT HALF INTL INC	EQUITY	12,511.00	599,652.23
ROCKWELL AUTOMATION INC	EQUITY	12,624.00	2,044,583.04
ROCKWELL COLLINS INC	EQUITY	15,939.00	1,674,870.12
ROPER TECHNOLOGIES INC	EQUITY	10,086.00	2,335,211.58
ROSS STORES INC	EQUITY	38,758.00	2,237,499.34
ROYAL CARIBBEAN CRUISES LTD	EQUITY	16,570.00	1,809,941.10
S+P GLOBAL INC	EQUITY	25,490.00	3,721,285.10
SALESFORCE.COM INC	EQUITY	65,994.00	5,715,080.40
SCANA CORP	EQUITY	14,069.00	942,763.69
SCHLUMBERGER LTD	EQUITY	137,159.00	9,030,548.56
SCHWAB (CHARLES) CORP	EQUITY	120,059.00	5,157,734.64
SCRIPPS NETWORKS INTER CL A	EQUITY	9,278.00	633,780.18
SEAGATE TECHNOLOGY	EQUITY	29,021.00	1,124,563.75
SEALED AIR CORP	EQUITY	19,135.00	856,482.60

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Security Name	Asset Class	Shares/Par Value	Base Market Value
SEMPRA ENERGY	EQUITY	24,476.00	2,759,669.00
SHERWIN WILLIAMS CO/THE	EQUITY	8,019.00	2,814,348.24
SIGNET JEWELERS LTD	EQUITY	6,750.00	426,870.00
SIMON PROPERTY GROUP INC	EQUITY	30,758.00	4,975,414.08
SKYWORKS SOLUTIONS INC	EQUITY	18,180.00	1,744,371.00
SL GREEN REALTY CORP	EQUITY	9,960.00	1,053,768.00
SNAP ON INC	EQUITY	5,642.00	891,436.00
SOUTHERN CO/THE	EQUITY	98,171.00	4,700,427.48
SOUTHWEST AIRLINES CO	EQUITY	59,630.00	3,705,408.20
STANLEY BLACK + DECKER INC	EQUITY	15,103.00	2,125,445.19
STAPLES INC	EQUITY	64,415.00	648,659.05
STARBUCKS CORP	EQUITY	142,926.00	8,334,015.06
STATE STREET CORP	EQUITY	34,861.00	3,128,077.53
STERICYCLE INC	EQUITY	8,384.00	639,866.88
STRYKER CORP	EQUITY	30,409.00	4,220,161.02
SUNTRUST BANKS INC	EQUITY	47,757.00	2,708,777.04
SYMANTEC CORP	EQUITY	59,980.00	1,694,435.00
SYNCHRONY FINANCIAL	EQUITY	75,756.00	2,259,043.92
SYNOPSYS INC	EQUITY	14,800.00	1,079,364.00
SYSCO CORP	EQUITY	48,853.00	2,458,771.49
T ROWE PRICE GROUP INC	EQUITY	23,828.00	1,768,275.88
TARGET CORP	EQUITY	54,689.00	2,859,687.81
TE CONNECTIVITY LTD	EQUITY	34,921.00	2,747,584.28
TECHNIPFMC PLC	EQUITY	46,162.00	1,255,606.40
TEXAS INSTRUMENTS INC	EQUITY	98,228.00	7,556,680.04
TEXTRON INC	EQUITY	26,443.00	1,245,465.30
THERMO FISHER SCIENTIFIC INC	EQUITY	38,665.00	6,745,882.55
TIFFANY + CO	EQUITY	10,547.00	990,046.89
TIME WARNER INC	EQUITY	76,566.00	7,687,992.06
TJX COMPANIES INC	EQUITY	63,511.00	4,583,588.87
TORCHMARK CORP	EQUITY	10,843.00	829,489.50
TOTAL SYSTEM SERVICES INC	EQUITY	16,328.00	951,106.00
TRACTOR SUPPLY COMPANY	EQUITY	12,670.00	686,840.70
TRANSDIGM GROUP INC	EQUITY	4,800.00	1,290,576.00
TRANSOCEAN LTD	EQUITY	38,330.00	315,455.90
TRAVELERS COS INC/THE	EQUITY	27,548.00	3,485,648.44
TRIPADVISOR INC	EQUITY	11,233.00	429,100.60
TWENTY FIRST CENTURY FOX B	EQUITY	47,740.00	1,330,513.80
TWENTY FIRST CENTURY FOX A	EQUITY	103,886.00	2,944,129.24
TYSON FOODS INC CL A	EQUITY	28,531.00	1,786,896.53
UDR INC	EQUITY	26,400.00	1,028,808.00
ULTA BEAUTY INC	EQUITY	5,700.00	1,637,838.00
UNDER ARMOUR INC CLASS A	EQUITY	18,220.00	396,467.20
UNDER ARMOUR INC CLASS C	EQUITY	17,938.00	361,630.08
UNION PACIFIC CORP	EQUITY	79,628.00	8,672,285.48
UNITED CONTINENTAL HOLDINGS	EQUITY	27,840.00	2,094,960.00

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UNITED PARCEL SERVICE CL B	EQUITY	67,723.00	7,489,486.57
UNITED RENTALS INC	EQUITY	8,240.00	928,730.40
UNITED TECHNOLOGIES CORP	EQUITY	73,736.00	9,003,902.96
UNITEDHEALTH GROUP INC	EQUITY	95,042.00	17,622,687.64
UNIVERSAL HEALTH SERVICES B	EQUITY	8,720.00	1,064,537.60
UNUM GROUP	EQUITY	22,837.00	1,064,889.31
US BANCORP	EQUITY	156,288.00	8,114,472.96
VALERO ENERGY CORP	EQUITY	44,411.00	2,995,966.06
VARIAN MEDICAL SYSTEMS INC	EQUITY	9,132.00	942,331.08
VENTAS INC	EQUITY	34,895.00	2,424,504.60
VERISIGN INC	EQUITY	9,038.00	840,172.48
VERISK ANALYTICS INC	EQUITY	15,380.00	1,297,610.60
VERIZON COMMUNICATIONS INC	EQUITY	402,549.00	17,977,838.34
VERTEX PHARMACEUTICALS INC	EQUITY	24,290.00	3,130,252.30
VF CORP	EQUITY	31,614.00	1,820,966.40
VIACOM INC CLASS B	EQUITY	34,765.00	1,167,061.05
VISA INC CLASS A SHARES	EQUITY	182,178.00	17,084,652.84
VORNADO REALTY TRUST	EQUITY	17,088.00	1,604,563.20
VULCAN MATERIALS CO	EQUITY	12,794.00	1,620,743.92
WAL MART STORES INC	EQUITY	145,804.00	11,034,446.72
WALGREENS BOOTS ALLIANCE INC	EQUITY	84,220.00	6,595,268.20
WALT DISNEY CO/THE	EQUITY	143,532.00	15,250,275.00
WASTE MANAGEMENT INC	EQUITY	39,893.00	2,926,151.55
WATERS CORP	EQUITY	7,928.00	1,457,483.52
WEC ENERGY GROUP INC	EQUITY	30,842.00	1,893,081.96
WELLS FARGO + CO	EQUITY	443,854.00	24,593,950.14
WELLTOWER INC	EQUITY	36,159.00	2,706,501.15
WESTERN DIGITAL CORP	EQUITY	28,725.00	2,545,035.00
WESTERN UNION CO	EQUITY	46,499.00	885,805.95
WESTROCK CO	EQUITY	24,696.00	1,399,275.36
WEYERHAEUSER CO	EQUITY	74,109.00	2,482,651.50
WHIRLPOOL CORP	EQUITY	7,549.00	1,446,539.38
WHOLE FOODS MARKET INC	EQUITY	31,552.00	1,328,654.72
WILLIAMS COS INC	EQUITY	81,279.00	2,461,128.12
WILLIS TOWERS WATSON PLC	EQUITY	12,700.00	1,847,342.00
WW GRAINGER INC	EQUITY	5,609.00	1,012,592.77
WYNDHAM WORLDWIDE CORP	EQUITY	10,353.00	1,039,544.73
WYNN RESORTS LTD	EQUITY	7,918.00	1,061,962.16
XCEL ENERGY INC	EQUITY	50,067.00	2,297,073.96
XEROX CORP	EQUITY	21,013.00	603,703.49
XILINX INC	EQUITY	24,462.00	1,573,395.84
XL GROUP LTD	EQUITY	25,756.00	1,128,112.80
XYLEM INC	EQUITY	17,747.00	983,716.21
YUM BRANDS INC	EQUITY	32,605.00	2,404,944.80
ZIMMER BIOMET HOLDINGS INC	EQUITY	19,761.00	2,537,312.40
ZIONS BANCORPORATION	EQUITY	19,781.00	868,583.71

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ZOETIS INC	EQUITY	48,500.00	3,025,430.00
S+P500 EMINI FUT SEP17	FUTURE	22,750.00	-
Non-Retirement Equity Total			**2,050,292,858.53**
Non-Retirement Bonds			
BRAZILIAN REAL	CASH	24,026.16	7,251.54
21ST CENTURY FOX AMERICA	FIXED INCOME	1,900,000.00	2,414,181.80
ACUITY BRANDS LIGHTING	FIXED INCOME	2,250,000.00	2,437,305.75
ADOBE SYSTEMS INC	FIXED INCOME	2,650,000.00	2,842,623.20
AGCO CORP	FIXED INCOME	2,750,000.00	3,018,064.50
AGILENT TECHNOLOGIES INC	FIXED INCOME	2,650,000.00	2,697,101.10
AGRIUM INC	FIXED INCOME	2,650,000.00	2,826,185.25
ALLEGHENY TECHNOLOGIES	FIXED INCOME	2,650,000.00	2,656,625.00
ALLSTATE CORP	FIXED INCOME	3,100,000.00	3,405,309.70
AMERICAN EXPRESS CO	FIXED INCOME	3,565,000.00	3,569,106.88
AMERICAN HOMES 4 RENT	FIXED INCOME	1,721,922.10	17.22
AMERICAN HOMES 4 RENT	FIXED INCOME	6,559,121.05	6,883,410.55
AMERICAN HONDA FINANCE	FIXED INCOME	6,000,000.00	6,006,876.00
APPLE INC	FIXED INCOME	3,000,000.00	3,243,483.00
ARROW ELECTRONICS INC	FIXED INCOME	2,850,000.00	3,109,244.55
AT+T INC	FIXED INCOME	2,650,000.00	2,847,512.45
AT+T INC	FIXED INCOME	2,650,000.00	2,661,803.10
AT+T INC	FIXED INCOME	3,000,000.00	3,015,405.00
AUTODESK INC	FIXED INCOME	2,700,000.00	2,779,164.00
AVALONBAY COMMUNITIES	FIXED INCOME	2,550,000.00	2,800,659.90
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	5,500,000.00	5,510,101.30
AVIS BUDGET RENTAL CAR FUNDING	FIXED INCOME	10,000,000.00	9,974,208.00
AVNET INC	FIXED INCOME	2,700,000.00	2,921,354.10
BANK OF AMERICA CORP	FIXED INCOME	10,000,000.00	10,478,680.00
BANK OF AMERICA CORP	FIXED INCOME	2,700,000.00	2,753,184.60
BANK OF NY MELLON CORP	FIXED INCOME	5,000,000.00	5,092,125.00
BB+T CORPORATION	FIXED INCOME	5,000,000.00	5,044,875.00
BERKSHIRE HATHAWAY INC	FIXED INCOME	2,000,000.00	2,026,500.00
BERKSHIRE HATHAWAY INC	FIXED INCOME	1,550,000.00	1,588,164.10
BEST BUY CO INC	FIXED INCOME	3,000,000.00	3,264,966.00
BORGWARNER INC	FIXED INCOME	2,700,000.00	2,886,996.60
BOSTON PROPERTIES LP	FIXED INCOME	2,650,000.00	2,787,990.80
CABELA S MASTER CREDIT CARD TR	FIXED INCOME	5,410,000.00	5,449,080.76
CAMDEN PROPERTY TRUST	FIXED INCOME	2,560,000.00	2,765,608.96
CARGILL INC	FIXED INCOME	3,500,000.00	3,629,612.00
CARLISLE COS INC	FIXED INCOME	2,950,000.00	3,160,211.10
CARMAX AUTO OWNER TRUST	FIXED INCOME	2,500,000.00	2,481,718.00
CARMAX AUTO OWNER TRUST	FIXED INCOME	8,500,000.00	8,410,954.85
CARPENTER TECHNOLOGY	FIXED INCOME	3,000,000.00	3,133,281.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	5,000,000.00	5,051,605.00
CF INDUSTRIES INC	FIXED INCOME	1,750,000.00	1,817,812.50

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CF INDUSTRIES INC	FIXED INCOME	1,350,000.00	1,491,750.00
CHASE ISSUANCE TRUST	FIXED INCOME	8,790,000.00	8,822,620.57
CHEVRON CORP	FIXED INCOME	5,000,000.00	5,042,835.00
CITIBANK CREDIT CARD ISSUANCE	FIXED INCOME	5,000,000.00	5,018,705.50
CITICORP MORTGAGE SECURITIES,	FIXED INCOME	117,352.75	103,759.44
CITIFINANCIAL CREDIT CO	FIXED INCOME	1,800,000.00	2,294,145.00
CITIGROUP INC	FIXED INCOME	5,000,000.00	5,047,840.00
CITIGROUP INC	FIXED INCOME	3,000,000.00	3,045,372.00
CLEVELAND ELECTRIC ILLUM	FIXED INCOME	5,357,000.00	6,137,734.54
COMM MORTGAGE TRUST	FIXED INCOME	5,000,000.00	5,231,654.00
COMM MORTGAGE TRUST	FIXED INCOME	3,000,000.00	3,139,933.50
CONOCOPHILLIPS COMPANY	FIXED INCOME	5,000,000.00	5,105,275.00
CONOCOPHILLIPS HLDG CO	FIXED INCOME	2,000,000.00	2,565,130.00
CREDIT SUISSE FIRST BOSTON MOR	FIXED INCOME	2,627,075.46	2,228,532.88
CSC HOLDINGS LLC	FIXED INCOME	1,000,000.00	1,031,250.00
CYTEC INDUSTRIES INC	FIXED INCOME	2,650,000.00	2,657,168.25
DISCOVER CARD EXECUTION NOTE T	FIXED INCOME	8,000,000.00	8,015,200.00
DISCOVER FINANCIAL SVS	FIXED INCOME	5,000,000.00	5,008,640.00
DOW CHEMICAL CO/THE	FIXED INCOME	2,650,000.00	2,701,057.55
DTE ENERGY CO	FIXED INCOME	5,000,000.00	5,111,295.00
ENBRIDGE INC	FIXED INCOME	2,000,000.00	1,998,520.00
ERP OPERATING LP	FIXED INCOME	2,650,000.00	2,863,462.80
EXXON MOBIL CORPORATION	FIXED INCOME	3,000,000.00	3,025,680.00
FAMILY DOLLAR STORES INC	FIXED INCOME	2,199,000.00	2,352,930.00
FANNIE MAE	FIXED INCOME	113,548.58	121,800.98
FANNIE MAE	FIXED INCOME	932,897.68	947,226.34
FANNIE MAE	FIXED INCOME	605,000.00	583,413.96
FANNIE MAE	FIXED INCOME	6,203,000.00	5,955,355.15
FANNIE MAE	FIXED INCOME	3,957,000.00	3,518,814.48
FANNIE MAE	FIXED INCOME	2,173,000.00	1,864,312.75
FANNIE MAE	FIXED INCOME	1,367,692.16	1,355,511.22
FANNIE MAE	FIXED INCOME	17,573.01	18,986.61
FANNIE MAE	FIXED INCOME	2,185,169.48	2,435,288.35
FANNIE MAE	FIXED INCOME	94,018.14	95,000.68
FANNIE MAE	FIXED INCOME	2,106,854.00	2,146,217.41
FANNIE MAE	FIXED INCOME	480,000.00	423,469.82
FANNIE MAE	FIXED INCOME	6,300,000.00	5,940,697.14
FANNIE MAE	FIXED INCOME	1,632,071.00	1,685,629.69
FANNIE MAE	FIXED INCOME	2,000,000.00	1,712,525.20
FANNIE MAE	FIXED INCOME	2,469,000.00	2,361,608.62
FANNIE MAE	FIXED INCOME	227,502.84	252,610.67
FANNIE MAE	FIXED INCOME	502,305.83	548,856.92
FANNIE MAE	FIXED INCOME	1,151,441.79	1,281,418.04
FANNIE MAE	FIXED INCOME	327,820.33	346,123.82
FANNIE MAE	FIXED INCOME	1,491,000.00	1,791,293.66
FANNIE MAE	FIXED INCOME	88,919.24	90,578.92

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FANNIE MAE	FIXED INCOME	1,724,000.00	1,570,294.88
FANNIE MAE	FIXED INCOME	660,877.36	735,432.52
FED HM LN PC POOL C80038	FIXED INCOME	14,097.73	15,199.78
FEDERAL FARM CREDIT BANK	FIXED INCOME	12,500,000.00	12,491,875.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	3,600,000.00	3,673,404.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	10,000,000.00	10,061,530.00
FEDERAL REALTY INVS TRST	FIXED INCOME	800,000.00	805,903.20
FEDERAL REALTY INVS TRST	FIXED INCOME	2,277,000.00	2,496,329.75
FEDEX CORP	FIXED INCOME	1,800,000.00	1,808,623.80
FIFTH THIRD BANCORP	FIXED INCOME	2,200,000.00	2,272,289.80
FLOWSERVE CORPORATION	FIXED INCOME	2,750,000.00	2,800,611.00
FMC CORP	FIXED INCOME	2,700,000.00	2,794,840.20
FMC CORP	FIXED INCOME	1,000,000.00	1,065,399.00
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	10,000,000.00	10,107,673.00
FORD CREDIT AUTO OWNER TRUST/F	FIXED INCOME	3,000,000.00	3,011,856.30
FORD MOTOR CREDIT CO LLC	FIXED INCOME	3,500,000.00	3,458,038.50
FREDDIE MAC	FIXED INCOME	2,698,432.40	2,849,433.98
FREDDIE MAC	FIXED INCOME	2,048,000.00	2,170,921.98
FREDDIE MAC	FIXED INCOME	2,281,436.75	2,379,848.12
FREDDIE MAC	FIXED INCOME	932,843.48	977,689.74
FREDDIE MAC	FIXED INCOME	1,141,549.98	1,236,299.88
FREDDIE MAC	FIXED INCOME	1,063,000.00	1,114,321.53
FREDDIE MAC	FIXED INCOME	1,746,000.00	1,688,115.74
FREDDIE MAC	FIXED INCOME	6,049,335.00	5,065,765.76
FREDDIE MAC	FIXED INCOME	2,481,504.00	2,057,808.53
FREDDIE MAC	FIXED INCOME	476,009.68	506,818.64
FREDDIE MAC	FIXED INCOME	46,300.23	46,750.00
FREDDIE MAC	FIXED INCOME	4,000,000.00	4,004,205.60
FREDDIE MAC	FIXED INCOME	1,101,338.51	1,154,139.54
FREDDIE MAC	FIXED INCOME	2,735,287.49	2,892,172.37
FREDDIE MAC	FIXED INCOME	3,755,819.97	4,109,261.41
FREDDIE MAC	FIXED INCOME	4,171,360.00	3,683,494.84
FREDDIE MAC	FIXED INCOME	3,262,003.00	2,854,398.44
FREDDIE MAC	FIXED INCOME	6,500,000.00	5,569,164.90
FREDDIE MAC	FIXED INCOME	154,731.96	175,651.63
FREDDIE MAC	FIXED INCOME	133,477.80	150,110.67
FREDDIE MAC	FIXED INCOME	206,313.50	223,959.37
FREDDIE MAC	FIXED INCOME	2,230,378.90	2,476,975.61
FREDDIE MAC	FIXED INCOME	250,797.57	255,979.22
FREDDIE MAC	FIXED INCOME	990,776.12	1,055,130.89
FREDDIE MAC	FIXED INCOME	108,802.61	110,106.45
FREDDIE MAC	FIXED INCOME	103,363.79	105,718.61
FREDDIE MAC	FIXED INCOME	543,849.64	561,105.23
FREDDIE MAC	FIXED INCOME	2,700,500.00	3,081,922.13
FREDDIE MAC	FIXED INCOME	3,037,760.82	3,183,660.52
FREDDIE MAC	FIXED INCOME	432,437.78	455,000.78

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FREDDIE MAC	FIXED INCOME	10,048,386.54	10,945,171.88
FREDDIE MAC	FIXED INCOME	8,453,709.44	7,030,347.39
FREDDIE MAC	FIXED INCOME	3,444,049.44	3,627,310.41
FREDDIE MAC	FIXED INCOME	506,000.00	538,033.39
GENERAL ELECTRIC CO	FIXED INCOME	5,000,000.00	4,542,715.00
GNMA POOL 327378	FIXED INCOME	4,102.27	4,165.20
GOLDEN CREDIT CARD TRUST	FIXED INCOME	1,500,000.00	1,502,709.75
GOLDMAN SACHS GROUP INC	FIXED INCOME	5,000,000.00	5,161,120.00
GOLDMAN SACHS GROUP INC	FIXED INCOME	3,100,000.00	3,419,991.30
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,611,000.00	2,579,245.80
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,739,000.00	2,599,044.77
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	240,455.00	199,660.70
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	2,426,000.00	2,451,602.06
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	262,000.00	210,311.96
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	3,863,593.01	4,131,941.57
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	858,000.00	855,364.82
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	1,261,814.82	1,377,489.55
GOVERNMENT NATIONAL MORTGAGE A	FIXED INCOME	307,654.10	347,388.92
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	4,450,000.00	4,694,456.30
GS MORTGAGE SECURITIES TRUST	FIXED INCOME	5,300,000.00	5,531,900.44
HARLEY DAVIDSON FUNDING	FIXED INCOME	3,200,000.00	3,352,217.60
HERTZ VEHICLE FINANCING LLC	FIXED INCOME	3,500,000.00	3,488,799.30
HP INC	FIXED INCOME	2,650,000.00	2,860,049.60
HYATT HOTELS CORP	FIXED INCOME	2,650,000.00	2,695,988.10
HYUNDAI AUTO RECEIVABLES TRUST	FIXED INCOME	2,520,000.00	2,511,713.23
IBM CORP	FIXED INCOME	2,000,000.00	2,017,216.00
INGRAM MICRO INC	FIXED INCOME	2,650,000.00	2,699,663.65
INTEL CORP	FIXED INCOME	2,650,000.00	2,795,906.35
INTERPUBLIC GROUP COS	FIXED INCOME	2,650,000.00	2,778,898.65
ISRAEL ST	FIXED INCOME	10,000,000.00	10,000,000.00
JABIL INC	FIXED INCOME	1,650,000.00	1,784,145.00
JABIL INC	FIXED INCOME	1,000,000.00	1,040,000.00
JOHNSON CONTROLS INTL PL	FIXED INCOME	2,650,000.00	2,813,563.30
JPMORGAN CHASE + CO	FIXED INCOME	2,000,000.00	2,156,034.00
JPMORGAN CHASE + CO	FIXED INCOME	1,000,000.00	1,339,827.00
KIMCO REALTY CORP	FIXED INCOME	1,350,000.00	1,337,728.50
KROGER CO	FIXED INCOME	8,000,000.00	7,711,256.00
LIBERTY PROPERTY LP	FIXED INCOME	2,875,000.00	3,014,934.88
LYONDELLBASELL IND NV	FIXED INCOME	1,291,000.00	1,349,664.33
MACYS RETAIL HLDGS INC	FIXED INCOME	2,650,000.00	2,743,616.55
MARATHON PETROLEUM CORP	FIXED INCOME	10,000,000.00	10,286,520.00
MARATHON PETROLEUM CORP	FIXED INCOME	2,650,000.00	2,872,459.55
MARRIOTT INTERNATIONAL	FIXED INCOME	2,650,000.00	2,761,700.15
MARRIOTT INTERNATIONAL	FIXED INCOME	2,900,000.00	2,965,453.00
MASCO CORP	FIXED INCOME	2,100,000.00	2,243,010.00
MATTEL INC	FIXED INCOME	1,440,000.00	1,515,258.72

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MAXIM INTEGRATED PRODUCT	FIXED INCOME	2,500,000.00	2,538,335.00
MDC HOLDINGS INC	FIXED INCOME	3,105,000.00	3,314,587.50
MID AMERICA APARTMENTS	FIXED INCOME	4,500,000.00	4,612,446.00
MORGAN STANLEY	FIXED INCOME	3,000,000.00	3,319,302.00
MORGAN STANLEY	FIXED INCOME	293,000.00	295,098.47
MORGAN STANLEY BAML TRUST	FIXED INCOME	3,000,000.00	3,118,281.60
MOSAIC CO	FIXED INCOME	470,000.00	487,523.95
MOSAIC CO	FIXED INCOME	2,650,000.00	2,788,425.40
MPLX LP	FIXED INCOME	5,000,000.00	5,301,990.00
NEVADA POWER CO	FIXED INCOME	1,026,000.00	1,226,329.58
NEWELL BRANDS INC	FIXED INCOME	2,650,000.00	2,785,926.45
NEWMARKET CORP	FIXED INCOME	3,000,000.00	3,102,669.00
NORFOLK SOUTHERN CORP	FIXED INCOME	5,000,000.00	5,338,600.00
NORTHERN STATES PWR MINN	FIXED INCOME	1,384,000.00	1,694,916.98
NVR INC	FIXED INCOME	7,650,000.00	8,009,029.80
O REILLY AUTOMOTIVE INC	FIXED INCOME	900,000.00	967,903.20
O REILLY AUTOMOTIVE INC	FIXED INCOME	1,800,000.00	1,892,440.80
ORACLE CORP	FIXED INCOME	4,000,000.00	4,340,044.00
OWENS CORNING	FIXED INCOME	169,000.00	189,590.28
OWENS CORNING	FIXED INCOME	2,400,000.00	2,532,189.60
PENTAIR FINANCE SA	FIXED INCOME	3,000,000.00	3,220,260.00
PHILLIPS 66	FIXED INCOME	2,650,000.00	2,839,586.30
PNC FINANCIAL SERVICES	FIXED INCOME	2,000,000.00	2,073,372.00
PUBLIC SERVICE COLORADO	FIXED INCOME	3,000,000.00	2,967,051.00
QUALCOMM INC	FIXED INCOME	5,000,000.00	5,047,425.00
QUEST DIAGNOSTICS INC	FIXED INCOME	2,650,000.00	2,835,412.55
REALTY INCOME CORP	FIXED INCOME	2,875,000.00	2,918,314.75
REGENCY CENTERS LP	FIXED INCOME	2,000,000.00	2,133,590.00
REPUBLIC SERVICES INC	FIXED INCOME	3,000,000.00	3,220,809.00
RESIDENTIAL FUNDING MTG SEC I	FIXED INCOME	-	-
ROPER TECHNOLOGIES INC	FIXED INCOME	2,650,000.00	2,681,227.60
ROYAL BANK OF CANADA	FIXED INCOME	5,000,000.00	5,016,600.00
SEACOR HOLDINGS INC	FIXED INCOME	2,679,000.00	2,705,790.00
SIMON PROPERTY GROUP LP	FIXED INCOME	1,750,000.00	1,743,229.25
SNAP ON INC	FIXED INCOME	2,650,000.00	2,856,562.20
SOUTHERN CO	FIXED INCOME	2,000,000.00	1,987,180.00
STAPLES INC	FIXED INCOME	2,700,000.00	2,710,187.10
STEELCASE INC	FIXED INCOME	3,100,000.00	3,430,063.20
SYMANTEC CORP	FIXED INCOME	2,800,000.00	2,947,000.00
SYNCHRONY CREDIT CARD MASTER N	FIXED INCOME	10,000,000.00	10,009,574.00
SYNCHRONY FINANCIAL	FIXED INCOME	5,000,000.00	4,825,245.00
THERMO FISHER SCIENTIFIC	FIXED INCOME	2,650,000.00	2,696,025.20
TIME WARNER COS INC	FIXED INCOME	2,000,000.00	2,482,888.00
TIME WARNER COS INC	FIXED INCOME	5,000,000.00	6,281,080.00
TOLL BROS FINANCE CORP	FIXED INCOME	3,000,000.00	3,052,500.00
TORONTO DOMINION BANK	FIXED INCOME	5,000,000.00	4,898,090.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	8,000,000.00	8,136,392.00
TYCO ELECTRONICS GROUP S	FIXED INCOME	2,800,000.00	3,017,725.20
TYSON FOODS INC	FIXED INCOME	500,000.00	547,048.50
UNION PACIFIC CORP	FIXED INCOME	2,200,000.00	2,396,587.60
US TREASURY N/B	FIXED INCOME	15,000,000.00	14,943,750.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	9,994,920.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	14,984,340.00
US TREASURY N/B	FIXED INCOME	30,000,000.00	29,955,480.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	4,653,905.00
US TREASURY N/B	FIXED INCOME	8,000,000.00	7,962,816.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	9,740,230.00
US TREASURY N/B	FIXED INCOME	30,000,000.00	29,827,740.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	14,905,665.00
US TREASURY N/B	FIXED INCOME	30,000,000.00	29,886,330.00
US TREASURY N/B	FIXED INCOME	2,000,000.00	2,064,062.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	4,651,760.00
US TREASURY N/B	FIXED INCOME	15,000,000.00	13,205,865.00
US TREASURY N/B	FIXED INCOME	17,500,000.00	17,063,865.00
US TREASURY N/B	FIXED INCOME	12,500,000.00	12,624,512.50
US TREASURY N/B	FIXED INCOME	27,000,000.00	29,827,629.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	25,200,200.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	9,862,890.00
US TREASURY N/B	FIXED INCOME	12,685,000.00	12,580,450.23
US TREASURY N/B	FIXED INCOME	11,415,000.00	11,419,463.27
VALE SA	FIXED INCOME	106,800.00	-
VALERO ENERGY CORP	FIXED INCOME	3,100,000.00	3,469,110.80
VALERO ENERGY PARTNERS	FIXED INCOME	3,000,000.00	3,066,561.00
VALMONT INDUSTRIES INC	FIXED INCOME	3,000,000.00	3,314,073.00
VERIZON COMMUNICATIONS	FIXED INCOME	4,500,000.00	5,470,150.50
VIACOM INC	FIXED INCOME	1,800,000.00	1,879,059.60
WAL MART STORES INC	FIXED INCOME	575,000.00	701,305.65
WASTE MNGMT HOLDINGS	FIXED INCOME	1,500,000.00	1,945,230.00
WEINGARTEN REALTY INVEST	FIXED INCOME	1,350,000.00	1,359,088.20
WELLS FARGO + COMPANY	FIXED INCOME	5,000,000.00	5,075,035.00
WELLS FARGO + COMPANY	FIXED INCOME	2,250,000.00	2,678,071.50
WELLS FARGO BANK NA	FIXED INCOME	10,000,000.00	10,036,180.00
WELLS FARGO COMMERCIAL MORTGAG	FIXED INCOME	750,000.00	784,269.83
WESTAR ENERGY INC	FIXED INCOME	2,856,000.00	2,996,383.82
WEYERHAEUSER CO	FIXED INCOME	2,000,000.00	2,753,784.00
WF RBS COMMERCIAL MORTGAGE TRU	FIXED INCOME	3,895,000.00	4,083,422.57
WHIRLPOOL CORP	FIXED INCOME	2,000,000.00	2,177,022.00
WORLD FINANCIAL NETWORK CREDIT	FIXED INCOME	5,000,000.00	5,012,676.00
XCEL ENERGY INC	FIXED INCOME	1,301,000.00	1,389,226.01
XEROX CORPORATION	FIXED INCOME	3,000,000.00	3,203,946.00
XPO CNW INC	FIXED INCOME	2,650,000.00	2,703,000.00
XTO ENERGY INC	FIXED INCOME	2,400,000.00	2,488,327.20

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XYLEM INC	FIXED INCOME	1,900,000.00	2,055,359.20
Non-Retirement Bonds Total			**1,068,748,019.07**
CD Repo			
CERTIFICATE OF DEPOSIT	CASH EQUIVALENT	98,400,000.00	98,400,000.00
CD Repo Total			**98,400,000.00**
Short Term Retirement			
AUST & NEW ZEA	CASH EQUIVALENT	10,000,000.00	9,996,550.00
AUST & NEW ZEA	CASH EQUIVALENT	10,000,000.00	9,992,013.89
AUST & NEW ZEA	CASH EQUIVALENT	10,000,000.00	9,977,666.66
BANK OF AMERICA, N.A.	CASH EQUIVALENT	15,000,000.00	15,000,000.00
BANK OF AMERICA, N.A.	CASH EQUIVALENT	8,000,000.00	8,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	10,000,000.00	10,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	12,000,000.00	12,000,000.00
BANK OF NOVA SCOTIA/THE	CASH EQUIVALENT	8,000,000.00	8,000,000.00
BARCLAYS CAP TRI PARTY A	CASH EQUIVALENT	89,000,000.00	89,000,000.00
BNK OF NOVA SCOTIA NY TRI A R	CASH EQUIVALENT	350,000,000.00	350,000,000.00
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
CANADIAN IMPERIAL BK	CASH EQUIVALENT	10,000,000.00	10,000,000.00
CITIBANK NEW YORK N.	CASH EQUIVALENT	5,000,000.00	5,000,000.00
CITIBANK NEW YORK N.	CASH EQUIVALENT	10,000,000.00	10,000,000.00
CITIGROUP TRI PARTY A	CASH EQUIVALENT	100,000,000.00	100,000,000.00
CITIGROUP TRI PARTY C	CASH EQUIVALENT	277,000,000.00	277,000,000.00
CMMNWLTH BNK OF AUS	CASH EQUIVALENT	10,000,000.00	10,000,000.00
CMMNWLTH BNK OF AUS	CASH EQUIVALENT	5,000,000.00	5,000,000.00
FANNIE DISCOUNT NOTE	CASH EQUIVALENT	83,000,000.00	82,995,619.45
FEDERAL HOME LOAN BANK	CASH EQUIVALENT	5,180,000.00	5,111,831.07
HSBC TRI PARTY A	CASH EQUIVALENT	150,000,000.00	150,000,000.00
HSBC TRI PARTY A	CASH EQUIVALENT	179,245,000.00	179,245,000.00
HSBC TRI PARTY A	CASH EQUIVALENT	125,000,000.00	125,000,000.00
JP MORGAN SEC LLC TPR C	CASH EQUIVALENT	128,000,000.00	128,000,000.00
MERRILL LYNCH TRI PARTY A	CASH EQUIVALENT	250,000,000.00	250,000,000.00
NATL AUSTRALIA BK LT	CASH EQUIVALENT	15,000,000.00	15,000,000.00
NATL AUSTRALIA BK LT	CASH EQUIVALENT	10,000,000.00	10,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	6,750,000.00	6,750,000.00
RYL BNK OF SCOT TRI A	CASH EQUIVALENT	350,000,000.00	350,000,000.00
RYL BNK OF SCOT TRI A	CASH EQUIVALENT	125,000,000.00	125,000,000.00
STATE STREET BANK + TRUST CO	CASH EQUIVALENT	383,487,243.30	383,487,243.30
STATE STREET BANK + TRUST CO	CASH EQUIVALENT	22,234,850.76	22,234,850.76
STATE STREET ILR ADMIN SSYXX	CASH EQUIVALENT	18,409,193.44	18,411,034.36
SVENSKA HANDLSBNKN A	CASH EQUIVALENT	6,000,000.00	6,000,000.00
TORONTO DOMINION BANK	CASH EQUIVALENT	20,000,000.00	19,996,916.66
TORONTO-DOMINION	CASH EQUIVALENT	10,000,000.00	10,000,000.00
TORONTO-DOMINION	CASH EQUIVALENT	10,000,000.00	10,000,000.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
US BANK NA CINCINNATI	CASH EQUIVALENT	4,500,000.00	4,506,410.76
WAL-MART STORES INC	CASH EQUIVALENT	30,000,000.00	29,991,975.00
WELLS FARGO BANK NA	CASH EQUIVALENT	10,000,000.00	10,000,000.00
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	10,000,000.00	10,000,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	3,000,000.00	3,000,000.00
WESTPAC BANKING CORP.	CASH EQUIVALENT	6,750,000.00	6,750,000.00
3M COMPANY	FIXED INCOME	10,000,000.00	10,015,520.00
AMERICAN HONDA FINANCE	FIXED INCOME	4,757,000.00	4,757,589.87
APPLE INC	FIXED INCOME	9,821,000.00	9,785,398.88
BANK OF NOVA SCOTIA	FIXED INCOME	5,000,000.00	5,013,785.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	1,000,000.00	999,299.00
FANNIE MAE	FIXED INCOME	3,700,000.00	3,675,676.20
FANNIE MAE	FIXED INCOME	6,000,000.00	5,991,900.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	1,000,000.00	1,009,427.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	9,500,000.00	9,479,413.50
FEDERAL FARM CREDIT BANK	FIXED INCOME	10,500,000.00	10,414,404.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	2,233,000.00	2,232,162.63
FEDERAL HOME LOAN BANK	FIXED INCOME	2,125,000.00	2,117,367.00
FEDERAL HOME LOAN BANK	FIXED INCOME	10,000,000.00	9,942,690.00
FEDERAL HOME LOAN BANK	FIXED INCOME	3,930,000.00	3,924,077.49
FEDERAL HOME LOAN BANK	FIXED INCOME	5,000,000.00	4,971,910.00
FREDDIE MAC	FIXED INCOME	5,030,000.00	4,970,786.84
FREDDIE MAC	FIXED INCOME	7,250,000.00	7,221,594.50
FREDDIE MAC	FIXED INCOME	10,000,000.00	9,847,940.00
FREDDIE MAC	FIXED INCOME	5,800,000.00	5,737,777.60
FREDDIE MAC	FIXED INCOME	4,625,000.00	4,567,922.88
FREDDIE MAC	FIXED INCOME	13,250,000.00	13,245,071.00
FREDDIE MAC	FIXED INCOME	2,275,000.00	2,274,053.60
IBM CORP	FIXED INCOME	5,000,000.00	4,998,100.00
IBM CORP	FIXED INCOME	5,000,000.00	4,992,500.00
INTER AMERICAN DEVEL BK	FIXED INCOME	9,000,000.00	9,054,063.00
JOHN DEERE CAPITAL CORP	FIXED INCOME	5,600,000.00	5,616,329.60
JOHN DEERE CAPITAL CORP	FIXED INCOME	7,028,000.00	7,024,963.90
MICROSOFT CORP	FIXED INCOME	4,000,000.00	3,994,464.00
MICROSOFT CORP	FIXED INCOME	4,000,000.00	3,988,136.00
NATIONAL RURAL UTIL COOP	FIXED INCOME	3,000,000.00	2,965,827.00
PRIVATE EXPORT FUNDING	FIXED INCOME	4,995,000.00	5,232,752.01
REETHS PUFFER MI SCHS	FIXED INCOME	1,000,000.00	1,007,830.00
TORONTO DOMINION BANK	FIXED INCOME	1,860,000.00	1,881,460.68
US BANK NA CINCINNATI	FIXED INCOME	2,000,000.00	2,000,260.00
US TREASURY N/B	FIXED INCOME	5,000,000.00	5,230,665.00
US TREASURY N/B	FIXED INCOME	10,000,000.00	10,008,590.00
Short Term Retirement Total			**3,140,638,820.09**

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Security Name	Asset Class	Shares/Par Value	Base Market Value
State Cash Accounts			
AMERICAN HONDA FINAN	CASH EQUIVALENT	30,000,000.00	29,962,950.00
AMERICAN HONDA FINAN	CASH EQUIVALENT	50,000,000.00	49,923,333.33
AMERICAN HONDA FINAN	CASH EQUIVALENT	33,500,000.00	33,479,025.28
APPLE INC	CASH EQUIVALENT	80,000,000.00	79,962,422.22
APPLE INC	CASH EQUIVALENT	50,000,000.00	49,892,333.33
APPLE INC	CASH EQUIVALENT	50,000,000.00	49,906,500.00
APPLE INC	CASH EQUIVALENT	40,000,000.00	39,971,800.00
APPLE INC	CASH EQUIVALENT	50,000,000.00	49,986,250.00
BANK OF AMERICA N/A	CASH EQUIVALENT	50,000,000.00	50,000,000.00
BANK OF AMERICA N/A	CASH EQUIVALENT	50,000,000.00	50,000,000.00
BANK OF AMERICA N/A	CASH EQUIVALENT	50,000,000.00	50,000,000.00
BANK OF MONTREAL	CASH EQUIVALENT	35,000,000.00	35,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	50,000,000.00	50,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	150,000,000.00	150,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	50,000,000.00	50,000,000.00
BANK OF MONTREAL-	CASH EQUIVALENT	35,000,000.00	35,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA	CASH EQUIVALENT	40,000,000.00	39,984,000.00
BANK OF NOVA SCOTIA/THE	CASH EQUIVALENT	9,000,000.00	8,994,602.50
CANADIAN IMPERIAL BK	CASH EQUIVALENT	50,000,000.00	50,000,000.00
CARGILL INC	CASH EQUIVALENT	25,000,000.00	24,992,131.95
CARGILL INC	CASH EQUIVALENT	30,000,000.00	29,991,450.00
CISCO SYSTEMS INC	CASH EQUIVALENT	25,000,000.00	24,992,895.83
COCA-COLA COMPANY	CASH EQUIVALENT	50,000,000.00	49,981,944.44
COCA-COLA COMPANY	CASH EQUIVALENT	50,000,000.00	49,883,888.90
COCA-COLA COMPANY	CASH EQUIVALENT	36,000,000.00	35,959,830.00
COCA-COLA COMPANY	CASH EQUIVALENT	75,000,000.00	74,895,000.00
COCA-COLA COMPANY	CASH EQUIVALENT	5,000,000.00	4,947,538.89
CPPIB CAPITAL INC	CASH EQUIVALENT	113,000,000.00	112,970,337.50
CPPIB CAPITAL INC	CASH EQUIVALENT	50,000,000.00	49,889,166.66
CPPIB CAPITAL INC	CASH EQUIVALENT	100,000,000.00	99,943,000.00
CPPIB CAPITAL INC	CASH EQUIVALENT	50,000,000.00	49,969,444.44
CPPIB CAPITAL INC	CASH EQUIVALENT	50,000,000.00	49,931,250.00
CPPIB CAPITAL INC	CASH EQUIVALENT	50,000,000.00	49,976,513.89
CPPIB CAPITAL INC	CASH EQUIVALENT	50,000,000.00	49,980,319.45
EXPORT DEVELMT CORP	CASH EQUIVALENT	30,000,000.00	29,964,541.67
EXPORT DEVELMT CORP	CASH EQUIVALENT	80,000,000.00	79,991,644.44
EXPORT DEVELMT CORP	CASH EQUIVALENT	29,900,000.00	29,892,192.78
FEDERATION DES CAISSES	CASH EQUIVALENT	50,000,000.00	49,993,833.34
FEDERATION DES CAISSES	CASH EQUIVALENT	50,000,000.00	49,991,805.56
FEDERATION DES CAISSES	CASH EQUIVALENT	50,000,000.00	49,968,333.33
FEDERATION DES CAISSES	CASH EQUIVALENT	22,000,000.00	21,993,210.56
FEDERATION DES CAISSES	CASH EQUIVALENT	25,000,000.00	24,995,000.00
GE CAPITAL TREASURY	CASH EQUIVALENT	50,000,000.00	49,867,500.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
HSBC REPO	CASH EQUIVALENT	190,000,000.00	190,000,000.00
HYDRO-QUEBEC	CASH EQUIVALENT	40,000,000.00	39,981,211.11
ILLINOIS TOOL WORKS INC	CASH EQUIVALENT	30,000,000.00	29,991,825.00
JOHNSON & JOHNSON	CASH EQUIVALENT	25,000,000.00	24,986,013.89
KOCH RESOURCES LLC	CASH EQUIVALENT	50,000,000.00	49,974,666.67
KOCH RESOURCES LLC	CASH EQUIVALENT	50,000,000.00	49,982,430.56
KOCH RESOURCES LLC	CASH EQUIVALENT	50,000,000.00	49,955,375.00
KOCH RESOURCES LLC	CASH EQUIVALENT	43,000,000.00	42,956,307.22
METLIFE SHORT TERM FDG	CASH EQUIVALENT	25,000,000.00	24,925,729.16
METLIFE SHORT TERM FDG	CASH EQUIVALENT	50,000,000.00	49,957,625.00
METLIFE SHORT TERM FDG	CASH EQUIVALENT	63,000,000.00	62,881,080.55
METLIFE SHORT TERM FDG	CASH EQUIVALENT	15,000,000.00	14,968,650.00
METLIFE SHORT TERM FDG	CASH EQUIVALENT	50,000,000.00	49,928,125.00
METLIFE SHORT TERM FDG	CASH EQUIVALENT	35,000,000.00	34,922,484.73
METLIFE SHORT TERM FDG	CASH EQUIVALENT	64,000,000.00	63,988,398.33
METLIFE SHORT TERM FDG	CASH EQUIVALENT	25,000,000.00	24,993,125.00
METLIFE SHORT TERM FDG	CASH EQUIVALENT	32,000,000.00	31,989,048.89
METLIFE SHORT TERM FDG	CASH EQUIVALENT	85,000,000.00	84,753,500.00
METLIFE SHORT TERM FDG	CASH EQUIVALENT	50,000,000.00	49,883,888.89
MICROSOFT CORP	CASH EQUIVALENT	50,000,000.00	49,986,555.56
NATIONAL SECS CLEARING	CASH EQUIVALENT	45,500,000.00	45,467,151.52
NATIONAL SECS CLEARING	CASH EQUIVALENT	50,000,000.00	49,968,611.11
NATIONAL SECS CLEARING	CASH EQUIVALENT	30,000,000.00	29,989,708.33
NATIONAL SECS CLEARING	CASH EQUIVALENT	50,000,000.00	49,984,722.22
NATIONAL SECS CLEARING	CASH EQUIVALENT	50,000,000.00	49,969,916.67
NATIONAL SECS CLEARING	CASH EQUIVALENT	50,000,000.00	49,936,111.11
NATIONAL SECS CLEARING	CASH EQUIVALENT	45,500,000.00	45,497,522.78
NATIONAL SECS CLEARING	CASH EQUIVALENT	50,000,000.00	49,993,402.78
NATIONAL SECS CLEARING	CASH EQUIVALENT	50,000,000.00	49,993,944.44
NATIONAL SECS CLEARING	CASH EQUIVALENT	90,000,000.00	89,973,111.11
NATL RURAL UTIL COOP	CASH EQUIVALENT	36,600,000.00	36,588,816.67
NATL RURAL UTIL COOP	CASH EQUIVALENT	35,000,000.00	34,972,048.61
NATL RURAL UTIL COOP	CASH EQUIVALENT	19,000,000.00	18,984,356.67
OGLETHORPE PWR CORP	CASH EQUIVALENT	50,930,000.00	50,913,193.10
OGLETHORPE PWR CORP	CASH EQUIVALENT	42,730,000.00	42,705,584.55
OGLETHORPE PWR CORP	CASH EQUIVALENT	27,465,000.00	27,460,384.35
OLD LINE FUNDING LLC	CASH EQUIVALENT	70,056,000.00	70,035,022.12
OLD LINE FUNDING LLC	CASH EQUIVALENT	50,000,000.00	49,952,638.89
OLD LINE FUNDING LLC	CASH EQUIVALENT	40,000,000.00	39,920,088.89
OLD LINE FUNDING LLC	CASH EQUIVALENT	75,000,000.00	74,889,375.00
OLD LINE FUNDING LLC	CASH EQUIVALENT	50,000,000.00	49,834,666.67
OLD LINE FUNDING LLC	CASH EQUIVALENT	30,000,000.00	29,904,000.00
OLD LINE FUNDING LLC	CASH EQUIVALENT	50,000,000.00	49,850,000.00
OLD LINE FUNDING LLC	CASH EQUIVALENT	50,000,000.00	49,829,791.67
OLD LINE FUNDING LLC	CASH EQUIVALENT	50,000,000.00	49,917,333.33
OLD LINE FUNDING LLC	CASH EQUIVALENT	40,000,000.00	39,947,155.56

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PACCAR FINANCIAL COR	CASH EQUIVALENT	35,000,000.00	34,966,244.44
PACCAR FINANCIAL COR	CASH EQUIVALENT	30,000,000.00	29,977,600.00
PEPSICO INC	CASH EQUIVALENT	50,000,000.00	49,964,861.11
PFIZER INC	CASH EQUIVALENT	20,000,000.00	19,948,650.00
PRIVATE EXP. FUNDING	CASH EQUIVALENT	60,000,000.00	59,916,000.00
PRIVATE EXP. FUNDING	CASH EQUIVALENT	25,000,000.00	24,998,555.55
PRIVATE EXP. FUNDING	CASH EQUIVALENT	45,000,000.00	44,892,650.00
PRIVATE EXP. FUNDING	CASH EQUIVALENT	39,600,000.00	39,558,112.00
PRIVATE EXP. FUNDING	CASH EQUIVALENT	14,000,000.00	13,974,531.66
PRIVATE EXP. FUNDING	CASH EQUIVALENT	40,000,000.00	39,984,833.33
PRIVATE EXP. FUNDING	CASH EQUIVALENT	25,000,000.00	24,999,858.59
PRIVATE EXP. FUNDING	CASH EQUIVALENT	12,500,000.00	12,404,861.11
PRIVATE EXP. FUNDING	CASH EQUIVALENT	50,000,000.00	49,983,958.33
PRIVATE EXP. FUNDING	CASH EQUIVALENT	25,000,000.00	24,985,277.78
PRIVATE EXP. FUNDING	CASH EQUIVALENT	25,000,000.00	24,925,833.33
PROV. BRITSH COLUMBIA	CASH EQUIVALENT	13,500,000.00	13,454,685.00
PROV. BRITSH COLUMBIA	CASH EQUIVALENT	29,150,000.00	29,142,874.44
PROVINCE OF ONTARIO	CASH EQUIVALENT	25,000,000.00	24,943,750.00
PSP CAPITAL INC.	CASH EQUIVALENT	50,000,000.00	49,879,666.66
PSP CAPITAL INC.	CASH EQUIVALENT	50,000,000.00	49,963,194.44
PSP CAPITAL INC.	CASH EQUIVALENT	50,000,000.00	49,913,958.34
PSP CAPITAL INC.	CASH EQUIVALENT	25,000,000.00	24,954,166.67
PSP CAPITAL INC.	CASH EQUIVALENT	64,000,000.00	63,965,129.72
PSP CAPITAL INC.	CASH EQUIVALENT	44,000,000.00	43,995,095.56
PSP CAPITAL INC.	CASH EQUIVALENT	45,000,000.00	44,973,638.89
PSP CAPITAL INC.	CASH EQUIVALENT	50,000,000.00	50,000,000.00
PSP CAPITAL INC.	CASH EQUIVALENT	50,000,000.00	49,860,000.00
PSP CAPITAL INC.	CASH EQUIVALENT	50,000,000.00	49,993,611.11
PSP CAPITAL INC.	CASH EQUIVALENT	25,000,000.00	24,935,083.33
PSP CAPITAL INC.	CASH EQUIVALENT	20,000,000.00	19,984,550.00
QUEBEC GOVT	CASH EQUIVALENT	50,000,000.00	49,995,222.22
QUEBEC GOVT	CASH EQUIVALENT	44,700,000.00	44,653,996.25
QUEBEC GOVT	CASH EQUIVALENT	65,000,000.00	64,978,170.83
QUEBEC GOVT	CASH EQUIVALENT	40,000,000.00	39,901,111.11
QUEBEC GOVT	CASH EQUIVALENT	14,000,000.00	13,922,550.83
ROYAL BANK OF SCOTLAND REPO	CASH EQUIVALENT	110,000,000.00	110,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	50,000,000.00	50,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	50,000,000.00	50,032,610.00
ROYAL BK OF CANADA	CASH EQUIVALENT	50,000,000.00	50,000,000.00
ROYAL BK OF CANADA	CASH EQUIVALENT	50,000,000.00	50,000,000.00
TORONTO DOMINION	CASH EQUIVALENT	50,000,000.00	50,000,000.00
TORONTO DOMINION	CASH EQUIVALENT	52,000,000.00	52,000,000.00
TORONTO-DOMINION	CASH EQUIVALENT	25,000,000.00	25,001,766.47
TORONTO-DOMINION	CASH EQUIVALENT	50,000,000.00	50,000,000.00
TORONTO-DOMINION	CASH EQUIVALENT	95,000,000.00	95,000,000.00
TOYOTA MOTOR CREDIT	CASH EQUIVALENT	50,000,000.00	49,929,375.00

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TOYOTA MOTOR CREDIT	CASH EQUIVALENT	50,000,000.00	50,000,000.00
TOYOTA MOTOR CREDIT	CASH EQUIVALENT	18,000,000.00	17,993,565.00
TOYOTA MOTOR CREDIT	CASH EQUIVALENT	100,000,000.00	99,986,388.89
TOYOTA MOTOR CREDIT	CASH EQUIVALENT	100,000,000.00	99,971,388.88
TREASURY BILL	CASH EQUIVALENT	75,000,000.00	74,807,866.66
TREASURY BILL	CASH EQUIVALENT	100,000,000.00	99,771,319.44
TREASURY BILL	CASH EQUIVALENT	100,000,000.00	99,721,638.89
TREASURY BILL	CASH EQUIVALENT	50,000,000.00	49,561,674.30
TREASURY BILL	CASH EQUIVALENT	25,000,000.00	24,805,124.65
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	25,981,453.45
US TREASURY N/B	CASH EQUIVALENT	50,000,000.00	50,239,846.63
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	25,210,452.23
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	24,971,872.74
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	24,921,698.51
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	24,855,694.85
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	25,115,671.79
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	25,011,377.25
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	24,982,069.43
US TREASURY N/B	CASH EQUIVALENT	50,000,000.00	49,979,171.57
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	24,994,673.04
US TREASURY N/B	CASH EQUIVALENT	25,000,000.00	24,952,344.47
WAL-MART STORES INC	CASH EQUIVALENT	50,000,000.00	49,984,861.11
WAL-MART STORES INC	CASH EQUIVALENT	30,000,000.00	29,991,475.00
WELLS FARGO BANK NA	CASH EQUIVALENT	50,000,000.00	50,000,000.00
3M COMPANY	FIXED INCOME	55,161,000.00	55,246,609.87
3M COMPANY	FIXED INCOME	20,000,000.00	19,986,080.00
AIGMFC 1991B AMENDMENT	FIXED INCOME	3,265,500.00	3,265,500.00
ALASKA ST	FIXED INCOME	140,000.00	164,983.00
ALDINE TX INDEP SCH DIST	FIXED INCOME	480,000.00	497,049.60
ALEXANDRIA MN INDEP SCH DIST	FIXED INCOME	425,000.00	430,104.25
ALEXANDRIA MN INDEP SCH DIST	FIXED INCOME	205,000.00	215,073.70
ALEXANDRIA MN INDEP SCH DIST	FIXED INCOME	575,000.00	591,951.00
AMERICAN HONDA FINANCE	FIXED INCOME	10,000,000.00	10,021,910.00
AMERICAN HONDA FINANCE	FIXED INCOME	15,000,000.00	15,048,780.00
AMERICAN HONDA FINANCE	FIXED INCOME	10,000,000.00	10,115,630.00
AMERICAN HONDA FINANCE	FIXED INCOME	7,000,000.00	7,007,861.00
AMERICAN HONDA FINANCE	FIXED INCOME	15,000,000.00	15,007,785.00
AMERICAN HONDA FINANCE	FIXED INCOME	15,000,000.00	15,010,905.00
AMES IA	FIXED INCOME	600,000.00	623,034.00
APPLE INC	FIXED INCOME	2,000,000.00	1,999,272.00
APPLE INC	FIXED INCOME	10,000,000.00	10,027,490.00
APPLE INC	FIXED INCOME	36,975,000.00	37,321,640.63
ASHLAND WI SCH DIST	FIXED INCOME	610,000.00	650,314.90
BANK OF AMERICA CORP	FIXED INCOME	25,000,000.00	25,151,175.00
BANK OF NEW YORK MELLON	FIXED INCOME	25,000,000.00	25,137,050.00
BANK OF NOVA SCOTIA	FIXED INCOME	20,000,000.00	19,979,480.00

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BANK OF NOVA SCOTIA	FIXED INCOME	25,000,000.00	25,051,025.00
BAYER US FINANCE LLC	FIXED INCOME	15,000,000.00	15,002,565.00
BEAR STEARNS COS LLC	FIXED INCOME	25,000,000.00	25,288,175.00
BEAUFORT SC	FIXED INCOME	310,000.00	327,530.50
BEAVER DAM WI UNIF SCH DIST	FIXED INCOME	500,000.00	498,935.00
BERKSHIRE HATHAWAY FIN	FIXED INCOME	15,000,000.00	15,020,820.00
BERKSHIRE HATHAWAY FIN	FIXED INCOME	29,067,000.00	29,078,423.33
BIG SANDY TX INDEP SCH DIST UP	FIXED INCOME	470,000.00	474,262.90
BIG SANDY TX INDEP SCH DIST UP	FIXED INCOME	375,000.00	398,707.50
BOCA RATON FL	FIXED INCOME	560,000.00	569,430.40
BOCA RATON FL	FIXED INCOME	325,000.00	342,205.50
BOCA RATON FL	FIXED INCOME	160,000.00	170,790.40
BROWN CNTY WI	FIXED INCOME	455,000.00	487,104.80
BROWN CNTY WI	FIXED INCOME	425,000.00	431,162.50
BROWN CNTY WI	FIXED INCOME	460,000.00	470,294.80
BROWN CNTY WI	FIXED INCOME	440,000.00	445,394.40
BROWN CNTY WI	FIXED INCOME	430,000.00	435,052.50
BROWN CNTY WI	FIXED INCOME	425,000.00	426,636.25
BURLINGTON WI	FIXED INCOME	675,000.00	683,370.00
CATERPILLAR FINANCIAL SE	FIXED INCOME	15,000,000.00	15,019,425.00
CATERPILLAR FINL SERVICE	FIXED INCOME	35,186,000.00	34,896,947.01
CEDAR RAPIDS IA	FIXED INCOME	1,035,000.00	1,065,263.40
CHARLESTON CNTY SC	FIXED INCOME	1,500,000.00	1,729,635.00
CHEVRON CORP	FIXED INCOME	20,000,000.00	20,078,980.00
CHEVRON CORP	FIXED INCOME	25,000,000.00	24,985,450.00
CHEVRON CORP	FIXED INCOME	16,400,000.00	16,401,771.20
CHEVRON CORP	FIXED INCOME	10,000,000.00	9,997,440.00
CHEVRON CORP	FIXED INCOME	10,000,000.00	10,030,620.00
CHISAGO CNTY MN	FIXED INCOME	50,000.00	50,986.00
CIRCLE PINES MN INDEP SCH DIST	FIXED INCOME	45,000.00	39,152.70
CISCO SYSTEMS INC	FIXED INCOME	10,000,000.00	10,001,500.00
CISCO SYSTEMS INC	FIXED INCOME	20,000,000.00	20,129,120.00
CLG IA CMNTY SCH DIST	FIXED INCOME	750,000.00	750,667.50
CLG IA CMNTY SCH DIST	FIXED INCOME	250,000.00	251,017.50
CLG IA CMNTY SCH DIST	FIXED INCOME	260,000.00	264,035.20
CLG IA CMNTY SCH DIST	FIXED INCOME	255,000.00	254,242.65
CLINTON IA	FIXED INCOME	240,000.00	256,192.80
CLINTON IA	FIXED INCOME	275,000.00	289,038.75
CLOVIS CA UNIF SCH DIST	FIXED INCOME	500,000.00	360,385.00
CNH EQUIPMENT TRUST	FIXED INCOME	5,295,752.27	5,290,954.32
COCA COLA CO/THE	FIXED INCOME	5,000,000.00	5,012,275.00
CONNECTICUT ST	FIXED INCOME	15,000.00	17,298.60
CPPIB CAPITAL INC	FIXED INCOME	18,000,000.00	17,800,218.00
CREVE COEUR MO	FIXED INCOME	565,000.00	579,396.20
CROWN POINT IN CMNTY PUBLIC LI	FIXED INCOME	500,000.00	538,925.00
CUDAHY WI	FIXED INCOME	405,000.00	410,386.50

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DALLAS TX INDEP SCH DIST	FIXED INCOME	500,000.00	512,155.00
DANE CNTY WI	FIXED INCOME	815,000.00	839,702.65
DANE CNTY WI	FIXED INCOME	390,000.00	402,717.90
DENTON TX INDEP SCH DIST	FIXED INCOME	500,000.00	544,770.00
DES MOINES IA	FIXED INCOME	1,990,000.00	2,074,177.00
DICKINSON ND PUBLIC SCH DIST	FIXED INCOME	450,000.00	467,158.50
DICKINSON ND PUBLIC SCH DIST	FIXED INCOME	800,000.00	808,136.00
DICKINSON TX INDEP SCH DIST	FIXED INCOME	725,000.00	813,522.50
DODGE CNTY WI	FIXED INCOME	1,110,000.00	1,175,212.50
DODGEVILLE WI SCH DIST	FIXED INCOME	105,000.00	117,948.60
DUBUQUE IA	FIXED INCOME	110,000.00	114,744.30
DUBUQUE IA	FIXED INCOME	250,000.00	257,395.00
DUBUQUE IA	FIXED INCOME	225,000.00	231,655.50
EAU CLAIRE CNTY WI	FIXED INCOME	300,000.00	313,083.00
EAU CLAIRE WI AREA SCH DIST	FIXED INCOME	1,970,000.00	2,100,748.90
EAU CLAIRE WI AREA SCH DIST	FIXED INCOME	510,000.00	538,065.30
ELK RIVER MN INDEP SCH DIST 7	FIXED INCOME	370,000.00	374,469.60
EXPORT DEVELOPMNT CANADA	FIXED INCOME	25,000,000.00	24,960,500.00
FANNIE MAE	FIXED INCOME	25,000,000.00	24,993,400.00
FANNIE MAE	FIXED INCOME	35,000,000.00	34,907,565.00
FANNIE MAE	FIXED INCOME	25,000,000.00	24,558,775.00
FANNIE MAE	FIXED INCOME	15,000,000.00	14,663,145.00
FANNIE MAE	FIXED INCOME	20,000,000.00	19,931,620.00
FARGO ND	FIXED INCOME	750,000.00	777,795.00
FARGO ND	FIXED INCOME	100,000.00	98,403.00
FARGO ND	FIXED INCOME	265,000.00	264,843.65
FARMER MAC DISCOUNT NOTE	FIXED INCOME	5,000,000.00	4,971,280.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	15,000,000.00	14,895,495.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	25,000,000.00	24,993,750.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	10,000,000.00	9,981,400.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	50,000,000.00	49,653,250.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	50,000,000.00	49,976,400.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	25,000,000.00	24,968,825.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	50,000,000.00	49,689,250.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	25,000,000.00	24,822,675.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	20,000,000.00	19,853,060.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	20,000,000.00	19,861,940.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	25,000,000.00	24,774,400.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	25,000,000.00	24,810,000.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	25,000,000.00	24,797,000.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	25,000,000.00	24,791,350.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	14,738,000.00	14,594,289.76
FED FARM CRD DISCOUNT NT	FIXED INCOME	11,000,000.00	10,879,968.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	82,000,000.00	81,918,656.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	5,000,000.00	4,978,005.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	70,000,000.00	69,910,750.00

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FED FARM CRD DISCOUNT NT	FIXED INCOME	25,000,000.00	24,889,275.00
FED FARM CRD DISCOUNT NT	FIXED INCOME	75,000,000.00	74,856,225.00
FED HOME LN DISCOUNT NT	FIXED INCOME	25,000,000.00	24,947,775.00
FED HOME LN DISCOUNT NT	FIXED INCOME	25,000,000.00	24,744,150.00
FED HOME LN DISCOUNT NT	FIXED INCOME	85,000,000.00	84,990,565.00
FED HOME LN DISCOUNT NT	FIXED INCOME	73,905,000.00	73,900,861.32
FED HOME LN DISCOUNT NT	FIXED INCOME	50,000,000.00	49,984,700.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	25,000,000.00	25,006,350.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	50,000,000.00	49,723,000.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	25,000,000.00	24,903,700.00
FEDERAL FARM CREDIT BANK	FIXED INCOME	25,000,000.00	24,900,850.00
FEDERAL HOME LOAN BANK	FIXED INCOME	30,000,000.00	29,766,750.00
FEDERAL HOME LOAN BANK	FIXED INCOME	13,425,000.00	13,212,441.98
FEDERAL HOME LOAN BANK	FIXED INCOME	9,950,000.00	9,945,602.10
FEDERAL HOME LOAN BANK	FIXED INCOME	25,000,000.00	24,972,550.00
FEDERAL HOME LOAN BANK	FIXED INCOME	15,000,000.00	14,914,035.00
FEDERAL HOME LOAN BANK	FIXED INCOME	11,150,000.00	11,127,432.40
FEDERAL HOME LOAN BANK	FIXED INCOME	9,600,000.00	9,472,819.20
FEDERAL HOME LOAN BANK	FIXED INCOME	10,000,000.00	9,870,960.00
FEDERAL HOME LOAN BANK	FIXED INCOME	20,000,000.00	19,998,540.00
FEDERAL HOME LOAN BANK	FIXED INCOME	35,000,000.00	34,928,810.00
FEDERAL HOME LOAN BANK	FIXED INCOME	15,000,000.00	15,000,075.00
FEDERAL HOME LOAN BANK	FIXED INCOME	20,485,000.00	20,526,625.52
FEDERAL HOME LOAN BANK	FIXED INCOME	25,000,000.00	24,963,325.00
FEDERAL HOME LOAN BANK	FIXED INCOME	20,000,000.00	19,887,640.00
FEDERAL HOME LOAN BANK	FIXED INCOME	25,000,000.00	24,895,800.00
FEDERAL HOME LOAN BANK	FIXED INCOME	36,540,000.00	36,352,586.34
FEDERAL HOME LOAN BANK	FIXED INCOME	50,000,000.00	50,269,400.00
FLORIDA ST	FIXED INCOME	3,000,000.00	3,320,070.00
FOREST HILLS OH LOCAL SCH DIST	FIXED INCOME	500,000.00	558,270.00
FOREST LAKE MN INDEP SCH DIST	FIXED INCOME	50,000.00	52,035.00
FOREST LAKE MN INDEP SCH DIST	FIXED INCOME	375,000.00	383,838.75
FOREST LAKE MN INDEP SCH DIST	FIXED INCOME	400,000.00	412,836.00
FOREST LAKE MN INDEP SCH DIST	FIXED INCOME	325,000.00	332,826.00
FOREST LAKE MN INDEP SCH DIST	FIXED INCOME	1,355,000.00	1,389,362.80
FORT DODGE IA CMNTY SCH DIST	FIXED INCOME	1,250,000.00	1,219,062.50
FORT DODGE IA CMNTY SCH DIST	FIXED INCOME	265,000.00	254,087.30
FORT DODGE IA CMNTY SCH DIST	FIXED INCOME	200,000.00	184,876.00
FORT DODGE IA CMNTY SCH DIST	FIXED INCOME	75,000.00	71,749.50
FREDDIE MAC	FIXED INCOME	15,000,000.00	14,949,585.00
FREDDIE MAC	FIXED INCOME	16,750,000.00	16,514,260.50
FREDDIE MAC	FIXED INCOME	25,000,000.00	24,292,750.00
FREDDIE MAC	FIXED INCOME	13,370,000.00	13,289,873.59
FREDDIE MAC	FIXED INCOME	25,000,000.00	24,770,775.00
FREDDIE MAC	FIXED INCOME	25,000,000.00	24,824,800.00
FREDDIE MAC	FIXED INCOME	10,620,000.00	10,390,586.76

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FREDDIE MAC	FIXED INCOME	35,990,000.00	35,818,723.59
FREDDIE MAC	FIXED INCOME	19,500,000.00	19,402,578.00
FREDDIE MAC	FIXED INCOME	13,475,000.00	13,415,238.38
FREDDIE MAC	FIXED INCOME	25,000,000.00	24,983,600.00
FREDDIE MAC	FIXED INCOME	20,000,000.00	19,910,140.00
FREDDIE MAC	FIXED INCOME	25,000,000.00	24,945,425.00
FREDDIE MAC	FIXED INCOME	25,000,000.00	24,702,075.00
FREDDIE MAC	FIXED INCOME	20,000,000.00	19,878,080.00
FREDDIE MAC	FIXED INCOME	23,500,000.00	23,471,400.50
FREDDIE MAC	FIXED INCOME	44,500,000.00	44,453,853.50
FREDDIE MAC	FIXED INCOME	20,000,000.00	19,948,220.00
GENERAL ELECTRIC CO	FIXED INCOME	40,000,000.00	40,255,800.00
GENERAL ELECTRIC CO	FIXED INCOME	25,000,000.00	25,292,875.00
GENERAL ELECTRIC CO	FIXED INCOME	21,558,000.00	21,912,003.92
GENEVA WI JT SCH DIST 4	FIXED INCOME	120,000.00	129,390.00
GILBERT AZ	FIXED INCOME	375,000.00	389,985.00
HARLEY DAVIDSON FINL SER	FIXED INCOME	10,000,000.00	10,015,340.00
HARTFORD WI	FIXED INCOME	200,000.00	201,314.00
HAWAII ST	FIXED INCOME	220,000.00	227,345.80
HENNEPIN CNTY MN	FIXED INCOME	50,000.00	51,005.00
HONEYWELL INTERNATIONAL	FIXED INCOME	25,000,000.00	24,830,450.00
IBM CORP	FIXED INCOME	30,000,000.00	30,152,280.00
IBM CORP	FIXED INCOME	20,000,000.00	19,970,000.00
IBRD DISCOUNT NOTE	FIXED INCOME	50,000,000.00	49,939,100.00
IBRD DISCOUNT NOTE	FIXED INCOME	100,000,000.00	99,975,000.00
INDIANOLA IA CMNTY SCH DIST	FIXED INCOME	960,000.00	954,364.80
INTEL CORP	FIXED INCOME	25,000,000.00	25,002,500.00
INTER AMERICAN DEVEL BK	FIXED INCOME	14,340,000.00	14,332,127.34
INTL BK RECON + DEVELOP	FIXED INCOME	30,000,000.00	29,999,700.00
INTL BK RECON + DEVELOP	FIXED INCOME	50,000,000.00	50,003,900.00
INTL BK RECON + DEVELOP	FIXED INCOME	29,000,000.00	28,860,568.00
INTL BK RECON + DEVELOP	FIXED INCOME	10,000,000.00	9,941,790.00
IOWA CITY IA	FIXED INCOME	200,000.00	199,188.00
IOWA ST WSTRN CMNTY CLG MERGED	FIXED INCOME	225,000.00	226,838.25
IOWA ST WSTRN CMNTY CLG MERGED	FIXED INCOME	570,000.00	578,846.40
JANESVILLE WI	FIXED INCOME	1,475,000.00	1,484,100.75
JANESVILLE WI SCH DIST	FIXED INCOME	100,000.00	100,283.00
JEFFERSON MADISON CNTYS ID S	FIXED INCOME	50,000.00	50,238.00
JOHN DEERE OWNER TRUST	FIXED INCOME	4,266,452.42	4,264,434.81
JOHNSON + JOHNSON	FIXED INCOME	10,000,000.00	9,947,430.00
JOHNSON + JOHNSON	FIXED INCOME	15,000,000.00	14,989,590.00
JOHNSON CNTY KS	FIXED INCOME	880,000.00	944,688.80
JPMORGAN CHASE + CO	FIXED INCOME	9,000,000.00	9,046,863.00
JPMORGAN CHASE + CO	FIXED INCOME	18,100,000.00	18,156,146.20
KENOSHA CNTY WI	FIXED INCOME	200,000.00	195,558.00
KENOSHA CNTY WI	FIXED INCOME	250,000.00	249,250.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
KENOSHA WI UNIF SCH DIST 1	FIXED INCOME	195,000.00	218,193.30
KETTLE MORAINE WI SCH DIST	FIXED INCOME	250,000.00	259,600.00
KING CNTY WA	FIXED INCOME	200,000.00	218,444.00
KING CNTY WA SCH DIST 405 BEL	FIXED INCOME	430,000.00	481,200.10
KIRKWOOD IA CMNTY CLG INDL NEW	FIXED INCOME	50,000.00	51,825.00
LAKE OF THE WOODS MN INDEP SCH	FIXED INCOME	30,000.00	29,190.30
LAKEVILLE MN	FIXED INCOME	500,000.00	552,670.00
LEWISVILLE TX INDEP SCH DIST	FIXED INCOME	150,000.00	169,828.50
LITTLE ELM TX INDEP SCH DIST	FIXED INCOME	1,495,000.00	1,677,300.30
LOUDOUN CNTY VA	FIXED INCOME	160,000.00	179,811.20
MADISON WI AREA TECH CLG	FIXED INCOME	500,000.00	545,565.00
MADISON WI AREA TECH CLG	FIXED INCOME	500,000.00	547,440.00
MANDAN ND	FIXED INCOME	35,000.00	34,658.75
MARICOPA CNTY AZ CMNTY CLG DIS	FIXED INCOME	1,680,000.00	1,680,000.00
MARICOPA CNTY AZ HIGH SCH DIST	FIXED INCOME	425,000.00	425,000.00
MASSMUTUAL GLOBAL FUNDIN	FIXED INCOME	3,000,000.00	2,966,379.00
MCFARLAND WI	FIXED INCOME	250,000.00	250,420.00
MERCK + CO INC	FIXED INCOME	10,000,000.00	10,071,180.00
MERCK + CO INC	FIXED INCOME	18,102,000.00	18,082,992.90
MERIDEN CT	FIXED INCOME	385,000.00	387,410.10
MICROSOFT CORP	FIXED INCOME	39,900,000.00	39,427,105.20
MICROSOFT CORP	FIXED INCOME	15,000,000.00	14,976,165.00
MINNEAPOLIS MN	FIXED INCOME	5,000,000.00	5,275,300.00
MINNEAPOLIS MN	FIXED INCOME	350,000.00	344,666.00
MINNEAPOLIS MN	FIXED INCOME	1,200,000.00	1,221,024.00
MINNEAPOLIS MN	FIXED INCOME	3,300,000.00	3,353,163.00
MINNEAPOLIS MN	FIXED INCOME	1,175,000.00	1,185,128.50
MINNESOTA ST PUBLIC FACS AUTH	FIXED INCOME	7,540,000.00	8,095,698.00
MINOT ND	FIXED INCOME	795,000.00	803,315.70
MOUNT PLEASANT WI	FIXED INCOME	450,000.00	455,202.00
NATIONAL RURAL UTIL COOP	FIXED INCOME	20,000,000.00	19,772,180.00
NEW BERLIN WI	FIXED INCOME	135,000.00	141,912.00
NEW BERLIN WI	FIXED INCOME	70,000.00	72,483.60
NEW JERSEY ST	FIXED INCOME	190,000.00	203,875.70
NEW LONDON WI	FIXED INCOME	210,000.00	208,273.80
NEW YORK LIFE GLOBAL FDG	FIXED INCOME	15,000,000.00	14,875,125.00
NEW YORK LIFE GLOBAL FDG	FIXED INCOME	20,000,000.00	20,113,940.00
NORMAN OK	FIXED INCOME	500,000.00	499,310.00
NORTH CAROLINA ST	FIXED INCOME	400,000.00	400,848.00
NORTHWEST TX INDEP SCH DIST	FIXED INCOME	1,550,000.00	1,698,831.00
NORWALK IA CMNTY SCH DIST	FIXED INCOME	500,000.00	532,375.00
NORWALK IA CMNTY SCH DIST	FIXED INCOME	575,000.00	605,837.25
OLMSTED CNTY MN	FIXED INCOME	420,000.00	452,860.80
OLMSTED CNTY MN	FIXED INCOME	480,000.00	513,249.60
ONTARIO (PROVINCE OF)	FIXED INCOME	25,000,000.00	24,789,000.00
ONTARIO (PROVINCE OF)	FIXED INCOME	20,000,000.00	20,114,680.00

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Security Name	Asset Class	Shares/Par Value	Base Market Value
OREGON ST	FIXED INCOME	500,000.00	504,000.00
PACCAR FINANCIAL CORP	FIXED INCOME	25,000,000.00	24,994,225.00
PACCAR FINANCIAL CORP	FIXED INCOME	10,000,000.00	9,999,300.00
PACCAR FINANCIAL CORP	FIXED INCOME	7,000,000.00	6,987,722.00
PACCAR FINANCIAL CORP	FIXED INCOME	7,000,000.00	6,944,308.00
PACCAR FINANCIAL CORP	FIXED INCOME	10,000,000.00	10,072,770.00
PACCAR FINANCIAL CORP	FIXED INCOME	10,000,000.00	10,003,530.00
PEPSICO INC	FIXED INCOME	15,000,000.00	15,194,790.00
PEPSICO INC	FIXED INCOME	15,000,000.00	15,077,385.00
PEPSICO INC	FIXED INCOME	10,000,000.00	9,911,700.00
PFIZER INC	FIXED INCOME	15,000,000.00	15,023,835.00
PIMA CNTY AZ UNIF SCH DIST 10	FIXED INCOME	200,000.00	225,250.00
PINAL CNTY AZ UNIF SCH DIST 2	FIXED INCOME	70,000.00	84,796.60
PRIOR LAKE MN INDEP SCH DIST	FIXED INCOME	395,000.00	413,407.00
PROCTER + GAMBLE CO/THE	FIXED INCOME	10,000,000.00	10,018,240.00
RED OAK TX INDEP SCH DIST	FIXED INCOME	700,000.00	850,010.00
RIO RANCHO NM PUBLIC SCH DIST	FIXED INCOME	400,000.00	409,516.00
ROYAL BANK OF CANADA	FIXED INCOME	25,000,000.00	25,200,075.00
ROYAL BANK OF CANADA	FIXED INCOME	54,573,000.00	54,551,170.80
ROYAL BANK OF CANADA	FIXED INCOME	45,000,000.00	45,179,055.00
ROYAL BANK OF CANADA	FIXED INCOME	10,000,000.00	10,012,860.00
ROYAL BANK OF CANADA	FIXED INCOME	30,000,000.00	30,104,190.00
SAINT MICHAEL MN INDEP SCH DIS	FIXED INCOME	500,000.00	509,865.00
SAINT PAUL MN	FIXED INCOME	2,005,000.00	2,030,964.75
SAINT PAUL MN	FIXED INCOME	1,080,000.00	1,079,730.00
SHAWNEE CNTY KS UNIF SCH DIST	FIXED INCOME	380,000.00	427,306.20
SIOUX CITY IA	FIXED INCOME	150,000.00	149,671.50
SOUTH CAROLINA ST	FIXED INCOME	855,000.00	865,260.00
SPOKANE CNTY WA SCH DIST 81 S	FIXED INCOME	75,000.00	80,477.25
SPOONER WI AREA SCH DIST	FIXED INCOME	1,000,000.00	1,034,740.00
SPOONER WI AREA SCH DIST	FIXED INCOME	1,000,000.00	1,006,970.00
TENNESSEE ST	FIXED INCOME	1,000,000.00	1,032,040.00
TEXAS CITY TX INDEP SCH DIST	FIXED INCOME	990,000.00	994,455.00
TEXAS ST	FIXED INCOME	250,000.00	250,635.00
TEXAS ST	FIXED INCOME	750,000.00	806,782.50
TEXAS ST	FIXED INCOME	650,000.00	726,615.50
THIEF RIVER FALLS MN INDEP SCH	FIXED INCOME	200,000.00	184,886.00
TORONTO DOMINION BANK	FIXED INCOME	25,000,000.00	25,085,525.00
TOYOTA AUTO RECEIVABLES OWNER	FIXED INCOME	2,211,984.77	2,211,086.93
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	40,000,000.00	40,090,400.00
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	20,000,000.00	20,023,760.00
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	20,000,000.00	19,960,960.00
TOYOTA MOTOR CREDIT CORP	FIXED INCOME	20,000,000.00	20,145,040.00
UNION PACIFIC CORP	FIXED INCOME	15,714,000.00	15,857,060.26
UNITED TECHNOLOGIES CORP	FIXED INCOME	15,000,000.00	15,107,325.00
UNITEDHEALTH GROUP INC	FIXED INCOME	5,000,000.00	4,998,530.00

MINNESOTA STATE BOARD OF INVESTMENT
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Security Name	Asset Class	Shares/Par Value	Base Market Value
URBANDALE IA	FIXED INCOME	390,000.00	400,849.80
URBANDALE IA	FIXED INCOME	400,000.00	407,376.00
US BANK NA CINCINNATI	FIXED INCOME	50,000,000.00	50,021,750.00
US BANK NA CINCINNATI	FIXED INCOME	20,000,000.00	20,086,140.00
US BANK NA CINCINNATI	FIXED INCOME	20,000,000.00	20,000,740.00
US BANK NA CINCINNATI	FIXED INCOME	37,032,000.00	37,307,444.02
US BANK NA CINCINNATI	FIXED INCOME	15,000,000.00	14,992,455.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	25,111,900.00
US TREASURY N/B	FIXED INCOME	50,000,000.00	50,057,450.00
US TREASURY N/B	FIXED INCOME	50,000,000.00	50,228,000.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	25,246,100.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	25,272,450.00
US TREASURY N/B	FIXED INCOME	50,000,000.00	49,912,450.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	25,021,475.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	25,054,700.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	24,983,125.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	24,964,900.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	24,915,050.00
US TREASURY N/B	FIXED INCOME	25,000,000.00	24,910,150.00
US TREASURY SLGS TIME DEPOSIT	FIXED INCOME	5,025.00	5,025.00
US TREASURY SLGS TIME DEPOSIT	FIXED INCOME	340,025.00	340,025.00
US TREASURY SLGS TIME DEPOSIT	FIXED INCOME	191,950.00	191,950.00
USAA AUTO OWNER TRUST	FIXED INCOME	6,489,768.31	6,484,375.31
USAA CAPITAL CORP	FIXED INCOME	10,000,000.00	10,014,340.00
VERMONT ST	FIXED INCOME	100,000.00	100,095.00
W FARGO ND	FIXED INCOME	775,000.00	784,718.50
W FARGO ND PUBLIC SCH DIST 6	FIXED INCOME	625,000.00	673,675.00
WACHOVIA CORP	FIXED INCOME	10,000,000.00	10,234,240.00
WAKE CNTY NC	FIXED INCOME	160,000.00	170,244.80
WASHINGTON ST	FIXED INCOME	695,000.00	695,000.00
WATERLOO IA	FIXED INCOME	395,000.00	413,754.60
WATERLOO IA	FIXED INCOME	405,000.00	422,905.05
WATERLOO IA	FIXED INCOME	415,000.00	432,077.25
WATERLOO IA	FIXED INCOME	335,000.00	351,425.05
WAUKESHA WI	FIXED INCOME	460,000.00	503,065.20
WAUPACA CNTY WI	FIXED INCOME	400,000.00	404,088.00
WAUSAU WI	FIXED INCOME	490,000.00	510,241.90
WAYLAND MI UNION SCH DIST	FIXED INCOME	300,000.00	362,451.00
WELLS FARGO + COMPANY	FIXED INCOME	30,165,000.00	30,296,247.92
WELLS FARGO BANK NA	FIXED INCOME	21,565,000.00	21,664,824.39
WEST HARTFORD CT	FIXED INCOME	630,000.00	665,639.10
WHITE BEAR LAKE MN INDEP SCH D	FIXED INCOME	1,000,000.00	1,050,160.00
WRIGHT CNTY MN	FIXED INCOME	500,000.00	575,540.00
WSTRN LAKE SUPERIOR MN SANTN D	FIXED INCOME	425,000.00	426,598.00
State Cash Accounts Total			**11,946,758,898.98**