

INTERNATIONAL BUSINESS MACHINES CORP

Form 11-K

June 24, 2014

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**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

FORM 11-K

(Mark One)

ANNUAL REPORT PURSUANT TO SECTION 15 (d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the fiscal year ended December 31, 2013

OR

TRANSITION REPORT PURSUANT TO SECTION 15 (d) OF THE SECURITIES EXCHANGE ACT OF 1934

For the transition period from to

Commission file number 1-2360

A. Full title of the plan and address of the plan, if different from that of the issuer named below:

IBM 401(k) Plus Plan

Director of Compensation and Benefits

IBM

North Castle Drive, M/D 147

Armonk, New York 10504

B. Name of issuer of the securities held pursuant to the plan and the address of its principal executive office:

INTERNATIONAL BUSINESS MACHINES CORPORATION

New Orchard Road

Armonk, New York 10504

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IBM 401(k) PLUS PLAN

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* Other schedules required by Section 2520.103-10 of the Department of Labor Rules and Regulations for Reporting and Disclosures under the Employee Retirement Income Security Act of 1974 are omitted because they are not applicable.

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SIGNATURE

The Plan. Pursuant to the requirements of the Securities Exchange Act of 1934, the trustees (or other persons who administer the employee benefit plan) have duly caused this annual report to be signed on its behalf by the undersigned thereunto duly authorized.

IBM 401(k) Plus Plan

Date: June 24, 2014

By: /s/ James J. Kavanaugh
James J. Kavanaugh
Vice President and Controller
(Principal Accounting Officer)

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Report of Independent Registered Public Accounting Firm

To the Participants and Plan Administrator of the IBM 401(k) Plus Plan:

In our opinion, the accompanying statements of net assets available for benefits and the related statement of changes in net assets available for benefits present fairly, in all material respects, the net assets available for benefits of the IBM 401(k) Plus Plan (the Plan) at December 31, 2013 and 2012, and the changes in net assets available for benefits for the year ended December 31, 2013 in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Plan's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

Our audits were conducted for the purpose of forming an opinion on the basic financial statements taken as a whole. The supplemental schedules of loans or fixed income obligations in default or classified as uncollectible, of assets (held at end of year) and of assets (acquired and disposed of within year) are presented for the purpose of additional analysis and are not a required part of the basic financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. These supplemental schedules are the responsibility of the Plan's management. The supplemental schedules have been subjected to the auditing procedures applied in the audits of the basic financial statements and, in our opinion, are fairly stated in all material respects in relation to the basic financial statements taken as a whole.

/s/ PricewaterhouseCoopers LLP

PricewaterhouseCoopers LLP
New York, NY
June 24, 2014

Table of Contents**IBM 401(k) PLUS PLAN****STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS****AT DECEMBER 31,**

	2013	2012
	(Dollars in thousands)	
Assets:		
Investments, at fair value (Note 3)	\$ 46,791,660	\$ 41,986,768
Receivables:		
Employer contributions		35,662
Participant contributions		24,053
Notes receivable from participants	315,264	323,820
Income, sales proceeds and other receivables	1,044,073	1,292,054
Total receivables	1,359,337	1,675,589
Total assets	48,150,997	43,662,357
Liabilities:		
Payable for collateral deposits	8,643	14,335
Accrued expenses and other liabilities	1,563,603	2,044,352
Total liabilities	1,572,246	2,058,687
Net assets at fair value	46,578,751	41,603,670
Adjustment from fair value to contract value for fully benefit-responsive investment contracts	(293,477)	(708,476)
Net assets available for benefits	\$ 46,285,274	\$ 40,895,194

The accompanying notes are an integral part of these financial statements.

Table of Contents**IBM 401(k) PLUS PLAN****STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS****FOR THE YEAR ENDED DECEMBER 31,**

	2013
	(Dollars in thousands)
Additions to net assets attributed to:	
Investment income:	
Net appreciation in fair value of investments (Note 3)	\$ 5,067,415
Interest income from investments	643,283
Dividends	255,282
	5,965,980
Interest income on notes receivable from participants	13,242
Contributions:	
Participants	1,197,051
Employer	791,927
	1,988,978
Transfers from other benefit plans	94,928
Total additions	8,063,128
Deductions from net assets attributed to:	
Distributions to participants	2,620,019
Administrative expenses, net	53,029
Total deductions	2,673,048
Net increase in net assets during the year	5,390,080
Net assets available for benefits:	
Beginning of year	40,895,194
End of year	\$ 46,285,274

The accompanying notes are an integral part of these financial statements.

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IBM 401(k) PLUS PLAN

NOTES TO FINANCIAL STATEMENTS

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the IBM 401(k) Plus Plan (the Plan) provides only general information. Participants should refer to the Plan prospectus (Summary Plan Description) for a complete description of the Plan's provisions.

General

The Plan was established by resolution of International Business Machines Corporation's Retirement Plans Committee (the Committee) effective July 1, 1983 and Plan assets are held in trust for the benefit of its participants. The Plan offers all eligible active, full-time and part-time regular and long-term supplemental United States (U.S.) employees of International Business Machines Corporation (IBM) and certain of its domestic related companies and partnerships an opportunity to defer from one to eighty percent of their eligible compensation for before-tax 401(k) and/or Roth 401(k) contributions to any of thirty-three primary investment funds and about 165 mutual funds in a mutual fund window. The investment objectives of the primary funds are described in Note 6, Description of Investment Funds. In addition, participants are able to contribute up to ten percent of their eligible compensation on an after-tax basis. Roth 401(k) and after-tax contributions are not available for employees working in Puerto Rico. Annual contributions are subject to the legal limits permitted by Internal Revenue Service (IRS) regulations.

Participants are provided the choice to enroll in a disability protection program under which a portion of the participant's account is used to pay premiums to purchase term insurance (underwritten by Metropolitan Life Insurance Company), which will pay the amount of their before-tax 401(k) contributions, matching contributions, automatic contributions and/or Special Savings Awards into their accounts in the event the participant becomes disabled while insured.

At December 31, 2013 and 2012, the number of participants with an account balance in the Plan was 196,397 and 197,713, respectively.

The Plan is dual qualified under Section 401(a) of the Internal Revenue Code of 1986, as amended, and Section 1081.01(a) of the Internal Revenue Code for a New Puerto Rico, as amended (the PRIRC). It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Administration

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The Plan is administered by the Committee, which appointed certain officials of IBM to assist in administering the Plan. The Committee appointed State Street Bank and Trust Company (SSBT), as Trustee, to safeguard the assets of the funds and State Street Global Advisors (SSGA), the institutional investment management affiliate of SSBT, The Vanguard Group and other investment managers to direct investments in the various funds.

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Fidelity Investments Institutional Operations Company, Inc. (Fidelity) is the provider of record keeping and participant services, operator of the IBM Employee Services Center for the Plan in Raleigh, North Carolina as well as the provider of administrative services related to the mutual fund window. Communication services were provided by Fidelity as well as The Vanguard Group.

Contributions

Under the Plan, IBM provides employer contributions for eligible participants as shown in the table below:

IBM Pension Plan Eligibility at 12/31/2007	IBM Automatic Contribution	IBM Matching Contribution
Pension Credit Formula	4%	100% on 6% of eligible compensation
Personal Pension Account	2%	100% on 6% of eligible compensation
New Hires on or after 1/1/2005	1%	100% on 5% of eligible compensation
GBS Application Development Specialist Job Family Hires on or after 4/15/2013	1%	100% on 2% of eligible compensation

IBM employer contributions are based upon the IBM pension formula for which the employee was eligible on December 31, 2007, or on hire date on or after January 1, 2005. Any employees who terminate employment and are rehired on or after January 1, 2005 will be eligible to participate in the New Hires on or after 1/1/2005 contribution rates or the Global Business Services (GBS) Application Development Specialist Job Family Hires on or after 4/15/2013 as applicable.

A contribution equal to five percent of eligible compensation (referred to as a Special Savings Award) will be added to the accounts of participants who are non-exempt employees at each year-end (effective January 1, 2013, the determination will be made on December 15 and the Special Savings Award will be contributed to eligible participants on the last business day of the year) and who participated in the Pension Credit Formula as of December 31, 2007 and have been continuously employed by IBM since that date.

Newly hired employees are automatically enrolled at five percent of eligible salary and performance pay after approximately thirty days of employment with IBM, unless they elect otherwise. After completing one year of service with IBM, they are eligible for the IBM automatic contribution and the IBM matching contribution. GBS Application Development Specialist Job Family Hires are eligible for a matching contribution equal to two percent and automatic contributions equal to one percent, if they complete two years of service.

Effective January 1, 2013, matching and automatic contributions are made once annually at the end of the year. In order to receive such IBM employer contributions each year, a participant must be employed on December 15 of the plan year. However, if a participant separates from service prior to December 15, and has completed certain service and/or age requirements, then the participant will be eligible to receive such matching and automatic contributions following separation from service.

Eligible compensation under the Plan includes regular salary, commissions, overtime, shift premium and similar additional compensation payments for nonscheduled workdays, recurring payments under an employee variable compensation plan, regular IBM Short-Term Disability

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Income Plan payments, holiday pay and vacation pay, and payments made under any executive incentive compensation plan. Non-recurring compensation, such as awards, deal team payments and significant signing bonuses are not eligible compensation and cannot be deferred under the Plan.

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Participants are able to choose to have their contributions invested entirely in one of, or in any combination of, the following funds or in the mutual fund window funds, in multiples of one percent. If participants do not make an investment election, then contributions will be invested in the default Target Date fund that most closely corresponds to the year in which they will reach age 60.

These funds and their investment objectives are more fully described in Note 6, Description of Investment Funds.

Life Cycle Funds (14)

Target Date 2005 Fund

Target Date 2010 Fund

Target Date 2015 Fund

Target Date 2020 Fund

Target Date 2025 Fund

Target Date 2030 Fund

Target Date 2035 Fund

Target Date 2040 Fund

Target Date 2045 Fund

Target Date 2050 Fund

Income Plus Life Strategy Fund

Conservative Life Strategy Fund

Moderate Life Strategy Fund

Aggressive Life Strategy Fund

Core Funds (8)

Interest Income Fund

Inflation Protected Bond Fund

Total Bond Market Fund

High Yield and Emerging Markets Bond Fund

Total Stock Market Index Fund

Total International Stock Market Index Fund

Real Estate Investment Trust (REIT) Index Fund

International Real Estate Index Fund

Expanded Choice Funds (11)

Long-Term Corporate Bond Fund

Large Company Index Fund

Large-Cap Value Index Fund

Large-Cap Growth Index Fund

Small/Mid-Cap Stock Index Fund

Small-Cap Value Index Fund

Small-Cap Growth Index Fund

European Stock Index Fund

Pacific Stock Index Fund

Emerging Markets Stock Index Fund

IBM Stock Fund

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The Plan participants also have access to the mutual fund window investment options.

Participants may change their deferral percentage and investment selection for future contributions at any time. The changes will take effect for the next eligible pay cycle if the request is completed before the applicable cutoff date. Also, participants may transfer part or all of existing account balances among funds in the Plan once daily, subject to the Plan restrictions on trading.

The Committee is committed to preserving the integrity of the Plan as a long-term savings vehicle for its employees. Frequent, short-term trading that is intended to take advantage of pricing lags in funds can harm long-term investors, or increase trading expenses in general. Therefore, the Plan has implemented frequent trading transaction restrictions and reserves the right to take other appropriate action to curb short-term transactions (buying/selling).

Participant Accounts

The Plan record keeper maintains an account in the name of each participant to which each participant's contributions and share of the net earnings, losses and expenses, if any, of the various investment funds are recorded. The earnings on the assets held in each of the funds and all proceeds from the sale of such assets are held and reinvested in the respective funds.

Participants may transfer rollover contributions of before-tax and Roth 401(k) amounts from other qualified savings plans or Individual Retirement Accounts into their Plan account. Rollovers must be made in cash within the time limits specified by the IRS; stock or in-kind rollovers are not accepted. These rollovers are limited to active employees on the payroll of IBM (or affiliated companies) who have existing accounts in the Plan. Retirees are not eligible for such rollovers, except that a retiree or separated employee who has an existing account in the Plan may roll over a lump-sum distribution from an IBM-sponsored qualified retirement plan, including the IBM Personal Pension Plan. After-tax amounts may also be directly rolled over into the Plan from another qualified savings plan.

On each valuation date, the unit/share value of each fund is determined by dividing the current investment value of the assets in that fund on that date by the number of units/shares in the fund. The participant's investment value of assets equals the market value of assets for all funds except the Interest Income Fund for which the participant's investment value of assets equals the contract value of assets. In determining the unit/share value, new contributions that are to be allocated as of the valuation date are excluded from the calculation. On the next day, the cash related to new contributions is transferred into the fund and the number of additional units to be credited to a participant's account for each fund, due to new contributions, is equal to the amount of the participant's new contributions to the fund divided by the prior night's unit value.

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Contributions (with the exception of after-tax contributions and Roth 401(k) contributions) made to the Plan, as well as interest, dividends, or other earnings of the Plan are generally not included in the taxable income of the participant until withdrawal, at which time all earnings and contributions withdrawn generally are taxed as ordinary income to the participant. Additionally, withdrawals by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent. After-tax contributions made to the Plan are not tax deferred, but are taxable income prior to the participant making the contribution. Any interest, dividends or other earnings on the after-tax contributions are generally not included in the taxable income of the participant until withdrawal, at which time all earnings withdrawn are generally taxed as ordinary income to the participant. Any distribution of earnings on after-tax contributions that are withdrawn by the participant before attaining age 59 1/2 generally are subject to a penalty tax of 10 percent. Roth 401(k) contributions are not tax deferred, but are taxable income prior to the participant making the contribution. Interest, dividends or other earnings on Roth 401(k) contributions may not be taxable at withdrawal provided the participant has met the applicable rules.

Consistent with provisions established by the IRS, the Plan's 2013 limit on employee salary and performance pay deferrals was \$17,500. (The limit for 2014 is \$17,500.) Participants who were age 50 or older during 2013 could take advantage of a higher 401(k) contribution limit of \$23,000. (The limit for 2014 is \$23,000.) The 2013 maximum annual deferral amount for employees residing in Puerto Rico was limited by local government regulations to \$17,500. (The Puerto Rico limit for 2014 is \$17,500.) Puerto Rico participants who were age 50 or older in 2013 could take advantage of a higher contribution limit of \$19,000. (The limit for 2014 is \$19,000.)

Vesting

Participants in the Plan are at all times fully vested in their account balance, including employee contributions, employer contributions and earnings thereon, if any.

Distributions

Participants who have attained age 59 1/2 may request a distribution of all or part of the value in their account. A maximum of four ad-hoc distributions are allowed each year and the minimum amount of any such distribution shall be the lesser of the participant's account balance or \$500. Effective January 1, 2014 participants who have attained age 59 1/2 may request ad-hoc withdrawals (\$500 minimum), as needed from their account.

In addition, participants who (1) retire under the prior IBM Retirement Plan provisions of the IBM Personal Pension Plan, or (2) become eligible for benefits under the IBM Long-Term Disability Plan or the IBM Medical Disability Income Plan, or (3) separate from IBM and have attained age 55, may also elect to receive the balance of their account in annual installments over a period not to exceed twenty years. Effective January 1, 2014, in addition to the existing annual installment option, monthly and quarterly and specific dollar amount installments may be requested, and there will be no limit on the time period over which installments may be taken, subject to required minimum distribution requirements for participants who have reached age 70 1/2.

Withdrawals for financial hardship are permitted provided they are for an immediate and significant financial need, and the distribution is necessary to satisfy that need. Employees are required to fully use the Plan loan program, described below, before requesting a hardship withdrawal. Only an employee's contributions are eligible for hardship withdrawal; earnings on before-tax 401(k) and Roth 401(k), and IBM

contributions (match, automatic, transition credits and Special Savings Award) are not

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eligible for withdrawal. Employees must submit evidence of hardship to the record keeper who will determine whether the situation qualifies for a hardship withdrawal based on guidance from the Plan administrator. A hardship withdrawal is taxed as ordinary income to the employee and may be subject to the 10 percent additional tax on early distributions.

If the participant dies and is married at the time of death, the participant's spouse must be the beneficiary of the participant's Plan account, unless the participant's spouse has previously given written, notarized consent to designate another person as beneficiary. If the participant marries or remarries, any prior beneficiary designation is canceled and the spouse automatically becomes the beneficiary. If the participant is single, the beneficiary may be anyone previously designated by the participant under the Plan. In the absence of an effective designation under the Plan at the time of death, the proceeds normally will be paid in the following order: the participant's spouse, the participant's children in equal shares, or to surviving parents equally. If no spouse, child, or parent is living, payments will be made to the executors or administrators of the participant's estate.

After the death of a participant, an account will be established for the participant's beneficiary. If the beneficiary is a spouse or domestic partner, the beneficiary's account may be maintained in the Plan, subject to IRS required minimum distributions. If the beneficiary is neither a spouse nor a domestic partner, the account will be paid to the beneficiary in a lump sum. Beneficiaries may roll over distributions from the Plan.

Participant Loans

Participants may borrow up to one-half of the value of their account balance, not to exceed \$50,000, within a twelve month period. Loans will be granted in \$1 increments subject to a minimum loan amount of \$500. Participants are limited to two simultaneous outstanding Plan loans. Repayment of a loan is made through semi-monthly payroll deductions. Loans originated under the Plan have a repayment term of one to four years for a general purpose loan or one to ten years for a primary residence loan. There are a limited number of outstanding loans originated under acquired company plans that were merged into the Plan having repayment terms greater than 10 years and up to a maximum term of 30 years. The loans originated under the Plan bear a fixed rate of interest, set quarterly, for the term of the loan, determined by the plan administrator to be 1.25 points above the prime rate. The interest is credited to the participant's account as the semi-monthly repayments of principal and interest are made. Interest rates on outstanding loans at December 31, 2013 and 2012 ranged from 3.25 percent to 11.00 percent.

Participants may prepay the entire remaining loan principal at any time. Employees on an approved leave of absence may elect to make scheduled loan payments directly to the Plan. Participants may continue to contribute to the Plan while having an outstanding loan. A loan default is a taxable event to the participant and will be reported as such in the year of the loan default.

Participants who retire or separate from IBM and have outstanding Plan loans may make loan repayments via coupon payments or ACH deductions to continue monthly loan repayments according to their original amortization schedule.

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Termination of Service

If the value of a participant's account is \$1,000 or less, it will be distributed to the participant in a lump-sum payment following the termination of the participant's employment with IBM. If the account balance is greater than \$1,000 at the time of separation, the participant may defer distribution of the account until age 70 ½.

Termination of the Plan

IBM reserves the right to terminate this Plan at any time by action of the Board of Directors of IBM. In that event, each participant or beneficiary receiving or entitled to receive payments under the Plan would receive the balance of the account at such time and in accordance with applicable law and regulations. In the event of a full or partial termination of the Plan, or upon complete discontinuance of contributions under the Plan, the rights of all affected participants in the value of their accounts would be non-forfeitable.

Risks and Uncertainties

The Plan provides for various investment options in the form of mutual funds, commingled funds or separately-managed funds. These funds invest in equities, fixed income securities, synthetic guaranteed investment contracts (synthetic GICs), a separate account investment contract (separate account GIC) and derivative contracts. Investment securities are exposed to various risks, such as interest rate movements, credit quality changes and overall market volatility. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of investment securities, it is reasonably possible that changes in risks in the near term could materially affect participants' account balances and the amounts reported in the statement of net assets available for benefits. The Plan is potentially exposed to credit loss in the event of non-performance by the companies with whom the Plan entered into the synthetic GICs and a separate account GIC. However, the Committee does not anticipate non-performance by these companies at this time.

NOTE 2 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

The accompanying financial statements are prepared under the accrual basis of accounting, except distributions, which are recorded when paid. Notes receivable from participants are measured at their unpaid principal balance plus any accrued interest. Within the financial tables presented, certain columns and rows may not add due to the use of rounded numbers for disclosure purposes.

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Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America (U.S. GAAP) requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, and disclosures of contingent assets and liabilities at the date of the financial statements. Actual results could differ from those estimates.

Investment Contracts

Investment contracts held by a defined contribution plan are reported at fair value. However, contract value is the relevant measurement attribute for that portion of the net assets available for benefits of a defined contribution plan attributable to fully benefit responsive investment contracts because contract value is the amount participants would receive if they were to initiate permitted transactions under the terms of the Plan. Contract value represents contributions made to investment contracts plus interest at the contract rates less withdrawals and administrative expenses. The statements of net assets available for benefits present the fair value of the investments in the Interest Income Fund as well as the adjustment from fair value to contract value for the fully benefit responsive investment contracts within the Interest Income Fund. The statement of changes in net assets available for benefits presents these investments on a contract value basis.

Valuation of Investments

The Plan's investments are stated at fair value. Accounting guidance defines fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Under this guidance, the Plan is required to classify certain assets and liabilities based on the following fair value hierarchy:

- Level 1 Quoted prices (unadjusted) in active markets for identical assets or liabilities that can be accessed at the measurement date;

- Level 2 Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly; and

- Level 3 Unobservable inputs for the asset or liability.

The guidance requires the use of observable market data if such data is available without undue cost and effort.

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Assets are classified within the fair value hierarchy according to the lowest level input that is significant to the fair value measurement. Valuation techniques used maximize the use of observable inputs and minimize the use of unobservable inputs. A security that is categorized as Level 3 is valued using the last available market price or a price from an alternate pricing source. The valuation methodology is applied consistently from period to period.

Investments in mutual funds and commingled funds are valued at the net asset values per share using available inputs to measure fair value by such companies or funds as of the valuation date. Generally, mutual funds have a quoted market price in an active market and are classified as Level 1 and commingled funds which may include 103-12 investments, common collective trusts and pooled separate accounts are classified as Level 2 based upon observable data.

Common stocks and financial derivative instruments, such as futures contracts or options contracts that are traded on a national securities exchange are stated at the last reported sale or settlement price on the day of valuation. Valuation adjustments may be applied to certain securities that are solely traded on a foreign exchange to account for the market movement between the close of the foreign market and the close of the New York Stock Exchange. These securities are valued using pricing service providers that consider the correlation of the trading patterns of the foreign security to the intraday trading in the U.S. markets for investments.

Fixed income investments are valued on the basis of valuations furnished by Trustee-approved independent pricing services. These services determine valuations for normal institutional-size trading units of such securities using models or matrix pricing, which incorporates yield and/or price with respect to bonds that are considered comparable in characteristics such as rating, interest rate and maturity date and quotations from bond dealers to determine current value. If these valuations are deemed to be either not reliable or not readily available, the fair value will be determined in good faith by the Trustee.

Over-the-counter derivatives are typically valued using proprietary pricing models that use as their basis readily observable market parameters that is, parameters that are actively quoted and can be validated to external sources, including industry pricing services. Depending on the types and contractual terms of derivatives, fair value can be modeled using a series of techniques, such as the Black-Scholes option pricing model, simulation models or a combination of various models, which are consistently applied. Where derivative products have been established for some time, the Plan uses models that are widely accepted in the financial services industry. These models reflect the contractual terms of the derivatives, including the period to maturity, and market-based parameters such as interest rates, volatility, and the credit quality of the counterparty. Further, many of these models do not contain a high level of subjectivity, as the methodologies used in the models do not require significant judgment, and inputs to the model are readily observable from actively quoted markets, as is the case for plain vanilla interest rate swaps, option contracts and credit default swaps.

Interest bearing cash securities are valued at amortized cost, which includes cost and accrued interest and approximates fair value.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

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Security Transactions and Related Investment Income

Security transactions are recorded on a trade-date basis. Dividend income is recorded on the ex-dividend date and interest income is recorded on the accrual basis.

The Plan presents in the Statement of Changes in Net Assets Available for Benefits the net change in the fair value of its investments, which consists of realized gains and losses and the unrealized appreciation and depreciation on those investments.

Administrative Expenses and Investment Management Fees

Participants pay for administrative expenses of the Plan which are included in each fund's expense ratio. These costs include (a) investment management, custody and benefit responsive investment contract fees which are charged to the applicable funds and (b) operational expenses required for administration of the Plan including trustee and recordkeeping which are charged against the funds' assets on a pro rata basis throughout the year. Operational expenses related to balances in the Mutual Fund Window are deducted from participant account balances. Brokerage fees, and commissions are included in the cost of investments and in determining net proceeds on sales of investments. Investment management, custody and administrative fees for commingled trusts and mutual funds are charged based on a percentage of net asset value and are paid from the assets of the respective funds.

Standards Implemented

In December 2011 and January 2013, the Financial Accounting Standards Board (FASB) issued additional disclosure requirements and amended guidance for offsetting and related arrangements. These additional requirements became effective for the year ended December 31, 2013 and did not have a material impact on the Plan's Financial Statements.

Table of Contents**NOTE 3 INVESTMENTS**

The following schedules summarize the fair value of investments within the fair value hierarchy, Level 3 gains and losses, fair value of investments that calculate net asset value, investments that represent 5 percent or more of the Plan's net assets and the related net change in the fair value of investments by type of investment.

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2013 and 2012.

Investments at Fair Value as of December 31, 2013

(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity commingled*/mutual funds	\$ 3,494,914	\$ 13,884,615	\$	\$ 17,379,529
IBM Corporation common stock	2,209,214			2,209,214
International equity securities	366,811	3,168,796	24	3,535,632
US large-cap equity securities	886,340			886,340
US mid-cap equity securities	2,901,805			2,901,805
US small-cap equity securities	1,244,469		12	1,244,481
Fixed income:				
Government securities rated A or higher		8,676,257		8,676,257
Government securities rated below A		305,417	1,314	306,731
Corporate bonds rated A or higher		1,157,594		1,157,594
Corporate bonds rated below A		2,093,707	590	2,094,296
Mortgage and asset-backed securities		743,435	499	743,935
Fixed income commingled*/mutual funds	1,175,897	569,130		1,745,027
Investment contracts		633,210		633,210
Cash and cash equivalents	37,847	1,502,634		1,540,481
Derivatives	5,872	9,027		14,898
Other commingled*/mutual funds	604,047	1,118,184		1,722,231
Total investments at fair value	12,927,216	33,862,005	2,440	46,791,660

*Commingled funds may include 103-12 investments, common collective trusts, and pooled separate accounts.

There were no transfers between Levels 1 and 2.

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(Dollars in Thousands)	Level 1	Level 2	Level 3	Total
Equity:				
Equity commingled*/mutual funds	\$ 2,588,283	\$ 11,228,774	\$	\$ 13,817,058
IBM Corporation common stock	2,504,527			2,504,527
International equity securities	386,482	2,921,483		3,307,965
US large-cap equity securities	729,182			729,182
US mid-cap equity securities	2,040,336			2,040,336
US small-cap equity securities	1,206,692			1,206,692
Fixed income:				
Government securities rated A or higher		10,156,571	528	10,157,099
Government securities rated below A		360,651		360,651
Corporate bonds rated A or higher		1,093,707		1,093,707
Corporate bonds rated below A		2,063,104	577	2,063,471
Mortgage and asset-backed securities		795,282	6,564	801,846
Fixed income commingled*/mutual funds	1,526,599	575,287		2,101,887
Investment contracts		16,899		16,899
Cash and cash equivalents	35,592	976,599		1,012,401
Derivatives	4,597	(5,493)		(896)
Other commingled*/mutual funds	458,880	315,064		773,944
Total investments at fair value	\$ 11,481,171	\$ 30,497,927	\$ 7,670	\$ 41,986,768

*Commingled funds may include 103-12 investments, common collective trusts, and pooled separate accounts

There were no transfers between Levels 1 and 2.

Table of Contents**Level 3 Gains and Losses**

The following table presents the changes in the fair value of the plan's Level 3 investments for the year ended December 31, 2013:

(Dollars in Thousands)	International Companies	US, Small, Mid Cap Companies	Government Securities Rated A or Higher	Government Securities Rated Below A	Corporate Bonds Rated Below A	Mortgage and Asset-Backed Securities	Total
Balance at January 1, 2013	\$	\$	\$ 528	\$	\$ 577	\$ 6,564	\$ 7,670
Unrealized gains/(losses) on assets held at end of year*	24	12		3	12	387	438
Realized gains/(losses)*			22			(384)	(363)
Purchases				1,311			1,311
Sales			(550)			(982)	(1,532)
Transfers into Level 3 **	0					64	64
Transfers out of Level 3 ***						(5,149)	(5,149)
Balance at December 31, 2013	\$ 24	\$ 12	\$ 0	\$ 1,314	\$ 590	\$ 499	\$ 2,440

*Reported in the net change in fair value of investments in the Statement of Changes in Net Assets Available for Benefits.

**Transferred from Level 2 to Level 3 because observable market data was not available for the securities.

***Transferred from Level 3 to Level 2 because observable market data became available for the securities.

The Plan's policy is to recognize transfers in and transfers out at the beginning of the period.

Table of Contents**Fair Value of Investments that Calculate Net Asset Value**

The following table summarizes investments measured at fair value based on net asset value per share at December 31, 2013 and 2012, respectively:

Investments at fair value:	2013	2012
	(Dollars in thousands)	
Equity funds (a)	\$ 13,884,615	\$ 11,228,774
Fixed income funds (b)	569,130	575,287
Other funds (c)	1,118,184	315,064

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- (a) The equity funds are invested to gain exposure to broad public indices, including U.S. and international market securities.
- (b) The fixed income funds are part of the underlying holdings within the Interest Income Fund and include investments in public and private bonds.
- (c) The other funds consist of a balanced exposure fund (new in 2013) and a commodities fund that are only available to participants as part of the Life Cycle funds. The balanced exposure fund invests in stocks, bonds and commodities with the objective of balancing risk across different economic environments or risk factors.

Generally, under ordinary market conditions, investments in the funds included in the table above provide daily market liquidity to Plan participants and the Plan, facilitating daily participant transactions (issuances and redemptions). Investment in some of these funds may be subject to redemption restrictions at the fund's discretion in limited situations including, but not limited to, a major market event, closure of a market on which any significant portion of the assets of the fund are invested, a situation deemed to be an emergency by the fund, and a situation in which price or value of the assets cannot be promptly and accurately ascertained. At December 31, 2013 and 2012, no funds were subject to redemption restrictions.

Table of Contents**Investments Five Percent or More of Plan's Net Assets**

The investments that represent 5 percent or more of the Plan's net assets available for benefits at December 31, 2013 and/or 2012 are as follows:

Investments	2013	2012
	(Dollars in thousands)	
Large Company Index Fund (Vanguard Employee Benefit Index Fund)	\$ 5,305,752	\$ 4,195,821
Total Stock Market Index Fund (Vanguard Total Stock Market Index Trust)	4,402,837	4,011,363
IBM Common Stock	2,209,214	2,504,527

Net Change in Fair Value of Investments

The following table represents the Net Change in Fair Value of Investments (including gains and losses on investments bought and sold, as well as held during the year):

	2013
	(Dollars in thousands)
Investments at fair value:	
Commingled / Mutual Funds	\$ 3,997,053
Equity Securities	1,383,989
Fixed Income Securities	(313,627)
Total	\$ 5,067,415

NOTE 4 DERIVATIVES

In accordance with the investment strategy of the separately-managed funds and the Interest Income Fund, investment managers execute transactions in various derivative instruments. These derivative instruments include swaps, options, bond and equity futures and forward contracts. The use of derivatives is permitted principally to gain or reduce exposure or execute an investment strategy more efficiently. The investment managers use these derivative instruments to manage duration and interest rate volatility and exposure to credit, currency, equity, and cash.

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Within the fixed income funds, the investment managers either sell or purchase credit protection through credit default swaps. The investment managers also enter into interest rate swap transactions where a series of fixed versus floating rate amounts are exchanged.

Derivatives may be executed on exchange traded investment instruments or via over the counter (OTC) transactions. When an OTC contract is executed, there is exposure to credit loss in the event of non-performance by the counterparties to these transactions. IBM manages this exposure through the credit criteria included in the investment guidelines and monitors and reports market and counterparty credit risks associated with these instruments. The Plan's investment managers negotiate and enter into collateral and netting agreements with counterparties on the Plan's behalf. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. These arrangements define the nature of the collateral (cash or U.S. Treasury securities) and the established thresholds for when additional collateral is required by either party. For OTC transactions, the Plan has posted collateral of \$11 million and \$23 million and received collateral of \$8 million and \$11 million at December 31, 2013 and 2012, respectively. In addition, for exchange traded transactions, the Plan has posted \$3 million and \$9 million of collateral as of December 31, 2013 and 2012, respectively and received no collateral at December 31, 2013 and 2012. Derivative collateral received is recorded in Investments, at fair value and Payable for collateral deposits in the Statements of Net Assets Available For Benefits. Derivative collateral posted is recorded in Investments, at fair value in the Statements of Net Assets Available For Benefits. In the Statements of Net Assets Available For Benefits, the Plan does not offset derivative assets against liabilities where the Plan has a legal right of setoff under a master netting agreement nor does it offset Investments, at fair value or Payable for collateral deposits recognized upon payment or receipt of cash collateral against the fair value of the related derivative instruments. Derivative liabilities are recorded in Investments, at fair value in the Statements of Net Assets Available For Benefits.

Market risk arises from the potential for changes in value of financial instruments resulting from fluctuations in interest and foreign exchange rates and in prices of debt and equity securities. The notional (or contractual) amounts used to express the volume of these transactions do not necessarily represent the amounts potentially subject to market risk.

Derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was an asset of \$15 million and a liability of \$1 million as of December 31, 2013 and 2012, respectively.

The Plan has authorized Investment Managers to use specific derivative instruments in the implementation of their investment strategy for financial instruments that are managed by the Plan. The following section discloses how these derivatives may be used, their fair value and financial position at year-end, and the risks associated with each. Exchange traded derivatives, including futures and options, are regulated by the exchange and approved broker dealers. OTC derivatives include foreign currency forward contracts, options, and swaps. These transactions will be contracted between two counterparties and governed by separate agreements. A description of these instruments and the risks are below.

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Futures Contracts

Futures contracts are standardized agreements to buy or sell a specific amount of a financial instrument on a future date for a specified price. Futures are valued based upon their quoted daily price. The primary risks associated with futures are the accuracy of the correlation between the value of bonds or equities and the price of the futures contracts. Futures contracts may be used to equitize cash and manage exposure to changes in interest rates. Upon entering into a futures contract, the investment manager is required to deposit collateral or initial margin and subsequent margin payments are moved daily depending on the value of the contract. Futures contracts may be subject to risk of loss in excess of the daily variation margin. They are classified as either interest rate or equity contracts on the derivative instrument tables that follow.

Options Contracts

Options include equity options, index options, options on swaps (swaptions), and options on futures. Options are contracts that give the owner the right, but not the obligation, to buy or sell an asset at a specified price (strike price) on a future date. Options may be purchased or written to help manage exposure to the securities markets. Investment managers may write (sell) call and put options and the premiums received from writing options which expire are treated as realized gains. Premiums received from a position which is exercised/closed are offset against the amount paid for the underlying security to calculate the gain or loss. An option writer (seller) has no control over whether the underlying instrument may be sold (call) or purchased (put) and bears the market risk of an unfavorable change in the price of the underlying instrument. Investment managers may also purchase put and call options. Purchasing call options is intended to increase exposure to the underlying instrument, while purchasing put options would tend to decrease exposure to the underlying issue. Premiums paid for purchasing options which expire are realized losses. The risk associated with purchasing put and call options is limited to the premium paid. Options may be traded on an exchange or OTC. For OTC options, the Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts. This risk is mitigated by the posting of collateral by the counterparty and monitored against the contract terms. Options are classified as interest rate or foreign exchange contracts on the derivative instruments tables that follow.

Foreign Currency Forwards

A foreign currency forward is a contract between two parties to exchange money denominated in one currency into another currency at a set price on a specified future date. Foreign currency forwards are used to hedge the currency exposure, as a part of an investment strategy, or in connection with settling transactions. Foreign currency contracts may involve market risk in excess of the unrealized gain or loss. Forward transactions are typically not collateralized. The Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts.

Swap Agreements

Swap agreements are privately negotiated contracts to exchange investment cash flows at a future date based on the underlying value of the assets. Swap agreements involve elements of credit, market, and documentation risk. The Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts. This risk is mitigated by the posting of collateral by the counterparty and monitored against the contract terms. Swap agreements may be centrally cleared or traded OTC. For OTC swap agreements, the Plan could be exposed to risk if the counterparties are unable to meet the terms of the contracts. This risk is mitigated by the posting of collateral by the counterparty and monitored against the contract terms. Swap agreements are classified as interest rate or credit contracts on the derivative instruments tables that follow.

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Interest Rate Swaps

An Interest rate swap is an agreement in which two parties exchange cash flows based upon a notional principal amount and pay or receive fixed or floating rate amounts of interest. One party exchanges a stream of fixed interest payments for another party's stream of floating interest payments. Investment managers may enter into interest rate swap agreements to help hedge against interest rate risk and to maintain its ability to generate income at prevailing market rates. Interest rate swaps expose users to interest rate risk and credit risk. The notional value of an interest rate swap is not at risk.

Credit Default Swaps

Credit default swaps are agreements where one party (the buyer of protection) makes payments to another party (seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event. Investment managers may use credit default swaps to provide a measure of protection against defaults of the issuers or to gain or reduce exposure to a particular credit exposure. The typical term of an agreement is five years. If an investment manager is a buyer of protection and a credit event occurs, the portfolio will either receive from the seller of protection an amount equal to the notional amount of the swap or receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation. If an investment manager is a seller of protection and a credit event occurs, the portfolio will either pay to the buyer of protection an amount equal to the notional amount of the swap or pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation. The maximum potential amount of future payments that the Plan as a seller could be required to make is \$113 million. Credit default swaps are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

Total Return Swaps

A Total Return Swap allows one party to derive the economic benefit of owning an asset without putting that asset on its balance sheet, and allows the other party, which does retain the asset on its balance sheet, to buy protection against loss in value. Investment managers may enter into Total Return Swaps to gain/reduce exposure on the Referenced Asset.

The following tables provide a quantitative summary of the derivative activity as of December 31, 2013 and 2012 and for the year ended December 31, 2013.

Table of Contents**Fair Values of Derivative Instruments on Statements of Net Assets Available for Benefits**

(Dollars in Thousands)

At December 31, 2013:	Notional/ contractual amount	Assets *	Liabilities *
Interest rate contracts	\$ 2,197,844	\$ 21,339	\$ 14,533
Foreign exchange contracts	432,486	3,184	3,094
Credit contracts	272,820	8,053	5,269
Equity contracts	128,311	5,218	
Carrying value of derivatives on the statement of net assets available for benefits		\$ 37,794	\$ 22,896

At December 31, 2012: **	Notional/ contractual amount	Assets *	Liabilities *
Interest rate contracts	\$ 1,781,750	\$ 16,455	\$ 22,168
Foreign exchange contracts	517,838	3,961	5,275
Credit contracts	221,455	6,210	2,531
Equity contracts	135,061	2,496	44
Carrying value of derivatives on the statement of net assets available for benefits		\$ 29,121	\$ 30,017

* Reported in Investments, at fair value

** The classification of amounts related to the Assets and Liabilities at December 31, 2012 have been revised to conform with the requirements of relevant accounting guidance for such disclosures and the 2013 presentation. As a result of the revision, both Assets and Liabilities in the table above have been reduced by approximately \$780M. There is no impact to either the Statement of Net Assets Available For Benefits or to the Statement of Changes in Net Assets Available For Benefits for the periods presented as such revision relates only to the above disclosures. The impact on prior disclosures was not considered material.

The Effect of Derivative Instruments on the Statement of Changes in Net Assets Available for Benefits

(Dollars in Thousands)

For the year ended December 31, 2013 *

Interest rate contracts	\$	20,668
Foreign exchange contracts		(789)
Credit contracts		(1,950)
Equity contracts		25,273
Total net gain	\$	43,202

* Reported in Net change in fair value of investments

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The following table provides a quantitative summary of derivatives that are subject to a master netting agreement less the amounts subject to counter party netting, cash and securities collateral and the net amount.

(Dollars in thousands)	Gross amount*	Counter-party netting	Cash collateral	Securities collateral	Net amount
At December 31, 2013					
Asset derivatives	\$ 16,035	\$ 8,083	\$ 4,594	\$ 1,463	\$ 1,894
Liability derivatives	13,821	8,083	365	2,820	2,553
At December 31, 2012					
Asset derivatives	\$ 21,147	\$ 10,644	\$ 6,624	\$ 1,501	\$ 2,378
Liability derivatives	26,719	10,644	3,489	10,805	1,781

*Reported in Investments, at fair value on the Statements of Net Assets Available for Benefits

For futures and centrally cleared derivative assets of \$22M and \$8M and derivative liabilities of \$9M and \$3M at December 31, 2013 and 2012, respectively, the Plan does not have a legal right of setoff under a master netting agreement.

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NOTE 5 INVESTMENT CONTRACTS

The Plan entered into benefit-responsive synthetic investment contracts (synthetic GICs) and a separate account investment contract (separate account GIC and together with the synthetic GICs, Investment Contracts), through the Interest Income Fund (the Fund), with various third parties, i.e., insurance companies and banks. The fair value of the Investment Contracts was determined using a discounted cash flow model which considers recent rebids as determined by recognized dealers, a discount rate and the duration of the underlying portfolio.

A synthetic GIC provides for a fixed return on principal over a specified period of time, e.g., a quarterly crediting rate. These investment contracts, which are backed by underlying assets owned by the Plan, are issued by third parties. A separate account GIC also provides for a fixed return on principal and these investment contracts are funded by contributions which are held in a separate account at the third party established for the sole benefit of the Fund participants. Both types of Investment Contracts are meant to be fully benefit-responsive. Participants transact at contract value, which represents contributions plus interest earned based on a formula called the crediting rate. The crediting rate formula smooths and decreases differences over time between the market value of the covered assets and the contract value. The crediting rate is most impacted by the change in the annual effective yield to maturity of the underlying securities, but is also affected by changes in general level of interest rates, administrative expenses and cash flows into or out of the contract. The difference between the contract value and the market value of the covered assets is amortized over the Investment Contract's actual or benchmark duration, in accordance with the contract. A change in duration of the covered assets from reset period to reset period can affect the speed with which any difference is amortized. Crediting rates are reset quarterly or more often if deemed appropriate. Investment Contracts provide a guarantee that the crediting rate will not fall below zero percent.

An Investment Contract crediting rate, and hence the Fund's return, may be affected by many factors, including purchases and redemptions by participants. The precise impact on the Investment Contract depends on whether the market value of the covered assets is higher or lower than the contract value of those assets. If the market value of the covered assets is higher than the contract value, the crediting rate will ordinarily be higher than the yield of the covered assets. Under these circumstances, cash from new investors will tend to lower the crediting rate and the Fund's return, and redemptions by existing participants will tend to increase the crediting rate and the Fund's return. If the market value of the covered assets is less than the contract value, the crediting rate will ordinarily be lower than the yield of the covered assets. Under these circumstances, cash from new investors will tend to increase the crediting rate and the Fund's return, and redemptions by existing participants will tend to decrease the crediting rate and the Fund's return. If the Investment Contract experiences significant redemptions when the market value is below the contract value, the Investment Contract's crediting rate may be reduced significantly, to a level that may not be competitive with other investment options. If redemptions continued, the crediting rate could be reduced to zero. If the Investment Contract has insufficient covered assets to meet redemption requests, the Fund would require payments from the investment contract issuer to pay further participant redemptions.

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The Fund and the Investment Contracts purchased by the Fund are designed to pay all participant-initiated transactions at contract value. Participant-initiated transactions are those transactions allowed by the provisions of the Plan (typically this would include withdrawals for benefits, loans, or transfers to non-competing funds within the Plan). However, the Investment Contracts may limit the ability of the Fund to transact at contract value upon the occurrence of certain events. At this time, the occurrence of any of these events is not probable. These events include:

- The Plan's failure to qualify under Section 401(a) or Section 401(k) of the Internal Revenue Code.
- The establishment of a defined contribution plan that competes with the Plan for employee contributions.
- Any substantive modification of the Plan or the administration of the Plan that is not consented to by the investment contract issuer.
- Complete or partial termination of the Plan.
- Any change in law, regulation or administrative ruling applicable to the Plan that could have a material adverse effect on the Fund's cash flow.
- Merger or consolidation of the Plan with another plan, the transfer of plan assets to another plan, or the sale, spin-off or merger of a subsidiary or division of the plan sponsor.
- Any communication given to participants by the Plan sponsor or any other plan fiduciary that is designed to induce or influence participants not to invest in the Fund or to transfer assets out of the Fund.
- Exclusion of a group of previously eligible employees from eligibility in the Plan.
- Any significant retirement program, group termination, group layoff, facility closing or similar program.
- Any transfer of assets from the Fund directly to a competing option, if such transfers are prohibited.

- Bankruptcy of the plan sponsor or other plan sponsor events which cause a significant withdrawal from the Plan.

An investment contract issuer may terminate a contract at any time. In the event that the market value of the covered assets is below the contract value at the time of such termination, the Plan may elect to keep a contract in place to allow for the convergence of the market value and the contract value. An investment contract issuer may also terminate a contract if certain terms of the Investment Contract fail to be met.

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Investment Contracts generally impose conditions on both the Plan and the issuer. If an event of default occurs and is not cured, the non-defaulting party may terminate the contract. The following may cause the Plan to be in default: a breach of material obligation under the contract; a material misrepresentation; or a material amendment to the Plan agreement. The issuer may be in default if it breaches a material obligation under the investment contract; makes a material misrepresentation; is acquired or reorganized. If, in the event of default of an issuer, the Fund were unable to obtain a replacement investment contract, the Fund may experience losses if the market value of the Plan's assets no longer covered by the contract is below contract value. The Fund may seek to add additional issuers over time to diversify the Fund's exposure to such risk, but there is no assurance the Fund will be able to do so. The combination of the default of an issuer and an inability to obtain a replacement agreement could render the Fund unable to achieve its objective of maintaining contract value. The terms of an Investment Contract generally provide for settlement of payments only upon termination of the contract or total liquidation of the covered investments. Generally, payments will be made pro-rata, based on the percentage of investments covered by each issuer. Contract termination occurs whenever the contract value or market value of the covered investments reaches zero or upon certain events of default. If the contract terminates when the market value equals zero, the issuer will pay the excess of contract value over market value to the Plan to the extent necessary for the Plan to satisfy outstanding contract value withdrawal requests. Contract termination also may occur by either party upon election and notice as agreed to under the terms of the contract.

The following table provides the fair value and contract value for the Investment Contracts and the fair value of the underlying assets net of all receivables and payables.

Investment Contracts at December 31,	2013	2012
	(Dollars in thousands)	
Fair value:		
Investment Contracts	\$ 633,210	\$ 16,826
Underlying assets net of payables/receivables	8,864,949	9,993,644
Fair value of Investment Contracts and underlying assets	\$ 9,498,159	\$ 10,010,470
Adjustment from fair value to contract value	(293,477)	(708,476)
Contract value of Investment Contracts	\$ 9,204,682	\$ 9,301,994

The Investment Contracts owned by the Interest Income Fund produced the following returns:

	2013	Year Ended December 31,	2012
Earned by the Plan	-1.33%		4.82%
Credited to participants	3.04%		3.50%

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NOTE 6 - DESCRIPTION OF INVESTMENT FUNDS

The objectives of the thirty-three primary investment funds in which participants could invest in 2013 are described below:

Life Cycle Funds

The fourteen Life Cycle funds reflect a portfolio of diversified investments U.S. stocks, international stocks, real estate equity stocks, and fixed-income investments from the existing core funds noted below, plus a balanced exposure fund and a commodities fund (not available to participants as standalone offerings). These funds offer a convenient low-cost way to achieve diversification, professional investment management and periodic rebalancing. The funds are structured by the IBM Retirement Fund organization and managed by the underlying funds managers.

Four Life Cycle Funds are Life Strategy Funds that have a preset mix of stock and fixed income investments in order to provide broad diversification at four given levels of exposure to equities. The preset mix of each Life Strategy Fund is not expected to change over time.

- **Income Plus Life Strategy Fund** - target allocation: 25% stocks*, 75% bonds; seeks returns that modestly outpace inflation on a fairly consistent basis.
- **Conservative Life Strategy Fund** - target allocation: 50% stocks*, 50% bonds; seeks returns that moderately outpace inflation over the long term.
- **Moderate Life Strategy Fund** - target allocation: 65% stocks*, 35% bonds; seeks relatively high returns at a moderate risk level.
- **Aggressive Life Strategy Fund** - target allocation: 90% stocks*, 10% bonds; seeks high returns over the long term.

* Exposure to the balanced exposure and commodities funds is considered part of the allocation to stocks.

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Ten Life Cycle Funds are Target Date Funds that offer portfolios with asset allocations designed for varying retirement dates or the year in which one expects to start drawing on their retirement assets. The portfolios are offered in five year increments from 2005 to 2050, with the 2030 through 2050 funds providing a significantly higher allocation to stocks. As a fund draws closer to its associated target date, the fund will automatically shift toward a more conservative risk level by reducing its allocation to stocks. Each fund's reduction to stocks continues through its target date for another 10 years, until the fund's allocation and risk profile matches that of the Income Plus Fund. Target Date funds assume a retirement age of 60.

- **Target Date 2005 Fund** - designed for investors who have retired or started to draw on their retirement assets on or around the year 2005; seeks returns that moderately outpace inflation over the long term. Target asset allocation between stocks and bonds is 29% stocks*, 71% bonds.
- **Target Date 2010 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 41% stocks*, 59% bonds.
- **Target Date 2015 Fund** - seeks relatively high returns at a moderate risk level. Target asset allocation between stocks and bonds is 54% stocks*, 46% bonds.
- **Target Date 2020 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 65% stocks*, 35% bonds.
- **Target Date 2025 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 77% stocks*, 23% bonds.
- **Target Date 2030 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 87% stocks*, 13% bonds.
- **Target Date 2035 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Date 2040 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Date 2045 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.
- **Target Date 2050 Fund** - seeks high returns over the long term. Target asset allocation between stocks and bonds is 90% stocks*, 10% bonds.

* Exposure to the balanced exposure and commodities funds is considered part of the allocation to stocks.

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Core Funds - eight funds that provide an opportunity to build a portfolio from a selection of broadly diversified U.S. and international stock funds and from funds that track the fixed-income markets.

- **Interest Income Fund** - seeks to provide income similar to an intermediate bond fund with low volatility and to preserve principal. The fund is managed by multiple investment managers.
- **Inflation Protected Bond Fund** - seeks over the long term to provide a rate of return similar to the Barclays U.S. Treasury Inflation Protected Securities (TIPS) Index. The fund is managed by State Street Global Advisors.
- **Total Bond Market Fund** - seeks to provide a rate of return similar to its benchmark index (Barclays Aggregate Bond Index), which consists of more than 5,000 U.S. Treasury, federal agency, mortgage-backed, and corporate securities. The fund is managed by Neuberger Berman.
- **High Yield and Emerging Markets Bond Fund** - seeks to modestly exceed the returns of a customized composite benchmark of 40% U.S. high yield, 40% emerging market bonds issued in local currencies and 20% emerging market bonds issued in U.S. dollars. The fund invests in below investment grade U.S. corporate and emerging market bonds. The fund is managed by multiple investment managers.
- **Total Stock Market Index Fund** - seeks long-term growth of capital and income with a market rate of return for a diversified group of U.S. equities. It attempts to match the performance of the Dow Jones U.S. Total Stock Market Index. The fund is managed by The Vanguard Group.
- **Total International Stock Market Index Fund** - seeks long-term capital growth with a market rate of return for a diversified group of non-U.S. equities in such major markets as Europe and Asia plus the emerging markets of the world. It attempts to match the performance of the MSCI All Country World Ex-USA Investable Market Index. The fund is managed by State Street Global Advisors.
- **Real Estate Investment Trust (REIT) Index Fund** - seeks a total rate of return approximating the returns of the MSCI U.S. REIT index. Investment consists of U.S. publicly traded real estate equity securities. The fund is managed by BlackRock Institutional Trust Company.
- **International Real Estate Index Fund** - seeks to replicate the returns of the FTSE EPRA/NAREIT Developed ex US Rental Index. Investment consists of the international market for securities of companies principally engaged in the real estate industry that derive greater than or equal to 70% of their total revenue from rental revenue of investment properties. The fund is managed by BlackRock Institutional Trust Company.

Expanded Choice Funds eleven funds that provide an opportunity to build an investment portfolio with funds that are less broadly diversified, focusing instead on discrete sectors of the stock and bond markets.

- **Long-Term Corporate Bond Fund** - seeks to modestly outperform the return of the Barclays U.S. Long Credit Index. The fund invests in a diversified group of investment grade corporate and local U.S. and non-U.S. government fixed-rate debt issues with maturities of ten years or more. The fund is managed by Neuberger Berman.

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- **Large Company Index Fund** - seeks long-term growth of capital and income from dividends by holding all the stocks that make up the Standard & Poor's 500 Index. The fund is managed by The Vanguard Group.
- **Large-Cap Value Index Fund** - seeks long-term growth of capital and income from dividends. The fund holds all the stocks in the Russell 1000 Value Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- **Large-Cap Growth Index Fund** - seeks long-term growth of capital by holding all the stocks in the Russell 1000 Growth Index in approximately the same proportion as those stocks represented in the index. The fund is managed by The Vanguard Group.
- **Small/Mid-Cap Stock Index Fund** - seeks long-term growth of capital with a market rate of return from a diversified group of medium- and small-company stocks. The fund holds stocks in the Russell 3000 index that are not part of the Standard and Poor's 500 index and attempts to match the performance of the Russell SmallCap Completeness Index. The fund is managed by State Street Global Advisors.
- **Small-Cap Value Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Value Index. The fund is managed by The Vanguard Group.
- **Small-Cap Growth Index Fund** - seeks long-term growth of capital by attempting to match the performance of the Russell 2000 Growth Index. The fund is managed by The Vanguard Group.
- **European Stock Index Fund** - seeks long-term growth of capital that corresponds to an index of European stocks. It attempts to match the investment results of the MSCI Europe Index. The fund is managed by The Vanguard Group.
- **Pacific Stock Index Fund** - seeks long-term growth of capital by attempting to match the performance of the MSCI Pacific Index. The fund is managed by The Vanguard Group.
- **Emerging Markets Stock Index Fund** - seeks long-term growth of capital by attempting to match the investment results of the MSCI Emerging Markets Index. The fund is managed by The Vanguard Group.
- **IBM Stock Fund** - invests in IBM common stock and holds a small interest-bearing cash balance of approximately 0.35% for liquidity purposes. The fund is managed by State Street Bank and Trust Company.

IBM 401(k) participants also have access to the mutual fund window investments which expands the Plan's investment options to include about 165 mutual funds, most of which are actively managed. This feature gives more options to participants who are interested in investing in brand-name funds, or in simply having a broader range of investment options from which to choose.

In the second quarter of 2013, the target asset allocation in the fourteen Life Cycle funds changed, and the Target Date Funds' glide path was changed so that each fund will reach its final target allocation of 25% stocks and 75% bonds ten years after the target date. The High Yield & Emerging Markets Bond Fund was added to the Core Funds as was a new Balanced Exposure Fund (available only as an investment in the Life Cycle Funds). Over time, allocations to the Total Bond Market Fund will replace any Interest Income Fund allocation in the Life Cycle Funds. Additional information on the Plan's Investment Funds is available at netbenefits.com/IBM.

Table of Contents**Securities Lending**

The Plan does not currently engage in securities lending for the separate accounts. Securities lending may be permitted in certain commingled funds and in funds within the IBM Mutual Fund Window. The prospectus for each fund will disclose if lending is permitted and the risks involved.

Repurchase Agreements

Certain investment managers of separately managed accounts may enter into repurchase agreements with the objective of managing cash in the portfolio. The repurchase agreements are short-term and managers are limited in the percent of assets which may be invested in them. Counterparties must meet credit rating requirements and permitted collateral is restricted to cash and/or government securities. The Plan received \$23 million of securities at December 31, 2013 and \$0.3 million of cash collateral and \$102 million of securities at December 31, 2012. Repurchase agreement cash collateral received is recorded in Investments, at fair value and Payable for collateral deposits in the Statements of Net Assets Available For Benefits. The prospectus of commingled funds or funds within the Mutual Fund Window will disclose if repurchase agreements are permitted.

The following table provides a quantitative summary of repurchase agreements that are subject to master netting agreements less cash and securities collateral and the net amount.

(Dollars in thousands)	Gross amount*	Cash collateral	Securities collateral	Net amount
At December 31, 2013				
Repurchase agreements	\$ 22,600	\$	\$ 22,600	\$
At December 31, 2012				
Repurchase agreements	\$ 100,000	\$ 330	\$ 99,670	\$

*Reported in Investments, at fair value on the Statements of Net Assets Available for Benefits

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NOTE 7 - TAX STATUS

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code of 1986 and Section 1081.01 of the Internal Revenue Code for a New Puerto Rico (2011), and the Trustee intends for the Trust to remain dual-qualified in this manner. The Plan received a favorable determination letter from the IRS on September 10, 2004, and received a favorable determination letter from the Hacienda (Puerto Rico) on April 29, 1993. Subsequent to these determination letters by the IRS and the Hacienda, the Plan was amended. The Plan administrator and Counsel continue to believe the Plan is designed and is being operated in compliance with the applicable requirements of the Internal Revenue Code and the Internal Revenue Code for a New Puerto Rico (2011). The Plan submitted a request for a new determination letter to the IRS on January 21, 2011 and a request for a new determination letter to the Hacienda on April 15, 2014.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2013, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

NOTE 8 - RECONCILIATION OF FINANCIAL STATEMENTS TO FORM 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500 as of:

	12/31 2013		12/31 2012
	(Dollars in thousands)		
Net assets available for benefits per the financial statements	\$ 46,285,274	\$	40,895,194
Plus:			
Adjustment from contract value to fair value for fully benefit-responsive investment contracts held by the Interest Income Fund	293,477		708,476
Net assets available for benefits per the Form 5500	\$ 46,578,751	\$	41,603,670

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The following is a reconciliation of investment income per the financial statements to the Form 5500:

	Year Ended December 31, 2013
	(Dollars in thousands)
Total investment income and interest income on notes receivable from participants per the financial statements	\$ 5,979,221
Less:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2012	708,476
Plus:	
Adjustment from fair value to contract value for fully benefit-responsive investment contracts at December 31, 2013	293,477
Total investment income per the Form 5500	\$ 5,564,222

NOTE 9 - RELATED-PARTY TRANSACTIONS

At December 31, 2013, a significant portion of the Plan's assets were managed by State Street Global Advisors. State Street Global Advisors affiliate, State Street Bank and Trust Company, also acts as the trustee for the Plan and, therefore, these investments in addition to participant loans qualify as party-in-interest transactions. The Plan also pays a fee to the trustee. These transactions qualify as party-in-interest transactions as well.

In addition, Fidelity Investments Institutional Operations Company, Inc. is the provider of administrative services related to the mutual fund window as well as the investment manager of Fidelity funds within the mutual fund window. Fidelity is also the provider of record keeping and participant services, and the operator of the IBM Employee Services Center for the IBM 401(k) Plus Plan.

At December 31, 2013 and 2012, the Plan held 11,778,076 and 13,075,056 shares of IBM common stock valued at \$2,209,213,715 and \$2,504,526,977, respectively. During the year ended December 31, 2013, purchases of IBM common stock by the Plan totaled \$172,097,229 and sales of IBM common stock by the Plan totaled \$435,540,178.

Table of Contents**IBM 401(k) PLUS PLAN AT DECEMBER 31, 2013****Schedule G, Part I - Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**

(a)* (b) Identity and address of Obligor	Security ID	Issue Date	Maturity Date	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items		Interest Rate	(d) Original amount of loan	Amount received during		(g) Unpaid balance at end of year	Amount Overdue
								(e) Principal	(f) Interest		
American Airlines INC, 4333 Amon Carter Blvd., Fort Worth, TX 76155	023771R83	3/9/2011	3/15/2016	7.5	\$ 500,000					\$ 75,000	\$ 75,000
Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland	379308AA7	6/15/2006	6/15/2016	6.693	2,100,000					773,042	773,042
Glitnir Bank HF, Islandsbanki, Kirkjusandi 2-155 Reykjavik, Iceland	379308AB5	9/14/2006	9/14/2049	7.451	200,000					74,510	74,510
Kaupthing Bank hf., Borgartun 26 IS-105 Reykjavik, Iceland	48632HAA5	5/19/2006	5/19/2016	7.125	700,000					249,375	249,375
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESC7M6	12/21/2007	12/28/2017	6.75	9,850,000					3,324,375	3,324,375
Lehman Brothers Holdings Inc., 745 Seventh Avenue, New York, NY 10019	524ESCXA3	5/17/2007	11/30/2056	5.857	1,730,000					1,854,097	1,854,097
Sigma Finance Corp., M&C Corp. Services LTD, Box 309GT, Uglan House, South Church St., George Town, Grand Cayman, Grand Cayman Islands	8265Q0XQ0	6/4/2007	6/4/2009	variable	10,000,000					9,554,482	9,494,970

* Party-in-interest

Schedule G, Part I - Overdue Loan Explanation

Investment managers have responsibility for these securities as well as other securities in their portfolio and they have or will take appropriate actions taking into consideration the circumstances surrounding each security and the overall portfolio that they manage.

Table of Contents**IBM 401(k) PLUS PLAN****Schedule H, line 4i - Schedule of Assets (Held at End of Year)****AT DECEMBER 31, 2013**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
IBM Stock Fund				
*	International Business Machines Corporation Managed by State Street Global Advisors	IBM Common Stock 11,778,076 shares State Street Bank and Trust Company Government Short-Term Investment Fund	\$	2,209,213,715 1,893,760
Mutual Funds				
	Administered by Fidelity Investments	Mutual Fund Window (refer to Exhibit K investments)		5,238,579,883
	Vanguard Emerging Markets Stock Index Fund	Vanguard Emerging Markets Stock Index Fund Institutional Plus Shares 396,236 shares		34,040,673
Commingled Funds				
	Vanguard Employee Benefit Index Fund	Large Company Index		5,305,752,365
	Vanguard Total Stock Market Index Trust	Total Stock Market Index		4,402,836,677
	Vanguard Russell 1000 Value Index Trust	Large Cap Value Index		928,327,214
	Vanguard Russell 1000 Growth Index Trust	Large Cap Growth Index		818,292,103
	Vanguard Russell 2000 Value Index Trust	Small Cap Value Index		804,448,279
	Vanguard Russell 2000 Growth Index Trust	Small Cap Growth Index		759,682,088
	Vanguard European Stock Index Trust	European Stock Index		494,977,224
	Vanguard Pacific Stock Index Trust	Pacific Stock Index		370,298,945
	PIMCO Commodities Plus Trust II	Commodity		283,472,031
	AQR Global Risk Parity Enhanced Liquidity Fund	Balanced Fund		207,232,862
	Bridgewater All Weather Portfolio III, LTD.	Balanced Fund		627,478,761

* Party-In-Interest

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds				
	Managed by State Street Global Advisors	Total International Stock Market Index (refer to Exhibit A - investments)	\$	3,335,108,010
	Managed by State Street Global Advisors	Small/Mid Cap Stock Index (refer to Exhibit B - investments)		3,972,818,587
	Managed by State Street Global Advisors	Inflation Protected Bond (refer to Exhibit C - investments)		1,718,306,024
	Managed by Neuberger Berman	Total Bond Market (refer to Exhibit D - investments)		1,644,184,863
	Managed by BlackRock Institutional Trust Company	Real Estate Investment Trust (refer to Exhibit E - investments)		1,095,808,727
	Managed by Neuberger Berman	Long-Term Corporate Bond (refer to Exhibit F - investments)		312,949,814
	Managed by Pacific Investment Management Company (PIMCO)	High Yield and Emerging Markets Bond (refer to Exhibit G - investments)		247,506,075
	Managed by BlackRock Institutional Trust Company	International Real Estate Index (refer to Exhibit H - investments)		275,125,710
	Managed by Lazard	Emerging Markets Debt (Refer to Exhibit L - investments)		143,746,040
	Managed by JP Morgan	High Yield Debt (Refer to Exhibit M - investments)		102,236,809
	Collateral	(refer to Exhibit I - investments)		8,643,027

* Party-In-Interest

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
Separately-Managed Funds (continued)				
	Underlying assets managed by various investment companies	Interest Income Fund (refer to Exhibit J - investments)		10,642,899,786
	Bank of America, N.A.	Synthetic GIC Wrapper Contract, Rate of Interest 2.93%		2,431,819
*	JPMorgan Chase Bank, N.A.	Synthetic GIC Wrapper Contract, Rate of Interest 2.93%		5,427,814
	Royal Bank of Canada	Synthetic GIC Wrapper Contract, Rate of Interest 2.93%		2,007,745
*	State Street Bank and Trust Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.93%		
*	The Prudential Insurance Company of America	Synthetic GIC Wrapper Contract, Rate of Interest 2.51%		
*	New York Life Insurance Company	Synthetic GIC Wrapper Contract, Rate of Interest 2.64%		
*	Metropolitan Life Insurance Company	Separate Account GIC Contract, Rate of Interest 2.47%		
*	Notes receivable from participants	Interest rates range: 3.25% - 11.00% Terms: one to thirty years		315,263,823
Interest-Bearing Cash				
	Managed by State Street Global Advisors	State Street Bank and Trust Company Government Short-Term Investment Fund		795,932,867

* Party-In-Interest

Table of Contents**IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013****Schedule H, line 4i-Schedule of Assets (Acquired and Disposed of Within Year)****FOR THE YEAR ENDED DECEMBER 31, 2013**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Fair value
	BOA FUTURES COC	INTEREST-BEARING CASH	145,000	\$	145,000
	BROOKFIELD PROPERTY PARTNERS	PARTN./JOINT VENTURE INTEREST	5,616		119,521
	CCMSCZUS2 CCPC COC EQUITY	INTEREST-BEARING CASH	36,000		36,000
	CITIBANK CASH COLL CCP	INTEREST-BEARING CASH	648,000		69,000
	CREDIT SUISSE SEC (USD) LLC	INTEREST-BEARING CASH	4,070,000		4,070,000
	GOLDMAN SACH AND CO	INTEREST-BEARING CASH	187,000		187,000
	GOLDMAN SACHS BANK USA COC	INTEREST-BEARING CASH	400,000		400,000
	GREENWICH CAPITAL MKTS	INTEREST-BEARING CASH	560,000		560,000
	JP MORGAN SEC INC	INTEREST-BEARING CASH	610,000		610,000
	LIN MEDIA LLC	COMMON STOCK	32,600		488,320
	ROYAL BANK OF CANADA	INTEREST-BEARING CASH	207,000		207,000
	SWAP BARCLAYS COC	INTEREST-BEARING CASH	673,000		1,343,000
	SWAP BNP PARIBAS BOC	INTEREST-BEARING CASH	550,000		550,000
	SWAP BNP PARIBAS BOC	INTEREST-BEARING CASH	1,720,000		1,720,000
	SWAP BNP PARIBAS COC	INTEREST-BEARING CASH	260,000		260,000
	SWAP CITIBANK BOC	INTEREST-BEARING CASH	2,220,000		2,250,000
	SWAP CSFB BOC	INTEREST-BEARING CASH	880,000		630,000
	SWAP CSFB BOC	INTEREST-BEARING CASH	1,000,000		1,000,000
	SWAP CSFB COC	INTEREST-BEARING CASH	372,000		372,000
	SWAP DEUTSCHE BOC	INTEREST-BEARING CASH	740,000		740,000
	SWAP DEUTSCHE COC	INTEREST-BEARING CASH	591,000		591,000
	SWAP JPM CHASE BOC	INTEREST-BEARING CASH	3,250,000		2,630,000
	SWAP JPM CHASE COC	INTEREST-BEARING CASH	800,000		800,000
	SWAP UBS BOC	INTEREST-BEARING CASH	1,180,000		1,180,000
	SWAP UBS COC	INTEREST-BEARING CASH	251,000		251,000
	WESTPAC CASH COLL BOC	INTEREST-BEARING CASH	900,000		900,000
	WESTPAC SWAP COC USD	INTEREST-BEARING CASH	1,160,000		1,160,000
		Total		\$	23,268,841

* Party-In-Interest

Table of Contents**EXHIBIT A - Total International Stock Market Index Fund**

(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ARGENTINE PESO	FOREIGN CURRENCY	1,151	\$ 177
	CRESUD S.A.C.I.F.Y A.	COMMON STOCK	4	5
	GRUPO FINANCIERO GALICIA B	COMMON STOCK	8	12
	PETROBRAS ARGENTINA SA B	COMMON STOCK	6	5
	TELECOM ARGENTINA S.A. B	COMMON STOCK	6	29
	TRANSPORTADORA DE GAS SUR B	COMMON STOCK	3	2
	ABACUS PROPERTY GROUP	REIT NPV	153,554	318,763
	ADELAIDE BRIGHTON LTD	COMMON STOCK	86,157	283,738
	AET AND D HLDGS NO 1 PTY LTD	COMMON STOCK	36,515	0
	AGL ENERGY LTD	COMMON STOCK	89,738	1,207,054
	ALS LTD	COMMON STOCK	69,628	549,056
	ALUMINA LTD	COMMON STOCK	425,103	424,145
	AMCOR LIMITED	COMMON STOCK	196,993	1,866,523
	AMP LTD	COMMON STOCK	452,631	1,780,841
	ANSELL LTD	COMMON STOCK	20,233	374,530
	APA GROUP MISC. NPV	COMMON STOCK	169,495	910,365
	AQUARIUS PLATINUM LTD	COMMON STOCK	78,912	53,660
	AQUILA RESOURCES LTD	COMMON STOCK	21,848	44,967
	ARISTOCRAT LEISURE LTD	COMMON STOCK	70,097	294,239
	ARRIUM LTD	COMMON STOCK	291,700	456,965
	ASCIANO LTD	COMMON STOCK	162,311	840,188
	ASTRO JAPAN PROPERTY GROUP	COMMON STOCK	40,989	126,553
	ASX LTD	COMMON STOCK	36,639	1,205,353
	ATLAS IRON LTD	COMMON STOCK	156,621	162,268
	AURIZON HOLDINGS LTD	COMMON STOCK	281,719	1,233,060
	AUST AND NZ BANKING GROUP	COMMON STOCK	431,270	12,439,708
	AUSTRALAND PROPERTY GROUP	REIT NPV	111,195	383,076
	AUSTRALIAN AGRICULTURAL CO	COMMON STOCK	124,262	138,983
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY	1,364,893	1,221,101
	AVEO GROUP	COMMON STOCK	40,356	74,435
	AZ. BGP HOLDINGS	COMMON STOCK	818,748	16
	BANK OF QUEENSLAND LTD	COMMON STOCK	46,925	511,860
	BEACH ENERGY LTD	COMMON STOCK	233,347	298,697
	BENDIGO AND ADELAIDE BANK	COMMON STOCK	78,437	824,849
	BHP BILLITON LTD	COMMON STOCK	493,840	16,827,457
	BLUESCOPE STEEL LTD	COMMON STOCK	94,015	491,451
	BORAL LTD	COMMON STOCK	139,368	597,628
	BRADKEN LTD	COMMON STOCK	30,640	165,352
	BRAMBLES LTD	COMMON STOCK	253,269	2,074,071

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BT INVESTMENT MANAGEMENT LTD	COMMON STOCK	AUSTRALIA	44,009	226,926
BWP TRUST REIT NPV	COMMON STOCK	AUSTRALIA	217,307	425,820
CALTEX AUSTRALIA LTD	COMMON STOCK	AUSTRALIA	25,391	456,935
CFS RETAIL PROPERTY TRUST GR	REIT NPV	AUSTRALIA	424,942	741,321
CHALLENGER DIVERSIFIED PROPE	REIT	AUSTRALIA	96,464	215,771
CHALLENGER LTD	COMMON STOCK	AUSTRALIA	79,145	439,250
CHARTER HALL GROUP	REIT NPV	AUSTRALIA	122,916	401,537
CHARTER HALL RETAIL	REIT NPV	AUSTRALIA	118,513	380,707
COCA COLA AMATIL LTD	COMMON STOCK	AUSTRALIA	91,825	990,309
COCHLEAR LTD	COMMON STOCK	AUSTRALIA	10,322	544,275
COMMONWEALTH BANK OF AUSTRAL	COMMON STOCK	AUSTRALIA	245,246	17,121,608
COMMONWEALTH PROPERTY OFFICE	REIT NPV	AUSTRALIA	377,704	420,738
COMPUTERSHARE LTD	COMMON STOCK	AUSTRALIA	85,260	870,016
CROWN RESORTS LTD	COMMON STOCK	AUSTRALIA	83,131	1,253,644
CSL LTD	COMMON STOCK	AUSTRALIA	79,181	4,897,239
CSR LTD	COMMON STOCK	AUSTRALIA	84,925	202,013
DAVID JONES LTD	COMMON STOCK	AUSTRALIA	101,036	273,861
DEXUS PROPERTY GROUP	COMMON STOCK	AUSTRALIA	849,348	763,936
DOWNER EDI LTD	COMMON STOCK	AUSTRALIA	83,387	364,603
DUET GROUP	MISC. NPV	AUSTRALIA	191,422	343,192
DULUXGROUP LTD	COMMON STOCK	AUSTRALIA	121,407	584,228
ECHO ENTERTAINMENT GROUP LTD	COMMON STOCK	AUSTRALIA	146,957	323,527
ENERGY RESOURCES OF AUST	COMMON STOCK	AUSTRALIA	17,121	19,309
ENERGY WORLD CORP LTD	COMMON STOCK	AUSTRALIA	206,776	70,327

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FAIRFAX MEDIA LTD	COMMON STOCK	AUSTRALIA	417,707	239,237
FORTESCUE METALS GROUP LTD	COMMON STOCK	AUSTRALIA	259,930	1,359,055
G.U.D. HOLDINGS LTD	COMMON STOCK	AUSTRALIA	43,205	222,698
GOODMAN FIELDER LTD	COMMON STOCK	AUSTRALIA	407,871	250,499
GOODMAN GROUP	COMMON STOCK	AUSTRALIA	314,482	1,334,544
GPT GROUP	COMMON STOCK	AUSTRALIA	322,545	983,748
GRAINCORP LTD A	COMMON STOCK	AUSTRALIA	43,477	330,672
HARVEY NORMAN HOLDINGS LTD	COMMON STOCK	AUSTRALIA	102,041	288,573
ILUKA RESOURCES LTD	COMMON STOCK	AUSTRALIA	80,245	619,778
INCITEC PIVOT LTD	COMMON STOCK	AUSTRALIA	280,781	673,522
INSURANCE AUSTRALIA GROUP	COMMON STOCK	AUSTRALIA	378,972	1,973,858
INVESTA OFFICE FUND	COMMON STOCK	AUSTRALIA	148,459	415,831
IOOF HOLDINGS LTD	COMMON STOCK	AUSTRALIA	55,302	444,062
JAMES HARDIE INDUSTRIES CDI	RECEIPT EUR.59	AUSTRALIA	80,013	932,600
JB HI FI LTD	COMMON STOCK	AUSTRALIA	16,874	325,564
KAROON GAS AUSTRALIA LTD	COMMON STOCK	AUSTRALIA	39,578	153,889
LEIGHTON HOLDINGS LTD	COMMON STOCK	AUSTRALIA	29,964	434,069
LEND LEASE GROUP	COMMON STOCK	AUSTRALIA	104,022	1,037,271
LYNAS CORP LTD	COMMON STOCK	AUSTRALIA	297,059	78,529
MACQUARIE ATLAS ROADS GROUP	MISC.	AUSTRALIA	124,532	306,547
MACQUARIE GROUP LTD	COMMON STOCK	AUSTRALIA	48,937	2,418,113
METCASH LTD	COMMON STOCK	AUSTRALIA	139,584	394,631
MINERAL RESOURCES LTD	COMMON STOCK	AUSTRALIA	32,379	343,978
MIRVAC GROUP	REIT NPV	AUSTRALIA	625,763	940,891
MONADELPHOUS GROUP LTD	COMMON STOCK	AUSTRALIA	19,593	327,125
MOUNT GIBSON IRON LTD	COMMON STOCK	AUSTRALIA	133,430	121,672
NATIONAL AUSTRALIA BANK LTD	COMMON STOCK	AUSTRALIA	368,169	11,515,968
NEWCREST MINING LTD	COMMON STOCK	AUSTRALIA	124,747	874,332
NRW HOLDINGS LTD	COMMON STOCK	AUSTRALIA	43,977	54,175
NUFARM LTD	COMMON STOCK	AUSTRALIA	33,439	131,501
ORICA LTD	COMMON STOCK	AUSTRALIA	59,260	1,265,577
ORIGIN ENERGY LTD	COMMON STOCK	AUSTRALIA	179,006	2,254,278
ORORA LTD	COMMON STOCK	AUSTRALIA	196,993	204,438
OZ MINERALS LTD	COMMON STOCK	AUSTRALIA	58,375	164,612
PACIFIC BRANDS LTD	COMMON STOCK	AUSTRALIA	153,712	88,211
PALADIN ENERGY LTD	COMMON STOCK	AUSTRALIA	104,376	43,641
PANAUST LTD	COMMON STOCK	AUSTRALIA	103,785	168,582
PERPETUAL LTD	COMMON STOCK	AUSTRALIA	9,091	393,673
PRIMARY HEALTH CARE LTD	COMMON STOCK	AUSTRALIA	96,319	426,664
QANTAS AIRWAYS LTD	COMMON STOCK	AUSTRALIA	191,193	188,145
QBE INSURANCE GROUP LTD	COMMON STOCK	AUSTRALIA	186,224	1,921,300
RAMSAY HEALTH CARE LTD	COMMON STOCK	AUSTRALIA	23,099	896,110
RECALL HOLDINGS LTD	COMMON STOCK	AUSTRALIA	50,653	183,986
RIO TINTO LTD	COMMON STOCK	AUSTRALIA	66,767	4,073,680
ROC OIL CO LTD	COMMON STOCK	AUSTRALIA	190,624	83,648
SAI GLOBAL LTD	COMMON STOCK	AUSTRALIA	62,250	216,421
SANTOS LTD	COMMON STOCK	AUSTRALIA	161,495	2,121,612
SEEK LTD	COMMON STOCK	AUSTRALIA	53,000	638,526
SHOPPING CENTRES AUSTRALASIA	REIT	AUSTRALIA	69,141	95,590
SIGMA PHARMACEUTICALS LTD	COMMON STOCK	AUSTRALIA	223,295	130,217
SILEX SYSTEMS LTD	COMMON STOCK	AUSTRALIA	22,510	46,311
SIMS METAL MANAGEMENT LTD	COMMON STOCK	AUSTRALIA	31,456	306,621
SONIC HEALTHCARE LTD	COMMON STOCK	AUSTRALIA	62,784	934,946
SPI 200 FUTURES	MAR14 XSFE 20140320	AUSTRALIA	425	97,349
STOCKLAND	COMMON STOCK	AUSTRALIA	408,155	1,322,181
STW COMMUNICATIONS GROUP LTD	COMMON STOCK	AUSTRALIA	114,230	153,405
SUNCORP GROUP LTD	COMMON STOCK	AUSTRALIA	208,528	2,454,304
SUNDANCE RESOURCES LTD	COMMON STOCK	AUSTRALIA	534,228	45,406
SYDNEY AIRPORT	COMMON STOCK	AUSTRALIA	109,234	372,256
TABCORP HOLDINGS LTD	COMMON STOCK	AUSTRALIA	169,166	549,589
TATTS GROUP LTD	COMMON STOCK	AUSTRALIA	305,091	847,783
TELSTRA CORP LTD	COMMON STOCK	AUSTRALIA	623,425	2,928,783
TEN NETWORK HOLDINGS LTD	COMMON STOCK	AUSTRALIA	328,928	82,462

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TOLL HOLDINGS LTD	COMMON STOCK	AUSTRALIA	135,103	686,782
TRANSFIELD SERVICES LTD	COMMON STOCK	AUSTRALIA	66,571	53,592
TRANSPACIFIC INDUSTRIES GROU	COMMON STOCK	AUSTRALIA	293,188	307,053
TRANSURBAN GROUP	COMMON STOCK	AUSTRALIA	238,170	1,458,949
TREASURY WINE ESTATES LTD	COMMON STOCK	AUSTRALIA	128,972	556,325
UGL LTD	COMMON STOCK	AUSTRALIA	23,400	153,626
WESFARMERS LTD	COMMON STOCK	AUSTRALIA	157,275	6,205,821
WESTFIELD GROUP	REIT NPV	AUSTRALIA	331,460	2,993,282
WESTFIELD RETAIL TRUST	REIT	AUSTRALIA	510,007	1,355,583
WESTPAC BANKING CORP	COMMON STOCK	AUSTRALIA	490,902	14,284,244
WOODSIDE PETROLEUM LTD	COMMON STOCK	AUSTRALIA	99,426	3,461,339
WOOLWORTHS LTD	COMMON STOCK	AUSTRALIA	186,783	5,658,060
WORLEYPARSONS LTD	COMMON STOCK	AUSTRALIA	30,439	452,236
WOTIF.COM HOLDINGS LTD	COMMON STOCK	AUSTRALIA	20,879	51,750

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ANDRITZ AG	COMMON STOCK	AUSTRIA	12,976	816,388
CA IMMOBILIEN ANLAGEN AG	COMMON STOCK	AUSTRIA	8,100	143,868
CONWERT IMMOBILIEN INVEST SE	COMMON STOCK	AUSTRIA	9,814	126,196
ERSTE GROUP BANK AG	COMMON STOCK	AUSTRIA	37,960	1,330,182
IMMOEAST ANSPR NACHB	COMMON STOCK	AUSTRIA	143,040	0
IMMOFINANZ AG	COMMON STOCK	AUSTRIA	207,187	963,029
IMMOFINANZ ANSPR NACHB	COMMON STOCK	AUSTRIA	89,821	0
KAPSCH TRAFFICOM AG	COMMON STOCK	AUSTRIA	3,195	178,959
OMV AG	COMMON STOCK	AUSTRIA	26,382	1,265,634
PALFINGER AG	COMMON STOCK	AUSTRIA	4,990	198,371
RAIFFEISEN BANK INTERNATIONA	COMMON STOCK	AUSTRIA	6,985	246,981
RHI AG	COMMON STOCK	AUSTRIA	2,714	84,348
S IMMO AG	COMMON STOCK	AUSTRIA	54,496	397,321
SCHOELLER BLECKMANN OILFIELD	COMMON STOCK	AUSTRIA	4,014	446,164
SEMPERIT AG HOLDING	COMMON STOCK	AUSTRIA	3,423	170,468
TELEKOM AUSTRIA AG	COMMON STOCK	AUSTRIA	52,887	401,110
VIENNA INSURANCE GROUP AG	COMMON STOCK	AUSTRIA	6,166	308,410
VOESTALPINE AG	COMMON STOCK	AUSTRIA	22,522	1,092,460
WIENERBERGER AG	COMMON STOCK	AUSTRIA	21,849	349,359
ACKERMANS + VAN HAAREN	COMMON STOCK	BELGIUM	5,040	591,485
AGEAS	COMMON STOCK	BELGIUM	42,633	1,823,060
AGFA GEVAERT NV	COMMON STOCK	BELGIUM	24,090	58,459
AGFA GEVAERT NV STRIP VVPR	COMMON STOCK	BELGIUM	6,022	8
ANHEUSER BUSCH INBEV NV	COMMON STOCK	BELGIUM	122,029	13,032,501
ANHEUSER BUSCH INBEV ST VVPR	MISC. NPV	BELGIUM	58,432	81
ARSEUS NV	COMMON STOCK	BELGIUM	4,509	171,740
BEKAERT NV	COMMON STOCK	BELGIUM	7,255	257,087
BELGACOM SA	COMMON STOCK	BELGIUM	26,584	787,792
COFINIMMO	REIT NPV	BELGIUM	3,309	409,531
COLRUYT SA	COMMON STOCK	BELGIUM	15,324	858,460
D IETEREN SA/NV	COMMON STOCK	BELGIUM	5,489	273,985
DELHAIZE GROUP	COMMON STOCK	BELGIUM	19,460	1,161,367
DEXIA SA	COMMON STOCK	BELGIUM	111,639	6,153
ELIA SYSTEM OPERATOR SA/NV	COMMON STOCK	BELGIUM	6,678	310,283
EURONAV SA	COMMON STOCK	BELGIUM	1,664	19,833
EVS BROADCAST EQUIPMENT S.A.	COMMON STOCK	BELGIUM	1,449	93,897
GROUPE BRUXELLES LAMBERT SA	COMMON STOCK	BELGIUM	13,143	1,210,793
INTERVEST OFFICES+WAREHOUSES	REIT	BELGIUM	4,878	131,094
ION BEAM APPLICATIONS	COMMON STOCK	BELGIUM	1,400	15,063
KBC ANCORA	COMMON STOCK	BELGIUM	7,549	273,381
KBC GROEP NV	COMMON STOCK	BELGIUM	36,885	2,102,670
MOBISTAR SA	COMMON STOCK	BELGIUM	6,069	115,423
NYRSTAR	COMMON STOCK	BELGIUM	35,531	113,567
SOLVAY SA	COMMON STOCK	BELGIUM	9,990	1,583,835
TELENET GROUP HOLDING NV	COMMON STOCK	BELGIUM	9,109	545,501
THROMBOGENICS NV	COMMON STOCK	BELGIUM	10,168	282,912
UCB SA	COMMON STOCK	BELGIUM	20,478	1,528,246
UMICORE	COMMON STOCK	BELGIUM	20,132	942,039
ALL AMERICA LATINA LOGISTICA	COMMON STOCK	BRAZIL	86,100	239,397
AMBEV SA	COMMON STOCK	BRAZIL	654,815	4,807,204
ANHANGUERA EDUCACIONAL PARTI	COMMON STOCK	BRAZIL	80,979	511,428
B2W CIA DIGITAL	COMMON STOCK	BRAZIL	23,825	154,452
BANCO ABC BRASIL SA	PREFERENCE	BRAZIL	28,261	151,454
BANCO BRADESCO SA PREF	PREFERENCE	BRAZIL	446,405	5,585,077
BANCO DAYCOVAL SA	PREFERENCE	BRAZIL	25,167	85,588
BANCO DO BRASIL S.A.	COMMON STOCK	BRAZIL	102,989	1,068,038
BANCO ESTADO RIO GRAN PREF B	PREFERENCE	BRAZIL	41,132	219,675
BANCO SANTANDER BRASIL UNIT	UNIT NPV	BRAZIL	135,583	823,799
BM+FBOVESPA SA	COMMON STOCK	BRAZIL	321,908	1,510,898
BR MALLS PARTICIPACOES SA	COMMON STOCK	BRAZIL	71,741	520,995
BRADESPAR SA PREF	PREFERENCE	BRAZIL	44,400	472,703
BRASKEM SA PREF A	PREFERENCE	BRAZIL	37,660	336,279
BRAZILIAN REAL	FOREIGN CURRENCY	BRAZIL	2,423,161	1,027,089

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BRF SA	COMMON STOCK	BRAZIL	115,432	2,411,745
CCR SA	COMMON STOCK	BRAZIL	169,300	1,277,677
CENTRAIS ELETRIC STA CAT PRF	PREFERENCE	BRAZIL	10,131	79,044
CENTRAIS ELETRICAS BRAS PR B	PREFERENCE	BRAZIL	37,705	163,096
CENTRAIS ELETRICAS BRASILIER	COMMON STOCK	BRAZIL	41,077	105,230
CETIP SA MERCADOS ORGANIZADO	COMMON STOCK	BRAZIL	53,058	544,392
CIA BRASILEIRA DE DIS PREF	PREFERENCE	BRAZIL	18,324	818,457
CIA ENERGETICA DE SP PREF B	PREFERENCE	BRAZIL	29,866	283,947
CIA ENERGETICA DO CEARA PR A	PREFERENCE	BRAZIL	10,328	184,041
CIA ENERGETICA MINAS GER PRF	PREFERENCE	BRAZIL	126,842	753,570
CIA FERRO LIGAS DA BAHIA FE	PREFERENCE	BRAZIL	44,700	249,853
CIA PARANAENSE DE ENERGI PFB	PREFERENCE	BRAZIL	17,507	229,366
CIA SANEAMENTO BASICO DE SP	COMMON STOCK	BRAZIL	63,720	722,225
CIA SIDERURGICA NACIONAL SA	COMMON STOCK	BRAZIL	136,988	847,210

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CIELO SA	COMMON STOCK	BRAZIL	62,246	1,733,084
CONTAX PARTICIPACOES PEF	PREFERENCE	BRAZIL	23,925	36,982
COSAN SA INDUSTRIA COMERCIO	COMMON STOCK	BRAZIL	38,149	640,153
CPFL ENERGIA SA	COMMON STOCK	BRAZIL	47,000	377,277
CYRELA BRAZIL REALTY SA EMP	COMMON STOCK	BRAZIL	57,800	353,364
DIAGNOSTICOS DA AMERICA SA	COMMON STOCK	BRAZIL	36,400	224,709
DURATEX SA	COMMON STOCK	BRAZIL	54,556	304,226
EDP ENERGIAS DO BRASIL SA	COMMON STOCK	BRAZIL	84,900	408,571
ELETROPAULO METROPOLI PEF	PREFERENCE	BRAZIL	19,077	76,068
EMBRAER SA	COMMON STOCK	BRAZIL	113,370	912,588
ETERNIT SA	COMMON STOCK	BRAZIL	45,729	169,566
FIBRIA CELULOSE SA	COMMON STOCK	BRAZIL	21,478	251,424
GAFISA SA	COMMON STOCK	BRAZIL	95,454	147,046
GERDAU SA PEF	PREFERENCE	BRAZIL	149,704	1,171,862
GOL LINHAS AEREAS PEF	PREFERENCE	BRAZIL	25,000	113,293
HYPERMARCAS SA	COMMON STOCK	BRAZIL	64,611	485,287
INDS KLABIN PAPEL E CELU PRF	PREFERENCE	BRAZIL	104,000	540,791
ITAU UNIBANCO HOLDING S PEF	PREFERENCE	BRAZIL	404,380	5,478,174
ITAUSA INVESTIMENTOS ITAU PR	PREFERENCE	BRAZIL	527,882	1,997,966
JBS SA	COMMON STOCK	BRAZIL	129,197	482,184
KROTON EDUCACIONAL SA	COMMON STOCK	BRAZIL	37,190	618,914
LOCALIZA RENT A CAR	COMMON STOCK	BRAZIL	28,844	407,150
LOG IN LOGISTICA INTERMODAL	COMMON STOCK	BRAZIL	35,315	122,788
LOJAS AMERICANAS SA PEF	PREFERENCE	BRAZIL	89,681	600,940
LOJAS RENNER S.A.	COMMON STOCK	BRAZIL	22,000	571,428
LPS BRASIL CONS DE IMOVEIS	COMMON STOCK	BRAZIL	20,834	127,629
MARFRIG ALIMENTOS SA	COMMON STOCK	BRAZIL	35,300	59,857
METALURGICA GERDAU SA PEF	PREFERENCE	BRAZIL	61,500	610,302
MRV ENGENHARIA	COMMON STOCK	BRAZIL	59,384	212,327
NATURA COSMETICOS SA	COMMON STOCK	BRAZIL	36,900	648,802
ODONTOPREV S.A.	COMMON STOCK	BRAZIL	54,912	228,728
OI SA	PREFERENCE	BRAZIL	133,921	208,507
PDG REALTY SA	COMMON STOCK	BRAZIL	207,690	159,369
PETROBRAS PETROLEO BRAS	COMMON STOCK	BRAZIL	458,903	3,167,212
PETROBRAS PETROLEO BRAS PR	PREFERENCE	BRAZIL	656,617	4,826,895
PRUMO LOGISTICA SA	COMMON STOCK	BRAZIL	437,005	201,529
ROSSI RESIDENCIAL SA	COMMON STOCK	BRAZIL	71,842	62,182
SARAIVA SA LIVREIROS PEF	PREFERENCE	BRAZIL	8,400	92,475
SOUZA CRUZ SA	COMMON STOCK	BRAZIL	69,265	708,741
TELEFONICA BRASIL S.A. PEF	PREFERENCE	BRAZIL	58,348	1,119,212
TIM PARTICIPACOES SA	COMMON STOCK	BRAZIL	152,872	802,380
TRACTEBEL ENERGIA SA	COMMON STOCK	BRAZIL	38,300	583,806
ULTRAPAR PARTICIPACOES SA	COMMON STOCK	BRAZIL	59,200	1,401,502
USINAS SIDER MINAS GER PF A	PREFERENCE	BRAZIL	85,170	513,047
VALE SA	COMMON STOCK	BRAZIL	177,148	2,702,430
VALE SA PEF	PREFERENCE	BRAZIL	332,416	4,655,887
VALID SOLUCOES SA	COMMON STOCK	BRAZIL	25,317	346,325
ADVANTAGE OIL + GAS LTD	COMMON STOCK	CANADA	47,800	207,396
AGNICO EAGLE MINES LTD	COMMON STOCK	CANADA	28,800	759,778
AGRIUM INC	COMMON STOCK	CANADA	24,887	2,276,019
AIMIA INC	COMMON STOCK	CANADA	42,272	776,213
ALACER GOLD CORP	COMMON STOCK	CANADA	36,500	74,546
ALAMOS GOLD INC	COMMON STOCK	CANADA	24,000	290,711
ALIMENTATION COUCHE TARD B	COMMON STOCK	CANADA	25,000	1,879,529
ALTAGAS LTD	COMMON STOCK	CANADA	28,000	1,074,409
ARC RESOURCES LTD	COMMON STOCK	CANADA	59,000	1,642,005
ATCO LTD CLASS I	COMMON STOCK	CANADA	14,800	649,946
ATHABASCA OIL CORP	COMMON STOCK	CANADA	64,100	390,935
ATRIUM INNOVATIONS INC	COMMON STOCK	CANADA	9,400	214,984
ATS AUTOMATION TOOLING SYS	COMMON STOCK	CANADA	35,400	453,120
AURICO GOLD INC	COMMON STOCK	CANADA	49,037	179,995
BANK OF MONTREAL	COMMON STOCK	CANADA	96,444	6,427,482
BANK OF NOVA SCOTIA	COMMON STOCK	CANADA	174,600	10,916,403

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BANKERS PETROLEUM LTD	COMMON STOCK	CANADA	51,800	213,050
BARRICK GOLD CORP	COMMON STOCK	CANADA	156,525	2,756,313
BAYTEX ENERGY CORP	COMMON STOCK	CANADA	28,350	1,111,053
BCE INC	COMMON STOCK	CANADA	39,367	1,704,360
BLACKBERRY LTD	COMMON STOCK	CANADA	77,800	578,466
BLACKPEARL RESOURCES INC	COMMON STOCK	CANADA	68,700	146,776
BOMBARDIER INC B	COMMON STOCK	CANADA	268,399	1,164,536
BONAVISTA ENERGY CORP	COMMON STOCK	CANADA	25,800	338,010
BROOKFIELD ASSET MANAGE CL A	COMMON STOCK	CANADA	90,650	3,516,793
BROOKFIELD OFFICE PROPERTIES	COMMON STOCK	CANADA	44,442	855,378
CAE INC	COMMON STOCK	CANADA	47,951	609,711
CALFRAC WELL SERVICES LTD	COMMON STOCK	CANADA	11,300	329,694
CAMECO CORP	COMMON STOCK	CANADA	77,868	1,615,257
CAN IMPERIAL BK OF COMMERCE	COMMON STOCK	CANADA	62,015	5,295,060

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CANADIAN DOLLAR	FOREIGN CURRENCY	CANADA	2,346,316	2,208,297
CANADIAN NATL RAILWAY CO	COMMON STOCK	CANADA	130,084	7,414,482
CANADIAN NATURAL RESOURCES	COMMON STOCK	CANADA	171,740	5,809,257
CANADIAN OIL SANDS LTD	COMMON STOCK	CANADA	87,300	1,641,651
CANADIAN PACIFIC RAILWAY LTD	COMMON STOCK	CANADA	29,452	4,453,142
CANADIAN TIRE CORP CLASS A	COMMON STOCK	CANADA	13,762	1,288,641
CANADIAN UTILITIES LTD A	COMMON STOCK	CANADA	27,800	933,295
CANADIAN WESTERN BANK	COMMON STOCK	CANADA	14,100	513,041
CANFOR CORP	COMMON STOCK	CANADA	27,700	695,042
CAPSTONE MINING CORP	COMMON STOCK	CANADA	85,700	241,976
CASCADES INC	COMMON STOCK	CANADA	13,300	86,121
CATAMARAN CORP	COMMON STOCK	CANADA	29,200	1,386,485
CELESTICA INC	COMMON STOCK	CANADA	49,500	514,334
CENOVUS ENERGY INC	COMMON STOCK	CANADA	121,592	3,478,962
CENTERRA GOLD INC	COMMON STOCK	CANADA	36,100	146,778
CGI GROUP INC CLASS A	COMMON STOCK	CANADA	36,130	1,208,527
CI FINANCIAL CORP	COMMON STOCK	CANADA	22,819	759,202
COMINAR REAL ESTATE INV TR	REIT NPV	CANADA	34,900	605,700
CRESCENT POINT ENERGY CORP	COMMON STOCK	CANADA	56,450	2,191,588
CREW ENERGY INC	COMMON STOCK	CANADA	16,400	98,477
DAVIS + HENDERSON CORP	COMMON STOCK	CANADA	13,500	378,508
DENISON MINES CORP	COMMON STOCK	CANADA	120,348	146,117
DETOUR GOLD CORP	COMMON STOCK	CANADA	20,900	80,649
DOLLARAMA INC	COMMON STOCK	CANADA	13,300	1,104,182
ELDORADO GOLD CORP	COMMON STOCK	CANADA	117,495	666,819
EMPIRE CO LTD A	COMMON STOCK	CANADA	4,300	293,736
ENBRIDGE INC	COMMON STOCK	CANADA	124,340	5,431,171
ENCANA CORP	COMMON STOCK	CANADA	113,992	2,057,757
ENERFLEX LTD	COMMON STOCK	CANADA	11,004	155,351
ENERPLUS CORP	COMMON STOCK	CANADA	30,500	554,024
ENSGN ENERGY SERVICES INC	COMMON STOCK	CANADA	23,900	376,327
EXFO INC	COMMON STOCK	CANADA	17,700	84,294
FINNING INTERNATIONAL INC	COMMON STOCK	CANADA	32,000	817,694
FIRST MAJESTIC SILVER CORP	COMMON STOCK	CANADA	24,400	239,522
FIRST QUANTUM MINERALS LTD	COMMON STOCK	CANADA	99,676	1,795,575
FIRSTSERVICE CORP	COMMON STOCK	CANADA	8,600	370,306
FORTIS INC	COMMON STOCK	CANADA	29,900	856,899
FRANCO NEVADA CORP	COMMON STOCK	CANADA	26,000	1,059,332
GABRIEL RESOURCES LTD	COMMON STOCK	CANADA	52,024	38,192
GILDAN ACTIVEWEAR INC	COMMON STOCK	CANADA	21,100	1,124,208
GOLDCORP INC	COMMON STOCK	CANADA	129,168	2,800,970
GREAT WEST LIFE CO INC	COMMON STOCK	CANADA	47,218	1,455,425
GUYANA GOLDFIELDS INC	COMMON STOCK	CANADA	47,700	73,626
H+R REAL ESTATE INV UTS	REIT NPV	CANADA	23,100	465,261
HOME CAPITAL GROUP INC	COMMON STOCK	CANADA	10,500	799,779
HUBBAY MINERALS INC	COMMON STOCK	CANADA	40,900	336,439
HUSKY ENERGY INC	COMMON STOCK	CANADA	59,980	1,902,424
IAMGOLD CORP	COMMON STOCK	CANADA	65,250	216,784
IGM FINANCIAL INC	COMMON STOCK	CANADA	19,400	1,024,137
IMPERIAL OIL LTD	COMMON STOCK	CANADA	45,640	2,020,617
INDUSTRIAL ALLIANCE INSURANC	COMMON STOCK	CANADA	13,700	605,379
INNERGEX RENEWABLE ENERGY	COMMON STOCK	CANADA	39,888	397,941
INTACT FINANCIAL CORP	COMMON STOCK	CANADA	22,800	1,488,599
JEAN COUTU GROUP INC CLASS A	COMMON STOCK	CANADA	35,000	606,447
JUST ENERGY GROUP INC	COMMON STOCK	CANADA	35,500	253,929
KEYERA CORP	COMMON STOCK	CANADA	18,200	1,095,083
KINROSS GOLD CORP	COMMON STOCK	CANADA	189,329	828,593
LAURENTIAN BANK OF CANADA	COMMON STOCK	CANADA	4,900	216,384
LIGHTSTREAM RESOURCES LTD	COMMON STOCK	CANADA	38,202	211,414
LOBLAW COMPANIES LTD	COMMON STOCK	CANADA	20,411	814,135
LONG RUN EXPLORATION LTD	COMMON STOCK	CANADA	17,668	89,296
LUNDIN MINING CORP	COMMON STOCK	CANADA	103,100	446,362
MACDONALD DETTWILER + ASSOC	COMMON STOCK	CANADA	5,704	441,825

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MAGNA INTERNATIONAL INC	COMMON STOCK	CANADA	38,856	3,185,278
MANULIFE FINANCIAL CORP	COMMON STOCK	CANADA	294,191	5,803,523
MAPLE LEAF FOODS INC	COMMON STOCK	CANADA	26,800	423,503
MARTINREA INTERNATIONAL INC	COMMON STOCK	CANADA	23,200	170,315
MEG ENERGY CORP	COMMON STOCK	CANADA	27,500	792,259
METHANEX CORP	COMMON STOCK	CANADA	20,400	1,206,144
METRO INC	COMMON STOCK	CANADA	19,100	1,166,673
MORNEAU SHEPELL INC	COMMON STOCK	CANADA	8,500	123,360
MULLEN GROUP LTD	COMMON STOCK	CANADA	13,600	363,392
NATIONAL BANK OF CANADA	COMMON STOCK	CANADA	28,935	2,407,120
NEW GOLD INC	COMMON STOCK	CANADA	85,300	446,370
NEWALTA CORP	COMMON STOCK	CANADA	30,200	495,138
NIKO RESOURCES LTD	COMMON STOCK	CANADA	8,100	19,364
NORBORD INC	COMMON STOCK	CANADA	13,350	425,441

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NORTH WEST CO INC/THE	COMMON STOCK	CANADA	8,200	198,652
NORTHERN PROPERTY REAL ESTAT	REIT	CANADA	19,400	506,682
NOVAGOLD RESOURCES INC	COMMON STOCK	CANADA	44,400	112,828
NUVISTA ENERGY LTD	COMMON STOCK	CANADA	22,700	152,544
ONEX CORPORATION	COMMON STOCK	CANADA	18,255	985,340
OPEN TEXT CORP	COMMON STOCK	CANADA	10,300	947,212
OSISKO MINING CORP	COMMON STOCK	CANADA	61,060	270,675
PACIFIC RUBIALES ENERGY CORP	COMMON STOCK	CANADA	55,600	959,721
PAN AMERICAN SILVER CORP	COMMON STOCK	CANADA	41,796	488,177
PAN AMERICAN SILVER CORP WTS	EXP07DEC14	CANADA	519	0
PASON SYSTEMS INC	COMMON STOCK	CANADA	23,200	501,775
PEMBINA PIPELINE CORP	COMMON STOCK	CANADA	54,332	1,913,509
PENGROWTH ENERGY CORP	COMMON STOCK	CANADA	102,000	630,720
PENN WEST PETROLEUM LTD	COMMON STOCK	CANADA	86,085	718,658
PEYTO EXPLORATION + DEV CORP	COMMON STOCK	CANADA	27,200	832,256
POTASH CORP OF SASKATCHEWAN	COMMON STOCK	CANADA	136,996	4,515,388
POWER CORP OF CANADA	COMMON STOCK	CANADA	64,922	1,952,243
POWER FINANCIAL CORP	COMMON STOCK	CANADA	40,000	1,355,294
PRECISION DRILLING CORP	COMMON STOCK	CANADA	45,900	429,408
PROGRESSIVE WASTE SOLUTIONS	COMMON STOCK	CANADA	18,900	467,297
RIOCAN REAL ESTATE INVST TR	REIT NPV	CANADA	25,700	599,143
RITCHIE BROS AUCTIONEERS	COMMON STOCK	CANADA	19,100	437,907
ROGERS COMMUNICATIONS INC B	COMMON STOCK	CANADA	58,242	2,635,005
RONA INC	COMMON STOCK	CANADA	18,200	226,280
ROYAL BANK OF CANADA	COMMON STOCK	CANADA	219,260	14,736,336
S+P/TSX 60 IX FUT	MAR14 XMOD 20140320	CANADA	11,600	327,311
SAPUTO INC	COMMON STOCK	CANADA	26,700	1,216,012
SEMAFO INC	COMMON STOCK	CANADA	53,500	140,485
SHAW COMMUNICATIONS INC B	COMMON STOCK	CANADA	64,432	1,567,593
SHAWCOR LTD	COMMON STOCK	CANADA	9,700	387,817
SHERRITT INTERNATIONAL CORP	COMMON STOCK	CANADA	69,500	242,024
SHOPPERS DRUG MART CORP	COMMON STOCK	CANADA	33,900	1,856,603
SIERRA WIRELESS INC	COMMON STOCK	CANADA	11,900	287,728
SILVER STANDARD RESOURCES	COMMON STOCK	CANADA	19,500	135,261
SILVER WHEATON CORP	COMMON STOCK	CANADA	61,300	1,237,539
SILVERCORP METALS INC	COMMON STOCK	CANADA	46,200	106,097
SNC LAVALIN GROUP INC	COMMON STOCK	CANADA	28,200	1,268,403
SPROTT INC	COMMON STOCK	CANADA	30,900	76,196
SPYGLASS RESOURCES CORP	COMMON STOCK	CANADA	43,088	73,807
STANTEC INC	COMMON STOCK	CANADA	12,200	756,228
SUN LIFE FINANCIAL INC	COMMON STOCK	CANADA	97,597	3,446,437
SUNCOR ENERGY INC	COMMON STOCK	CANADA	236,011	8,272,047
SUPERIOR PLUS CORP	COMMON STOCK	CANADA	19,900	231,308
TAHOE RESOURCES INC	COMMON STOCK	CANADA	17,600	292,698
TALISMAN ENERGY INC	COMMON STOCK	CANADA	177,849	2,067,233
TASEKO MINES LTD	COMMON STOCK	CANADA	108,300	230,360
TECK RESOURCES LTD CLS B	COMMON STOCK	CANADA	94,261	2,453,004
TELUS CORP COM (NON CANADIAN	COMMON STOCK	CANADA	35,648	1,226,627
THOMPSON CREEK METALS CO INC	COMMON STOCK	CANADA	43,900	95,857
THOMSON REUTERS CORP	COMMON STOCK	CANADA	59,930	2,265,777
TIM HORTONS INC	COMMON STOCK	CANADA	29,000	1,691,962
TMX GROUP LTD	COMMON STOCK	CANADA	1,272	61,092
TOROMONT INDUSTRIES LTD	COMMON STOCK	CANADA	21,104	529,338
TORONTO DOMINION BANK NPV	COMMON STOCK	CANADA	136,400	12,851,768
TOURMALINE OIL CORP	COMMON STOCK	CANADA	29,300	1,232,668
TRANSALTA CORP	COMMON STOCK	CANADA	60,796	771,322
TRANSCANADA CORP	COMMON STOCK	CANADA	109,565	5,005,445
TRICAN WELL SERVICE LTD	COMMON STOCK	CANADA	25,600	312,742
TRINIDAD DRILLING LTD	COMMON STOCK	CANADA	33,500	310,565
TURQUOISE HILL RESOURCES LTD	COMMON STOCK	CANADA	71,415	235,922
TURQUOISE HILL RESOURCES LTD RIGHT	COMMON STOCK	CANADA	71,415	67,214
VALEANT PHARMACEUTICALS INTE	COMMON STOCK	CANADA	50,077	5,873,502

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VERESEN INC	COMMON STOCK	CANADA	49,900	670,186
VERMILION ENERGY INC	COMMON STOCK	CANADA	22,400	1,314,485
WEST FRASER TIMBER CO LTD	COMMON STOCK	CANADA	7,700	750,795
WESTON (GEORGE) LTD	COMMON STOCK	CANADA	9,715	708,624
WESTPORT INNOVATIONS INC	COMMON STOCK	CANADA	9,900	193,714
YAMANA GOLD INC	COMMON STOCK	CANADA	125,812	1,084,647
CAP SA	COMMON STOCK	CHILE	21,067	405,463
CENCOSUD SA	COMMON STOCK	CHILE	204,232	740,703
CHILEAN PESO	FOREIGN CURRENCY	CHILE	68,141,769	129,683
CIA SUD AMERICANA DE VAPORES	COMMON STOCK	CHILE	305,673	15,992
EMPRESAS CMPC SA	COMMON STOCK	CHILE	188,649	460,118
EMPRESAS COPEC SA	COMMON STOCK	CHILE	72,913	976,993
EMPRESAS LA POLAR SA	COMMON STOCK	CHILE	351,897	46,830
INVERSIONES AGUAS METROPOL	COMMON STOCK	CHILE	161,014	272,728
MASISA SA	COMMON STOCK	CHILE	2,294,532	150,095

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PARQUE ARAUCO S.A.	COMMON STOCK	CHILE	277,383	512,023
S.A.C.I. FALABELLA	COMMON STOCK	CHILE	84,909	762,767
SALFACORP SA	COMMON STOCK	CHILE	75,801	72,159
SOCIEDAD MATRIZ SAAM SA	COMMON STOCK	CHILE	1,086,457	98,158
SOCOVELSA SA	COMMON STOCK	CHILE	1,070,772	262,704
SONDA SA	COMMON STOCK	CHILE	184,856	443,222
VINA CONCHA Y TORO S.A.	COMMON STOCK	CHILE	97,773	181,151
CHINA VANKE CO LTD B	COMMON STOCK	CHINA	229,700	358,318
HUADIAN ENERGY CO LTD B	COMMON STOCK	CHINA	381,800	115,394
INNER MONGOLIA YITAI COAL B	COMMON STOCK	CHINA	250,400	443,192
JIANGSU FUTURE LAND CO LTD B	COMMON STOCK	CHINA	337,800	205,382
SGSB GROUP CO LTD B	COMMON STOCK	CHINA	323,345	186,357
SHENZHEN CHIWAN PETROLEUM B	COMMON STOCK	CHINA	122,200	251,376
YUAN RENMINBI	FOREIGN CURRENCY	CHINA	421	70
CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK	CZECH REPUBLIC	18,734	69,051
CEZ AS	COMMON STOCK	CZECH REPUBLIC	28,874	753,383
CZECH KORUNA	FOREIGN CURRENCY	CZECH REPUBLIC	549,205	27,647
KOMERCNI BANKA AS	COMMON STOCK	CZECH REPUBLIC	1,457	325,167
PHILIP MORRIS CR AS	COMMON STOCK	CZECH REPUBLIC	69	36,751
TELEFONICA CZECH REPUBLIC AS	COMMON STOCK	CZECH REPUBLIC	14,759	219,167
AMAGERBANKEN A/S	COMMON STOCK	DENMARK	59,280	0
AP MOELLER MAERSK A/S A	COMMON STOCK	DENMARK	99	1,022,510
AP MOELLER MAERSK A/S B	COMMON STOCK	DENMARK	197	2,152,006
AURIGA INDUSTRIES B	COMMON STOCK	DENMARK	1,581	54,281
BANG + OLUFSEN A/S	COMMON STOCK	DENMARK	3,603	30,492
BAVARIAN NORDIC A/S	COMMON STOCK	DENMARK	5,330	87,629
CARLSBERG AS B	COMMON STOCK	DENMARK	16,952	1,886,236
CHR HANSEN HOLDING A/S	COMMON STOCK	DENMARK	19,090	760,426
COLOPLAST B	COMMON STOCK	DENMARK	20,275	1,347,043
DANISH KRONE	FOREIGN CURRENCY	DENMARK	4,680	864
DANSKE BANK A/S	COMMON STOCK	DENMARK	105,479	2,432,393
DFDS A/S	COMMON STOCK	DENMARK	68	5,506
DSV A/S	COMMON STOCK	DENMARK	37,890	1,247,186
FLSMIDTH + CO A/S	COMMON STOCK	DENMARK	10,327	567,132
GENMAB A/S	COMMON STOCK	DENMARK	10,741	422,826
GN STORE NORD A/S	COMMON STOCK	DENMARK	37,046	914,574
IC COMPANY S A/S	COMMON STOCK	DENMARK	3,296	95,526
JYSKE BANK REG	COMMON STOCK	DENMARK	11,985	648,122
NKT HOLDING A/S	COMMON STOCK	DENMARK	6,401	316,905
NOVO NORDISK A/S B	COMMON STOCK	DENMARK	60,956	11,247,948
NOVOZYMES A/S B SHARES	COMMON STOCK	DENMARK	43,007	1,822,284
PANDORA A/S	COMMON STOCK	DENMARK	9,509	519,428
ROCKWOOL INTL A/S B SHS	COMMON STOCK	DENMARK	1,500	266,027
SIMCORP A/S	COMMON STOCK	DENMARK	6,270	248,023
SYDBANK A/S	COMMON STOCK	DENMARK	12,710	338,936
TDC A/S	COMMON STOCK	DENMARK	91,900	893,030
TOPDANMARK A/S	COMMON STOCK	DENMARK	33,100	874,594
TRYG A/S	COMMON STOCK	DENMARK	5,395	522,862
VESTAS WIND SYSTEMS A/S	COMMON STOCK	DENMARK	33,017	990,954
WILLIAM DEMANT HOLDING	COMMON STOCK	DENMARK	4,517	439,877
COMMERCIAL INTERNATIONAL BAN	COMMON STOCK	EGYPT	255,861	1,196,722
EFG HERMES HOLDING SAE	COMMON STOCK	EGYPT	45,408	56,723
EGYPT KUWAIT HOLDING CO SAE	COMMON STOCK	EGYPT	84,295	76,708
EGYPTIAN POUND	FOREIGN CURRENCY	EGYPT	722,541	103,984
EZZ STEEL	COMMON STOCK	EGYPT	41,062	89,232
GLOBAL TELECOM HOLDING	COMMON STOCK	EGYPT	294,025	198,455
HELIOPOLIS HOUSING	COMMON STOCK	EGYPT	18,784	66,231
MEDINET NASR HOUSING	COMMON STOCK	EGYPT	43,696	145,579
ORASCOM TELECOM MEDIA AND TE	COMMON STOCK	EGYPT	708,072	78,465
ORIENTAL WEAVERS	COMMON STOCK	EGYPT	81,633	405,313
SIX OF OCTOBER DEVELOPMENT	COMMON STOCK	EGYPT	42,963	140,973
TELECOM EGYPT	COMMON STOCK	EGYPT	47,649	99,432
AMER SPORTS OYJ	COMMON STOCK	FINLAND	33,770	706,128

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CARGOTEC OYJ B SHARE	COMMON STOCK	FINLAND	7,004	261,623
CAVERION CORP	COMMON STOCK	FINLAND	24,095	296,905
CITYCON OYJ	COMMON STOCK	FINLAND	61,591	217,631
CRAMO OYJ	COMMON STOCK	FINLAND	16,352	346,988
ELISA OYJ	COMMON STOCK	FINLAND	26,646	707,810
F SECURE OYJ	COMMON STOCK	FINLAND	48,898	126,034
FORTUM OYJ	COMMON STOCK	FINLAND	57,202	1,311,687
HKSCAN OYJ A SHS	COMMON STOCK	FINLAND	7,904	41,030
HUHTAMAKI OYJ	COMMON STOCK	FINLAND	19,400	499,400
KEMIRA OYJ	COMMON STOCK	FINLAND	10,836	182,011
KESKO OYJ B SHS	COMMON STOCK	FINLAND	12,500	461,803
KONE OYJ B	COMMON STOCK	FINLAND	46,732	2,122,281
KONECRANES OYJ	COMMON STOCK	FINLAND	7,883	281,168
METSA BOARD OYJ	COMMON STOCK	FINLAND	37,243	161,747

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METSO OYJ	COMMON STOCK	FINLAND	17,557	752,702
NESTE OIL OYJ	COMMON STOCK	FINLAND	24,349	485,032
NOKIA OYJ	COMMON STOCK	FINLAND	586,262	4,737,729
NOKIAN RENKAAT OYJ	COMMON STOCK	FINLAND	15,950	768,636
ORIOLA KD OYJ B SHARES	COMMON STOCK	FINLAND	48,139	169,223
ORION OYJ CLASS B	COMMON STOCK	FINLAND	17,169	484,173
OUTOKUMPU OYJ	COMMON STOCK	FINLAND	170,400	96,456
OUTOTEC OYJ	COMMON STOCK	FINLAND	28,508	300,084
POHJOLA BANK PLC A SHS	COMMON STOCK	FINLAND	30,012	605,467
POYRY OYJ	COMMON STOCK	FINLAND	5,225	29,347
RAMIRENT OYJ	COMMON STOCK	FINLAND	6,269	79,193
RAUTARUUKKI OYJ	COMMON STOCK	FINLAND	11,000	102,493
SAMPO OYJ A SHS	COMMON STOCK	FINLAND	60,985	3,014,815
SANOMA OYJ	COMMON STOCK	FINLAND	16,040	141,388
SPONDA OYJ	COMMON STOCK	FINLAND	48,881	230,690
STORA ENSO OYJ R SHS	COMMON STOCK	FINLAND	85,365	861,676
TECHNOPOLIS OYJ	COMMON STOCK	FINLAND	58,404	350,291
TIETO OYJ	COMMON STOCK	FINLAND	12,646	286,558
UPM KYMMENE OYJ	COMMON STOCK	FINLAND	50,739	859,842
UPONOR OYJ	COMMON STOCK	FINLAND	4,058	79,514
WARTSILA OYJ ABP	COMMON STOCK	FINLAND	27,722	1,374,094
YIT OYJ	COMMON STOCK	FINLAND	22,193	311,371
ABC ARBITRAGE	COMMON STOCK	FRANCE	16,517	107,441
ACCOR SA	COMMON STOCK	FRANCE	29,525	1,398,180
ADP	COMMON STOCK	FRANCE	5,489	624,117
AIR FRANCE KLM	COMMON STOCK	FRANCE	26,855	282,164
AIR LIQUIDE SA	COMMON STOCK	FRANCE	45,941	6,523,315
AIRBUS GROUP NV	COMMON STOCK	FRANCE	93,643	7,229,612
ALBIOMA	COMMON STOCK	FRANCE	4,446	103,409
ALCATEL LUCENT	COMMON STOCK	FRANCE	474,614	2,132,626
ALSTOM	COMMON STOCK	FRANCE	34,272	1,254,176
ALTEN	COMMON STOCK	FRANCE	2,530	115,223
ALTRAN TECHNOLOGIES SA	COMMON STOCK	FRANCE	15,701	138,072
ARKEMA	COMMON STOCK	FRANCE	12,012	1,409,237
ASSYSTEM	COMMON STOCK	FRANCE	4,180	115,916
ATOS	COMMON STOCK	FRANCE	10,370	943,130
AXA SA	COMMON STOCK	FRANCE	281,971	7,877,934
AXWAY SOFTWARE SA	COMMON STOCK	FRANCE	235	7,076
BENI STABILI SPA	REIT	FRANCE	22,698	15,042
BNP PARIBAS	COMMON STOCK	FRANCE	152,735	11,979,124
BOIRON SA	COMMON STOCK	FRANCE	2,931	207,059
BOURSORAMA	COMMON STOCK	FRANCE	950	10,669
BOUYGUES SA	COMMON STOCK	FRANCE	31,190	1,184,643
BULL	COMMON STOCK	FRANCE	15,749	66,986
BUREAU VERITAS SA	COMMON STOCK	FRANCE	33,644	987,208
CAC40 10 EURO FUT	MAR14 XPAR 20140321	FRANCE	560	160,598
CAP GEMINI	COMMON STOCK	FRANCE	24,833	1,686,677
CARREFOUR SA	COMMON STOCK	FRANCE	103,015	4,091,768
CASINO GUICHARD PERRACHON	COMMON STOCK	FRANCE	9,015	1,043,764
CGG	COMMON STOCK	FRANCE	30,241	525,692
CHRISTIAN DIOR	COMMON STOCK	FRANCE	8,400	1,592,867
CNP ASSURANCES	COMMON STOCK	FRANCE	28,132	577,766
COMPAGNIE DE SAINT GOBAIN	COMMON STOCK	FRANCE	62,883	3,481,338
CREDIT AGRICOLE SA	COMMON STOCK	FRANCE	155,742	2,005,111
DANONE	COMMON STOCK	FRANCE	89,761	6,486,012
DASSAULT SYSTEMES SA	COMMON STOCK	FRANCE	12,417	1,545,394
DERICHEBOURG	COMMON STOCK	FRANCE	22,975	76,824
EDENRED	COMMON STOCK	FRANCE	35,709	1,199,908
EDF	COMMON STOCK	FRANCE	33,082	1,173,430
EIFFAGE	COMMON STOCK	FRANCE	7,066	408,007
ESSILOR INTERNATIONAL	COMMON STOCK	FRANCE	32,772	3,497,253
EURAZEO	COMMON STOCK	FRANCE	6,237	489,864
EURO DISNEY SCA REGR	COMMON STOCK	FRANCE	4,513	26,124

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EUROFINS SCIENTIFIC	COMMON STOCK	FRANCE	1,769	479,844
EUTELSAT COMMUNICATIONS	COMMON STOCK	FRANCE	23,966	748,999
FAIVELEY TRANSPORT	COMMON STOCK	FRANCE	965	69,813
FONCIERE DES REGIONS	REIT	FRANCE	4,301	372,142
GAMELOFT SE	COMMON STOCK	FRANCE	15,072	170,349
GDF SUEZ	COMMON STOCK	FRANCE	190,503	4,502,813
GECINA SA	REIT	FRANCE	3,723	492,805
GEMALTO	COMMON STOCK	FRANCE	14,264	1,572,602
GROUPE EUROTUNNEL SA REGR	COMMON STOCK	FRANCE	101,500	1,068,732
GROUPE FNAC	COMMON STOCK	FRANCE	1,582	51,972
HAVAS SA	COMMON STOCK	FRANCE	39,700	327,435
ICADE	REIT	FRANCE	7,641	713,870
ILIAD SA	COMMON STOCK	FRANCE	4,902	1,005,930
IMERYS SA	COMMON STOCK	FRANCE	6,276	548,260

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INGENICO	COMMON STOCK	FRANCE	7,910	635,207
INTERPARFUMS SA	COMMON STOCK	FRANCE	3,740	161,705
IPSEN	COMMON STOCK	FRANCE	3,239	153,497
IPSOS	COMMON STOCK	FRANCE	4,379	187,848
JC DECAUX SA	COMMON STOCK	FRANCE	12,585	520,594
KERING	COMMON STOCK	FRANCE	12,254	2,595,746
KLEPIERRE	REIT	FRANCE	19,477	904,208
L OREAL	COMMON STOCK	FRANCE	36,837	6,497,594
LAFARGE SA	COMMON STOCK	FRANCE	28,690	2,162,485
LAGARDERE SCA	COMMON STOCK	FRANCE	22,537	839,261
LEGRAND SA	COMMON STOCK	FRANCE	39,649	2,190,021
LVMH MOET HENNESSY LOUIS VUI	COMMON STOCK	FRANCE	38,264	7,016,101
M6 METROPOLE TELEVISION	COMMON STOCK	FRANCE	12,011	276,124
MAUREL ET PROM	COMMON STOCK	FRANCE	18,022	301,888
MERSEN (EX CARBON LORRAINE)	COMMON STOCK	FRANCE	4,345	150,858
MICHELIN (CGDE)	COMMON STOCK	FRANCE	29,425	3,145,209
MPI	COMMON STOCK	FRANCE	22,345	95,203
NATIXIS	COMMON STOCK	FRANCE	161,709	956,512
NEOPOST SA	COMMON STOCK	FRANCE	7,071	546,640
NEXANS SA	COMMON STOCK	FRANCE	3,919	199,459
NEXITY	COMMON STOCK	FRANCE	4,432	167,693
ORANGE	COMMON STOCK	FRANCE	278,264	3,464,293
PAGESJAUNES GROUPE	COMMON STOCK	FRANCE	24,655	37,437
PERNOD RICARD SA	COMMON STOCK	FRANCE	32,937	3,766,865
PEUGEOT SA	COMMON STOCK	FRANCE	34,078	444,970
PUBLICIS GROUPE	COMMON STOCK	FRANCE	23,927	2,200,038
REMY COINTREAU	COMMON STOCK	FRANCE	4,280	360,338
RENAULT SA	COMMON STOCK	FRANCE	31,617	2,556,851
RUBIS	COMMON STOCK	FRANCE	12,011	763,070
S.O.I.T.E.C.	COMMON STOCK	FRANCE	15,358	30,246
SAFRAN SA	COMMON STOCK	FRANCE	42,907	2,988,690
SAFT GROUPE SA	COMMON STOCK	FRANCE	5,415	186,562
SANOFI	COMMON STOCK	FRANCE	184,049	19,623,316
SARTORIUS STEDIM BIOTECH	COMMON STOCK	FRANCE	776	130,313
SCHNEIDER ELECTRIC SA	COMMON STOCK	FRANCE	82,397	7,243,925
SCOR SE	COMMON STOCK	FRANCE	34,455	1,261,599
SES RECEIPT NPV	RECEIPT NPV	FRANCE	50,372	1,633,686
SOCIETE BIC SA	COMMON STOCK	FRANCE	5,115	627,978
SOCIETE GENERALE	COMMON STOCK	FRANCE	113,188	6,620,704
SODEXO	COMMON STOCK	FRANCE	15,514	1,577,889
SOPRA GROUP	COMMON STOCK	FRANCE	838	84,892
STALLERGENES	COMMON STOCK	FRANCE	1,575	117,740
STMICROELECTRONICS NV	COMMON STOCK	FRANCE	115,150	929,145
SUEZ ENVIRONNEMENT CO	COMMON STOCK	FRANCE	52,235	937,590
TECHNIP SA	COMMON STOCK	FRANCE	16,320	1,574,503
TELEPERFORMANCE	COMMON STOCK	FRANCE	9,089	556,178
TELEVISION FRANCAISE (T.F.1)	COMMON STOCK	FRANCE	21,481	415,833
THALES SA	COMMON STOCK	FRANCE	14,658	946,486
TOTAL SA	COMMON STOCK	FRANCE	314,050	19,282,469
TRANSGENE SA	COMMON STOCK	FRANCE	4,682	56,693
UBISOFT ENTERTAINMENT	COMMON STOCK	FRANCE	13,357	189,700
UNIBAIL RODAMCO SE.	REIT	FRANCE	16,153	4,145,556
VALEO SA	COMMON STOCK	FRANCE	13,270	1,472,657
VALLOUREC	COMMON STOCK	FRANCE	17,791	975,123
VEOLIA ENVIRONNEMENT	COMMON STOCK	FRANCE	65,691	1,075,167
VINCI SA	COMMON STOCK	FRANCE	71,557	4,722,887
VIRBAC SA	COMMON STOCK	FRANCE	1,397	299,182
VIVENDI	COMMON STOCK	FRANCE	190,270	5,041,656
WENDEL	COMMON STOCK	FRANCE	5,406	789,449
ZODIAC AEROSPACE	COMMON STOCK	FRANCE	7,439	1,323,047
ADIDAS AG	COMMON STOCK	GERMANY	34,774	4,440,314
AIR BERLIN PLC	COMMON STOCK	GERMANY	26,486	60,435
AIXTRON SE	COMMON STOCK	GERMANY	16,941	246,035

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* ALLIANZ SE REG	COMMON STOCK	GERMANY	69,856	12,550,811
AXEL SPRINGER SE	COMMON STOCK	GERMANY	7,480	481,485
BASF SE	COMMON STOCK	GERMANY	142,185	15,186,671
BAUER AG	COMMON STOCK	GERMANY	2,569	67,179
BAYER AG REG	COMMON STOCK	GERMANY	129,941	18,259,677
BAYERISCHE MOTOREN WERKE AG	COMMON STOCK	GERMANY	49,536	5,818,771
BAYERISCHE MOTOREN WERKE PRF	PREFERENCE	GERMANY	9,631	824,161
BECHTLE AG	COMMON STOCK	GERMANY	4,197	286,407
BEIERSDORF AG	COMMON STOCK	GERMANY	16,186	1,645,972
BILFINGER SE	COMMON STOCK	GERMANY	8,628	976,160
BIOTEST AG VORZUGSAKTIE	PREFERENCE	GERMANY	2,710	284,732
BRENNTAG AG	COMMON STOCK	GERMANY	8,308	1,545,918
CARL ZEISS MEDITEC AG BR	COMMON STOCK	GERMANY	4,750	158,688
CAT OIL AG	COMMON STOCK	GERMANY	3,788	105,431

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CELESIO AG	COMMON STOCK	GERMANY	15,505	491,440
COMDIRECT BANK AG	COMMON STOCK	GERMANY	8,925	102,225
COMMERZBANK AG	COMMON STOCK	GERMANY	140,156	2,262,455
CONTINENTAL AG	COMMON STOCK	GERMANY	17,830	3,917,730
CTS EVENTIM	COMMON STOCK	GERMANY	6,568	333,239
DAIMLER AG REGISTERED SHARES	COMMON STOCK	GERMANY	150,422	13,041,949
DAX INDEX FUTURE	MAR14 XEUR 20140321	GERMANY	500	283,986
DEUTSCHE BANK AG REGISTERED	COMMON STOCK	GERMANY	157,835	7,543,199
DEUTSCHE BETEILIGUNGS AG	COMMON STOCK	GERMANY	4,794	137,299
DEUTSCHE BOERSE AG	COMMON STOCK	GERMANY	33,551	2,790,597
DEUTSCHE LUFTHANSA REG	COMMON STOCK	GERMANY	43,459	923,695
DEUTSCHE POST AG REG	COMMON STOCK	GERMANY	146,909	5,365,885
DEUTSCHE TELEKOM AG REG	COMMON STOCK	GERMANY	448,955	7,691,122
DEUTSCHE WOHNEN AG BR	COMMON STOCK	GERMANY	46,490	903,717
DIC ASSET AG	COMMON STOCK	GERMANY	12,064	111,200
DMG MORI SEIKI AG	COMMON STOCK	GERMANY	12,124	387,611
DRAEGERWERK AG	COMMON STOCK	GERMANY	309	32,896
DRAEGERWERK AG PREF	PREFERENCE	GERMANY	1,669	218,352
DUERR AG	COMMON STOCK	GERMANY	9,595	857,100
E.ON SE	COMMON STOCK	GERMANY	276,910	5,111,384
FRAPORT AG FRANKFURT AIRPORT	COMMON STOCK	GERMANY	6,990	526,416
FREENET AG	COMMON STOCK	GERMANY	21,250	642,988
FRESENIUS MEDICAL CARE AG +	COMMON STOCK	GERMANY	33,851	2,413,116
FRESENIUS SE + CO KGAA	COMMON STOCK	GERMANY	19,264	2,963,062
FUCHS PETROLUB SE PREF	PREFERENCE	GERMANY	6,211	608,785
GEA GROUP AG	COMMON STOCK	GERMANY	28,959	1,380,924
GERRESHEIMER AG	COMMON STOCK	GERMANY	10,722	751,498
GERRY WEBER INTL AG	COMMON STOCK	GERMANY	9,002	383,590
HAMBURGER HAFEN UND LOGISTIK	COMMON STOCK	GERMANY	7,662	188,287
HANNOVER RUECK SE	COMMON STOCK	GERMANY	11,718	1,013,697
HEIDELBERGCEMENT AG	COMMON STOCK	GERMANY	22,552	1,714,300
HEIDELBERGER DRUCKMASCHINEN	COMMON STOCK	GERMANY	46,657	165,604
HENKEL AG + CO KGAA	COMMON STOCK	GERMANY	18,296	1,910,605
HENKEL AG + CO KGAA VORZUG	PREFERENCE	GERMANY	30,570	3,552,256
HOCHTIEF AG	COMMON STOCK	GERMANY	7,656	656,471
HOMAG GROUP AG	COMMON STOCK	GERMANY	3,680	96,982
INDUS HOLDING AG	COMMON STOCK	GERMANY	7,238	291,219
INFINEON TECHNOLOGIES AG	COMMON STOCK	GERMANY	185,868	1,988,058
JENOPTIK AG	COMMON STOCK	GERMANY	15,064	258,488
K S AG REG	COMMON STOCK	GERMANY	29,035	895,603
KABEL DEUTSCHLAND HOLDING AG	COMMON STOCK	GERMANY	5,025	653,102
KLOECKNER + CO SE	COMMON STOCK	GERMANY	17,203	236,536
KONTRON AG	COMMON STOCK	GERMANY	14,334	102,978
KUKA AG	COMMON STOCK	GERMANY	6,617	311,501
KWS SAAT AG	COMMON STOCK	GERMANY	561	193,490
LANXESS AG	COMMON STOCK	GERMANY	14,950	1,000,411
LINDE AG	COMMON STOCK	GERMANY	28,344	5,945,997
MAN SE	COMMON STOCK	GERMANY	2,441	300,211
MERCK KGAA	COMMON STOCK	GERMANY	11,522	2,079,318
METRO AG	COMMON STOCK	GERMANY	21,869	1,060,942
MLP AG	COMMON STOCK	GERMANY	9,754	70,047
MORPHOSYS AG	COMMON STOCK	GERMANY	5,294	408,156
MTU AERO ENGINES AG	COMMON STOCK	GERMANY	8,664	852,393
MUENCHENER RUECKVER AG REG	COMMON STOCK	GERMANY	28,022	6,185,996
NORDEX SE	COMMON STOCK	GERMANY	10,038	132,867
OSRAM LICHT AG	COMMON STOCK	GERMANY	14,334	811,466
PFEIFFER VACUUM TECHNOLOGY	COMMON STOCK	GERMANY	3,406	464,890
PORSCHE AUTOMOBIL HLDG PRF	PREFERENCE	GERMANY	24,810	2,593,593
PROSIEBEN SAT.1 MEDIA AG REG	COMMON STOCK	GERMANY	21,676	1,077,053
QIAGEN N.V.	COMMON STOCK	GERMANY	36,838	860,821
QSC AG	COMMON STOCK	GERMANY	35,725	213,355
RHEINMETALL AG	COMMON STOCK	GERMANY	6,992	432,154
RWE AG	COMMON STOCK	GERMANY	74,806	2,740,033

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RWE AG NON VTG PREF	PREFERENCE	GERMANY	1,842	59,016
SALZGITTER AG	COMMON STOCK	GERMANY	7,536	321,969
SAP AG	COMMON STOCK	GERMANY	142,753	12,259,670
SGL CARBON SE	COMMON STOCK	GERMANY	8,360	331,567
SIEMENS AG REG	COMMON STOCK	GERMANY	123,641	16,921,183
SIXT SE	COMMON STOCK	GERMANY	8,854	285,742
SIXT SE PRFD	PREFERENCE	GERMANY	11,774	312,256
SKY DEUTSCHLAND AG	COMMON STOCK	GERMANY	83,112	919,453
SOFTWARE AG	COMMON STOCK	GERMANY	12,658	444,015
STADA ARZNEIMITTEL AG	COMMON STOCK	GERMANY	13,380	663,969
STO AG PREFERRED	PREFERENCE	GERMANY	1,351	257,036
STRATEC BIOMEDICAL AG	COMMON STOCK	GERMANY	2,385	99,500
SUEDZUCKER AG	COMMON STOCK	GERMANY	12,555	339,456
SYMRISE AG	COMMON STOCK	GERMANY	26,056	1,202,957

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THYSSENKRUPP AG	COMMON STOCK	GERMANY	72,828	1,779,738
TUI AG	COMMON STOCK	GERMANY	39,820	657,282
UNITED INTERNET AG REG SHARE	COMMON STOCK	GERMANY	22,945	979,089
VOLKSWAGEN AG	COMMON STOCK	GERMANY	4,819	1,307,981
VOLKSWAGEN AG PREF	PREFERENCE	GERMANY	21,651	6,092,819
VOSSLOH AG	COMMON STOCK	GERMANY	1,224	122,481
WACKER CHEMIE AG	COMMON STOCK	GERMANY	3,035	337,003
WINCOR NIXDORF AG	COMMON STOCK	GERMANY	5,361	374,720
WIRECARD AG	COMMON STOCK	GERMANY	18,217	721,738
ALPHA BANK A.E.	COMMON STOCK	GREECE	80,681	70,234
BANK OF CYPRUS PUBLIC CO LTD	COMMON STOCK	GREECE	267,449	76,286
EUROBANK PROPERTIES REAL EST	REIT	GREECE	12,694	141,321
HELLENIC PETROLEUM SA	COMMON STOCK	GREECE	22,771	237,985
HELLENIC TELECOMMUN ORGANIZA	COMMON STOCK	GREECE	53,479	716,344
JUMBO SA	COMMON STOCK	GREECE	24,972	400,513
MARFIN INVESTMENT GROUP HOLD	COMMON STOCK	GREECE	146,750	77,329
METKA SA	COMMON STOCK	GREECE	9,568	151,168
NATIONAL BANK OF GREECE	COMMON STOCK	GREECE	18,099	97,981
OPAP SA	COMMON STOCK	GREECE	37,643	502,012
PIRAEUS BANK S.A.	COMMON STOCK	GREECE	21,200	44,823
PUBLIC POWER CORP	COMMON STOCK	GREECE	25,040	372,671
TERNA ENERGY SA	COMMON STOCK	GREECE	29,923	158,627
TITAN CEMENT CO. S.A.	COMMON STOCK	GREECE	7,436	203,005
AAC TECHNOLOGIES HOLDINGS IN	COMMON STOCK	HONG KONG	140,000	681,138
AGILE PROPERTY HOLDINGS LTD	COMMON STOCK	HONG KONG	312,000	335,243
AGRICULTURAL BANK OF CHINA H	COMMON STOCK	HONG KONG	2,954,000	1,461,694
AIA GROUP LTD	COMMON STOCK	HONG KONG	1,884,400	9,500,562
AIR CHINA LTD H	COMMON STOCK	HONG KONG	408,000	307,173
ALUMINUM CORP OF CHINA LTD H	COMMON STOCK	HONG KONG	702,000	244,234
ANHUI CONCH CEMENT CO LTD H	COMMON STOCK	HONG KONG	210,000	784,551
ANHUI EXPRESSWAY CO LTD H	COMMON STOCK	HONG KONG	346,000	191,901
ANTA SPORTS PRODUCTS LTD	COMMON STOCK	HONG KONG	159,000	197,687
ANTON OILFIELD SERVICES GP	COMMON STOCK	HONG KONG	360,000	219,450
ASM PACIFIC TECHNOLOGY	COMMON STOCK	HONG KONG	35,000	292,740
AVICHINA INDUSTRY + TECH H	COMMON STOCK	HONG KONG	488,000	285,380
BANK OF CHINA LTD H	COMMON STOCK	HONG KONG	11,546,400	5,349,473
BANK OF COMMUNICATIONS CO H	COMMON STOCK	HONG KONG	1,112,140	789,155
BANK OF EAST ASIA	COMMON STOCK	HONG KONG	288,163	1,221,879
BEIJING CAPITAL INTL AIRPO H	COMMON STOCK	HONG KONG	468,000	368,617
BEIJING ENTERPRISES HLDGS	COMMON STOCK	HONG KONG	88,000	870,343
BELLE INTERNATIONAL HOLDINGS	COMMON STOCK	HONG KONG	785,736	914,235
BOC HONG KONG HOLDINGS LTD	COMMON STOCK	HONG KONG	536,000	1,724,080
BRILLIANCE CHINA AUTOMOTIVE	COMMON STOCK	HONG KONG	532,000	867,919
BYD CO LTD H	COMMON STOCK	HONG KONG	105,700	518,646
C C LAND HOLDINGS LTD	COMMON STOCK	HONG KONG	330,974	83,892
CATHAY PACIFIC AIRWAYS	COMMON STOCK	HONG KONG	206,000	437,296
CHEUNG KONG HOLDINGS LTD	COMMON STOCK	HONG KONG	211,000	3,345,092
CHEUNG KONG INFRASTRUCTURE	COMMON STOCK	HONG KONG	103,000	652,924
CHINA AGRI INDUSTRIES HLDGS	COMMON STOCK	HONG KONG	534,300	265,419
CHINA AOYUAN PROPERTY GROUP	COMMON STOCK	HONG KONG	657,884	138,766
CHINA BLUECHEMICAL LTD H	COMMON STOCK	HONG KONG	414,000	261,420
CHINA CITIC BANK CORP LTD H	COMMON STOCK	HONG KONG	1,363,200	744,981
CHINA COAL ENERGY CO H	COMMON STOCK	HONG KONG	655,169	371,185
CHINA COMMUNICATIONS CONST H	COMMON STOCK	HONG KONG	765,000	619,856
CHINA COMMUNICATIONS SERVI H	COMMON STOCK	HONG KONG	518,352	321,116
CHINA CONSTRUCTION BANK H	COMMON STOCK	HONG KONG	10,816,400	8,214,590
CHINA COSCO HOLDINGS H	COMMON STOCK	HONG KONG	612,350	300,210
CHINA DONGXIANG GROUP CO	COMMON STOCK	HONG KONG	544,000	92,698
CHINA EVERBRIGHT INTL LTD	COMMON STOCK	HONG KONG	622,000	832,300
CHINA EVERBRIGHT LTD	COMMON STOCK	HONG KONG	158,000	251,164
CHINA GAS HOLDINGS LTD	COMMON STOCK	HONG KONG	592,000	870,477
CHINA HIGH SPEED TRANSMISSIO	COMMON STOCK	HONG KONG	256,000	139,617
CHINA HUIYUAN JUICE GROUP	COMMON STOCK	HONG KONG	462,000	297,350

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CHINA INTERNATIONAL MARINE H	COMMON STOCK	HONG KONG	151,388	321,954
CHINA LIFE INSURANCE CO H	COMMON STOCK	HONG KONG	1,103,000	3,478,755
CHINA LONGYUAN POWER GROUP H	COMMON STOCK	HONG KONG	528,000	682,402
CHINA MENGNIU DAIRY CO	COMMON STOCK	HONG KONG	226,000	1,075,871
CHINA MERCHANTS BANK H	COMMON STOCK	HONG KONG	746,005	1,603,331
CHINA MERCHANTS HLDGS INTL	COMMON STOCK	HONG KONG	250,444	922,399
CHINA METAL RECYCLING	COMMON STOCK	HONG KONG	190,245	231,373
CHINA MINSHENG BANKING H	COMMON STOCK	HONG KONG	937,400	1,048,507
CHINA MOBILE LTD	COMMON STOCK	HONG KONG	895,500	9,304,985
CHINA NATIONAL BUILDING MA H	COMMON STOCK	HONG KONG	508,608	552,958
CHINA OILFIELD SERVICES H	COMMON STOCK	HONG KONG	288,000	900,365
CHINA OVERSEAS LAND + INVEST	COMMON STOCK	HONG KONG	698,880	1,974,135
CHINA PACIFIC INSURANCE GR H	COMMON STOCK	HONG KONG	416,000	1,649,180
CHINA PETROLEUM + CHEMICAL H	COMMON STOCK	HONG KONG	3,581,500	2,945,890

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CHINA POWER NEW ENERGY DEVEL	COMMON STOCK	HONG KONG	3,420,000	234,770
CHINA PROPERTIES GROUP	COMMON STOCK	HONG KONG	248,000	63,422
CHINA RAILWAY CONSTRUCTION H	COMMON STOCK	HONG KONG	347,500	347,574
CHINA RAILWAY GROUP LTD H	COMMON STOCK	HONG KONG	635,000	330,376
CHINA RESOURCES CEMENT	COMMON STOCK	HONG KONG	451,177	303,352
CHINA RESOURCES ENTERPRISE	COMMON STOCK	HONG KONG	242,000	804,884
CHINA RESOURCES GAS GROUP LT	COMMON STOCK	HONG KONG	156,000	540,419
CHINA RESOURCES LAND LTD	COMMON STOCK	HONG KONG	386,000	958,706
CHINA RESOURCES POWER HOLDIN	COMMON STOCK	HONG KONG	351,399	836,071
CHINA SHANSHUI CEMENT GROUP	COMMON STOCK	HONG KONG	405,000	174,785
CHINA SHENHUA ENERGY CO H	COMMON STOCK	HONG KONG	500,500	1,591,574
CHINA SHINEWAY PHARMACEUTICA	COMMON STOCK	HONG KONG	97,000	133,059
CHINA SHIPPING CONTAINER H	COMMON STOCK	HONG KONG	752,000	196,756
CHINA STATE CONSTRUCTION INT	COMMON STOCK	HONG KONG	328,320	591,360
CHINA TAIPING INSURANCE HOLD	COMMON STOCK	HONG KONG	151,400	309,026
CHINA TELECOM CORP LTD H	COMMON STOCK	HONG KONG	2,162,000	1,093,024
CHINA TRAVEL INTL INV HK	COMMON STOCK	HONG KONG	1,008,000	212,033
CHINA UNICOM HONG KONG LTD	COMMON STOCK	HONG KONG	797,250	1,194,816
CHINA WATER AFFAIRS GROUP	COMMON STOCK	HONG KONG	526,000	194,812
CHINA WINDPOWER GROUP LTD	COMMON STOCK	HONG KONG	1,910,000	153,735
CHINA YURUN FOOD GROUP LTD	COMMON STOCK	HONG KONG	234,600	150,681
CHINA ZHENG TONG AUTO SERVICE	COMMON STOCK	HONG KONG	233,000	149,725
CHONGQING RURAL COMMERCIAL H	COMMON STOCK	HONG KONG	570,000	275,902
CHOW SANG SANG HLDG	COMMON STOCK	HONG KONG	112,000	319,373
CIMC ENRIC HOLDINGS LTD	COMMON STOCK	HONG KONG	194,000	313,318
CITIC 21CN CO LTD	COMMON STOCK	HONG KONG	1,128,000	83,100
CITIC PACIFIC LTD	COMMON STOCK	HONG KONG	221,000	339,053
CITIC RESOURCES HOLDINGS LTD	COMMON STOCK	HONG KONG	763,110	101,626
CITIC TELECOM INTERNATIONAL	COMMON STOCK	HONG KONG	702,625	226,702
CK LIFE SCIENCES INTL HLDGS	COMMON STOCK	HONG KONG	2,886,000	268,063
CLP HOLDINGS LTD	COMMON STOCK	HONG KONG	227,000	1,798,763
CNOOC LTD	COMMON STOCK	HONG KONG	2,756,500	5,156,613
COMBA TELECOM SYSTEMS HOLDIN	COMMON STOCK	HONG KONG	389,844	134,859
COSCO PACIFIC LTD	COMMON STOCK	HONG KONG	319,720	441,078
COUNTRY GARDEN HOLDINGS CO	COMMON STOCK	HONG KONG	944,182	569,414
CSPC PHARMACEUTICAL GROUP LT	COMMON STOCK	HONG KONG	356,000	281,186
CSR CORP LTD H	COMMON STOCK	HONG KONG	344,000	282,838
DAH CHONG HONG	COMMON STOCK	HONG KONG	196,000	147,063
DAH SING FINANCIAL HOLDINGS	COMMON STOCK	HONG KONG	34,050	195,939
DAPHNE INTERNATIONAL HOLDING	COMMON STOCK	HONG KONG	226,000	101,900
DATANG INTL POWER GEN CO H	COMMON STOCK	HONG KONG	660,000	303,866
DICKSON CONCEPTS INTL LTD	COMMON STOCK	HONG KONG	141,264	86,011
DIGITAL CHINA HOLDINGS LTD	COMMON STOCK	HONG KONG	173,000	204,004
DONGFENG MOTOR GRP CO LTD H	COMMON STOCK	HONG KONG	516,000	809,591
DYNASTY FINE WINES GROUP LTD	COMMON STOCK	HONG KONG	376,000	69,829
EMPEROR INTL HLDG LTD	COMMON STOCK	HONG KONG	630,000	170,945
ENN ENERGY HOLDINGS LTD	COMMON STOCK	HONG KONG	142,000	1,055,605
ESPRIT HOLDINGS LTD	COMMON STOCK	HONG KONG	292,629	566,932
EVERGRANDE REAL ESTATE GROUP	COMMON STOCK	HONG KONG	940,000	358,203
FAR EAST HORIZON LTD	COMMON STOCK	HONG KONG	293,000	249,998
FIH MOBILE LTD	COMMON STOCK	HONG KONG	378,000	203,416
FIRST PACIFIC CO	COMMON STOCK	HONG KONG	405,000	462,841
FOSUN INTERNATIONAL	COMMON STOCK	HONG KONG	349,698	348,206
FRANSHION PROPERTIES	COMMON STOCK	HONG KONG	704,000	244,163
G RESOURCES GROUP LTD	COMMON STOCK	HONG KONG	5,283,600	128,111
GALAXY ENTERTAINMENT GROUP L	COMMON STOCK	HONG KONG	342,000	3,071,169
GCL POLY ENERGY HOLDINGS LTD	COMMON STOCK	HONG KONG	1,256,000	388,901
GELY AUTOMOBILE HOLDINGS LT	COMMON STOCK	HONG KONG	735,000	355,262
GIORDANO INTERNATIONAL LTD	COMMON STOCK	HONG KONG	300,000	268,365
GLOBAL BIO CHEM TECHNOLOGY	COMMON STOCK	HONG KONG	480,000	37,218
GOLDEN EAGLE RETAIL GROUP	COMMON STOCK	HONG KONG	123,000	162,922
GOLDEN MEDITECH HOLDINGS LTD	COMMON STOCK	HONG KONG	807,756	73,003
GOLDLION HOLDINGS LTD	COMMON STOCK	HONG KONG	424,000	204,128

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GOME ELECTRICAL APPLIANCES	COMMON STOCK	HONG KONG	1,793,479	332,405
GREAT WALL MOTOR COMPANY H	COMMON STOCK	HONG KONG	187,500	1,039,452
GREENLAND HONG KONG HOLDINGS	COMMON STOCK	HONG KONG	191,150	93,036
GUANGDONG INVESTMENT LTD	COMMON STOCK	HONG KONG	638,000	624,099
GUANGDONG LAND HOLDINGS LTD	COMMON STOCK	HONG KONG	398,000	87,442
GUANGZHOU AUTOMOBILE GROUP H	COMMON STOCK	HONG KONG	430,722	475,326
GUANGZHOU R+F PROPERTIES H	COMMON STOCK	HONG KONG	246,000	360,180
HAITIAN INTERNATIONAL HLDGS	COMMON STOCK	HONG KONG	161,000	367,290
HANG LUNG PROPERTIES LTD	COMMON STOCK	HONG KONG	397,500	1,268,060
HANG SENG BANK LTD	COMMON STOCK	HONG KONG	123,700	2,011,511
HANG SENG IDX FUT	JAN14 XHKF 20140129	HONG KONG	600	32,933
HARBIN ELECTRIC CO LTD H	COMMON STOCK	HONG KONG	182,000	118,154
HENDERSON LAND DEVELOPMENT	COMMON STOCK	HONG KONG	166,297	950,859
HENGAN INTL GROUP CO LTD	COMMON STOCK	HONG KONG	128,000	1,514,433

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HENGDELI HOLDINGS LTD	COMMON STOCK	HONG KONG	499,400	118,215
HIDILI INDUSTRY INTL DEVELOP	COMMON STOCK	HONG KONG	169,000	26,060
HKC HOLDINGS LTD	COMMON STOCK	HONG KONG	4,004,274	135,517
HONG KONG + CHINA GAS	COMMON STOCK	HONG KONG	914,504	2,105,254
HONG KONG DOLLAR	FOREIGN CURRENCY	HONG KONG	13,350,532	1,721,816
HONG KONG EXCHANGES + CLEAR	COMMON STOCK	HONG KONG	179,971	3,013,594
HONGHUA GROUP	COMMON STOCK	HONG KONG	456,000	153,773
HOPEWELL HOLDINGS LTD	COMMON STOCK	HONG KONG	113,000	383,586
HOPSON DEVELOPMENT HOLDINGS	COMMON STOCK	HONG KONG	176,000	214,074
HUABAO INTERNATIONAL HOLDING	COMMON STOCK	HONG KONG	354,000	197,233
HUANENG POWER INTL INC H	COMMON STOCK	HONG KONG	622,000	562,324
HUTCHISON HARBOUR RING LTD	COMMON STOCK	HONG KONG	286,000	22,869
HUTCHISON TELECOMM HONG KONG	COMMON STOCK	HONG KONG	276,000	217,920
HUTCHISON WHAMPOA LTD	COMMON STOCK	HONG KONG	318,100	4,349,694
HYSAN DEVELOPMENT CO	COMMON STOCK	HONG KONG	123,173	531,137
IND + COMM BK OF CHINA H	COMMON STOCK	HONG KONG	11,034,160	7,502,759
INSPUR INTERNATIONAL LTD	COMMON STOCK	HONG KONG	572,000	114,443
INTIME RETAIL GROUP CO LTD	COMMON STOCK	HONG KONG	234,000	244,626
JIANGSU EXPRESS CO LTD H	COMMON STOCK	HONG KONG	310,000	382,188
JIANGXI COPPER CO LTD H	COMMON STOCK	HONG KONG	284,000	516,125
JU TENG INTERNATIONAL HLDGS	COMMON STOCK	HONG KONG	274,000	181,180
KERRY LOGISTICS NETWORK LTD	COMMON STOCK	HONG KONG	58,659	83,218
KERRY PROPERTIES LTD	COMMON STOCK	HONG KONG	117,318	407,698
KINGBOARD CHEMICAL HOLDINGS	COMMON STOCK	HONG KONG	122,400	319,816
KINGDEE INTERNATIONAL SFTWR	COMMON STOCK	HONG KONG	656,000	200,361
KINGSOFT CORP LTD	COMMON STOCK	HONG KONG	154,000	446,349
KOWLOON DEVELOPMENT CO LTD	COMMON STOCK	HONG KONG	110,000	135,729
KUNLUN ENERGY CO LTD	COMMON STOCK	HONG KONG	572,000	1,010,268
LEE + MAN PAPER MANUFACTURIN	COMMON STOCK	HONG KONG	346,000	228,234
LENOVO GROUP LTD	COMMON STOCK	HONG KONG	1,066,000	1,301,391
LI + FUNG LTD	COMMON STOCK	HONG KONG	976,000	1,263,822
LI NING CO LTD	COMMON STOCK	HONG KONG	136,000	107,894
LINK REIT	REIT NPV	HONG KONG	390,052	1,902,950
LONGFOR PROPERTIES	COMMON STOCK	HONG KONG	290,500	406,396
LUK FOOK HOLDINGS INTL LTD	COMMON STOCK	HONG KONG	98,000	376,140
MELCO INTERNATIONAL DEVELOP.	COMMON STOCK	HONG KONG	197,000	726,093
MIDLAND HOLDINGS LTD	COMMON STOCK	HONG KONG	188,000	90,835
MINTH GROUP LTD	COMMON STOCK	HONG KONG	150,000	312,407
MONGOLIA ENERGY CORP LTD	COMMON STOCK	HONG KONG	651,100	20,512
MTR CORP	COMMON STOCK	HONG KONG	204,429	775,693
NETDRAGON WEBSOFT INC	COMMON STOCK	HONG KONG	93,500	171,973
NEW WORLD DEVELOPMENT	COMMON STOCK	HONG KONG	664,408	842,996
NINE DRAGONS PAPER HOLDINGS	COMMON STOCK	HONG KONG	318,000	277,163
NWS HOLDINGS LTD	COMMON STOCK	HONG KONG	310,347	473,083
ORIENT OVERSEAS INTL LTD	COMMON STOCK	HONG KONG	42,900	216,021
PACIFIC BASIN SHIPPING LTD	COMMON STOCK	HONG KONG	350,000	251,521
PARKSON RETAIL GROUP LTD	COMMON STOCK	HONG KONG	226,000	69,695
PETROCHINA CO LTD H	COMMON STOCK	HONG KONG	2,992,000	3,279,850
PICC PROPERTY + CASUALTY H	COMMON STOCK	HONG KONG	517,260	774,064
PICO FAR EAST HOLDINGS LTD.	COMMON STOCK	HONG KONG	446,000	155,896
PING AN INSURANCE GROUP CO H	COMMON STOCK	HONG KONG	298,000	2,702,258
POLY PROPERTY GROUP CO LTD	COMMON STOCK	HONG KONG	379,000	202,156
POLYTEC ASSET HOLDINGS LTD	COMMON STOCK	HONG KONG	470,000	60,043
POWER ASSETS HOLDINGS LTD	COMMON STOCK	HONG KONG	218,000	1,738,313
RENHE COMMERCIAL HOLDINGS	COMMON STOCK	HONG KONG	1,954,000	124,679
REXLOT HOLDINGS LTD	COMMON STOCK	HONG KONG	2,052,943	278,430
ROAD KING INFRASTRUCTURE LTD	COMMON STOCK	HONG KONG	239,000	227,679
SA SA INTERNATIONAL HLDGS	COMMON STOCK	HONG KONG	278,000	326,514
SANDS CHINA LTD	COMMON STOCK	HONG KONG	408,400	3,356,329
SANY HEAVY EQUIPMENT INTL	COMMON STOCK	HONG KONG	247,000	77,703
SEMICONDUCTOR MANUFACTURING	COMMON STOCK	HONG KONG	3,404,000	268,222
SHANDONG WEIGAO GP MEDICAL H	COMMON STOCK	HONG KONG	280,000	379,784
SHANGHAI ELECTRIC GRP CO L H	COMMON STOCK	HONG KONG	600,000	217,030

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SHANGHAI INDUSTRIAL HLDG LTD	COMMON STOCK	HONG KONG	108,000	395,824
SHANGHAI JIN JIANG INTL HO H	COMMON STOCK	HONG KONG	542,000	185,438
SHANGHAI PHARMACEUTICALS H	COMMON STOCK	HONG KONG	128,800	315,214
SHANGRI LA ASIA LTD	COMMON STOCK	HONG KONG	225,595	441,014
SHENZHOU INTERNATIONAL GROUP	COMMON STOCK	HONG KONG	114,000	430,986
SHIMAO PROPERTY HOLDINGS LTD	COMMON STOCK	HONG KONG	303,000	695,333
SHOUGANG CONCORD INTL ENT CO	COMMON STOCK	HONG KONG	1,802,000	104,665
SHOUGANG FUSHAN RESOURCES GR	COMMON STOCK	HONG KONG	570,000	199,968
SHUI ON LAND LTD	COMMON STOCK	HONG KONG	718,828	220,880
SHUN TAK HOLDINGS LTD	COMMON STOCK	HONG KONG	288,750	170,678
SINO BIOPHARMACEUTICAL	COMMON STOCK	HONG KONG	707,999	563,460
SINO LAND CO	COMMON STOCK	HONG KONG	500,364	685,326
SINO OCEAN LAND HOLDINGS	COMMON STOCK	HONG KONG	833,674	545,479
SINOFERT HOLDINGS LTD	COMMON STOCK	HONG KONG	448,000	73,021

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SINOLINK WORLDWIDE HOLDINGS	COMMON STOCK	HONG KONG	662,000	62,367
SINOPEC SHANGHAI PETROCHEM H	COMMON STOCK	HONG KONG	742,500	213,205
SINOPHARM GROUP CO H	COMMON STOCK	HONG KONG	127,200	366,918
SINOTRANS LIMITED H	COMMON STOCK	HONG KONG	913,000	346,315
SJM HOLDINGS LTD	COMMON STOCK	HONG KONG	395,000	1,332,350
SKYWORTH DIGITAL HLDGS LTD	COMMON STOCK	HONG KONG	525,859	289,600
SMARTONE TELECOMMUNICATION	COMMON STOCK	HONG KONG	124,395	141,445
SOHO CHINA LTD	COMMON STOCK	HONG KONG	446,000	382,349
SOLARGIGA ENERGY HOLDINGS LT	COMMON STOCK	HONG KONG	455,000	22,647
SUN ART RETAIL GROUP LTD	COMMON STOCK	HONG KONG	383,000	538,945
SUN HUNG KAI PROPERTIES	COMMON STOCK	HONG KONG	226,951	2,893,277
SUNLIGHT REAL ESTATE INVEST	REIT	HONG KONG	574,000	222,478
SWIRE PACIFIC LTD A	COMMON STOCK	HONG KONG	93,500	1,101,133
SWIRE PROPERTIES LTD	COMMON STOCK	HONG KONG	195,200	493,749
TCL MULTIMEDIA TECHNOLOGY	COMMON STOCK	HONG KONG	305,400	141,919
TECHTRONIC INDUSTRIES CO	COMMON STOCK	HONG KONG	230,000	655,031
TELEVISION BROADCASTS LTD	COMMON STOCK	HONG KONG	51,000	340,734
TENCENT HOLDINGS LTD	COMMON STOCK	HONG KONG	161,800	10,383,730
THE UNITED LABORATORIES INTE	COMMON STOCK	HONG KONG	195,000	79,492
TIANJIN PORT DVLP HLDS LTD	COMMON STOCK	HONG KONG	956,000	164,547
TINGYI (CAYMAN ISLN) HLDG CO	COMMON STOCK	HONG KONG	310,000	897,767
TRAVELSKY TECHNOLOGY LTD H	COMMON STOCK	HONG KONG	413,000	406,495
TSINGTAO BREWERY CO LTD H	COMMON STOCK	HONG KONG	62,000	528,214
VALUE PARTNERS GROUP LTD	COMMON STOCK	HONG KONG	213,000	165,423
VTECH HOLDINGS LTD	COMMON STOCK	HONG KONG	27,000	350,897
WANT WANT CHINA HOLDINGS LTD	COMMON STOCK	HONG KONG	1,015,000	1,470,818
WEICHAI POWER CO LTD H	COMMON STOCK	HONG KONG	100,800	412,270
WHARF HOLDINGS LTD	COMMON STOCK	HONG KONG	243,650	1,862,388
WHEELOCK + CO LTD	COMMON STOCK	HONG KONG	142,000	654,533
WING HANG BANK LTD	COMMON STOCK	HONG KONG	34,236	516,682
WUMART STORES INC H	COMMON STOCK	HONG KONG	147,000	240,586
WYNN MACAU LTD	COMMON STOCK	HONG KONG	256,400	1,174,001
XINGDA INT L HOLDINGS	COMMON STOCK	HONG KONG	283,000	169,428
XINHUA WINSHARE PUBLISHING H	COMMON STOCK	HONG KONG	435,000	239,580
XINYI GLASS HOLDINGS LTD	COMMON STOCK	HONG KONG	393,580	349,283
XINYI SOLAR HOLDINGS LTD	COMMON STOCK	HONG KONG	393,580	80,708
YANCHANG PETROLEUM INTERNATI	COMMON STOCK	HONG KONG	1,680,000	96,650
YANZHOU COAL MINING CO H	COMMON STOCK	HONG KONG	400,800	368,778
YINGDE GASES GROUP CO LTD	COMMON STOCK	HONG KONG	233,500	244,524
YUE YUEN INDUSTRIAL HLDG	COMMON STOCK	HONG KONG	150,738	504,381
YUEXIU PROPERTY CO LTD	COMMON STOCK	HONG KONG	1,812,000	446,485
YUEXIU TRANSPORT INFRASTRUCT	COMMON STOCK	HONG KONG	444,799	234,911
ZHEJIANG EXPRESSWAY CO H	COMMON STOCK	HONG KONG	332,000	315,470
ZHONGSHENG GROUP HOLDINGS	COMMON STOCK	HONG KONG	144,000	198,868
ZHUZHOU CSR TIMES ELECTRIC H	COMMON STOCK	HONG KONG	114,000	412,466
ZIJIN MINING GROUP CO LTD H	COMMON STOCK	HONG KONG	1,227,000	262,825
ZOOMLION HEAVY INDUSTRY H	COMMON STOCK	HONG KONG	235,160	221,854
ZTE CORP H	COMMON STOCK	HONG KONG	99,659	198,380
HUNGARIAN FORINT	FOREIGN CURRENCY	HUNGARY	6,669,942	30,938
MAGYAR TELEKOM TELECOMMUNICA	COMMON STOCK	HUNGARY	67,738	98,946
MOL HUNGARIAN OIL AND GAS PL	COMMON STOCK	HUNGARY	6,850	461,005
OTP BANK PLC	COMMON STOCK	HUNGARY	38,984	744,556
ACC LTD	COMMON STOCK	INDIA	9,209	165,551
ADANI ENTERPRISES LTD	COMMON STOCK	INDIA	37,035	157,677
ADITYA BIRLA NUVO LTD	COMMON STOCK	INDIA	8,305	166,704
ALOK INDUSTRIES LTD	COMMON STOCK	INDIA	181,495	24,858
AMBUJA CEMENTS LTD	COMMON STOCK	INDIA	100,699	297,422
AMTEK AUTO LTD	COMMON STOCK	INDIA	18,278	22,058
APOLLO HOSPITALS ENTERPRISE	COMMON STOCK	INDIA	25,146	385,306
APOLLO TYRES LTD	COMMON STOCK	INDIA	74,809	129,719
ARVIND LTD	COMMON STOCK	INDIA	100,898	224,313
AUROBINDO PHARMA LTD	COMMON STOCK	INDIA	55,355	351,832
BAJAJ AUTO LTD	COMMON STOCK	INDIA	13,478	415,692

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BALRAMPUR CHINI MILLS LTD	COMMON STOCK	INDIA	111,820	83,291
BHARAT HEAVY ELECTRICALS	COMMON STOCK	INDIA	120,610	344,451
BHARAT PETROLEUM CORP LTD	COMMON STOCK	INDIA	30,490	172,242
BIOCON LTD	COMMON STOCK	INDIA	23,685	177,157
BOMBAY DYEING + MFG CO LTD	COMMON STOCK	INDIA	58,760	72,191
CIPLA LTD	COMMON STOCK	INDIA	53,673	349,432
COAL INDIA LTD	COMMON STOCK	INDIA	80,984	381,141
DLF LTD	COMMON STOCK	INDIA	68,418	185,894
DR. REDDY S LABORATORIES	COMMON STOCK	INDIA	19,775	808,837
EID PARRY INDIA LTD	COMMON STOCK	INDIA	31,020	70,970
GAIL INDIA LTD	COMMON STOCK	INDIA	78,319	435,115
GATEWAY DISTRI PARKS LTD	COMMON STOCK	INDIA	33,272	75,546
GMR INFRASTRUCTURE LTD	COMMON STOCK	INDIA	180,080	72,273
GVK POWER + INFRASTRUCTURE	COMMON STOCK	INDIA	356,725	55,025

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HAVELLS INDIA LTD	COMMON STOCK	INDIA	22,526	288,204
HCL TECHNOLOGIES LTD	COMMON STOCK	INDIA	32,615	668,455
HDFC BANK LIMITED	COMMON STOCK	INDIA	267,655	2,909,307
HERO MOTOCORP LTD	COMMON STOCK	INDIA	13,452	451,591
HINDALCO INDUSTRIES LTD	COMMON STOCK	INDIA	184,523	366,483
HINDUSTAN UNILEVER LTD	COMMON STOCK	INDIA	114,026	1,059,570
HOUSING DEVELOPMENT + INFRAS	COMMON STOCK	INDIA	34,540	29,940
HOUSING DEVELOPMENT FINANCE	COMMON STOCK	INDIA	186,530	2,423,131
ICICI BANK LTD	COMMON STOCK	INDIA	86,279	1,539,565
IFCI LTD	COMMON STOCK	INDIA	117,608	49,136
INDIA INFOLINE LTD	COMMON STOCK	INDIA	48,052	48,449
INDIABULLS HOUSING FINANCE L	COMMON STOCK	INDIA	40,091	154,670
INDIABULLS REAL ESTATE LTD	COMMON STOCK	INDIA	63,587	71,422
INDIAN HOTELS CO LTD	COMMON STOCK	INDIA	53,598	53,276
INDIAN RUPEE	FOREIGN CURRENCY	INDIA	73,195,207	1,183,335
INDRAPRASTHA GAS LTD	COMMON STOCK	INDIA	34,530	150,180
INFOSYS LTD	COMMON STOCK	INDIA	76,724	4,324,460
ITC LTD	COMMON STOCK	INDIA	475,635	2,480,607
JAIN IRRIGATION SYSTEMS LTD	COMMON STOCK	INDIA	50,735	59,488
JAIPRAKASH ASSOCIATES LTD	COMMON STOCK	INDIA	171,343	151,529
JAMMU + KASHMIR BANK LTD	COMMON STOCK	INDIA	6,405	150,287
JET AIRWAYS INDIA LTD	COMMON STOCK	INDIA	8,188	38,628
JINDAL STEEL + POWER LTD	COMMON STOCK	INDIA	75,960	321,705
JSW STEEL LTD	COMMON STOCK	INDIA	14,276	234,848
KARNATAKA BANK LTD	COMMON STOCK	INDIA	33,951	61,317
KOTAK MAHINDRA BANK LTD	COMMON STOCK	INDIA	49,510	587,187
LARSEN + TOUBRO LTD	COMMON STOCK	INDIA	40,596	708,493
LIC HOUSING FINANCE LTD	COMMON STOCK	INDIA	65,561	233,638
MAHINDRA + MAHINDRA FIN SECS	COMMON STOCK	INDIA	75,753	393,313
MAHINDRA + MAHINDRA LTD	COMMON STOCK	INDIA	41,904	640,335
NTPC LTD	COMMON STOCK	INDIA	112,887	250,775
OIL + NATURAL GAS CORP LTD	COMMON STOCK	INDIA	152,508	715,170
PIRAMAL ENTERPRISES LTD	COMMON STOCK	INDIA	17,100	151,510
PTC INDIA LTD	COMMON STOCK	INDIA	59,702	63,957
RADICO KHAITAN LTD	COMMON STOCK	INDIA	10,018	23,073
RANBAXY LABORATORIES LTD	COMMON STOCK	INDIA	12,939	94,981
RAYMOND LTD	COMMON STOCK	INDIA	14,182	64,580
RELIANCE CAPITAL LTD	COMMON STOCK	INDIA	18,853	110,222
RELIANCE COMMUNICATIONS LTD	COMMON STOCK	INDIA	123,493	261,494
RELIANCE INDUSTRIES LTD	COMMON STOCK	INDIA	226,518	3,282,167
RELIANCE INFRASTRUCTURE LTD	COMMON STOCK	INDIA	16,222	112,024
RELIANCE POWER LTD	COMMON STOCK	INDIA	85,271	101,068
SESA STERLITE LTD	COMMON STOCK	INDIA	187,813	614,355
SHREE RENUKA SUGARS LTD	COMMON STOCK	INDIA	158,755	51,427
SIEMENS LTD	COMMON STOCK	INDIA	13,680	146,594
SKF INDIA LTD	COMMON STOCK	INDIA	1,287	13,855
STATE BANK OF INDIA	COMMON STOCK	INDIA	16,534	473,134
SUN PHARMA ADVANCED RESEARCH	COMMON STOCK	INDIA	50,964	132,721
SUN PHARMACEUTICAL INDUS	COMMON STOCK	INDIA	122,770	1,130,958
TATA CONSULTANCY SVCS LTD	COMMON STOCK	INDIA	83,834	2,952,345
TATA MOTORS LTD	COMMON STOCK	INDIA	187,009	1,139,993
TATA POWER CO LTD	COMMON STOCK	INDIA	141,700	208,980
TATA STEEL LTD	COMMON STOCK	INDIA	46,984	322,218
TECH MAHINDRA LTD	COMMON STOCK	INDIA	11,459	340,775
UNITECH LTD	COMMON STOCK	INDIA	269,127	66,773
UNITED SPIRITS LTD	COMMON STOCK	INDIA	15,868	669,285
VIJAYA BANK	COMMON STOCK	INDIA	81,920	52,326
WIPRO LTD	COMMON STOCK	INDIA	108,505	979,342
ZEE ENTERTAINMENT ENTERPRISE	COMMON STOCK	INDIA	89,816	403,099
ADARO ENERGY TBK PT	COMMON STOCK	INDONESIA	4,647,500	417,916
AKR CORPORINDO TBK PT	COMMON STOCK	INDONESIA	1,100,000	397,008
ANEKA TAMBANG PERSERO TBK PT	COMMON STOCK	INDONESIA	1,579,750	141,790
ASTRA AGRO LESTARI TBK PT	COMMON STOCK	INDONESIA	126,500	261,146

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ASTRA INTERNATIONAL TBK PT	COMMON STOCK	INDONESIA	3,666,880	2,058,904
BAKRIELAND DEVELOPMENT PT	COMMON STOCK	INDONESIA	16,610,100	68,242
BANK CENTRAL ASIA TBK PT	COMMON STOCK	INDONESIA	2,503,000	1,982,660
BANK DANAMON INDONESIA TBK	COMMON STOCK	INDONESIA	831,931	258,640
BANK MANDIRI PERSERO TBK PT	COMMON STOCK	INDONESIA	1,970,249	1,279,109
BANK NEGARA INDONESIA PERSER	COMMON STOCK	INDONESIA	2,196,000	716,950
BANK RAKYAT INDONESIA PERSER	COMMON STOCK	INDONESIA	2,120,000	1,270,132
BUMI RESOURCES TBK PT	COMMON STOCK	INDONESIA	3,210,000	79,159
GUDANG GARAM TBK PT	COMMON STOCK	INDONESIA	118,500	409,953
INDOCEMENT TUNGGAL PRAKARSA	COMMON STOCK	INDONESIA	322,500	531,703
INDOFOOD SUKSES MAKMUR TBK P	COMMON STOCK	INDONESIA	1,066,000	578,830
INDONESIAN RUPIAH	FOREIGN CURRENCY	INDONESIA	2,192,561,369	180,161
MEDCO ENERGI INTERNASIONAL T	COMMON STOCK	INDONESIA	772,500	133,795
PERUSAHAAN GAS NEGARA PERSER	COMMON STOCK	INDONESIA	2,371,000	873,148

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SEMEN INDONESIA PERSERO TBK	COMMON STOCK	INDONESIA	607,200	710,736
TELEKOMUNIKASI INDONESIA PER	COMMON STOCK	INDONESIA	9,795,000	1,735,459
UNILEVER INDONESIA TBK PT	COMMON STOCK	INDONESIA	307,500	659,490
UNITED TRACTORS TBK PT	COMMON STOCK	INDONESIA	364,019	570,679
EURO CURRENCY	FOREIGN CURRENCY	INTERNATIONAL	2,398,247	3,304,663
BANK OF IRELAND	COMMON STOCK	IRELAND	4,038,686	1,407,766
CRH PLC	COMMON STOCK	IRELAND	117,026	2,973,729
KERRY GROUP PLC A	COMMON STOCK	IRELAND	24,412	1,699,098
RYANAIR HOLDINGS PLC	COMMON STOCK	IRELAND	55,944	483,501
AFRICA ISRAEL INV LTD	COMMON STOCK	ISRAEL	4,775	9,530
AFRICA ISRAEL PROPERTIES LTD	COMMON STOCK	ISRAEL	9,637	151,880
AL ROV (ISRAEL) LTD	COMMON STOCK	ISRAEL	6,495	253,909
ALONY HETZ PROPERTIES + INV	REIT	ISRAEL	52,720	368,769
AMOT INVESTMENTS LTD	COMMON STOCK	ISRAEL	24,760	75,698
BANK HAPOALIM BM	COMMON STOCK	ISRAEL	174,315	978,175
BANK LEUMI LE ISRAEL	COMMON STOCK	ISRAEL	186,803	763,905
BEZEQ THE ISRAELI TELECOM CO	COMMON STOCK	ISRAEL	261,363	443,122
ELBIT SYSTEMS LTD	COMMON STOCK	ISRAEL	4,740	286,748
HADERA PAPER LTD	COMMON STOCK	ISRAEL	500	22,873
ISRAEL CHEMICALS LTD	COMMON STOCK	ISRAEL	79,810	665,254
ISRAEL CORP LIMITED/THE	COMMON STOCK	ISRAEL	471	248,177
ISRAEL DISCOUNT BANK A	COMMON STOCK	ISRAEL	116,873	223,520
ISRAELI SHEKEL	FOREIGN CURRENCY	ISRAEL	320,473	92,329
JERUSALEM ECONOMY LTD	COMMON STOCK	ISRAEL	18,235	181,202
MELISRON	COMMON STOCK	ISRAEL	5,487	149,344
MIZRAHI TEFAHOT BANK LTD	COMMON STOCK	ISRAEL	20,230	265,048
NICE SYSTEMS LTD	COMMON STOCK	ISRAEL	8,269	338,845
NITSBA HOLDINGS (1995) LTD	COMMON STOCK	ISRAEL	13,865	203,466
NORSTAR HOLDINGS INC	COMMON STOCK	ISRAEL	10,014	295,159
PARTNER COMMUNICATIONS CO	COMMON STOCK	ISRAEL	16,030	147,942
PLASSON INDUSTRIES LTD	COMMON STOCK	ISRAEL	5,820	200,605
PROPERTY + BUILDING CORP LTD	COMMON STOCK	ISRAEL	2,095	139,747
TEVA PHARMACEUTICAL IND LTD	COMMON STOCK	ISRAEL	134,715	5,401,679
A2A SPA	COMMON STOCK	ITALY	243,496	286,388
ACEA SPA	COMMON STOCK	ITALY	16,800	191,605
ANSALDO STS SPA	COMMON STOCK	ITALY	20,273	219,478
ASCOPIAVE SPA	COMMON STOCK	ITALY	76,626	189,642
ASSICURAZIONI GENERALI	COMMON STOCK	ITALY	199,213	4,742,213
ASTALDI SPA	COMMON STOCK	ITALY	16,552	174,770
ATLANTIA SPA	COMMON STOCK	ITALY	53,728	1,216,566
AUTOGRILL SPA	COMMON STOCK	ITALY	19,660	166,933
AZIMUT HOLDING SPA	COMMON STOCK	ITALY	23,700	654,645
BANCA CARIGE SPA	COMMON STOCK	ITALY	116,350	71,633
BANCA IFIS SPA	COMMON STOCK	ITALY	15,840	282,806
BANCA MONTE DEI PASCHI SIENA	COMMON STOCK	ITALY	1,062,827	258,405
BANCA POPOL EMILIA ROMAGNA	COMMON STOCK	ITALY	47,033	451,790
BANCA POPOLARE DI MILANO	COMMON STOCK	ITALY	527,143	332,128
BANCA POPOLARE DI SONDRIO	COMMON STOCK	ITALY	57,562	332,437
BANCO POPOLARE SCARL	COMMON STOCK	ITALY	247,932	479,226
CNH INDUSTRIAL NV EUR.01	COMMON STOCK	ITALY	146,409	1,674,800
DANIELI + CO	COMMON STOCK	ITALY	3,606	124,217
DAVIDE CAMPARI MILANO SPA EUR.1	COMMON STOCK	ITALY	46,300	390,553
DE LONGHI SPA 5	COMMON STOCK	ITALY	15,505	253,804
DEA CAPITAL SPA	COMMON STOCK	ITALY	26,243	46,054
DIASORIN SPA	COMMON STOCK	ITALY	4,272	200,855
EI TOWERS SPA EUR.1	COMMON STOCK	ITALY	2,235	103,264
ENEL GREEN POWER SPA EUR.2	COMMON STOCK	ITALY	269,475	680,259
ENEL SPA	COMMON STOCK	ITALY	1,058,626	4,645,477
ENGINEERING SPA EUR.2.55	COMMON STOCK	ITALY	1,148	68,867
ENI SPA	COMMON STOCK	ITALY	397,655	9,630,866
ERG SPA EUR.1	COMMON STOCK	ITALY	6,195	83,260
EXOR SPA	COMMON STOCK	ITALY	14,254	569,200
FIAT SPA EUR.3.58	COMMON STOCK	ITALY	132,974	1,093,140

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FINMECCANICA SPA EUR4.4	COMMON STOCK	ITALY	60,673	466,104
FTSE/MIB IDX FUT MAR14 XDMI 20140321	MAR14 XDMI 20140321	ITALY	145	162,839
IMMOBILIARE GRANDE DISTRIBUZ	REIT NPV	ITALY	98,746	118,080
IMMSI SPA	COMMON STOCK	ITALY	107,773	69,499
INDUSTRIA MACCHINE AUTOMATIC EUR.52	COMMON STOCK	ITALY	10,102	390,600
INTERPUMP GROUP SPA EUR.52	COMMON STOCK	ITALY	23,473	282,642
INTESA SANPAOLO EUR.52	COMMON STOCK	ITALY	1,656,111	4,117,957
INTESA SANPAOLO RSP EUR.52	MISC.	ITALY	151,261	306,559
ITALCEMENTI SPA	COMMON STOCK	ITALY	14,157	121,433
JUVENTUS FOOTBALL CLUB SPA	COMMON STOCK	ITALY	73,978	22,878
LUXOTTICA GROUP SPA EUR.06	COMMON STOCK	ITALY	23,279	1,252,378
MARIELLA BURANI SPA EUR.52	COMMON STOCK	ITALY	4,399	0
MARR SPA EUR.5	COMMON STOCK	ITALY	15,390	256,620
MEDIASET SPA EUR.52	COMMON STOCK	ITALY	130,580	631,743

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MEDIOBANCA SPA EUR.5	COMMON STOCK	ITALY	82,270	725,061
MEDIOLANUM SPA EUR.1	COMMON STOCK	ITALY	49,247	429,362
PIAGGIO + C. S.P.A.	COMMON STOCK	ITALY	36,390	121,181
PICCOLO CREDITO VALTELLINESE	COMMON STOCK	ITALY	45,313	85,858
PIRELLI + C.	COMMON STOCK	ITALY	49,279	856,720
PRYSMIAN SPA EUR.1	COMMON STOCK	ITALY	34,993	903,731
SAIPEM SPA	COMMON STOCK	ITALY	43,363	937,660
SNAM SPA	COMMON STOCK	ITALY	255,131	1,432,436
SORIN SPA	COMMON STOCK	ITALY	62,397	178,360
TELECOM ITALIA RSP EUR.55	MISC.	ITALY	1,016,223	799,333
TELECOM ITALIA SPA EUR.55	COMMON STOCK	ITALY	1,556,743	1,551,661
TENARIS SA USD1.	COMMON STOCK	ITALY	74,046	1,620,940
TERNA SPA EUR.22	COMMON STOCK	ITALY	233,749	1,176,704
TOD S SPA EUR2.	COMMON STOCK	ITALY	2,433	406,850
TREVI FINANZIARIA INDUSTRIAL EUR.5	COMMON STOCK	ITALY	5,758	50,234
UBI BANCA SCPA EUR2.5	COMMON STOCK	ITALY	121,968	834,275
UNICREDIT SPA	COMMON STOCK	ITALY	653,083	4,871,005
UNIPOL GRUPPO FINANZIARIO SP	COMMON STOCK	ITALY	45,957	276,296
UNIPOLSAI SPA	COMMON STOCK	ITALY	45,871	150,538
VITTORIA ASSICURAZIONI SPA	COMMON STOCK	ITALY	36,814	435,942
WORLD DUTY FREE SPA	COMMON STOCK	ITALY	19,660	248,021
77 BANK LTD/THE	COMMON STOCK	JAPAN	67,000	325,625
ACCESS CO LTD	COMMON STOCK	JAPAN	9,000	59,845
ADASTRIA HOLDINGS CO LTD	COMMON STOCK	JAPAN	4,460	161,793
ADERANS CO LTD	COMMON STOCK	JAPAN	9,500	105,276
ADVANCE RESIDENCE INVESTMENT	REIT	JAPAN	210	453,813
ADVANTEST CORP	COMMON STOCK	JAPAN	26,600	331,848
AEON CO LTD	COMMON STOCK	JAPAN	94,000	1,277,265
AEON DELIGHT CO LTD	COMMON STOCK	JAPAN	2,200	42,284
AEON FINANCIAL SERVICE CO LT	COMMON STOCK	JAPAN	19,000	511,505
AEON MALL CO LTD	COMMON STOCK	JAPAN	19,800	557,387
AICA KOGYO CO LTD	COMMON STOCK	JAPAN	9,800	194,297
AIDA ENGINEERING LTD	COMMON STOCK	JAPAN	12,000	130,449
AIFUL CORP	COMMON STOCK	JAPAN	65,700	275,946
AIR WATER INC	COMMON STOCK	JAPAN	23,000	312,594
AIRPORT FACILITIES CO LTD	COMMON STOCK	JAPAN	9,600	79,754
AISIN SEIKI CO LTD	COMMON STOCK	JAPAN	33,100	1,349,563
AJINOMOTO CO INC	COMMON STOCK	JAPAN	99,000	1,437,362
ALFRESA HOLDINGS CORP	COMMON STOCK	JAPAN	7,500	373,331
ALPEN CO LTD	COMMON STOCK	JAPAN	1,700	30,616
ALPHA SYSTEMS INC	COMMON STOCK	JAPAN	4,400	62,648
ALPS ELECTRIC CO LTD	COMMON STOCK	JAPAN	33,600	383,428
AMADA CO LTD	COMMON STOCK	JAPAN	70,000	619,924
ANA HOLDINGS INC	COMMON STOCK	JAPAN	150,000	300,206
ANRITSU CORP	COMMON STOCK	JAPAN	24,000	264,528
AOKI HOLDINGS INC	COMMON STOCK	JAPAN	9,000	156,613
AOZORA BANK LTD	COMMON STOCK	JAPAN	161,000	457,091
ARC LAND SAKAMOTO CO LTD	COMMON STOCK	JAPAN	4,900	85,395
ARCS CO LTD	COMMON STOCK	JAPAN	7,200	138,276
ARIAKE JAPAN CO LTD	COMMON STOCK	JAPAN	5,400	133,289
ASAHI DIAMOND INDUSTRIAL CO	COMMON STOCK	JAPAN	21,000	216,530
ASAHI GLASS CO LTD	COMMON STOCK	JAPAN	148,000	922,712
ASAHI GROUP HOLDINGS LTD	COMMON STOCK	JAPAN	62,400	1,764,259
ASAHI HOLDINGS INC	COMMON STOCK	JAPAN	5,900	100,595
ASAHI KASEI CORP	COMMON STOCK	JAPAN	224,000	1,759,103
ASICS CORP	COMMON STOCK	JAPAN	31,000	530,533
ASTELLAS PHARMA INC	COMMON STOCK	JAPAN	68,300	4,054,831
ATSUGI CO LTD	COMMON STOCK	JAPAN	95,000	109,629
AUTOBACS SEVEN CO LTD	COMMON STOCK	JAPAN	8,700	135,920
AVEX GROUP HOLDINGS INC	COMMON STOCK	JAPAN	8,300	178,847
AWA BANK LTD/THE	COMMON STOCK	JAPAN	25,000	125,478
AXELL CORP	COMMON STOCK	JAPAN	3,200	54,373
AZBIL CORP	COMMON STOCK	JAPAN	8,100	189,235

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BANK OF KYOTO LTD/THE	COMMON STOCK	JAPAN	55,000	461,154
BANK OF NAGOYA LTD/THE	COMMON STOCK	JAPAN	22,000	74,607
BANK OF SAGA LTD/THE	COMMON STOCK	JAPAN	15,000	32,280
BANK OF THE RYUKYUS LTD	COMMON STOCK	JAPAN	7,200	94,361
BANK OF YOKOHAMA LTD/THE	COMMON STOCK	JAPAN	211,000	1,180,421
BENESSE HOLDINGS INC	COMMON STOCK	JAPAN	11,100	446,730
BML INC	COMMON STOCK	JAPAN	9,500	322,297
BRIDGESTONE CORP	COMMON STOCK	JAPAN	104,500	3,969,365
BROTHER INDUSTRIES LTD	COMMON STOCK	JAPAN	44,200	606,337
BUNKA SHUTTER CO LTD	COMMON STOCK	JAPAN	26,000	158,489
CALSONIC KANSEI CORP	COMMON STOCK	JAPAN	29,000	150,098
CANON INC	COMMON STOCK	JAPAN	171,700	5,475,942
CANON MARKETING JAPAN INC	COMMON STOCK	JAPAN	13,000	181,821
CAPCOM CO LTD	COMMON STOCK	JAPAN	10,600	190,647

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CASIO COMPUTER CO LTD	COMMON STOCK	JAPAN	44,500	546,481
CAWACHI LTD	COMMON STOCK	JAPAN	6,800	128,284
CENTRAL JAPAN RAILWAY CO	COMMON STOCK	JAPAN	23,000	2,718,030
CENTURY TOKYO LEASING CORP	COMMON STOCK	JAPAN	10,300	341,434
CHIBA BANK LTD/THE	COMMON STOCK	JAPAN	141,000	954,746
CHIBA KOGYO BANK LTD/THE	COMMON STOCK	JAPAN	10,700	79,408
CHIYODA CO LTD	COMMON STOCK	JAPAN	5,300	102,321
CHIYODA CORP	COMMON STOCK	JAPAN	23,000	335,393
CHIYODA INTEGRE CO LTD	COMMON STOCK	JAPAN	6,800	112,944
CHOFU SEISAKUSHO CO LTD	COMMON STOCK	JAPAN	3,600	85,439
CHUBU ELECTRIC POWER CO INC	COMMON STOCK	JAPAN	102,100	1,322,278
CHUGAI PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	37,500	831,883
CHUGAI RO CO LTD	COMMON STOCK	JAPAN	28,000	69,359
CHUGOKU BANK LTD/THE	COMMON STOCK	JAPAN	30,000	381,716
CHUGOKU ELECTRIC POWER CO	COMMON STOCK	JAPAN	50,200	783,087
CITIZEN HOLDINGS CO LTD	COMMON STOCK	JAPAN	56,900	481,430
CLARION CO LTD	COMMON STOCK	JAPAN	94,000	141,664
CLEANUP CORP	COMMON STOCK	JAPAN	7,500	68,082
CMIC HOLDINGS CO LTD	COMMON STOCK	JAPAN	5,000	64,867
COCA COLA EAST JAPAN CO LTD	COMMON STOCK	JAPAN	22,000	457,847
COCA COLA WEST CO LTD	COMMON STOCK	JAPAN	12,000	254,787
COCOKARA FINE INC	COMMON STOCK	JAPAN	3,100	81,834
COLOWIDE CO LTD	COMMON STOCK	JAPAN	12,000	120,798
COMSYS HOLDINGS CORP	COMMON STOCK	JAPAN	15,000	236,451
COSEL CO LTD	COMMON STOCK	JAPAN	2,700	31,431
COSMO OIL COMPANY LTD	COMMON STOCK	JAPAN	124,000	237,517
CREATE SD HOLDINGS CO	COMMON STOCK	JAPAN	5,300	183,767
CREDIT SAISON CO LTD	COMMON STOCK	JAPAN	33,100	874,710
CYBERAGENT INC	COMMON STOCK	JAPAN	9,800	401,564
DAI ICHI LIFE INSURANCE	COMMON STOCK	JAPAN	139,900	2,349,377
DAI NIPPON PRINTING CO LTD	COMMON STOCK	JAPAN	101,000	1,075,362
DAICEL CORP	COMMON STOCK	JAPAN	55,000	449,094
DAIDO STEEL CO LTD	COMMON STOCK	JAPAN	59,000	293,978
DAIDOH LTD	COMMON STOCK	JAPAN	9,400	59,894
DAIEI INC	COMMON STOCK	JAPAN	17,600	58,379
DAIHATSU MOTOR CO LTD	COMMON STOCK	JAPAN	31,000	526,885
DAIICHI SANKYO CO LTD	COMMON STOCK	JAPAN	109,600	2,011,721
DAIICHIKOSHO CO LTD	COMMON STOCK	JAPAN	7,200	203,980
DAIKEN CORP	COMMON STOCK	JAPAN	36,000	96,804
DAIKIN INDUSTRIES LTD	COMMON STOCK	JAPAN	39,200	2,450,989
DAIKYO INC	COMMON STOCK	JAPAN	84,000	228,951
DAINIPPON SCREEN MFG CO LTD	COMMON STOCK	JAPAN	30,000	170,616
DAINIPPON SUMITOMO PHARMA CO	COMMON STOCK	JAPAN	31,000	486,617
DAIO PAPER CORP	COMMON STOCK	JAPAN	13,000	130,666
DAISHI BANK LTD/THE	COMMON STOCK	JAPAN	51,000	176,813
DAITO TRUST CONSTRUCT CO LTD	COMMON STOCK	JAPAN	11,300	1,058,471
DAIWA HOUSE INDUSTRY CO LTD	COMMON STOCK	JAPAN	91,000	1,765,219
DAIWA SECURITIES GROUP INC	COMMON STOCK	JAPAN	269,000	2,699,191
DAIWABO HOLDINGS CO LTD	COMMON STOCK	JAPAN	52,000	102,140
DENA CO LTD	COMMON STOCK	JAPAN	16,800	354,434
DENKI KAGAKU KOGYO K K	COMMON STOCK	JAPAN	92,000	381,039
DENKI KOGYO CO LTD	COMMON STOCK	JAPAN	23,000	159,783
DENSO CORP	COMMON STOCK	JAPAN	78,300	4,148,029
DENTSU INC	COMMON STOCK	JAPAN	35,700	1,466,214
DESCENTE LTD	COMMON STOCK	JAPAN	23,000	156,409
DIC CORP	COMMON STOCK	JAPAN	155,000	473,262
DISCO CORP	COMMON STOCK	JAPAN	4,500	299,296
DMG MORI SEIKI CO LTD	COMMON STOCK	JAPAN	22,600	408,291
DON QUIJOTE HOLDINGS CO LTD	COMMON STOCK	JAPAN	10,300	626,537
DOSHISHA CO LTD	COMMON STOCK	JAPAN	2,400	33,890
DOWA HOLDINGS CO LTD	COMMON STOCK	JAPAN	54,150	531,065
DR CI LABO CO LTD	COMMON STOCK	JAPAN	54	165,441
DTS CORP	COMMON STOCK	JAPAN	10,600	186,434

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DUNLOP SPORTS CO LTD	COMMON STOCK	JAPAN	19,200	230,281
DWANGO CO LTD	COMMON STOCK	JAPAN	6,000	155,835
EAST JAPAN RAILWAY CO	COMMON STOCK	JAPAN	51,300	4,102,053
EBARA CORP	COMMON STOCK	JAPAN	73,000	471,230
EDION CORP	COMMON STOCK	JAPAN	8,400	49,235
EIGHTEENTH BANK LTD/THE	COMMON STOCK	JAPAN	13,000	29,580
EISAI CO LTD	COMMON STOCK	JAPAN	41,000	1,592,491
EIZO CORP	COMMON STOCK	JAPAN	4,700	120,400
ELECTRIC POWER DEVELOPMENT C	COMMON STOCK	JAPAN	22,000	642,850
ENPLAS CORP	COMMON STOCK	JAPAN	3,600	248,018
EPS CO LTD	COMMON STOCK	JAPAN	56	73,695
EZAKI GLICO CO LTD	COMMON STOCK	JAPAN	14,000	158,671
FAMILYMART CO LTD	COMMON STOCK	JAPAN	11,000	503,598
FANUC CORP	COMMON STOCK	JAPAN	29,100	5,346,667

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FAST RETAILING CO LTD	COMMON STOCK	JAPAN	8,600	3,566,453
FIELDS CORP	COMMON STOCK	JAPAN	5,500	106,439
FOSTER ELECTRIC CO LTD	COMMON STOCK	JAPAN	4,200	77,681
FRANCE BED HOLDINGS CO LTD	COMMON STOCK	JAPAN	43,000	83,674
FRONTIER REAL ESTATE INVEST	REIT	JAPAN	83	411,272
FUJI CO LTD	COMMON STOCK	JAPAN	10,000	170,891
FUJI ELECTRIC CO LTD	COMMON STOCK	JAPAN	109,000	511,581
FUJI HEAVY INDUSTRIES LTD	COMMON STOCK	JAPAN	100,400	2,889,705
FUJI OIL CO LTD	COMMON STOCK	JAPAN	13,700	204,543
FUJI SOFT INC	COMMON STOCK	JAPAN	4,000	92,467
FUJICCO CO LTD	COMMON STOCK	JAPAN	15,000	170,294
FUJIFILM HOLDINGS CORP	COMMON STOCK	JAPAN	76,500	2,176,580
FUJIKURA LTD	COMMON STOCK	JAPAN	57,000	268,298
FUJITEC CO LTD	COMMON STOCK	JAPAN	25,000	325,644
FUJITSU GENERAL LTD	COMMON STOCK	JAPAN	13,000	139,010
FUJITSU LTD	COMMON STOCK	JAPAN	303,000	1,571,779
FUJIYA CO LTD	COMMON STOCK	JAPAN	75,000	142,172
FUKUOKA FINANCIAL GROUP INC	COMMON STOCK	JAPAN	143,000	629,396
FUKUYAMA TRANSPORTING CO LTD	COMMON STOCK	JAPAN	22,000	121,152
FURUKAWA ELECTRIC CO LTD	COMMON STOCK	JAPAN	119,000	299,670
FUTABA INDUSTRIAL CO LTD	COMMON STOCK	JAPAN	19,400	74,884
FUTURE ARCHITECT INC	COMMON STOCK	JAPAN	11,300	59,974
GAKKEN HOLDINGS CO LTD	COMMON STOCK	JAPAN	43,000	126,181
GEO HOLDINGS CORP	COMMON STOCK	JAPAN	1,600	14,372
GLORY LTD	COMMON STOCK	JAPAN	8,200	213,276
GMO INTERNET INC	COMMON STOCK	JAPAN	23,400	308,123
GODO STEEL LTD	COMMON STOCK	JAPAN	25,000	46,547
GOLDCREST CO LTD	COMMON STOCK	JAPAN	5,980	156,177
GREE INC	COMMON STOCK	JAPAN	18,100	179,249
GS YUASA CORP	COMMON STOCK	JAPAN	58,000	334,596
GULLIVER INTERNATIONAL CO	COMMON STOCK	JAPAN	33,000	184,771
GUNMA BANK LTD/THE	COMMON STOCK	JAPAN	68,000	381,114
GURUNAVI INC	COMMON STOCK	JAPAN	7,400	220,581
H I S CO LTD	COMMON STOCK	JAPAN	4,900	245,274
HACHIJUNI BANK LTD/THE	COMMON STOCK	JAPAN	76,000	444,599
HAKUHODO DY HOLDINGS INC	COMMON STOCK	JAPAN	42,900	333,619
HAMAMATSU PHOTONICS KK	COMMON STOCK	JAPAN	10,900	437,534
HANKYU INC	REIT	JAPAN	35	182,396
HASEKO CORP	COMMON STOCK	JAPAN	50,000	381,854
HIBIYA ENGINEERING LTD	COMMON STOCK	JAPAN	5,500	67,649
HIGASHI NIPPON BANK LTD/THE	COMMON STOCK	JAPAN	31,000	72,741
HINO MOTORS LTD	COMMON STOCK	JAPAN	49,000	773,752
HIOKI E E CORP	COMMON STOCK	JAPAN	2,400	31,765
HIROSE ELECTRIC CO LTD	COMMON STOCK	JAPAN	5,800	828,416
HISAKA WORKS LTD	COMMON STOCK	JAPAN	2,000	18,903
HISAMITSU PHARMACEUTICAL CO	COMMON STOCK	JAPAN	12,200	615,848
HITACHI CHEMICAL CO LTD	COMMON STOCK	JAPAN	19,500	311,850
HITACHI CONSTRUCTION MACHINE	COMMON STOCK	JAPAN	20,200	433,502
HITACHI HIGH TECHNOLOGIES CO	COMMON STOCK	JAPAN	12,900	325,163
HITACHI LTD	COMMON STOCK	JAPAN	756,000	5,742,983
HITACHI METALS LTD	COMMON STOCK	JAPAN	36,000	510,327
HITACHI ZOSEN CORP	COMMON STOCK	JAPAN	22,500	172,798
HOKKAIDO ELECTRIC POWER CO	COMMON STOCK	JAPAN	31,300	360,969
HOKUETSU BANK LTD/THE	COMMON STOCK	JAPAN	50,000	101,425
HOKURIKU ELECTRIC POWER CO	COMMON STOCK	JAPAN	32,800	446,362
HOKUTO CORP	COMMON STOCK	JAPAN	3,100	58,297
HONDA MOTOR CO LTD	COMMON STOCK	JAPAN	250,200	10,339,077
HOYA CORP	COMMON STOCK	JAPAN	67,600	1,885,111
HYAKUGO BANK LTD/THE	COMMON STOCK	JAPAN	38,000	152,413
IBIDEN CO LTD	COMMON STOCK	JAPAN	21,900	410,729
ICHIBANYA CO LTD	COMMON STOCK	JAPAN	5,600	205,815
ICHIYOSHI SECURITIES CO LTD	COMMON STOCK	JAPAN	16,600	278,583
ICOM INC	COMMON STOCK	JAPAN	4,700	113,840

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IDEC CORP	COMMON STOCK	JAPAN	14,800	130,862
IDEMITSU KOSAN CO LTD	COMMON STOCK	JAPAN	19,200	438,020
IHI CORP	COMMON STOCK	JAPAN	245,000	1,061,438
INDUSTRIAL + INFRASTRUCTURE	REIT	JAPAN	43	359,123
INES CORP	COMMON STOCK	JAPAN	11,700	76,960
INFO SERVICES INTL DENTSU	COMMON STOCK	JAPAN	6,600	71,973
INPEX CORP	COMMON STOCK	JAPAN	133,200	1,711,163
INTERNET INITIATIVE JAPAN	COMMON STOCK	JAPAN	7,400	198,946
ISEKI + CO LTD	COMMON STOCK	JAPAN	57,000	170,667
ISETAN MITSUKOSHI HOLDINGS L	COMMON STOCK	JAPAN	61,660	880,913
ISUZU MOTORS LTD	COMMON STOCK	JAPAN	198,000	1,236,910
IT HOLDINGS CORP	COMMON STOCK	JAPAN	11,400	180,366
ITO EN LTD	COMMON STOCK	JAPAN	10,500	220,162
ITOCHU CORP	COMMON STOCK	JAPAN	237,400	2,943,901

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ITOCHU ENEX CO LTD	COMMON STOCK	JAPAN	13,200	72,820
ITOCHU SHOKUHI CO LTD	COMMON STOCK	JAPAN	6,900	225,338
ITOCHU TECHNO SOLUTIONS CORP	COMMON STOCK	JAPAN	4,600	187,022
IYO BANK LTD/THE	COMMON STOCK	JAPAN	44,000	432,910
IZUMIYA CO LTD	COMMON STOCK	JAPAN	29,000	128,215
J FRONT RETAILING CO LTD	COMMON STOCK	JAPAN	97,000	737,090
J OIL MILLS INC	COMMON STOCK	JAPAN	32,000	86,236
JACCS CO LTD	COMMON STOCK	JAPAN	42,000	201,632
JAFCO CO LTD	COMMON STOCK	JAPAN	6,900	377,024
JAPAN AIRPORT TERMINAL CO	COMMON STOCK	JAPAN	7,700	174,971
JAPAN DIGITAL LABORATORY CO	COMMON STOCK	JAPAN	23,800	334,363
JAPAN EXCHANGE GROUP INC	COMMON STOCK	JAPAN	44,000	1,255,209
JAPAN LOGISTICS FUND INC	REIT	JAPAN	35	371,631
JAPAN PETROLEUM EXPLORATION	COMMON STOCK	JAPAN	7,300	277,200
JAPAN PRIME REALTY INVESTMEN	REIT	JAPAN	140	449,373
JAPAN PULP + PAPER CO LTD	COMMON STOCK	JAPAN	28,000	87,990
JAPAN RADIO CO LTD	COMMON STOCK	JAPAN	17,841	63,428
JAPAN REAL ESTATE INVESTMENT	REIT	JAPAN	198	1,064,210
JAPAN RETAIL FUND INVESTMENT	REIT	JAPAN	351	716,135
JAPAN STEEL WORKS LTD	COMMON STOCK	JAPAN	60,000	336,759
JAPAN TOBACCO INC	COMMON STOCK	JAPAN	170,300	5,551,874
JAPAN VILENE CO LTD	COMMON STOCK	JAPAN	26,000	146,890
JAPANESE YEN	FOREIGN CURRENCY	JAPAN	625,443,462	5,950,654
JEOL LTD	COMMON STOCK	JAPAN	21,000	99,764
JFE HOLDINGS INC	COMMON STOCK	JAPAN	84,100	2,009,244
JGC CORP	COMMON STOCK	JAPAN	35,000	1,377,386
JOSHIN DENKI CO LTD	COMMON STOCK	JAPAN	14,000	107,760
JOYO BANK LTD/THE	COMMON STOCK	JAPAN	125,000	640,852
JSR CORP	COMMON STOCK	JAPAN	33,500	650,840
JTEKT CORP	COMMON STOCK	JAPAN	36,800	630,338
JUKI CORP	COMMON STOCK	JAPAN	97,000	211,889
JUROKU BANK LTD/THE	COMMON STOCK	JAPAN	48,000	176,589
JX HOLDINGS INC	COMMON STOCK	JAPAN	343,000	1,769,451
K S HOLDINGS CORP	COMMON STOCK	JAPAN	8,200	237,374
KABU.COM SECURITIES CO LTD	COMMON STOCK	JAPAN	21,500	125,328
KADOKAWA CORP	COMMON STOCK	JAPAN	4,200	142,938
KAGA ELECTRONICS CO LTD	COMMON STOCK	JAPAN	5,900	67,033
KAGOME CO LTD	COMMON STOCK	JAPAN	11,300	185,122
KAGOSHIMA BANK LTD/THE	COMMON STOCK	JAPAN	19,000	121,171
KAJIMA CORP	COMMON STOCK	JAPAN	149,000	561,878
KAKAKU.COM INC	COMMON STOCK	JAPAN	27,600	486,302
KAKEN PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	15,000	225,606
KAMIGUMI CO LTD	COMMON STOCK	JAPAN	47,000	432,335
KANEKA CORP	COMMON STOCK	JAPAN	57,000	375,221
KANSAI ELECTRIC POWER CO INC	COMMON STOCK	JAPAN	113,300	1,306,643
KANSAI PAINT CO LTD	COMMON STOCK	JAPAN	39,000	578,949
KANTO NATURAL GAS DEVELOP	COMMON STOCK	JAPAN	23,000	154,931
KAO CORP	COMMON STOCK	JAPAN	86,700	2,735,946
KAPPA CREATE HOLDINGS CO LTD	COMMON STOCK	JAPAN	5,450	103,317
KASUMI CO LTD	COMMON STOCK	JAPAN	50,500	312,642
KATAKURA INDUSTRIES CO LTD	COMMON STOCK	JAPAN	10,500	119,630
KATO SANGYO CO LTD	COMMON STOCK	JAPAN	5,300	96,908
KAWASAKI HEAVY INDUSTRIES	COMMON STOCK	JAPAN	263,000	1,107,672
KAWASAKI KISEN KAISHA LTD	COMMON STOCK	JAPAN	153,000	388,371
KDDI CORP	COMMON STOCK	JAPAN	85,400	5,277,281
KEIKYU CORP	COMMON STOCK	JAPAN	77,000	637,618
KEIO CORP	COMMON STOCK	JAPAN	103,000	689,590
KEISEI ELECTRIC RAILWAY CO	COMMON STOCK	JAPAN	53,000	489,532
KEIYO BANK LTD/THE	COMMON STOCK	JAPAN	31,000	149,683
KEIYO CO LTD	COMMON STOCK	JAPAN	16,500	73,664
KEWPIE CORP	COMMON STOCK	JAPAN	16,400	228,261
KEY COFFEE INC	COMMON STOCK	JAPAN	15,300	230,436
KEYENCE CORP	COMMON STOCK	JAPAN	7,500	3,218,158

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KIKKOMAN CORP	COMMON STOCK	JAPAN	30,000	569,457
KINDEN CORP	COMMON STOCK	JAPAN	26,000	272,281
KINKI SHARYO CO LTD	COMMON STOCK	JAPAN	16,000	50,036
KINTETSU CORP	COMMON STOCK	JAPAN	258,000	906,644
KIRIN HOLDINGS CO LTD	COMMON STOCK	JAPAN	141,000	2,034,978
KISOJI CO LTD	COMMON STOCK	JAPAN	20,700	366,626
KITZ CORP	COMMON STOCK	JAPAN	11,000	55,380
KIYO BANK LTD/THE	COMMON STOCK	JAPAN	9,700	129,762
KOBAYASHI PHARMACEUTICAL CO	COMMON STOCK	JAPAN	4,800	268,591
KOBE STEEL LTD	COMMON STOCK	JAPAN	457,000	784,977
KOHNAN SHOJI CO LTD	COMMON STOCK	JAPAN	7,800	80,586
KOITO MANUFACTURING CO LTD	COMMON STOCK	JAPAN	19,000	364,745
KOMATSU LTD	COMMON STOCK	JAPAN	147,700	3,012,287
KONAMI CORP	COMMON STOCK	JAPAN	19,200	445,410

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KONICA MINOLTA INC	COMMON STOCK	JAPAN	87,500	878,856
KUBOTA CORP	COMMON STOCK	JAPAN	170,000	2,823,937
KURABO INDUSTRIES LTD	COMMON STOCK	JAPAN	42,000	74,509
KURARAY CO LTD	COMMON STOCK	JAPAN	61,500	735,164
KURITA WATER INDUSTRIES LTD	COMMON STOCK	JAPAN	21,100	438,874
KYOCERA CORP	COMMON STOCK	JAPAN	52,800	2,646,193
KYODO PRINTING CO LTD	COMMON STOCK	JAPAN	53,000	146,515
KYORIN HOLDINGS INC	COMMON STOCK	JAPAN	9,000	193,094
KYORITSU MAINTENANCE CO LTD	COMMON STOCK	JAPAN	6,400	230,399
KYOWA EXEO CORP	COMMON STOCK	JAPAN	11,500	152,475
KYOWA HAKKO KIRIN CO LTD	COMMON STOCK	JAPAN	49,537	547,392
KYUDENKO CORP	COMMON STOCK	JAPAN	13,000	88,619
KYUSHU ELECTRIC POWER CO INC	COMMON STOCK	JAPAN	68,300	874,418
LAWSON INC	COMMON STOCK	JAPAN	9,300	697,484
LEOPALACE21 CORP	COMMON STOCK	JAPAN	32,300	171,492
LION CORP	COMMON STOCK	JAPAN	24,000	134,258
LIXIL GROUP CORP	COMMON STOCK	JAPAN	46,400	1,276,748
M3 INC	COMMON STOCK	JAPAN	147	369,497
MABUCHI MOTOR CO LTD	COMMON STOCK	JAPAN	5,100	303,921
MACROMILL INC	COMMON STOCK	JAPAN	15,200	113,025
MAEDA CORP	COMMON STOCK	JAPAN	21,000	139,602
MAKITA CORP	COMMON STOCK	JAPAN	18,900	996,460
MANDOM CORP	COMMON STOCK	JAPAN	6,500	206,219
MANI INC	COMMON STOCK	JAPAN	2,400	81,949
MARS ENGINEERING CORP	COMMON STOCK	JAPAN	6,200	114,945
MARUBENI CORP	COMMON STOCK	JAPAN	260,000	1,874,650
MARUDAI FOOD CO LTD	COMMON STOCK	JAPAN	25,000	73,326
MARUETSU INC/THE	COMMON STOCK	JAPAN	4,000	13,223
MARUHA NICHIRO HOLDINGS INC	COMMON STOCK	JAPAN	84,000	146,479
MARUI GROUP CO LTD	COMMON STOCK	JAPAN	44,200	450,739
MARUICHI STEEL TUBE LTD	COMMON STOCK	JAPAN	9,500	240,652
MARUSAN SECURITIES CO LTD	COMMON STOCK	JAPAN	17,200	160,935
MARUZEN SHOWA UNYU CO LTD	COMMON STOCK	JAPAN	71,000	246,225
MATSUDA SANGYO CO LTD	COMMON STOCK	JAPAN	2,400	32,188
MATSUI SECURITIES CO LTD	COMMON STOCK	JAPAN	17,400	224,103
MATSUYA CO LTD	COMMON STOCK	JAPAN	11,900	127,716
MAX CO LTD	COMMON STOCK	JAPAN	2,000	22,038
MAZDA MOTOR CORP	COMMON STOCK	JAPAN	467,000	2,426,048
MCDONALD S HOLDINGS CO JAPAN	COMMON STOCK	JAPAN	10,800	276,280
MEDIPAL HOLDINGS CORP	COMMON STOCK	JAPAN	28,000	370,726
MEGACHIPS CORP	COMMON STOCK	JAPAN	4,400	67,393
MEGMILK SNOW BRAND CO LTD	COMMON STOCK	JAPAN	6,500	82,082
MEIDENSHA CORP	COMMON STOCK	JAPAN	36,000	134,827
MEIJI HOLDINGS CO LTD	COMMON STOCK	JAPAN	9,800	632,054
MELCO HOLDINGS INC	COMMON STOCK	JAPAN	5,800	75,041
MID INC	REIT	JAPAN	68	151,810
MILBON CO LTD	COMMON STOCK	JAPAN	5,400	211,794
MIMASU SEMICONDUCTOR INDUST	COMMON STOCK	JAPAN	1,200	10,275
MINEBEA CO LTD	COMMON STOCK	JAPAN	67,000	492,129
MINISTOP CO LTD	COMMON STOCK	JAPAN	12,700	198,763
MIRACA HOLDINGS INC	COMMON STOCK	JAPAN	8,100	382,781
MIRAIT HOLDINGS CORP	COMMON STOCK	JAPAN	13,500	120,206
MISUMI GROUP INC	COMMON STOCK	JAPAN	12,300	387,884
MITSUBISHI CHEMICAL HOLDINGS	COMMON STOCK	JAPAN	241,500	1,119,576
MITSUBISHI CORP	COMMON STOCK	JAPAN	207,800	3,996,042
MITSUBISHI ELECTRIC CORP	COMMON STOCK	JAPAN	303,000	3,818,044
MITSUBISHI ESTATE CO LTD	COMMON STOCK	JAPAN	197,000	5,914,979
MITSUBISHI GAS CHEMICAL CO	COMMON STOCK	JAPAN	72,000	531,681
MITSUBISHI HEAVY INDUSTRIES	COMMON STOCK	JAPAN	474,000	2,943,700
MITSUBISHI LOGISTICS CORP	COMMON STOCK	JAPAN	23,000	365,505
MITSUBISHI MATERIALS CORP	COMMON STOCK	JAPAN	217,000	803,655
MITSUBISHI MOTORS CORP	COMMON STOCK	JAPAN	67,000	724,666
MITSUBISHI PAPER MILLS LTD	COMMON STOCK	JAPAN	28,000	24,559

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mitsubishi pencil co ltd	COMMON STOCK	JAPAN	9,100	202,860
MITSUBISHI TANABE PHARMA	COMMON STOCK	JAPAN	38,000	530,760
MITSUBISHI UFJ FINANCIAL GRO	COMMON STOCK	JAPAN	1,970,700	13,055,798
MITSUBISHI UFJ LEASE + FINAN	COMMON STOCK	JAPAN	108,900	670,978
MITSUBOSHI BELTING CO LTD	COMMON STOCK	JAPAN	28,000	160,681
MITSUI + CO LTD	COMMON STOCK	JAPAN	259,900	3,631,201
MITSUI CHEMICALS INC	COMMON STOCK	JAPAN	127,000	307,625
MITSUI ENGINEER + SHIPBUILD	COMMON STOCK	JAPAN	140,000	289,711
MITSUI FUDOSAN CO LTD	COMMON STOCK	JAPAN	133,000	4,806,963
MITSUI HOME CO LTD	COMMON STOCK	JAPAN	14,000	68,802
MITSUI MINING + SMELTING CO	COMMON STOCK	JAPAN	107,000	329,803
MITSUI OSK LINES LTD	COMMON STOCK	JAPAN	209,000	945,092
MITSUI SOKO CO LTD	COMMON STOCK	JAPAN	35,000	163,285
MITSUI SUGAR CO LTD	COMMON STOCK	JAPAN	30,000	115,568

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MITSUMI ELECTRIC CO LTD	COMMON STOCK	JAPAN	17,000	142,377
MIYAZAKI BANK LTD/THE	COMMON STOCK	JAPAN	36,000	100,940
MIZUHO FINANCIAL GROUP INC	COMMON STOCK	JAPAN	3,548,300	7,699,892
MIZUNO CORP	COMMON STOCK	JAPAN	32,000	162,696
MOCHIDA PHARMACEUTICAL CO	COMMON STOCK	JAPAN	2,700	160,767
MORINAGA + CO LTD	COMMON STOCK	JAPAN	21,000	43,216
MORINAGA MILK INDUSTRY CO	COMMON STOCK	JAPAN	25,000	74,290
MOS FOOD SERVICES INC	COMMON STOCK	JAPAN	4,200	79,830
MS+AD INSURANCE GROUP HOLDIN	COMMON STOCK	JAPAN	85,300	2,299,300
MURATA MANUFACTURING CO LTD	COMMON STOCK	JAPAN	32,600	2,903,663
NABTESCO CORP	COMMON STOCK	JAPAN	17,000	393,360
NAGAILEBEN CO LTD	COMMON STOCK	JAPAN	7,200	108,952
NAGASE + CO LTD	COMMON STOCK	JAPAN	18,000	218,908
NAMCO BANDAI HOLDINGS INC	COMMON STOCK	JAPAN	36,900	821,329
NANTO BANK LTD/THE	COMMON STOCK	JAPAN	30,000	112,303
NEC CORP	COMMON STOCK	JAPAN	420,000	949,988
NEC FIELDING LTD	COMMON STOCK	JAPAN	4,300	47,998
NEC NETWORKS + SYSTEM INTEGR	COMMON STOCK	JAPAN	4,700	113,867
NET ONE SYSTEMS CO LTD	COMMON STOCK	JAPAN	11,600	76,205
NGK INSULATORS LTD	COMMON STOCK	JAPAN	45,000	859,048
NGK SPARK PLUG CO LTD	COMMON STOCK	JAPAN	34,000	807,877
NHK SPRING CO LTD	COMMON STOCK	JAPAN	31,000	351,081
NICHI IKO PHARM RIGHT	COMMON STOCK	JAPAN	4,600	20,570
NICHI IKO PHARMACEUTICAL CO	COMMON STOCK	JAPAN	8,200	126,811
NICHIAS CORP	COMMON STOCK	JAPAN	31,000	213,005
NICHIDEN CORP	COMMON STOCK	JAPAN	2,300	48,723
NICHIHA CORP	COMMON STOCK	JAPAN	9,200	126,614
NICHII GAKKAN CO	COMMON STOCK	JAPAN	12,500	100,451
NIDEC COPAL ELECTRONICS CORP	COMMON STOCK	JAPAN	10,000	58,872
NIDEC CORP	COMMON STOCK	JAPAN	17,100	1,680,225
NIFCO INC	COMMON STOCK	JAPAN	7,800	207,211
NIHON NOHYAKU CO LTD	COMMON STOCK	JAPAN	17,000	244,046
NIKKISO CO LTD	COMMON STOCK	JAPAN	12,000	151,398
NIKON CORP	COMMON STOCK	JAPAN	54,900	1,051,837
NINTENDO CO LTD	COMMON STOCK	JAPAN	17,100	2,291,026
NIPPON ACCOMMODATIONS FUND	REIT	JAPAN	45	303,395
NIPPON BEET SUGAR MFG CO LTD	COMMON STOCK	JAPAN	41,000	72,669
NIPPON BUILDING FUND INC	REIT	JAPAN	230	1,341,489
NIPPON CARBON CO LTD	COMMON STOCK	JAPAN	22,000	41,561
NIPPON CERAMIC CO LTD	COMMON STOCK	JAPAN	5,300	83,112
NIPPON DENKO CO LTD	COMMON STOCK	JAPAN	11,000	33,236
NIPPON DENSETSU KOGYO CO LTD	COMMON STOCK	JAPAN	6,000	81,840
NIPPON ELECTRIC GLASS CO LTD	COMMON STOCK	JAPAN	63,000	331,731
NIPPON EXPRESS CO LTD	COMMON STOCK	JAPAN	150,000	728,849
NIPPON FLOUR MILLS CO LTD	COMMON STOCK	JAPAN	12,000	59,270
NIPPON KANZAI CO LTD	COMMON STOCK	JAPAN	6,200	116,240
NIPPON KAYAKU CO LTD	COMMON STOCK	JAPAN	30,000	427,639
NIPPON MEAT PACKERS INC	COMMON STOCK	JAPAN	34,000	585,404
NIPPON PAINT CO LTD	COMMON STOCK	JAPAN	32,000	533,632
NIPPON PAPER INDUSTRIES CO L	COMMON STOCK	JAPAN	16,600	309,279
NIPPON SHARYO LTD	COMMON STOCK	JAPAN	38,000	189,304
NIPPON SHEET GLASS CO LTD	COMMON STOCK	JAPAN	142,000	185,591
NIPPON SHINYAKU CO LTD	COMMON STOCK	JAPAN	13,000	253,575
NIPPON SIGNAL CO LTD/THE	COMMON STOCK	JAPAN	10,700	90,638
NIPPON SODA CO LTD	COMMON STOCK	JAPAN	40,000	255,884
NIPPON STEEL + SUMITOMO META	COMMON STOCK	JAPAN	1,249,000	4,197,707
NIPPON SUISAN KAISHA LTD	COMMON STOCK	JAPAN	42,900	97,696
NIPPON TELEGRAPH + TELEPHONE	COMMON STOCK	JAPAN	65,100	3,510,932
NIPPON YUSEN	COMMON STOCK	JAPAN	333,000	1,067,879
NISHI NIPPON CITY BANK LTD	COMMON STOCK	JAPAN	120,000	324,108
NISHIMATSUYA CHAIN CO LTD	COMMON STOCK	JAPAN	8,900	70,057
NISSAN CHEMICAL INDUSTRIES	COMMON STOCK	JAPAN	27,000	430,236
NISSAN MOTOR CO LTD	COMMON STOCK	JAPAN	377,100	3,180,767

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NISSEN HOLDINGS CO LTD	COMMON STOCK	JAPAN	16,500	63,462
NISSHA PRINTING CO LTD	COMMON STOCK	JAPAN	5,300	84,581
NISSHIN OILIO GROUP LTD/THE	COMMON STOCK	JAPAN	15,000	48,846
NISSHIN SEIFUN GROUP INC	COMMON STOCK	JAPAN	34,100	353,548
NISSHIN STEEL HOLDINGS CO LT	COMMON STOCK	JAPAN	16,400	197,038
NISSHINBO HOLDINGS INC	COMMON STOCK	JAPAN	27,000	260,500
NISSIN CORP	COMMON STOCK	JAPAN	37,000	104,463
NISSIN FOODS HOLDINGS CO LTD	COMMON STOCK	JAPAN	14,700	622,188
NITORI HOLDINGS CO LTD	COMMON STOCK	JAPAN	5,850	555,827
NITTA CORP	COMMON STOCK	JAPAN	5,200	114,954
NITTO BOSEKI CO LTD	COMMON STOCK	JAPAN	42,000	222,449
NITTO DENKO CORP	COMMON STOCK	JAPAN	26,800	1,136,771
NITTO KOGYO CORP	COMMON STOCK	JAPAN	6,000	101,890
NITTO KOHKI CO LTD	COMMON STOCK	JAPAN	6,500	116,915

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NKSJ HOLDINGS INC	COMMON STOCK	JAPAN	58,300	1,629,357
NOHMI BOSAI LTD	COMMON STOCK	JAPAN	16,000	158,548
NOK CORP	COMMON STOCK	JAPAN	20,300	333,177
NOMURA HOLDINGS INC	COMMON STOCK	JAPAN	589,300	4,569,777
NOMURA REAL ESTATE HOLDINGS	COMMON STOCK	JAPAN	21,100	476,561
NOMURA REAL ESTATE OFFICE FU	REIT	JAPAN	53	247,066
NOMURA REAL ESTATE RESIDENTI	REIT	JAPAN	40	207,753
NOMURA RESEARCH INSTITUTE LT	COMMON STOCK	JAPAN	20,200	638,270
NORITZ CORP	COMMON STOCK	JAPAN	6,100	130,963
NORTH PACIFIC BANK LTD	COMMON STOCK	JAPAN	56,800	231,757
NSD CO LTD	COMMON STOCK	JAPAN	11,100	131,776
NSK LTD	COMMON STOCK	JAPAN	84,000	1,050,383
NTN CORP	COMMON STOCK	JAPAN	83,000	378,087
NTT DATA CORP	COMMON STOCK	JAPAN	21,300	789,737
NTT DOCOMO INC	COMMON STOCK	JAPAN	218,200	3,592,052
NTT URBAN DEVELOPMENT CORP	COMMON STOCK	JAPAN	23,500	271,542
OBAYASHI CORP	COMMON STOCK	JAPAN	113,000	645,638
OBIC CO LTD	COMMON STOCK	JAPAN	11,500	340,070
ODAKYU ELECTRIC RAILWAY CO	COMMON STOCK	JAPAN	106,000	962,690
OILES CORP	COMMON STOCK	JAPAN	6,000	121,713
OITA BANK LTD/THE	COMMON STOCK	JAPAN	27,000	100,352
OJI HOLDINGS CORP	COMMON STOCK	JAPAN	144,000	741,413
OKI ELECTRIC INDUSTRY CO LTD	COMMON STOCK	JAPAN	158,000	373,776
OKINAWA ELECTRIC POWER CO	COMMON STOCK	JAPAN	1,800	60,711
OKUMA CORP	COMMON STOCK	JAPAN	27,000	298,610
OKUWA CO LTD	COMMON STOCK	JAPAN	3,000	26,114
OLYMPUS CORP	COMMON STOCK	JAPAN	39,400	1,252,071
OMRON CORP	COMMON STOCK	JAPAN	36,600	1,623,076
ONO PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	13,500	1,184,575
ONOKEN CO LTD	COMMON STOCK	JAPAN	7,900	99,892
ONWARD HOLDINGS CO LTD	COMMON STOCK	JAPAN	24,000	182,344
ORACLE CORP JAPAN	COMMON STOCK	JAPAN	6,700	245,685
ORGANO CORP	COMMON STOCK	JAPAN	2,000	8,988
ORIENT CORP	COMMON STOCK	JAPAN	59,000	138,666
ORIENTAL LAND CO LTD	COMMON STOCK	JAPAN	8,100	1,170,279
ORIX CORP	COMMON STOCK	JAPAN	196,700	3,471,675
ORIX J INC	REIT	JAPAN	323	404,845
OSAKA GAS CO LTD	COMMON STOCK	JAPAN	301,000	1,185,223
OSAKA TITANIUM TECHNOLOGIES	COMMON STOCK	JAPAN	5,400	94,372
OSAKI ELECTRIC CO LTD	COMMON STOCK	JAPAN	10,000	52,255
OTSUKA CORP	COMMON STOCK	JAPAN	3,000	383,665
OTSUKA HOLDINGS CO LTD	COMMON STOCK	JAPAN	57,200	1,655,173
OYO CORP	COMMON STOCK	JAPAN	8,900	136,588
PACIFIC METALS CO LTD	COMMON STOCK	JAPAN	29,000	106,491
PANASONIC CORP	COMMON STOCK	JAPAN	348,000	4,064,694
PARAMOUNT BED HOLDINGS CO LT	COMMON STOCK	JAPAN	7,500	251,893
PARIS MIKI HOLDINGS INC	COMMON STOCK	JAPAN	13,800	63,471
PARK24 CO LTD	COMMON STOCK	JAPAN	16,100	304,242
PASONA GROUP INC	COMMON STOCK	JAPAN	5,800	40,914
PENTA OCEAN CONSTRUCTION CO	COMMON STOCK	JAPAN	43,500	153,189
PIGEON CORP	COMMON STOCK	JAPAN	9,200	447,509
PILOT CORP	COMMON STOCK	JAPAN	6,400	220,691
PIONEER CORP	COMMON STOCK	JAPAN	45,400	95,373
PLENUS CO LTD	COMMON STOCK	JAPAN	8,300	185,886
PRESS KOGYO CO LTD	COMMON STOCK	JAPAN	30,000	124,765
PRONEXUS INC	COMMON STOCK	JAPAN	22,600	145,393
RAKUTEN INC	COMMON STOCK	JAPAN	122,700	1,829,148
RENGO CO LTD	COMMON STOCK	JAPAN	30,000	181,273
RESONA HOLDINGS INC	COMMON STOCK	JAPAN	300,100	1,533,664
RICOH CO LTD	COMMON STOCK	JAPAN	112,000	1,197,467
RINNAI CORP	COMMON STOCK	JAPAN	6,200	484,154
ROHM CO LTD	COMMON STOCK	JAPAN	15,600	762,233
ROHTO PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	21,000	321,103

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ROLAND CORP	COMMON STOCK	JAPAN	10,100	137,517
ROLAND DG CORP	COMMON STOCK	JAPAN	5,400	185,252
ROUND ONE CORP	COMMON STOCK	JAPAN	35,100	282,495
ROYAL HOLDINGS CO LTD	COMMON STOCK	JAPAN	14,700	220,668
SAINT MARC HOLDINGS CO LTD	COMMON STOCK	JAPAN	3,900	186,732
SAIZERIYA CO LTD	COMMON STOCK	JAPAN	3,900	47,846
SAKATA SEED CORP	COMMON STOCK	JAPAN	4,300	54,649
SAN A CO LTD	COMMON STOCK	JAPAN	8,000	219,206
SAN AI OIL CO LTD	COMMON STOCK	JAPAN	23,000	108,499
SAN IN GODO BANK LTD/THE	COMMON STOCK	JAPAN	25,000	179,956
SANKEN ELECTRIC CO LTD	COMMON STOCK	JAPAN	22,000	162,720
SANKI ENGINEERING CO LTD	COMMON STOCK	JAPAN	8,000	50,471
SANKYO CO LTD	COMMON STOCK	JAPAN	9,800	453,074
SANKYO TATEYAMA INC	COMMON STOCK	JAPAN	7,500	149,501

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SANKYU INC	COMMON STOCK	JAPAN	52,000	203,263
SANRIO CO LTD	COMMON STOCK	JAPAN	9,700	409,615
SANTEN PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	13,100	612,620
SANYO SHOKAI LTD	COMMON STOCK	JAPAN	24,000	65,170
SAPPORO HOLDINGS LTD	COMMON STOCK	JAPAN	83,000	349,810
SATO HOLDINGS CORP	COMMON STOCK	JAPAN	9,700	220,659
SAWAI PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	5,500	355,764
SBI HOLDINGS INC	COMMON STOCK	JAPAN	34,223	520,412
SCSK CORP	COMMON STOCK	JAPAN	9,700	254,961
SECOM CO LTD	COMMON STOCK	JAPAN	35,900	2,172,183
SEGA SAMMY HOLDINGS INC	COMMON STOCK	JAPAN	33,600	858,571
SEIKAGAKU CORP	COMMON STOCK	JAPAN	12,600	154,476
SEIKO EPSON CORP	COMMON STOCK	JAPAN	24,100	649,762
SEIKO HOLDINGS CORP	COMMON STOCK	JAPAN	31,000	153,421
SEIREN CO LTD	COMMON STOCK	JAPAN	11,100	88,477
SEKISUI CHEMICAL CO LTD	COMMON STOCK	JAPAN	76,000	936,081
SEKISUI HOUSE LTD	COMMON STOCK	JAPAN	87,000	1,220,553
SEKISUI JUSHI CORP	COMMON STOCK	JAPAN	19,000	270,534
SENKO CO LTD	COMMON STOCK	JAPAN	62,000	322,288
SENSHU IKEDA HOLDINGS INC	COMMON STOCK	JAPAN	25,720	119,964
SENSHUKAI CO LTD	COMMON STOCK	JAPAN	8,800	73,837
SEVEN + I HOLDINGS CO LTD	COMMON STOCK	JAPAN	117,600	4,692,553
SEVEN BANK LTD	COMMON STOCK	JAPAN	89,000	348,918
SHARP CORP	COMMON STOCK	JAPAN	217,000	690,914
SHIBUSAWA WAREHOUSE CO LTD	COMMON STOCK	JAPAN	23,000	91,350
SHIGA BANK LTD/THE	COMMON STOCK	JAPAN	37,000	195,017
SHIKOKU ELECTRIC POWER CO	COMMON STOCK	JAPAN	29,600	444,832
SHIMADZU CORP	COMMON STOCK	JAPAN	46,000	401,365
SHIMAMURA CO LTD	COMMON STOCK	JAPAN	3,900	366,601
SHIMANO INC	COMMON STOCK	JAPAN	12,800	1,103,228
SHIMIZU CORP	COMMON STOCK	JAPAN	111,000	562,433
SHIN ETSU CHEMICAL CO LTD	COMMON STOCK	JAPAN	63,400	3,714,435
SHINKO ELECTRIC INDUSTRIES	COMMON STOCK	JAPAN	13,100	109,004
SHINKO PLANTECH CO LTD	COMMON STOCK	JAPAN	20,900	162,828
SHINSEI BANK LTD	COMMON STOCK	JAPAN	273,000	669,398
SHIONOGI + CO LTD	COMMON STOCK	JAPAN	54,000	1,175,423
SHIP HEALTHCARE HOLDINGS INC	COMMON STOCK	JAPAN	9,200	357,971
SHISEIDO CO LTD	COMMON STOCK	JAPAN	58,000	935,792
SHIZUOKA BANK LTD/THE	COMMON STOCK	JAPAN	100,000	1,071,842
SHIZUOKA GAS CO LTD	COMMON STOCK	JAPAN	10,000	59,605
SHO BOND HOLDINGS CO LTD	COMMON STOCK	JAPAN	6,600	304,094
SHOWA DENKO K K	COMMON STOCK	JAPAN	235,000	333,869
SHOWA SANGYO CO LTD	COMMON STOCK	JAPAN	30,000	91,438
SHOWA SHELL SEKIYU KK	COMMON STOCK	JAPAN	51,300	522,576
SINANEN CO LTD	COMMON STOCK	JAPAN	59,000	230,899
SINFONIA TECHNOLOGY CO LTD	COMMON STOCK	JAPAN	31,000	49,975
SMC CORP	COMMON STOCK	JAPAN	8,900	2,252,507
SOFTBANK CORP	COMMON STOCK	JAPAN	152,800	13,420,972
SOJITZ CORP	COMMON STOCK	JAPAN	234,700	418,767
SONY CORP	COMMON STOCK	JAPAN	159,900	2,767,164
SONY FINANCIAL HOLDINGS INC	COMMON STOCK	JAPAN	30,800	562,174
SOTETSU HOLDINGS INC	COMMON STOCK	JAPAN	56,000	192,054
SQUARE ENIX HOLDINGS CO LTD	COMMON STOCK	JAPAN	12,100	212,236
STANLEY ELECTRIC CO LTD	COMMON STOCK	JAPAN	28,900	663,592
STARBUCKS COFFEE JAPAN LTD	COMMON STOCK	JAPAN	11,700	129,884
SUMCO CORP	COMMON STOCK	JAPAN	24,700	218,384
SUMITOMO BAKELITE CO LTD	COMMON STOCK	JAPAN	30,000	108,127
SUMITOMO CHEMICAL CO LTD	COMMON STOCK	JAPAN	263,000	1,033,702
SUMITOMO CORP	COMMON STOCK	JAPAN	171,700	2,163,911
SUMITOMO ELECTRIC INDUSTRIES	COMMON STOCK	JAPAN	122,900	2,057,806
SUMITOMO FORESTRY CO LTD	COMMON STOCK	JAPAN	21,600	252,298
SUMITOMO HEAVY INDUSTRIES	COMMON STOCK	JAPAN	104,000	480,171
SUMITOMO METAL MINING CO LTD	COMMON STOCK	JAPAN	97,000	1,274,358

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SUMITOMO MITSUI FINANCIAL GR	COMMON STOCK	JAPAN	198,554	10,273,629
SUMITOMO MITSUI TRUST HOLDIN	COMMON STOCK	JAPAN	537,000	2,842,445
SUMITOMO OSAKA CEMENT CO LTD	COMMON STOCK	JAPAN	61,000	234,936
SUMITOMO PRECISION PRODUCTS	COMMON STOCK	JAPAN	34,000	146,781
SUMITOMO REALTY + DEVELOPMEN	COMMON STOCK	JAPAN	58,000	2,896,540
SUMITOMO RUBBER INDUSTRIES	COMMON STOCK	JAPAN	32,100	457,992
SURUGA BANK LTD	COMMON STOCK	JAPAN	41,000	738,338
SUZUKEN CO LTD	COMMON STOCK	JAPAN	12,400	402,391
SUZUKI MOTOR CORP	COMMON STOCK	JAPAN	57,800	1,559,905
SYSMEX CORP	COMMON STOCK	JAPAN	11,900	704,251
T GAIA CORP	COMMON STOCK	JAPAN	16,600	187,961
T RAD CO LTD	COMMON STOCK	JAPAN	20,000	54,474
T+D HOLDINGS INC	COMMON STOCK	JAPAN	92,000	1,291,246
TACHI S CO LTD	COMMON STOCK	JAPAN	6,300	87,390

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TAIHEI DENGYO KAISHA LTD	COMMON STOCK	JAPAN	8,000	50,049
TAIHEIYO CEMENT CORP	COMMON STOCK	JAPAN	198,000	762,585
TAIKISHA LTD	COMMON STOCK	JAPAN	5,800	129,107
TAISEI CORP	COMMON STOCK	JAPAN	184,000	839,729
TAISHO PHARMACEUTICAL HOLDIN	COMMON STOCK	JAPAN	6,600	454,837
TAIYO NIPPON SANSO CORP	COMMON STOCK	JAPAN	52,000	371,170
TAIYO YUDEN CO LTD	COMMON STOCK	JAPAN	19,400	254,015
TAKAMATSU CONSTRUCTION GROUP	COMMON STOCK	JAPAN	1,400	25,244
TAKARA BIO INC	COMMON STOCK	JAPAN	9,800	203,503
TAKARA HOLDINGS INC	COMMON STOCK	JAPAN	34,000	318,632
TAKASHIMAYA CO LTD	COMMON STOCK	JAPAN	53,000	530,152
TAKEDA PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	120,900	5,560,771
TAKIRON CO LTD	COMMON STOCK	JAPAN	6,000	24,798
TAMRON CO LTD	COMMON STOCK	JAPAN	4,800	116,681
TDK CORP	COMMON STOCK	JAPAN	20,900	1,005,251
TEIJIN LTD	COMMON STOCK	JAPAN	166,000	370,606
TEMP HOLDINGS CO LTD	COMMON STOCK	JAPAN	8,500	226,473
TERUMO CORP	COMMON STOCK	JAPAN	26,800	1,297,199
THK CO LTD	COMMON STOCK	JAPAN	20,800	520,809
TOA CORP	COMMON STOCK	JAPAN	38,000	91,109
TOBU RAILWAY CO LTD	COMMON STOCK	JAPAN	157,000	763,397
TOCALO CO LTD	COMMON STOCK	JAPAN	2,900	45,209
TOCHIGI BANK LTD/THE	COMMON STOCK	JAPAN	21,000	81,529
TOENEC CORP	COMMON STOCK	JAPAN	11,000	66,075
TOHO CO LTD	COMMON STOCK	JAPAN	19,900	438,809
TOHO GAS CO LTD	COMMON STOCK	JAPAN	88,000	429,583
TOHO HOLDINGS CO LTD	COMMON STOCK	JAPAN	8,700	139,916
TOHO TITANIUM CO LTD	COMMON STOCK	JAPAN	5,200	36,390
TOHO ZINC CO LTD	COMMON STOCK	JAPAN	51,000	171,202
TOHOKU ELECTRIC POWER CO INC	COMMON STOCK	JAPAN	74,900	844,895
TOHOKUSHINSHA FILM CORP	COMMON STOCK	JAPAN	10,900	90,498
TOKAI HOLDINGS CORP	COMMON STOCK	JAPAN	23,400	78,936
TOKAI RIKA CO LTD	COMMON STOCK	JAPAN	13,000	259,559
TOKEN CORP	COMMON STOCK	JAPAN	1,640	78,951
TOKIO MARINE HOLDINGS INC	COMMON STOCK	JAPAN	109,500	3,675,083
TOKUYAMA CORPORATION	COMMON STOCK	JAPAN	64,000	243,546
TOKYO ELECTRIC POWER CO INC	COMMON STOCK	JAPAN	233,100	1,148,494
TOKYO ELECTRON LTD	COMMON STOCK	JAPAN	28,700	1,586,254
TOKYO GAS CO LTD	COMMON STOCK	JAPAN	381,000	1,881,048
TOKYO ROPE MFG CO LTD	COMMON STOCK	JAPAN	33,000	51,982
TOKYO SEIMITSU CO LTD	COMMON STOCK	JAPAN	8,200	173,083
TOKYO STEEL MFG CO LTD	COMMON STOCK	JAPAN	20,400	106,420
TOKYO TATEMONO CO LTD	COMMON STOCK	JAPAN	71,000	792,467
TOKYOTOKEIBA CO LTD	COMMON STOCK	JAPAN	34,000	138,080
TOKYU CONSTRUCTION CO LTD	COMMON STOCK	JAPAN	16,160	82,077
TOKYU CORP	COMMON STOCK	JAPAN	206,000	1,340,290
TOKYU FUDOSAN HOLDINGS CORP	COMMON STOCK	JAPAN	87,500	827,306
TOMONY HOLDINGS INC	COMMON STOCK	JAPAN	29,000	117,743
TOMY COMPANY LTD	COMMON STOCK	JAPAN	37,500	167,511
TONENGENERAL SEKIYU KK	COMMON STOCK	JAPAN	59,000	542,525
TOP INC	REIT	JAPAN	41	192,953
TOPCON CORP	COMMON STOCK	JAPAN	19,500	296,632
TOPIX INDX FUTR	MAR14 XTKS 20140313	JAPAN	970,000	425,622
TOPPAN PRINTING CO LTD	COMMON STOCK	JAPAN	94,000	754,521
TORAY INDUSTRIES INC	COMMON STOCK	JAPAN	250,000	1,735,505
TORII PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	6,400	188,492
TORISHIMA PUMP MFG CO LTD	COMMON STOCK	JAPAN	9,200	92,326
TOSHIBA CORP	COMMON STOCK	JAPAN	650,000	2,740,695
TOSOH CORP	COMMON STOCK	JAPAN	113,000	527,641
TOTO LTD	COMMON STOCK	JAPAN	50,000	795,314
TOWA BANK LTD/THE	COMMON STOCK	JAPAN	41,000	36,734
TOWA PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	3,300	138,769
TOYO CORP	COMMON STOCK	JAPAN	7,200	74,407

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TOYO ENGINEERING CORP	COMMON STOCK	JAPAN	20,000	81,688
TOYO KANETSU K K	COMMON STOCK	JAPAN	56,000	157,679
TOYO KOHAN CO LTD	COMMON STOCK	JAPAN	22,000	103,342
TOYO SEIKAN GROUP HOLDINGS L	COMMON STOCK	JAPAN	31,900	688,062
TOYO SUISAN KAISHA LTD	COMMON STOCK	JAPAN	17,000	512,086
TOYOBO CO LTD	COMMON STOCK	JAPAN	157,000	290,450
TOYODA GOSEI CO LTD	COMMON STOCK	JAPAN	12,500	291,825
TOYOTA BOSHOKU CORP	COMMON STOCK	JAPAN	12,500	156,552
TOYOTA INDUSTRIES CORP	COMMON STOCK	JAPAN	27,400	1,240,823
TOYOTA MOTOR CORP	COMMON STOCK	JAPAN	428,300	26,113,946
TOYOTA TSUSHO CORP	COMMON STOCK	JAPAN	39,100	972,897
TRANSCOSMOS INC	COMMON STOCK	JAPAN	10,500	201,741
TREND MICRO INC	COMMON STOCK	JAPAN	19,500	684,737
TRUSCO NAKAYAMA CORP	COMMON STOCK	JAPAN	1,700	40,100

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TS TECH CO LTD	COMMON STOCK	JAPAN	11,000	372,141
TSUGAMI CORP	COMMON STOCK	JAPAN	12,000	72,113
TSUKISHIMA KIKAI CO LTD	COMMON STOCK	JAPAN	10,000	103,332
TSUKUBA BANK LTD	COMMON STOCK	JAPAN	31,200	109,384
TSUMURA + CO	COMMON STOCK	JAPAN	10,000	265,537
TSURUHA HOLDINGS INC	COMMON STOCK	JAPAN	2,900	267,067
TSUTSUMI JEWELRY CO LTD	COMMON STOCK	JAPAN	5,100	118,721
UBE INDUSTRIES LTD	COMMON STOCK	JAPAN	183,000	392,532
ULVAC INC	COMMON STOCK	JAPAN	6,500	86,134
UNICHARM CORP	COMMON STOCK	JAPAN	19,400	1,109,598
UNIPRES CORP	COMMON STOCK	JAPAN	8,700	163,478
UNITED ARROWS LTD	COMMON STOCK	JAPAN	7,400	277,718
UNITED URBAN INVESTMENT CORP	REIT	JAPAN	450	648,504
UNITIKA LTD	COMMON STOCK	JAPAN	121,000	73,772
UNIVERSAL ENTERTAINMENT CORP	COMMON STOCK	JAPAN	4,800	88,805
UNY GROUP HOLDINGS CO LTD	COMMON STOCK	JAPAN	32,000	196,406
USEN CORP	COMMON STOCK	JAPAN	72,730	292,281
USHIO INC	COMMON STOCK	JAPAN	23,000	306,485
USS CO LTD	COMMON STOCK	JAPAN	47,800	657,979
VALOR CO LTD	COMMON STOCK	JAPAN	8,600	113,950
WACOAL HOLDINGS CORP	COMMON STOCK	JAPAN	12,000	122,512
WACOM CO LTD	COMMON STOCK	JAPAN	32,800	230,636
WATAMI CO LTD	COMMON STOCK	JAPAN	2,600	34,199
WELCIA HOLDINGS CO LTD	COMMON STOCK	JAPAN	2,970	155,626
WEST JAPAN RAILWAY CO	COMMON STOCK	JAPAN	24,400	1,060,998
YACHIYO BANK LTD/THE	COMMON STOCK	JAPAN	2,900	75,668
YAHOO JAPAN CORP	COMMON STOCK	JAPAN	255,000	1,423,157
YAKULT HONSHA CO LTD	COMMON STOCK	JAPAN	15,400	780,094
YAMADA DENKI CO LTD	COMMON STOCK	JAPAN	148,300	486,197
YAMAGUCHI FINANCIAL GROUP IN	COMMON STOCK	JAPAN	39,000	362,379
YAMAHA CORP	COMMON STOCK	JAPAN	31,500	501,962
YAMAHA MOTOR CO LTD	COMMON STOCK	JAPAN	47,800	719,644
YAMATO HOLDINGS CO LTD	COMMON STOCK	JAPAN	63,600	1,290,063
YAMATO KOGYO CO LTD	COMMON STOCK	JAPAN	10,200	326,935
YAMAZAKI BAKING CO LTD	COMMON STOCK	JAPAN	24,000	246,740
YAOKO CO LTD	COMMON STOCK	JAPAN	2,400	94,562
YASKAWA ELECTRIC CORP	COMMON STOCK	JAPAN	42,000	667,385
YOKOGAWA ELECTRIC CORP	COMMON STOCK	JAPAN	41,400	638,235
YOKOHAMA O CO LTD	COMMON STOCK	JAPAN	21,000	159,700
YOKOHAMA RUBBER CO LTD	COMMON STOCK	JAPAN	42,000	414,603
YOMIURI LAND CO LTD	COMMON STOCK	JAPAN	16,000	115,141
YURTEC CORP	COMMON STOCK	JAPAN	1,000	3,240
YUSEN LOGISTICS CO LTD	COMMON STOCK	JAPAN	5,400	68,403
YUSHIN PRECISION EQUIPMENT	COMMON STOCK	JAPAN	7,800	170,000
ZENRIN CO LTD	COMMON STOCK	JAPAN	4,700	45,831
ZENSHO HOLDINGS CO LTD	COMMON STOCK	JAPAN	26,800	288,153
ZERIA PHARMACEUTICAL CO LTD	COMMON STOCK	JAPAN	5,200	127,056
JORDANIAN DINAR	FOREIGN CURRENCY	JORDAN	43,672	61,709
AMOREPACIFIC CORP	COMMON STOCK	KOREA, REPUBLIC OF	627	595,766
ASIANA AIRLINES	COMMON STOCK	KOREA, REPUBLIC OF	22,264	104,130
BINGGRAE CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	3,510	323,231
BS FINANCIAL GROUP INC	COMMON STOCK	KOREA, REPUBLIC OF	33,145	505,252
BUSAN CITY GAS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	5,060	183,209
CELLTRION INC	COMMON STOCK	KOREA, REPUBLIC OF	10,881	395,778
CHEIL INDUSTRIES INC	COMMON STOCK	KOREA, REPUBLIC OF	9,270	778,590
CHEIL WORLDWIDE INC	COMMON STOCK	KOREA, REPUBLIC OF	17,590	458,918
CHONG KUN DANG PHARMACEUTICA	COMMON STOCK	KOREA, REPUBLIC OF	3,431	221,722
CHONGKUNDANG HOLDINGS CORP	COMMON STOCK	KOREA, REPUBLIC OF	1,328	53,392
CJ CGV CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	6,610	272,760
CJ CHEILJEDANG CORP	COMMON STOCK	KOREA, REPUBLIC OF	1,532	402,487
CJ CORP	COMMON STOCK	KOREA, REPUBLIC OF	3,084	341,234
COWAY CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	10,890	686,243
DAELIM INDUSTRIAL CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	5,340	476,849

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DAEWOO ENGINEERING + CONSTR	COMMON STOCK	KOREA, REPUBLIC OF	33,894	236,803
DAEWOO INDUSTRIAL DEVELOPMEN	COMMON STOCK	KOREA, REPUBLIC OF	393	0
DAEWOO INTERNATIONAL CORP	COMMON STOCK	KOREA, REPUBLIC OF	9,717	380,706
DAEWOO SECURITIES CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	37,710	318,462
DAEWOO SHIPBUILDING + MARINE	COMMON STOCK	KOREA, REPUBLIC OF	18,340	610,946
DGB FINANCIAL GROUP INC	COMMON STOCK	KOREA, REPUBLIC OF	23,770	372,388
DONG A SOCIO HOLDINGS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	550	77,062
DONG A ST CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	931	87,928
DONGBU INSURANCE CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	8,430	449,356
DONGKUK STEEL MILL CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	8,370	104,726
DONGWON INDUSTRIES CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	183	54,913
DOOSAN CORP	COMMON STOCK	KOREA, REPUBLIC OF	2,501	333,369
DOOSAN HEAVY INDUSTRIES	COMMON STOCK	KOREA, REPUBLIC OF	13,159	443,116
DOOSAN INFRACORE CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	18,560	222,422

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E MART CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	3,724	943,996
GS ENGINEERING + CONSTRUCT	COMMON STOCK	KOREA, REPUBLIC OF	6,840	198,269
GS HOLDINGS	COMMON STOCK	KOREA, REPUBLIC OF	9,901	538,867
GS HOME SHOPPING INC	COMMON STOCK	KOREA, REPUBLIC OF	1,575	458,827
GWANGJUSHINSEGAE CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	328	78,432
HANA FINANCIAL GROUP	COMMON STOCK	KOREA, REPUBLIC OF	47,620	1,983,077
HANJIN HEAVY INDUS + CONST	COMMON STOCK	KOREA, REPUBLIC OF	9,533	109,365
HANJIN KAL CORP	COMMON STOCK	KOREA, REPUBLIC OF	2,556	39,850
HANJIN SHIPPING CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	17,020	123,932
HANKOOK TIRE CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	15,481	892,231
HANKOOK TIRE WORLDWIDE CO LT	COMMON STOCK	KOREA, REPUBLIC OF	3,538	73,998
HANSSEM CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	7,700	367,437
HANWHA CHEMICAL CORP	COMMON STOCK	KOREA, REPUBLIC OF	15,545	318,624
HANWHA CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	8,630	323,120
HITEJINRO HOLDINGS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	5,122	56,596
HMC INVESTMENT SECURITIES CO	COMMON STOCK	KOREA, REPUBLIC OF	10,720	99,877
HYOSUNG CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	4,463	297,653
HYUNDAI DEPT STORE CO	COMMON STOCK	KOREA, REPUBLIC OF	2,776	423,835
HYUNDAI DEVELOPMENT CO ENGIN	COMMON STOCK	KOREA, REPUBLIC OF	12,280	272,042
HYUNDAI ENGINEERING + CONST	COMMON STOCK	KOREA, REPUBLIC OF	15,435	890,162
HYUNDAI GLOVIS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	2,668	585,286
HYUNDAI GREENFOOD CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	11,030	175,847
HYUNDAI HEAVY INDUSTRIES	COMMON STOCK	KOREA, REPUBLIC OF	6,953	1,699,662
HYUNDAI MARINE + FIRE INS CO	COMMON STOCK	KOREA, REPUBLIC OF	12,270	380,336
HYUNDAI MIPO DOCKYARD	COMMON STOCK	KOREA, REPUBLIC OF	2,300	389,523
HYUNDAI MOBIS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	10,680	2,973,498
HYUNDAI MOTOR CO	COMMON STOCK	KOREA, REPUBLIC OF	27,145	6,149,861
HYUNDAI MOTOR CO LTD 2ND PFD	PREFERENCE	KOREA, REPUBLIC OF	3,478	430,501
HYUNDAI SECURITIES CO	COMMON STOCK	KOREA, REPUBLIC OF	26,855	149,556
HYUNDAI STEEL CO	COMMON STOCK	KOREA, REPUBLIC OF	10,770	883,434
INDUSTRIAL BANK OF KOREA	COMMON STOCK	KOREA, REPUBLIC OF	35,210	407,412
INFRAWARE INC	COMMON STOCK	KOREA, REPUBLIC OF	9,402	97,850
INTERPARK CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	22,347	226,018
JINSUNG T.E.C.	COMMON STOCK	KOREA, REPUBLIC OF	191	1,037
KANGWON LAND INC	COMMON STOCK	KOREA, REPUBLIC OF	21,390	627,692
KB FINANCIAL GROUP INC	COMMON STOCK	KOREA, REPUBLIC OF	65,339	2,630,304
KCC CORP	COMMON STOCK	KOREA, REPUBLIC OF	1,010	449,301
KIA MOTORS CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	41,329	2,210,528
KOMIPHARM INTERNATIONAL CO	COMMON STOCK	KOREA, REPUBLIC OF	11,629	80,045
KOREA ELECTRIC POWER CORP	COMMON STOCK	KOREA, REPUBLIC OF	38,940	1,282,810
KOREA GAS CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	5,318	334,894
KOREA INVESTMENT HOLDINGS CO	COMMON STOCK	KOREA, REPUBLIC OF	8,840	345,097
KOREA ZINC CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	1,910	576,864
KOREAN AIR LINES CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	5,290	156,727
KOREAN REINSURANCE CO	COMMON STOCK	KOREA, REPUBLIC OF	17,429	189,319
KT CORP	COMMON STOCK	KOREA, REPUBLIC OF	9,524	284,480
KT+G CORP	COMMON STOCK	KOREA, REPUBLIC OF	18,100	1,281,024
KTB INVESTMENT + SECURITIES	COMMON STOCK	KOREA, REPUBLIC OF	45,610	94,135
KTHITEL CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	19,872	147,147
KUMHO INDUSTRIAL CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	1,991	22,465
LG CHEM LTD	COMMON STOCK	KOREA, REPUBLIC OF	8,398	2,407,333
LG CORP	COMMON STOCK	KOREA, REPUBLIC OF	17,990	1,097,334
LG DISPLAY CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	36,420	879,563
LG ELECTRONICS INC	COMMON STOCK	KOREA, REPUBLIC OF	17,725	1,147,339
LG FASHION CORP	COMMON STOCK	KOREA, REPUBLIC OF	4,739	151,573
LG HAUSYS LTD	COMMON STOCK	KOREA, REPUBLIC OF	2,270	305,615
LG HOUSEHOLD + HEALTH CARE	COMMON STOCK	KOREA, REPUBLIC OF	1,930	1,004,987
LG INNOTEK CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	2,428	192,803
LG INTERNATIONAL CORP	COMMON STOCK	KOREA, REPUBLIC OF	6,900	188,185
LG UPLUS CORP	COMMON STOCK	KOREA, REPUBLIC OF	43,917	448,722
LOTTE CHEMICAL CORP	COMMON STOCK	KOREA, REPUBLIC OF	2,590	571,472
LOTTE CONFECTIONERY CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	150	271,791
LOTTE SHOPPING CO	COMMON STOCK	KOREA, REPUBLIC OF	1,960	750,759

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LS CORP	COMMON STOCK	KOREA, REPUBLIC OF	3,710	284,577
LS INDUSTRIAL SYSTEMS	COMMON STOCK	KOREA, REPUBLIC OF	3,585	223,355
MANDO CORP	COMMON STOCK	KOREA, REPUBLIC OF	1,885	223,532
MIRAE ASSET SECURITIES CO LT	COMMON STOCK	KOREA, REPUBLIC OF	4,504	164,222
MODETOUR NETWORK INC	COMMON STOCK	KOREA, REPUBLIC OF	13,101	285,443
MOORIM P+P CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	25,560	139,275
NAVER CORP	COMMON STOCK	KOREA, REPUBLIC OF	4,643	3,199,761
NCSoft CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	2,672	631,116
NH INVESTMENT + SECURITIES	COMMON STOCK	KOREA, REPUBLIC OF	16,800	79,452
NHN ENTERTAINMENT CORP	COMMON STOCK	KOREA, REPUBLIC OF	2,322	212,596
NONG SHIM HOLDINGS CO	COMMON STOCK	KOREA, REPUBLIC OF	1,463	109,469
NONGSHIM CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	617	146,828
OCI CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	2,666	483,697
ORION CORP	COMMON STOCK	KOREA, REPUBLIC OF	710	639,374

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PARADISE CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	13,634	342,110
POSCO	COMMON STOCK	KOREA, REPUBLIC OF	10,236	3,176,530
S 1 CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	3,780	268,290
S OIL CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	9,000	633,802
SAM YOUNG ELECTRONICS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	17,460	154,545
SAMSUNG C+T CORP	COMMON STOCK	KOREA, REPUBLIC OF	24,219	1,394,543
SAMSUNG CARD CO	COMMON STOCK	KOREA, REPUBLIC OF	6,840	242,626
SAMSUNG ELECTRO MECHANICS CO	COMMON STOCK	KOREA, REPUBLIC OF	10,910	756,251
SAMSUNG ELECTRONICS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	16,789	21,943,144
SAMSUNG ELECTRONICS PFD	PREFERENCE	KOREA, REPUBLIC OF	3,621	3,485,203
SAMSUNG ENGINEERING CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	6,150	385,104
SAMSUNG FINE CHEMICALS CO	COMMON STOCK	KOREA, REPUBLIC OF	3,440	145,951
SAMSUNG FIRE + MARINE INS	COMMON STOCK	KOREA, REPUBLIC OF	6,170	1,516,751
SAMSUNG HEAVY INDUSTRIES	COMMON STOCK	KOREA, REPUBLIC OF	28,600	1,034,023
SAMSUNG LIFE INSURANCE CO LT	COMMON STOCK	KOREA, REPUBLIC OF	10,421	1,029,109
SAMSUNG SDI CO LTD PFD	COMMON STOCK	KOREA, REPUBLIC OF	5,962	918,810
SAMSUNG SECURITIES CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	11,487	480,611
SAMSUNG TECHWIN CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	7,155	369,205
SEBANG CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	4,890	86,876
SEOBU T+D	COMMON STOCK	KOREA, REPUBLIC OF	7,856	130,358
SEOUL SEMICONDUCTOR CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	9,750	373,991
SFA ENGINEERING CORP	COMMON STOCK	KOREA, REPUBLIC OF	3,712	145,595
SHINHAN FINANCIAL GROUP LTD	COMMON STOCK	KOREA, REPUBLIC OF	71,334	3,241,443
SHINSEGAE CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	1,315	315,276
SK HOLDINGS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	4,922	892,588
SK HYNIX INC	COMMON STOCK	KOREA, REPUBLIC OF	86,240	3,012,074
SK INNOVATION CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	10,444	1,411,297
SK NETWORKS CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	26,160	187,857
SK TELECOM	COMMON STOCK	KOREA, REPUBLIC OF	2,648	578,382
SOUTH KOREAN WON	FOREIGN CURRENCY	KOREA, REPUBLIC OF	375,425,761	355,736
STX OFFSHORE + SHIPBUILDING	COMMON STOCK	KOREA, REPUBLIC OF	3,466	22,129
STX PAN OCEAN CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	28,600	20,650
TAIHAN ELECTRIC WIRE CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	13,968	31,781
TONGYANG SECURITIES INC	COMMON STOCK	KOREA, REPUBLIC OF	17,742	42,306
WOONGJIN THINKBIG CO LTD	COMMON STOCK	KOREA, REPUBLIC OF	8,480	55,453
WOORI FINANCE HOLDINGS CO	COMMON STOCK	KOREA, REPUBLIC OF	72,660	924,645
WOORI INVESTMENT + SECURITIE	COMMON STOCK	KOREA, REPUBLIC OF	24,169	220,013
YOUNGONE CORP	COMMON STOCK	KOREA, REPUBLIC OF	10,916	441,353
YUHAN CORPORATION	COMMON STOCK	KOREA, REPUBLIC OF	1,543	274,130
ZYLE MOTOR SALES CORP	COMMON STOCK	KOREA, REPUBLIC OF	549	0
DONG AH CONST IND EDR REPR 1/2 COM	COMMON STOCK	LUXEMBOURG	434	0
AIRASIA BHD	COMMON STOCK	MALAYSIA	360,400	242,538
ALLIANCE FINANCIAL GROUP BHD	COMMON STOCK	MALAYSIA	315,700	459,421
AMMB HOLDINGS BHD	COMMON STOCK	MALAYSIA	285,025	630,409
AXIATA GROUP BERHAD	COMMON STOCK	MALAYSIA	420,529	885,726
BERJAYA SPORTS TOTO BHD	COMMON STOCK	MALAYSIA	156,154	193,082
BRITISH AMERICAN TOBACCO BHD	COMMON STOCK	MALAYSIA	23,519	461,397
BURSA MALAYSIA BHD	COMMON STOCK	MALAYSIA	57,100	143,536
CIMB GROUP HOLDINGS BHD	COMMON STOCK	MALAYSIA	929,156	2,165,029
DIGI.COM BHD	COMMON STOCK	MALAYSIA	619,200	936,582
GAMUDA BHD	COMMON STOCK	MALAYSIA	254,444	373,227
GENTING BHD	COMMON STOCK	MALAYSIA	334,500	1,049,658
GENTING MALAYSIA BHD	COMMON STOCK	MALAYSIA	459,650	615,127
GENTING PLANTATIONS BHD	COMMON STOCK	MALAYSIA	160,100	540,669
HONG LEONG BANK BERHAD	COMMON STOCK	MALAYSIA	104,040	457,718
HONG LEONG FINANCIAL GROUP	COMMON STOCK	MALAYSIA	35,400	167,891
IGB CORPORATION BHD	COMMON STOCK	MALAYSIA	135,643	112,661
IJM CORP BHD	COMMON STOCK	MALAYSIA	170,240	305,577
IOI CORPORATION BHD	COMMON STOCK	MALAYSIA	638,932	917,296
IOI PROPERTIES GROUP SDN BHD	COMMON STOCK	MALAYSIA	212,977	214,570
KNM GROUP BHD	COMMON STOCK	MALAYSIA	141,327	19,503
KNM GROUP BHD KNM GROUP BHD	CW	MALAYSIA	47,109	1,798

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KUALA LUMPUR KEPONG BHD	COMMON STOCK	MALAYSIA	78,196	595,464
LAFARGE MALAYSIA BHD	COMMON STOCK	MALAYSIA	71,480	187,117
LION INDUSTRIES CORP BHD	COMMON STOCK	MALAYSIA	279,300	62,780
MALAYAN BANKING BHD	COMMON STOCK	MALAYSIA	798,948	2,427,663
MALAYSIAN RESOURCES CORP BHD	CW	MALAYSIA	325,967	22,391
MALAYSIAN RESOURCES CORP BHD	COMMON STOCK	MALAYSIA	757,400	298,583
MALAYSIAN RINGGIT	COMMON STOCK	MALAYSIA	1,575,449	480,980
MAXIS BHD	COMMON STOCK	MALAYSIA	360,600	800,677
MISC BHD	COMMON STOCK	MALAYSIA	209,640	365,364
MMC CORP BHD	COMMON STOCK	MALAYSIA	105,600	92,888
PETRONAS CHEMICALS GROUP BHD	COMMON STOCK	MALAYSIA	519,500	1,097,968
PETRONAS DAGANGAN BHD	COMMON STOCK	MALAYSIA	59,300	571,067
PETRONAS GAS BHD	COMMON STOCK	MALAYSIA	105,300	780,760
PPB GROUP BERHAD	COMMON STOCK	MALAYSIA	86,800	428,518
PUBLIC BANK BERHAD	COMMON STOCK	MALAYSIA	19	113

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PUBLIC BANK BHD FOREIGN MKT	COMMON STOCK	MALAYSIA	191,710	1,144,186
RHB CAPITAL BHD	COMMON STOCK	MALAYSIA	120,227	290,431
SIME DARBY BERHAD	COMMON STOCK	MALAYSIA	475,791	1,384,079
TAN CHONG MOTOR HOLDINGS BHD	COMMON STOCK	MALAYSIA	179,400	338,870
TELEKOM MALAYSIA BHD	COMMON STOCK	MALAYSIA	186,902	316,714
TENAGA NASIONAL BHD	COMMON STOCK	MALAYSIA	489,005	1,700,431
TIME DOTCOM BHD	COMMON STOCK	MALAYSIA	204,520	221,641
UEM SUNRISE BHD	COMMON STOCK	MALAYSIA	518,133	373,707
UMW HOLDINGS BHD	COMMON STOCK	MALAYSIA	170,800	629,530
UNISEM (M) BERHAD	COMMON STOCK	MALAYSIA	386,100	118,201
WAH SEONG CORP BHD	COMMON STOCK	MALAYSIA	273,300	137,817
YTL CORPORATION BERHAD	COMMON STOCK	MALAYSIA	1,044,885	517,285
YTL POWER INTERNATIONAL BHD	COMMON STOCK	MALAYSIA	827,384	477,875
ALFA S.A.B. A	COMMON STOCK	MEXICO	596,700	1,676,591
AMERICA MOVIL SAB DE C SER L	COMMON STOCK	MEXICO	6,276,162	7,279,057
CEMEX SAB CPO UNIT NPV	UNIT NPV	MEXICO	1,787,491	2,088,135
COCA COLA FEMSA SAB SER L	COMMON STOCK	MEXICO	95,000	1,143,367
CORPORACION GEO SAB SER B	COMMON STOCK	MEXICO	101,700	12,890
EMPRESAS ICA S.A.B	COMMON STOCK	MEXICO	132,100	272,125
FIBRA UNO ADMINISTRACION SA	REIT NPV	MEXICO	221,100	710,881
FOMENTO ECONOMICO MEXICA UBD UNIT NPV	UNIT NPV	MEXICO	338,300	3,265,176
GRUPO AEROPORT DEL PACIFIC B	COMMON STOCK	MEXICO	92,100	487,955
GRUPO BIMBO SAB SERIES A	COMMON STOCK	MEXICO	256,200	789,307
GRUPO CARSO SAB DE CV SER A1	COMMON STOCK	MEXICO	116,661	613,806
GRUPO FIN SANTANDER B	COMMON STOCK	MEXICO	250,000	676,101
GRUPO FINANCIERO BANORTE O	COMMON STOCK	MEXICO	349,236	2,435,585
GRUPO FINANCIERO INBURSA O	COMMON STOCK	MEXICO	327,200	922,855
GRUPO MEXICO SAB DE CV SER B	COMMON STOCK	MEXICO	778,909	2,563,822
GRUPO TELEVISIA SAB SER CPO UNIT NPV	UNIT NPV	MEXICO	478,600	2,872,225
INDUSTRIAS CH S.A.B. SER B	COMMON STOCK	MEXICO	39,200	263,984
INDUSTRIAS PENOLES SAB DE CV	COMMON STOCK	MEXICO	25,295	628,399
KIMBERLY CLARK DE MEXICO A	COMMON STOCK	MEXICO	288,800	818,739
MEXICAN PESO (NEW)	FOREIGN CURRENCY	MEXICO	2,415,129	184,401
MEXICHEM SAB DE CV	COMMON STOCK	MEXICO	166,401	689,889
MINERA FRISCO SAB DE CV A1	COMMON STOCK	MEXICO	116,661	240,053
URBI DESARROLLOS URBANOS SAB	COMMON STOCK	MEXICO	119,200	14,289
WALMART DE MEXICO SER V	COMMON STOCK	MEXICO	952,264	2,492,421
MOROCCAN DIRHAM	FOREIGN CURRENCY	MOROCCO	8,269,844	1,013,201
AALBERTS INDUSTRIES NV	COMMON STOCK	NETHERLANDS	19,262	617,698
ACCELL GROUP	COMMON STOCK	NETHERLANDS	5,086	94,134
AEGON NV	COMMON STOCK	NETHERLANDS	292,046	2,761,683
AKZO NOBEL	COMMON STOCK	NETHERLANDS	38,714	3,008,666
AMSTERDAM IDX FUT	JAN14 XEUE 20140117	NETHERLANDS	4,800	146,041
APERAM	COMMON STOCK	NETHERLANDS	6,713	124,702
ARCELORMITTAL	COMMON STOCK	NETHERLANDS	150,612	2,697,186
ASML HOLDING NV	COMMON STOCK	NETHERLANDS	51,996	4,890,676
BINCKBANK NV	COMMON STOCK	NETHERLANDS	7,618	81,082
BOSKALIS WESTMINSTER	COMMON STOCK	NETHERLANDS	13,759	730,723
BRUNEL INTERNATIONAL	COMMON STOCK	NETHERLANDS	3,395	208,806
CORBION NV	COMMON STOCK	NETHERLANDS	13,247	281,728
CORIO NV	REIT	NETHERLANDS	11,952	537,429
FUGRO NV CVA DUTCH CERT	DUTCH CERT	NETHERLANDS	13,937	835,058
HEINEKEN HOLDING NV	COMMON STOCK	NETHERLANDS	20,847	1,324,225
HEINEKEN NV	COMMON STOCK	NETHERLANDS	38,157	2,587,937
ING GROEP NV CVA DUTCH CERT	DUTCH CERT	NETHERLANDS	605,329	8,478,557
KONINKLIJKE AHOLD NV	COMMON STOCK	NETHERLANDS	176,539	3,175,011
KONINKLIJKE BAM GROEP NV	COMMON STOCK	NETHERLANDS	32,211	168,875
KONINKLIJKE DSM NV	COMMON STOCK	NETHERLANDS	27,206	2,147,704
KONINKLIJKE KPN NV	COMMON STOCK	NETHERLANDS	520,520	1,686,587
KONINKLIJKE PHILIPS NV	COMMON STOCK	NETHERLANDS	159,375	5,884,664
NIEUWE STEEN INVESTMENTS NV	REIT	NETHERLANDS	10,284	65,205

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NUTRECO NV	COMMON STOCK	NETHERLANDS	10,962	546,754
POSTNL NV	COMMON STOCK	NETHERLANDS	73,314	420,189
RANDSTAD HOLDING NV	COMMON STOCK	NETHERLANDS	18,462	1,200,708
REED ELSEVIER NV	COMMON STOCK	NETHERLANDS	138,745	2,952,801
ROYAL IMTECH NV	COMMON STOCK	NETHERLANDS	65,160	192,304
SBM OFFSHORE NV	COMMON STOCK	NETHERLANDS	34,059	697,143
SNS REAAL	COMMON STOCK	NETHERLANDS	23,861	0
TEN CATE NV	COMMON STOCK	NETHERLANDS	5,854	185,114
TKH GROUP NV DUTCH CERT DUTCH CERT	DUTCH CERT	NETHERLANDS	11,591	407,082
TNT EXPRESS NV	COMMON STOCK	NETHERLANDS	62,691	584,065
TOMTOM	COMMON STOCK	NETHERLANDS	21,628	153,947
UNILEVER NV CVA DUTCH CERT	DUTCH CERT	NETHERLANDS	250,610	10,135,001
UNIT 4 NV	COMMON STOCK	NETHERLANDS	4,978	263,406
USG PEOPLE NV	COMMON STOCK	NETHERLANDS	8,483	113,415
VOPAK	COMMON STOCK	NETHERLANDS	12,948	759,859
WOLTERS KLUWER	COMMON STOCK	NETHERLANDS	62,192	1,782,776

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AUCKLAND INTL AIRPORT LTD	COMMON STOCK	NEW ZEALAND	187,831	545,814
CHORUS LTD	COMMON STOCK	NEW ZEALAND	66,680	79,075
CONTACT ENERGY LTD	COMMON STOCK	NEW ZEALAND	52,311	220,848
FISHER + PAYKEL HEALTHCARE C	COMMON STOCK	NEW ZEALAND	148,256	468,575
FLETCHER BUILDING LTD	COMMON STOCK	NEW ZEALAND	119,169	830,587
GOODMAN PROPERTY TRUST	REIT NPV	NEW ZEALAND	268,739	217,927
INFRATIL LTD	COMMON STOCK	NEW ZEALAND	142,611	266,500
MAINFREIGHT LTD	COMMON STOCK	NEW ZEALAND	12,902	127,245
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	NEW ZEALAND	41,675	34,300
PRECINCT PROPERTIES NEW ZEAL	COMMON STOCK	NEW ZEALAND	428,022	348,805
SKY NETWORK TELEVISION LTD	COMMON STOCK	NEW ZEALAND	48,995	234,639
SKYCITY ENTERTAINMENT GROUP	COMMON STOCK	NEW ZEALAND	121,407	372,808
TELECOM CORP OF NEW ZEALAND	COMMON STOCK	NEW ZEALAND	375,724	713,142
AKER SOLUTIONS ASA	COMMON STOCK	NORWAY	36,133	645,856
ATEA ASA	COMMON STOCK	NORWAY	15,958	157,200
BW OFFSHORE LTD	COMMON STOCK	NORWAY	94,120	112,502
DEEP SEA SUPPLY PLC	COMMON STOCK	NORWAY	100,887	191,181
DNB ASA	COMMON STOCK	NORWAY	162,246	2,906,906
DNO INTERNATIONAL ASA	COMMON STOCK	NORWAY	128,873	516,567
FRED OLSEN ENERGY ASA	COMMON STOCK	NORWAY	9,189	374,793
GJENSIDIGE FORSIKRING ASA	COMMON STOCK	NORWAY	37,126	708,567
KVAERNER ASA	COMMON STOCK	NORWAY	36,133	68,759
MARINE HARVEST	COMMON STOCK	NORWAY	400,153	488,368
NORSK HYDRO ASA	COMMON STOCK	NORWAY	179,636	802,829
NORWEGIAN AIR SHUTTLE AS	COMMON STOCK	NORWAY	7,652	238,423
NORWEGIAN KRONE	FOREIGN CURRENCY	NORWAY	1,102,505	181,726
NORWEGIAN PROPERTY ASA	COMMON STOCK	NORWAY	47,352	56,560
OPERA SOFTWARE ASA	COMMON STOCK	NORWAY	28,642	392,562
ORKLA ASA	COMMON STOCK	NORWAY	137,351	1,073,236
PETROLEUM GEO SERVICES	COMMON STOCK	NORWAY	33,267	392,069
PROSAFE SE	COMMON STOCK	NORWAY	42,450	327,477
REC SILICON ASA	COMMON STOCK	NORWAY	122,529	49,642
SCHIBSTED ASA	COMMON STOCK	NORWAY	13,843	916,726
SEADRILL LTD	COMMON STOCK	NORWAY	59,217	2,426,578
SONGA OFFSHORE	COMMON STOCK	NORWAY	35,337	18,106
STATOIL ASA	COMMON STOCK	NORWAY	152,128	3,694,228
STOREBRAND ASA	COMMON STOCK	NORWAY	79,509	497,666
SUBSEA 7 SA	COMMON STOCK	NORWAY	46,138	884,457
TELENOR ASA	COMMON STOCK	NORWAY	117,123	2,796,159
TGS NOPEC GEOPHYSICAL CO ASA	COMMON STOCK	NORWAY	25,339	674,753
TOMRA SYSTEMS ASA	COMMON STOCK	NORWAY	23,359	217,662
YARA INTERNATIONAL ASA	COMMON STOCK	NORWAY	30,805	1,330,534
PAKISTAN RUPEE	FOREIGN CURRENCY	PAKISTAN	9,593,653	91,199
CASA GRANDE SAA	COMMON STOCK	PERU	36,288	105,749
CIA DE MINAS BUENAVENTUR COM	COMMON STOCK	PERU	8,119	87,150
CREDICORP LTD	COMMON STOCK	PERU	3,996	522,357
PERUVIAN NOUVEAU SOL	FOREIGN CURRENCY	PERU	408,249	145,975
SOUTHERN COPPER CORP	COMMON STOCK	PERU	10,372	298,195
AYALA CORPORATION	COMMON STOCK	PHILIPPINES	54,812	641,665
AYALA LAND INC	COMMON STOCK	PHILIPPINES	1,076,090	602,030
BANK OF THE PHILIPPINE ISLAN	COMMON STOCK	PHILIPPINES	252,371	484,447
BDO UNIBANK INC	COMMON STOCK	PHILIPPINES	463,260	717,595
FIRST GEN CORPORATION	COMMON STOCK	PHILIPPINES	803,291	236,539
GLOBE TELECOM INC	COMMON STOCK	PHILIPPINES	5,496	203,614
JOLLIBEE FOODS CORPORATION	COMMON STOCK	PHILIPPINES	108,850	424,813
METROPOLITAN BANK + TRUST	COMMON STOCK	PHILIPPINES	256,430	437,730
PHILIPPINE LONG DISTANCE TEL	COMMON STOCK	PHILIPPINES	8,207	492,956
PHILIPPINE PESO	FOREIGN CURRENCY	PHILIPPINES	17,604,145	396,646
SM INVESTMENTS CORP	COMMON STOCK	PHILIPPINES	36,130	580,496
SM PRIME HOLDINGS INC	COMMON STOCK	PHILIPPINES	1,582,589	524,277
VISTA LAND + LIFESCAPES INC	COMMON STOCK	PHILIPPINES	2,646,600	310,432
ASSECO POLAND SA	COMMON STOCK	POLAND	16,234	248,173
BANK HANDLOWY W WARSZAWIE SA	COMMON STOCK	POLAND	9,352	326,079

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BANK PEKAO SA	COMMON STOCK	POLAND	18,828	1,126,720
CYFROWY POLSAT SA	COMMON STOCK	POLAND	56,616	371,783
GETIN HOLDING SA	COMMON STOCK	POLAND	96,588	120,932
GETIN NOBLE BANK SA	COMMON STOCK	POLAND	282,702	250,259
GLOBE TRADE CENTRE SA	COMMON STOCK	POLAND	37,186	92,261
JASTRZEBSKA SPOLKA WEGLOWA S	COMMON STOCK	POLAND	9,843	173,855
KERNEL HOLDING SA	COMMON STOCK	POLAND	11,989	151,571
KGHM POLSKA MIEDZ SA	COMMON STOCK	POLAND	24,430	962,023
LUBELSKI WEGIEL BOGDANKA SA	COMMON STOCK	POLAND	8,211	343,723
MBANK	COMMON STOCK	POLAND	2,612	433,698
ORANGE POLSKA SA	COMMON STOCK	POLAND	117,106	381,465
PGE SA	COMMON STOCK	POLAND	136,387	738,552
PKO BANK POLSKI SA	COMMON STOCK	POLAND	106,526	1,396,727
POLIMEX RTS	EXP 31DEC12	POLAND	189,494	0

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POLISH ZLOTY	COMMON STOCK	POLAND	155,324	51,475
POLSKI KONCERN NAFTOWY ORLEN	COMMON STOCK	POLAND	61,326	838,116
POLSKIE GORNICTWO NAFTOWE I	COMMON STOCK	POLAND	298,983	510,709
POWSZECHNY ZAKLAD UBEZPIECZE	COMMON STOCK	POLAND	8,611	1,286,049
SYNTHOS SA	COMMON STOCK	POLAND	165,231	301,047
TAURON POLSKA ENERGIA SA	COMMON STOCK	POLAND	228,847	332,174
TVN SA	COMMON STOCK	POLAND	29,848	145,450
ALTRI SGPS SA	COMMON STOCK	PORTUGAL	76,954	237,649
BANCO COMERCIAL PORTUGUES R	COMMON STOCK	PORTUGAL	1,717,584	394,110
BANCO ESPIRITO SANTO REG	COMMON STOCK	PORTUGAL	456,291	653,844
EDP ENERGIAS DE PORTUGAL SA	COMMON STOCK	PORTUGAL	301,597	1,109,675
GALP ENERGIA SGPS SA	COMMON STOCK	PORTUGAL	37,564	617,761
JERONIMO MARTINS	COMMON STOCK	PORTUGAL	37,231	729,678
MOTA ENGL SGPS SA	COMMON STOCK	PORTUGAL	45,385	270,460
PORTUCEL SA	COMMON STOCK	PORTUGAL	21,581	86,560
PORTUGAL TELECOM SGPS SA REG	COMMON STOCK	PORTUGAL	132,895	579,186
REDES ENERGETICAS NACIONAIS	COMMON STOCK	PORTUGAL	52,607	162,238
SEMAPA SOCIEDADE DE INVESTIM	COMMON STOCK	PORTUGAL	15,519	174,161
SONAE	COMMON STOCK	PORTUGAL	168,952	244,308
SONAECOM SGPS SA	COMMON STOCK	PORTUGAL	48,157	170,787
ZON OPTIMUS SGPS SA	COMMON STOCK	PORTUGAL	42,139	313,690
FEDERAL GRID CO UNIFIED	COMMON STOCK	RUSSIAN FEDERATION	48,188,087	132,421
NEW RUSSIAN RUBLE	FOREIGN CURRENCY	RUSSIAN FEDERATION	116,839	3,556
ROSTELECOM	COMMON STOCK	RUSSIAN FEDERATION	233,587	790,067
RUSHYDRO JSC	COMMON STOCK	RUSSIAN FEDERATION	29,926,600	517,610
SBERBANK	COMMON STOCK	RUSSIAN FEDERATION	1,435,137	4,503,319
SBERBANK	PREFERENCE	RUSSIAN FEDERATION	581,054	1,420,416
TATNEFT CLS	COMMON STOCK	RUSSIAN FEDERATION	265,606	1,685,508
ARA ASSET MANAGEMENT	COMMON STOCK	SINGAPORE	237,160	349,611
ASCENDAS REAL ESTATE INV TRT	REIT NPV	SINGAPORE	519,800	907,532
ASCOTT RESIDENCE TRUST	REIT NPV	SINGAPORE	129,865	124,038
BIOSENSORS INTERNATIONAL GRO	COMMON STOCK	SINGAPORE	178,000	118,005
CAMBRIDGE INDUSTRIAL TRUST	REIT	SINGAPORE	390,851	213,708
CAPITACOMMERCIAL TRUST	COMMON STOCK	SINGAPORE	396,000	455,435
CAPITALAND LTD	COMMON STOCK	SINGAPORE	472,499	1,137,002
CAPITAMALL TRUST	REIT NPV	SINGAPORE	394,249	595,960
CAPITAMALLS ASIA LTD	COMMON STOCK	SINGAPORE	313,000	487,439
CAPITARETAIL CHINA TRUST	REIT	SINGAPORE	195,889	206,616
CITY DEVELOPMENTS LTD	COMMON STOCK	SINGAPORE	89,000	678,592
COMFORTDELGRO CORP LTD	COMMON STOCK	SINGAPORE	382,000	608,562
COSCO CORP SINGAPORE LTD	COMMON STOCK	SINGAPORE	160,000	95,985
DBS GROUP HOLDINGS LTD	COMMON STOCK	SINGAPORE	272,891	3,707,196
EZRA HOLDINGS LTD	COMMON STOCK	SINGAPORE	160,800	175,645
FRASERS COMMERCIAL TRUST	REIT NPV	SINGAPORE	273,400	275,524
GENTING SINGAPORE PLC	COMMON STOCK	SINGAPORE	981,399	1,165,692
GLOBAL LOGISTIC PROPERTIES L	COMMON STOCK	SINGAPORE	475,000	1,089,324
GOLDEN AGRI RESOURCES LTD	COMMON STOCK	SINGAPORE	1,107,287	478,889
HO BEE LAND LTD	COMMON STOCK	SINGAPORE	150,000	252,257
HUTCHISON PORT HOLDINGS TR U UNIT NPV	UNIT NPV	SINGAPORE	888,000	599,769
JARDINE CYCLE + CARRIAGE LTD	COMMON STOCK	SINGAPORE	18,324	523,319
K1 VENTURES LTD	COMMON STOCK	SINGAPORE	1,020,000	155,918
KEPPEL	REIT NPV	SINGAPORE	69,300	65,080
KEPPEL CORP LTD	COMMON STOCK	SINGAPORE	247,500	2,199,248
KEPPEL LAND LTD	COMMON STOCK	SINGAPORE	164,446	436,623
LIPPO MALLS INDONESIA RETAIL	REIT NPV	SINGAPORE	426,000	140,159
MAPLETREE INDUSTRIAL TRUST	REIT NPV	SINGAPORE	306,383	324,300
MAPLETREE LOGISTICS TRUST	REIT NPV	SINGAPORE	379,580	317,373
MSCI TAIWAN INDEX	JAN14 XSIM 20140124	SINGAPORE	24,900	159,986
NEPTUNE ORIENT LINES LTD	COMMON STOCK	SINGAPORE	157,500	140,540
NOBLE GROUP LTD	COMMON STOCK	SINGAPORE	588,517	500,850
OLAM INTERNATIONAL LTD	COMMON STOCK	SINGAPORE	233,086	284,298
OVERSEA CHINESE BANKING CORP	COMMON STOCK	SINGAPORE	412,655	3,338,799

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PARKWAYLIFE REAL ESTATE	REIT NPV	SINGAPORE	146,000	272,041
SATS LTD	COMMON STOCK	SINGAPORE	110,358	282,682
SEBMCORP INDUSTRIES LTD	COMMON STOCK	SINGAPORE	181,200	788,967
SEBMCORP MARINE LTD	COMMON STOCK	SINGAPORE	120,200	424,640
SINGAPORE AIRLINES LTD	COMMON STOCK	SINGAPORE	105,340	869,650
SINGAPORE DOLLAR	FOREIGN CURRENCY	SINGAPORE	252,590	200,056
SINGAPORE EXCHANGE LTD	COMMON STOCK	SINGAPORE	162,000	933,676
SINGAPORE POST LTD	COMMON STOCK	SINGAPORE	320,000	336,124
SINGAPORE PRESS HOLDINGS LTD	COMMON STOCK	SINGAPORE	306,750	1,002,867
SINGAPORE TECH ENGINEERING	COMMON STOCK	SINGAPORE	273,000	858,801
SINGAPORE TELECOMMUNICATIONS	COMMON STOCK	SINGAPORE	1,278,090	3,712,989
SMRT CORP LTD	COMMON STOCK	SINGAPORE	188,000	172,790
STAMFORD LAND CORP LTD	COMMON STOCK	SINGAPORE	108,000	49,624
STARHUB LTD	COMMON STOCK	SINGAPORE	139,000	473,298
SUNTEC	REIT NPV	SINGAPORE	432,000	527,631

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SWIBER HOLDINGS LTD	COMMON STOCK	SINGAPORE	92,000	48,493
TAT HONG HOLDINGS LTD	COMMON STOCK	SINGAPORE	130,000	92,724
UNITED OVERSEAS BANK LTD	COMMON STOCK	SINGAPORE	203,179	3,423,795
UOL GROUP LTD	COMMON STOCK	SINGAPORE	106,037	520,510
VENTURE CORP LTD	COMMON STOCK	SINGAPORE	47,000	285,988
WILMAR INTERNATIONAL LTD	COMMON STOCK	SINGAPORE	307,000	832,866
YANGZIJANG SHIPBUILDING	COMMON STOCK	SINGAPORE	312,000	293,943
ACUCAP PROPERTIES LTD	REIT	SOUTH AFRICA	25,157	104,926
ADCOCK INGRAM HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	31,447	212,802
ADCORP HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	33,046	102,750
AECI LTD	COMMON STOCK	SOUTH AFRICA	28,493	340,808
AFRICAN BANK INVESTMENTS LTD	COMMON STOCK	SOUTH AFRICA	246,737	284,035
AFRICAN RAINBOW MINERALS LTD	COMMON STOCK	SOUTH AFRICA	23,633	429,224
ANGLO AMERICAN PLATINUM LTD	COMMON STOCK	SOUTH AFRICA	12,387	468,222
ANGLOGOLD ASHANTI LTD	COMMON STOCK	SOUTH AFRICA	67,177	786,367
ARCELORMITTAL SOUTH AFRICA	COMMON STOCK	SOUTH AFRICA	33,692	120,069
ASPEN PHARMACARE HOLDINGS LT	COMMON STOCK	SOUTH AFRICA	44,839	1,153,553
ASTRAL FOODS LTD	COMMON STOCK	SOUTH AFRICA	7,400	73,574
AVENG LTD	COMMON STOCK	SOUTH AFRICA	67,146	169,481
AVI LTD	COMMON STOCK	SOUTH AFRICA	57,261	313,884
BARCLAYS AFRICA GROUP LTD	COMMON STOCK	SOUTH AFRICA	48,023	609,795
BARLOWORLD LTD	COMMON STOCK	SOUTH AFRICA	39,305	379,218
BIDVEST GROUP LTD	COMMON STOCK	SOUTH AFRICA	49,955	1,284,179
BRAIT SE	COMMON STOCK	SOUTH AFRICA	107,391	537,943
CAPITAL PROPERTY FUND UNIT NPV	UNIT NPV	SOUTH AFRICA	283,602	288,503
CITY LODGE HOTELS LTD	COMMON STOCK	SOUTH AFRICA	11,295	151,019
CLICKS GROUP LTD	COMMON STOCK	SOUTH AFRICA	58,516	352,594
DATATEC LTD	COMMON STOCK	SOUTH AFRICA	23,621	116,821
DISCOVERY LTD	COMMON STOCK	SOUTH AFRICA	43,237	349,643
EXXARO RESOURCES LTD	COMMON STOCK	SOUTH AFRICA	25,291	354,675
FIRSTRAND LTD	COMMON STOCK	SOUTH AFRICA	530,504	1,822,850
FOUNTAINHEAD PROPERTY TRUST UNIT NPV	UNIT NPV	SOUTH AFRICA	299,126	211,529
GOLD FIELDS LTD	COMMON STOCK	SOUTH AFRICA	123,058	390,263
GROWTHPOINT PROPERTIES LTD	REIT NPV	SOUTH AFRICA	266,663	620,488
HARMONY GOLD MINING CO LTD	COMMON STOCK	SOUTH AFRICA	66,575	167,675
HUDACO INDUSTRIES LTD	COMMON STOCK	SOUTH AFRICA	9,906	99,266
IMPALA PLATINUM HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	94,221	1,117,753
IMPERIAL HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	34,447	667,073
INVESTEC LTD	COMMON STOCK	SOUTH AFRICA	33,001	234,913
JD GROUP LTD	COMMON STOCK	SOUTH AFRICA	42,099	116,979
JSE LTD	COMMON STOCK	SOUTH AFRICA	13,400	114,767
KUMBA IRON ORE LTD	COMMON STOCK	SOUTH AFRICA	15,000	640,267
LEWIS GROUP LTD	COMMON STOCK	SOUTH AFRICA	23,353	158,202
LIBERTY HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	22,338	260,394
LIFE HEALTHCARE GROUP HOLDIN	COMMON STOCK	SOUTH AFRICA	154,850	619,013
MASSMART HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	19,041	236,971
MMI HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	156,626	378,525
MR PRICE GROUP LTD	COMMON STOCK	SOUTH AFRICA	35,724	558,651
MTN GROUP LTD	COMMON STOCK	SOUTH AFRICA	265,163	5,510,210
MURRAY + ROBERTS HOLDINGS	COMMON STOCK	SOUTH AFRICA	77,358	198,624
NAMPAK LTD	COMMON STOCK	SOUTH AFRICA	94,543	370,484
NASPERS LTD N SHS	COMMON STOCK	SOUTH AFRICA	62,713	6,567,398
NEDBANK GROUP LTD	COMMON STOCK	SOUTH AFRICA	31,986	645,635
NETCARE LTD	COMMON STOCK	SOUTH AFRICA	226,837	564,479
NORTHAM PLATINUM LTD	COMMON STOCK	SOUTH AFRICA	29,420	118,610
OLD MUTUAL PLC	COMMON STOCK	SOUTH AFRICA	72,194	226,084
PICK N PAY STORES LTD	COMMON STOCK	SOUTH AFRICA	42,279	210,496
PPC LTD	COMMON STOCK	SOUTH AFRICA	96,255	289,415
REDEFINE PROPERTIES LTD	REIT	SOUTH AFRICA	387,783	360,580
REMGRO LTD	COMMON STOCK	SOUTH AFRICA	87,517	1,737,412
RESILIENT PROPERTY INCOME	REIT	SOUTH AFRICA	57,223	303,094
REUNERT LTD	COMMON STOCK	SOUTH AFRICA	33,148	217,987

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RMB HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	157,743	735,881
RMI HOLDINGS	COMMON STOCK	SOUTH AFRICA	104,126	272,987
SANLAM LTD	COMMON STOCK	SOUTH AFRICA	325,430	1,655,622
SAPPI LIMITED	COMMON STOCK	SOUTH AFRICA	78,540	245,854
SASOL LTD	COMMON STOCK	SOUTH AFRICA	85,672	4,209,447
SHOPRITE HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	76,472	1,205,431
SIBANYE GOLD LTD	COMMON STOCK	SOUTH AFRICA	123,058	145,874
SOUTH AFRICAN RAND	FOREIGN CURRENCY	SOUTH AFRICA	824,077	78,680
SPAR GROUP LIMITED/THE	COMMON STOCK	SOUTH AFRICA	27,691	349,753
STANDARD BANK GROUP LTD	COMMON STOCK	SOUTH AFRICA	169,335	2,107,069
STEINHOFF INTL HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	210,284	906,442
SUN INTERNATIONAL LTD	COMMON STOCK	SOUTH AFRICA	16,936	154,197
SYCOM PROPERTY FUND	REIT NPV	SOUTH AFRICA	23,365	55,512
TELKOM SA SOC LTD	COMMON STOCK	SOUTH AFRICA	56,670	151,909
THE FOSCHINI GROUP LTD	COMMON STOCK	SOUTH AFRICA	38,211	350,669

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TIGER BRANDS LTD	COMMON STOCK	SOUTH AFRICA	31,447	803,513
TONGAAT HULETT LTD	COMMON STOCK	SOUTH AFRICA	17,085	185,445
TRUWORTHS INTERNATIONAL LTD	COMMON STOCK	SOUTH AFRICA	83,764	616,346
VODACOM GROUP LTD	COMMON STOCK	SOUTH AFRICA	60,379	766,948
VUKILE PROPERTY FUND LTD	REIT	SOUTH AFRICA	124,726	201,620
WOOLWORTHS HOLDINGS LTD	COMMON STOCK	SOUTH AFRICA	131,649	940,910
ABENGOA SA	COMMON STOCK	SPAIN	5,761	19,372
ABENGOA SA B SHARES	COMMON STOCK	SPAIN	23,044	69,157
ABERTIS INFRAESTRUCTURAS SA	COMMON STOCK	SPAIN	68,666	1,531,841
ACCIONA SA	COMMON STOCK	SPAIN	4,752	275,511
ACERINOX SA	COMMON STOCK	SPAIN	22,679	289,754
ACS ACTIVIDADES CONS Y SERV	COMMON STOCK	SPAIN	25,121	872,238
ALMIRALL SA	COMMON STOCK	SPAIN	9,593	156,827
AMADEUS IT HOLDING SA A SHS	COMMON STOCK	SPAIN	55,822	2,394,996
BANCO BILBAO VIZCAYA ARGENTA	COMMON STOCK	SPAIN	878,259	10,899,767
BANCO DE SABADELL SA	COMMON STOCK	SPAIN	472,375	1,236,657
BANCO POPULAR ESPANOL	COMMON STOCK	SPAIN	156,991	949,417
BANCO SANTANDER SA	COMMON STOCK	SPAIN	1,727,252	15,612,752
BANKIA SA	COMMON STOCK	SPAIN	1,397	2,400
BANKINTER SA	COMMON STOCK	SPAIN	92,638	637,086
BOLSAS Y MERCADOS ESPANOLES	COMMON STOCK	SPAIN	8,563	326,454
CAIXABANK S.A.	COMMON STOCK	SPAIN	123,043	642,356
CAJA DE AHORROS DEL MEDITERR	COMMON STOCK	SPAIN	23,863	44,062
CONSTRUCC Y AUX DE FERROCARR	COMMON STOCK	SPAIN	382	202,624
CORPORACION FINANCIERA ALBA	COMMON STOCK	SPAIN	2,321	136,048
DISTRIBUIDORA INTERNACIONAL	COMMON STOCK	SPAIN	97,608	874,637
DURO FELGUERA SA	COMMON STOCK	SPAIN	19,314	130,540
ENAGAS SA	COMMON STOCK	SPAIN	31,257	819,606
ENCE ENERGIA Y CELULOSA SA	COMMON STOCK	SPAIN	50,169	188,797
FAES FARMA SA	COMMON STOCK	SPAIN	37,957	138,901
FAES FARMA SA RIGHT	EXP 11JAN13	SPAIN	37,957	2,197
FERROVIAL SA	COMMON STOCK	SPAIN	74,484	1,450,899
FOMENTO DE CONSTRUC Y CONTRA	COMMON STOCK	SPAIN	7,815	174,510
GAMESA CORP TECNOLOGICA SA	COMMON STOCK	SPAIN	36,630	383,109
GAS NATURAL SDG SA	COMMON STOCK	SPAIN	56,934	1,471,492
GRIFOLS SA	COMMON STOCK	SPAIN	23,332	1,119,541
GRUPO CATALANA OCCIDENTE SA	COMMON STOCK	SPAIN	13,661	491,103
IBERDROLA SA	COMMON STOCK	SPAIN	702,954	4,503,357
IBEX 35 INDX FUTR	JAN14 XMRV 20140117	SPAIN	70	53,968
INDITEX	COMMON STOCK	SPAIN	33,460	5,545,682
INDRA SISTEMAS SA	COMMON STOCK	SPAIN	21,149	354,997
INTL CONSOLIDATED AIRLINE DI	COMMON STOCK	SPAIN	170,860	1,139,991
JAZZTEL PLC	COMMON STOCK	SPAIN	55,144	592,341
LABORATORIOS FARMACEUTICOS R	COMMON STOCK	SPAIN	9,880	135,871
MAPFRE SA	COMMON STOCK	SPAIN	154,022	662,205
MEDIASET ESPANA COMUNICACION	COMMON STOCK	SPAIN	24,741	286,743
OBRASCON HUARTE LAIN S.A.	COMMON STOCK	SPAIN	6,188	252,591
PAPELES Y CARTONES DE EUROPA	COMMON STOCK	SPAIN	21,153	112,100
PESCANOVA SA	COMMON STOCK	SPAIN	7,948	64,726
PROMOTORA DE INFORMACIONES A	COMMON STOCK	SPAIN	51,401	28,534
RED ELECTRICA CORPORACION SA	COMMON STOCK	SPAIN	19,980	1,337,890
REPSOL SA	COMMON STOCK	SPAIN	137,515	3,480,164
REPSOL SA RIGHTS	RIGHTS	SPAIN	137,515	93,986
TECNICAS REUNIDAS SA	COMMON STOCK	SPAIN	6,329	345,889
TELEFONICA SA	COMMON STOCK	SPAIN	627,238	10,256,155
TUBACEX SA	COMMON STOCK	SPAIN	26,102	104,136
TUBOS REUNIDOS SA	COMMON STOCK	SPAIN	29,567	72,428
VISCOFAN SA	COMMON STOCK	SPAIN	12,056	688,348
ZARDOYA OTIS SA	COMMON STOCK	SPAIN	27,391	496,217
ZELTIA SA	COMMON STOCK	SPAIN	27,540	87,963
SRI LANKA RUPEE	FOREIGN CURRENCY	SRI LANKA	2,414	18
AARHUSKARLSHAMN AB	COMMON STOCK	SWEDEN	5,755	369,355
AF AB B SHS	COMMON STOCK	SWEDEN	15,568	547,538

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ALFA LAVAL AB	COMMON STOCK	SWEDEN	57,841	1,490,014
ASSA ABLOY AB B	COMMON STOCK	SWEDEN	59,654	3,167,238
ATLAS COPCO AB A SHS	COMMON STOCK	SWEDEN	107,761	3,009,797
ATLAS COPCO AB B SHS	COMMON STOCK	SWEDEN	56,019	1,428,533
AVANZA BANK HOLDING AB	COMMON STOCK	SWEDEN	11,755	385,017
AXIS COMMUNICATIONS AB	COMMON STOCK	SWEDEN	9,643	336,406
BETSSON AB	COMMON STOCK	SWEDEN	9,198	292,575
BLACK EARTH FARMING LTD SDR	RECEIPT	SWEDEN	61,668	63,128
BOLIDEN AB	COMMON STOCK	SWEDEN	54,500	839,202
BURE EQUITY AB	COMMON STOCK	SWEDEN	31,536	127,702
CASTELLUM AB	COMMON STOCK	SWEDEN	24,671	385,074
CDON GROUP	COMMON STOCK	SWEDEN	19,872	98,425
D. CARNEGIE CO	COMMON STOCK	SWEDEN	10	69,452
EAST CAPITAL EXPLORER AB	COMMON STOCK	SWEDEN	13,426	130,299

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ELECTROLUX AB SER B	COMMON STOCK	SWEDEN	39,503	1,041,465
ELEKTA AB B SHS	COMMON STOCK	SWEDEN	57,459	882,779
ERICSSON LM B SHS	COMMON STOCK	SWEDEN	474,111	5,814,171
GETINGE AB B SHS	COMMON STOCK	SWEDEN	37,645	1,293,076
GUNNEBO AB	COMMON STOCK	SWEDEN	20,699	129,168
HENNES + MAURITZ AB B SHS	COMMON STOCK	SWEDEN	145,281	6,723,182
HEXAGON AB B SHS	COMMON STOCK	SWEDEN	38,400	1,219,625
HEXPOL AB	COMMON STOCK	SWEDEN	7,989	600,028
HOLMEN AB B SHARES	COMMON STOCK	SWEDEN	9,900	361,270
HUSQVARNA AB B SHS	COMMON STOCK	SWEDEN	76,237	461,051
INDUTRADE AB	COMMON STOCK	SWEDEN	3,637	152,551
INTRUM JUSTITIA AB	COMMON STOCK	SWEDEN	15,137	425,573
INVESTMENT AB KINNEVIK B SHS	COMMON STOCK	SWEDEN	34,490	1,603,149
INVESTOR AB B SHS	COMMON STOCK	SWEDEN	71,739	2,478,921
JM AB	COMMON STOCK	SWEDEN	15,093	428,875
KLOVERN AB	COMMON STOCK	SWEDEN	54,973	243,968
KUNGSLEDEN AB	COMMON STOCK	SWEDEN	32,100	216,167
LOOMIS AB B	COMMON STOCK	SWEDEN	16,415	391,473
LUNDIN PETROLEUM AB	COMMON STOCK	SWEDEN	46,737	913,585
MEDA AB A SHS	COMMON STOCK	SWEDEN	38,330	488,057
MEKONOMEN AB	COMMON STOCK	SWEDEN	6,328	195,422
MILLICOM INTL CELLULAR SDR	RECEIPT	SWEDEN	11,478	1,145,308
MODERN TIMES GROUP B SHS	COMMON STOCK	SWEDEN	11,986	623,662
NIBE INDUSTRIER AB B SHS	COMMON STOCK	SWEDEN	17,035	385,173
NOBIA AB	COMMON STOCK	SWEDEN	40,512	344,481
NORDEA BANK AB	COMMON STOCK	SWEDEN	453,348	6,147,642
NORDNET AB B SHARES	COMMON STOCK	SWEDEN	46,813	189,546
ORIFLAME COSMETICS SA SDR	RECEIPT NPV	SWEDEN	9,668	297,836
PEAB AB	COMMON STOCK	SWEDEN	38,172	234,270
RATOS AB B SHS	COMMON STOCK	SWEDEN	33,000	299,327
REZIDOR HOTEL GROUP AB	COMMON STOCK	SWEDEN	39,128	243,806
SANDVIK AB	COMMON STOCK	SWEDEN	159,720	2,264,140
SAS AB	COMMON STOCK	SWEDEN	96,029	92,655
SCANIA AB B SHS	COMMON STOCK	SWEDEN	50,750	998,273
SECURITAS AB B SHS	COMMON STOCK	SWEDEN	59,760	637,698
SKANDINAVISKA ENSKILDA BAN A	COMMON STOCK	SWEDEN	254,037	3,365,724
SKANSKA AB B SHS	COMMON STOCK	SWEDEN	70,852	1,456,867
SKF AB B SHARES	COMMON STOCK	SWEDEN	68,503	1,800,337
SSAB AB A SHARES	COMMON STOCK	SWEDEN	36,885	284,089
SVENSKA CELLULOSA AB SCA B	COMMON STOCK	SWEDEN	100,373	3,105,586
SVENSKA HANDELSBANKEN A SHS	COMMON STOCK	SWEDEN	78,815	3,898,850
SWEDBANK AB A SHARES	COMMON STOCK	SWEDEN	142,335	4,021,111
SWEDISH KRONA	FOREIGN CURRENCY	SWEDEN	1,093,061	170,190
SWEDISH MATCH AB	COMMON STOCK	SWEDEN	35,374	1,139,090
TELE2 AB B SHS	COMMON STOCK	SWEDEN	58,275	662,040
TELIASONERA AB	COMMON STOCK	SWEDEN	357,351	2,984,656
TRELLEBORG AB B SHS	COMMON STOCK	SWEDEN	38,061	759,828
VOLVO AB B SHS	COMMON STOCK	SWEDEN	230,366	3,040,968
VOSTOK NAFTA INVESTMENT SDR	RECEIPT	SWEDEN	42,320	354,926
WALLENSTAM AB B SHS	COMMON STOCK	SWEDEN	11,877	180,300
WIHLBORGS FASTIGHETER AB	COMMON STOCK	SWEDEN	13,500	242,932
ABB LTD REG	COMMON STOCK	SWITZERLAND	322,963	8,558,389
ACINO HOLDING AG REG	COMMON STOCK	SWITZERLAND	777	100,467
ACTELION LTD REG	COMMON STOCK	SWITZERLAND	18,644	1,585,272
ADECCO SA REG	COMMON STOCK	SWITZERLAND	23,463	1,869,100
ALLREAL HOLDING AG REG	COMMON STOCK	SWITZERLAND	1,552	215,673
AMS AG	COMMON STOCK	SWITZERLAND	2,916	354,841
ARYZTA AG	COMMON STOCK	SWITZERLAND	15,429	1,189,673
ASCOM HOLDING AG REG	COMMON STOCK	SWITZERLAND	5,250	88,725
BALOISE HOLDING AG REG	COMMON STOCK	SWITZERLAND	10,016	1,283,537
BANQUE CANTONALE VAUDOIS REG	COMMON STOCK	SWITZERLAND	389	213,008
BARRY CALLEBAUT AG REG	COMMON STOCK	SWITZERLAND	243	305,775
BASILEA PHARMACEUTICA REG	COMMON STOCK	SWITZERLAND	1,665	197,833

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BUCHER INDUSTRIES AG REG	COMMON STOCK	SWITZERLAND	906	264,567
BURCKHARDT COMPRESSION HOLDI	COMMON STOCK	SWITZERLAND	407	179,273
CIE FINANCIERE RICHEMON BR A	COMMON STOCK	SWITZERLAND	82,761	8,306,946
CLARIANT AG REG	COMMON STOCK	SWITZERLAND	39,118	717,899
CREDIT SUISSE GROUP AG REG	COMMON STOCK	SWITZERLAND	232,536	7,160,960
DUFREY AG REG	COMMON STOCK	SWITZERLAND	2,793	493,166
EFG INTERNATIONAL AG	COMMON STOCK	SWITZERLAND	10,127	145,175
EMS CHEMIE HOLDING AG REG	COMMON STOCK	SWITZERLAND	1,584	566,176
FISCHER (GEORG) REG	COMMON STOCK	SWITZERLAND	519	366,422
FLUGHAFEN ZUERICH AG REG	COMMON STOCK	SWITZERLAND	624	365,991
GALENICA AG REG	COMMON STOCK	SWITZERLAND	721	728,405
GAM HOLDING AG	COMMON STOCK	SWITZERLAND	40,542	791,499
GATEGROUP HOLDING AG	COMMON STOCK	SWITZERLAND	7,467	203,293
GEBERIT AG REG	COMMON STOCK	SWITZERLAND	6,683	2,050,598

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GIVAUDAN REG	COMMON STOCK	SWITZERLAND	1,390	1,997,441
HELVETIA HOLDING AG REG	COMMON STOCK	SWITZERLAND	732	368,485
HOLCIM LTD REG	COMMON STOCK	SWITZERLAND	33,342	2,514,372
HUBER + SUHNER AG REG	COMMON STOCK	SWITZERLAND	4,170	219,921
INFICON HOLDING AG REG	COMMON STOCK	SWITZERLAND	321	124,203
JULIUS BAER GROUP LTD	COMMON STOCK	SWITZERLAND	37,697	1,823,248
KABA HOLDING AG REG B	COMMON STOCK	SWITZERLAND	366	178,425
KUDELSKI SA BR	COMMON STOCK	SWITZERLAND	8,550	130,975
KUEHNE + NAGEL INTL AG REG	COMMON STOCK	SWITZERLAND	10,321	1,361,541
KUONI REISEN HLDG REG(CAT B)	COMMON STOCK	SWITZERLAND	929	422,210
LINDT + SPRUENGLI AG PC	COMMON STOCK	SWITZERLAND	155	700,776
LINDT + SPRUENGLI AG REG	COMMON STOCK	SWITZERLAND	19	1,027,702
LOGITECH INTERNATIONAL REG	COMMON STOCK	SWITZERLAND	32,951	455,347
LONZA GROUP AG REG	COMMON STOCK	SWITZERLAND	9,147	873,345
MEYER BURGER TECHNOLOGY AG	COMMON STOCK	SWITZERLAND	6,427	76,902
MOBIMO HOLDING AG REG	COMMON STOCK	SWITZERLAND	959	201,068
NESTLE SA REG	COMMON STOCK	SWITZERLAND	491,785	36,210,526
NOBEL BIOCARE HOLDING AG REG	COMMON STOCK	SWITZERLAND	22,763	356,936
NOVARTIS AG REG	COMMON STOCK	SWITZERLAND	347,842	27,922,469
OC OERLIKON CORP AG REG	COMMON STOCK	SWITZERLAND	34,280	514,833
PANALPINA WELTRANSPORT REG	COMMON STOCK	SWITZERLAND	2,327	392,117
PARGESA HOLDING SA BR	COMMON STOCK	SWITZERLAND	5,213	422,348
PARTNERS GROUP HOLDING AG	COMMON STOCK	SWITZERLAND	2,034	544,321
PSP SWISS PROPERTY AG REG	COMMON STOCK	SWITZERLAND	5,874	500,275
ROCHE HOLDING AG	COMMON STOCK	SWITZERLAND	108,394	30,476,923
SCHINDLER HOLDING AG REG	COMMON STOCK	SWITZERLAND	500	73,988
SCHINDLER HOLDING PART CERT	COMMON STOCK	SWITZERLAND	8,781	1,299,828
SCHWEITER TECHNOLOGIES AG BR	COMMON STOCK	SWITZERLAND	308	234,407
SCHWEIZERISCHE NATL V AG REG	COMMON STOCK	SWITZERLAND	1,050	76,381
SGS SA REG	COMMON STOCK	SWITZERLAND	835	1,934,299
SIKA AG BR	COMMON STOCK	SWITZERLAND	374	1,333,991
SONOVA HOLDING AG REG	COMMON STOCK	SWITZERLAND	8,916	1,205,578
ST GALLER KANTONALBANK A REG	COMMON STOCK	SWITZERLAND	425	166,310
STRAUMANN HOLDING AG REG	COMMON STOCK	SWITZERLAND	1,469	277,738
SULZER AG REG	COMMON STOCK	SWITZERLAND	4,469	725,131
SWATCH GROUP AG/THE BR	COMMON STOCK	SWITZERLAND	5,597	3,725,098
SWATCH GROUP AG/THE REG	COMMON STOCK	SWITZERLAND	4,202	476,411
SWISS FRANC	FOREIGN CURRENCY	SWITZERLAND	8,893	10,000
SWISS LIFE HOLDING AG REG	COMMON STOCK	SWITZERLAND	5,328	1,112,283
SWISS PRIME SITE REG	COMMON STOCK	SWITZERLAND	7,350	571,981
SWISS RE AG	COMMON STOCK	SWITZERLAND	54,178	5,023,112
SWISSCOM AG REG	COMMON STOCK	SWITZERLAND	3,831	2,032,018
SWISSQUOTE GROUP HOLDING REG	COMMON STOCK	SWITZERLAND	1,905	84,395
SYNGENTA AG REG	COMMON STOCK	SWITZERLAND	14,124	5,647,438
TECAN GROUP AG REG	COMMON STOCK	SWITZERLAND	2,878	341,895
TEMENOS GROUP AG REG	COMMON STOCK	SWITZERLAND	11,870	337,296
TRANSOCEAN LTD	COMMON STOCK	SWITZERLAND	55,840	2,741,652
UBS AG REG	COMMON STOCK	SWITZERLAND	564,159	10,780,038
VALIANT HOLDING AG REG	COMMON STOCK	SWITZERLAND	3,197	286,985
VALORA HOLDING AG REG	COMMON STOCK	SWITZERLAND	654	182,993
VON ROLL HOLDING AG BR	COMMON STOCK	SWITZERLAND	6,307	9,875
VONTOBEL HOLDING AG REG	COMMON STOCK	SWITZERLAND	3,418	142,088
ZURICH INSURANCE GROUP AG	COMMON STOCK	SWITZERLAND	21,614	6,304,376
ACBEL POLYTECH INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	198,095	204,466
ACCTON TECHNOLOGY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	385,685	203,866
ACER INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	385,777	237,182
ADVANCED SEMICONDUCTOR ENGR	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	936,147	873,623
ADVANTECH CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	65,422	454,238

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ALI CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	48,019	50,240
ASIA CEMENT CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	312,671	405,229
ASIA OPTICAL CO INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	74,931	74,081
ASIA VITAL COMPONENTS	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	446,322	304,331
ASUSTEK COMPUTER INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	111,172	1,001,025
AU OPTRONICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,232,552	391,824
CATCHER TECHNOLOGY CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	96,134	625,418
CATHAY FINANCIAL HOLDING CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,281,723	2,075,967
CATHAY REAL ESTATE DEVELOPME	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	208,192	131,464
CHANG HWA COMMERCIAL BANK	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	778,696	479,908
CHANG WAH ELECTROMATERIALS	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	7,500	21,671
CHENG SHIN RUBBER IND CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	336,088	880,242
CHENG UEI PRECISION INDUSTRY	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	92,919	186,723
CHINA AIRLINES LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	846,278	311,413
CHINA CHEMICAL + PHARM CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	310,000	244,422
CHINA DEVELOPMENT FINANCIAL	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	2,114,020	638,926
CHINA MOTOR CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	191,899	185,872
CHINA PETROCHEMICAL DEV CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	395,975	180,818
CHINA STEEL CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,873,427	1,697,561

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CHINESE GAMER INTERNATIONAL	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	17,000	29,746
CHIPBOND TECHNOLOGY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	165,000	260,769
CHUNGHWA TELECOM CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	661,473	2,067,130
CMC MAGNETICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	646,000	106,292
COMPAL ELECTRONICS	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	626,092	481,215
CONCORD SECURITIES CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	787,928	222,456
CTBC FINANCIAL HOLDING CO LT	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	2,089,759	1,427,921
D LINK CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	108,399	65,802
DELTA ELECTRONICS INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	289,189	1,653,080
E.SUN FINANCIAL HOLDING CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	889,444	591,251
ELAN MICROELECTRONICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	110,220	173,580
ELITE SEMICONDUCTOR MEMORY	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	168,000	202,878
EPISTAR CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	134,393	259,672
ETERNAL CHEMICAL CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	120,169	116,963
EVA AIRWAYS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	658,207	366,820
EVERGREEN MARINE CORP LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	332,163	203,068
EVERLIGHT ELECTRONICS CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	59,845	137,756
FAR EASTERN DEPARTMENT STORE	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	159,853	158,444
FAR EASTERN NEW CENTURY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	532,932	616,491
FAR EASTONE TELECOMM CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	297,000	653,375
FARADAY TECHNOLOGY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	95,660	134,507
FEDERAL CORPORATION	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	200,693	157,887
FIRICH ENTERPRISES CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	80,449	336,115
FIRST FINANCIAL HOLDING CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,143,748	712,472
FIRST HOTEL	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	134,965	86,942
FLYTECH TECHNOLOGY CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	112,405	441,719
FORHOUSE CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	6	2
FORMOSA CHEMICALS + FIBRE	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	504,582	1,422,846
FORMOSA EPITAXY INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	115,768	66,407
FORMOSA PETROCHEMICAL CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	271,920	746,962
FORMOSA PLASTICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	767,528	2,075,078
FORMOSA TAFFETA CO.	COMMON STOCK		151,319	183,153

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		TAIWAN, PROVINCE OF CHINA		
FOXCONN TECHNOLOGY CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	117,755	275,268
FUBON FINANCIAL HOLDING CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	937,938	1,372,943
GENIUS ELECTRONIC OPTICAL CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	27,613	84,024
GETAC TECHNOLOGY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	124,000	64,362
GLOBAL MIXED MODE TECHNOLOGY	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	22,079	61,970
GLOBAL UNICHIP CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	35,079	87,219
HANNSTAR DISPLAY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	614,981	228,503
HANNSTOUCH SOLUTION INCORPOR	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	604,149	180,591
HEY SONG CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	186,000	218,719
HON HAI PRECISION INDUSTRY	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,742,818	4,690,988
HOTAI MOTOR COMPANY LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	47,000	580,914
HTC CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	122,077	578,690
HUA ENG WIRE + CABLE CO. LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	128,000	49,847
HUA NAN FINANCIAL HOLDINGS C	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	828,731	484,251
HUNG SHENG CONSTRUCTION LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	399,100	324,986
ICHIA TECHNOLOGIES INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	211,000	115,343
IEI INTEGRATION CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	140,658	196,682
INNOLUX CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,166,923	444,961
INVENTEC CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	384,445	340,411
JESS LINK PRODUCTS CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	129,309	115,426
KEE TAI PROPERTIES CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	438,210	293,520
KERRY TJ LOGISTICS CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	179,000	279,232
KINDOM CONSTRUCTION CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	232,000	266,457
KING S TOWN CONSTRUCTION CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	103,483	101,008
KINKO OPTICAL CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	360,409	358,198
KINSUS INTERCONNECT TECH	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	63,180	210,006
KUOYANG CONSTRUCTION	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	269,075	176,133
KWONG FONG INDUSTRIES	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	300,160	197,971
LARGAN PRECISION CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	17,799	727,334
LEALEA ENTERPRISE	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	563,949	210,621
LI PENG ENTERPRISE CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	439,058	213,816
LITE ON TECHNOLOGY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	375,570	603,155
LONG CHEN PAPER	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	265,852	133,130
MACRONIX INTERNATIONAL	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	540,050	121,794

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MEDIATEK INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	198,847	2,962,897
MEGA FINANCIAL HOLDING CO LT	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,597,654	1,345,770
MERCURIES + ASSOCIATES LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	650,775	460,905
MIN AIK TECHNOLOGY CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	47,450	270,097
MITAC HOLDINGS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	148,465	143,997
MOTECH INDUSTRIES INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	43,348	89,238
MSTAR SEMICONDUCTOR INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	47,000	547,714
NAN YA PLASTICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	864,986	2,002,148
NAN YA PRINTED CIRCUIT BOARD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	27,988	35,099
NATIONAL PETROLEUM CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	167,000	163,648
NEW TAIWAN DOLLAR	FOREIGN CURRENCY	TAIWAN, PROVINCE OF CHINA	47,436,175	1,591,631

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NOVATEK MICROELECTRONICS COR	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	97,822	401,113
OPTOTECH CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	163,000	69,635
PAN INTERNATIONAL INDUSTRIAL	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	126,048	96,258
PEGATRON CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	245,853	317,638
PHISON ELECTRONICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	32,229	206,799
PIXART IMAGING INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	41,509	70,516
POU CHEN	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	383,520	573,962
POWERTECH TECHNOLOGY INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	120,897	184,997
PRESIDENT CHAIN STORE CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	97,608	676,511
PROMOS TECHNOLOGIES INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	602,750	0
QISDA CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	551,955	135,887
QUANTA COMPUTER INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	393,511	920,341
RADIUM LIFE TECH CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	128,819	103,659
REALTEK SEMICONDUCTOR CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	104,329	280,562
RICH DEVELOPMENT CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	443,155	198,712
RICHTEK TECHNOLOGY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	25,765	120,346
SAMPO CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	520,316	206,945
SANYANG INDUSTRIAL CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	206,140	338,343
SHIN KONG FINANCIAL HOLDING	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,040,059	359,896
SHINING BUILDING BUSINESS CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	138,712	116,026
SHINKONG TEXTILE CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	166,000	223,407
SILICONWARE PRECISION INDS	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	454,259	544,545
SINBON ELECTRONINCS CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	253,000	340,047
SINO AMERICAN SILICON PRODUC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	77,013	131,384
SINOPAC FINANCIAL HOLDINGS	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,207,561	602,222
SOUTHEAST CEMENT CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	852,000	500,157
ST SHINE OPTICAL CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	13,008	371,792
SYNNEX TECHNOLOGY INTL CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	200,715	318,904
TAH HSIN INDUSTRIAL CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	20,000	20,150
TAIFLEX SCIENTIFIC CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	109,317	220,855
TAISHIN FINANCIAL HOLDING	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,136,781	559,593
TAIWAN CEMENT	COMMON STOCK		560,615	870,533

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		TAIWAN, PROVINCE OF CHINA		
TAIWAN COOPERATIVE FINANCIAL	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	861,254	471,253
TAIWAN FERTILIZER CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	110,000	249,486
TAIWAN GLASS IND CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	207,905	231,503
TAIWAN MOBILE CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	277,528	897,160
TAIWAN PAIHO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	284,389	344,088
TAIWAN SECOM	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	83,016	208,387
TAIWAN SEMICONDUCTOR MANUFAC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	3,854,363	13,580,993
TAIWAN SURFACE MOUNTING TECH	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	30,144	45,610
TAIWAN TEA CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	340,607	286,312
TATUNG CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	412,828	114,614
TECO ELECTRIC + MACHINERY	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	373,775	428,789
TEST RESEARCH INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	79,812	111,610
TONG HSING ELECTRONIC INDUST	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	31,871	147,879
TONG TAI MACHINE + TOOL CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	210,175	189,929
TOPCO SCIENTIFIC CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	199,145	398,256
TOPCO TECHNOLOGIES CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	17,452	41,702
TRANSCEND INFORMATION INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	49,566	142,802
TRIPOD TECHNOLOGY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	78,366	140,611
TSANN KUEN ENTERPRISE CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	274,914	380,287
TUNG HO STEEL ENTERPRISE COR	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	127,419	112,118
U MING MARINE TRANSPORT CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	65,000	116,861
UNI PRESIDENT ENTERPRISES CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	765,156	1,379,523
UNIMICRON TECHNOLOGY CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	181,805	138,010
UNITED INTEGRATED SERVICES	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	110,000	136,666
UNITED MICROELECTRONICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	2,141,021	888,267
UNITY OPTO TECHNOLOGY CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	206,302	207,306
VANGUARD INTERNATIONAL SEMI	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	228,691	272,161
VIA TECHNOLOGIES INC	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	100,870	94,947
WAFER WORKS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	114,600	64,160
WALSIN LIHWA CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	629,696	202,083
WAN HAI LINES LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	369,453	192,415
WINBOND ELECTRONICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	588,843	158,669
WINTEK CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	260,871	91,237
WISTRON CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	337,252	284,534

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WPG HOLDINGS LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	178,795	205,936
WT MICROELECTRONICS CO LTD	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	525,509	622,513
YAGEO CORPORATION	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	224,308	80,970
YANG MING MARINE TRANSPORT	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	375,161	175,984
YOUNGTEK ELECTRONICS CORP	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	46,727	94,926
YUANTA FINANCIAL HOLDING CO	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	1,173,800	701,872
YULON MOTOR COMPANY	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	147,492	267,434
ZINWELL CORPORATION	COMMON STOCK	TAIWAN, PROVINCE OF CHINA	81,690	95,266
ADVANCED INFO SERVICE FOR RG	COMMON STOCK	THAILAND	156,498	950,132
AMATA CORP PUBLIC CO LTD	COMMON STOCK	THAILAND	508,228	213,437
BANGKOK BANK PCL FOREIGN REG	COMMON STOCK	THAILAND	193,900	1,050,341

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BANGKOK BANK PUBLIC CO LTD	COMMON STOCK	THAILAND	77,500	419,811
BANGKOK EXPRESSWAY PUB FORGN	COMMON STOCK	THAILAND	297,500	303,294
BANPU PUBLIC CO LTD FOR REG	COMMON STOCK	THAILAND	296,000	272,489
BEC WORLD PCL FOREIGN	COMMON STOCK	THAILAND	162,800	250,195
BUMRUNGRAD HOSPITAL FOREIGN	COMMON STOCK	THAILAND	156,600	418,188
CALCOMP ELECTRONICS (THAI) F	COMMON STOCK	THAILAND	1,071,500	96,520
CP ALL PCL FOREIGN	COMMON STOCK	THAILAND	821,700	1,050,256
G STEEL PCL FOREIGN	COMMON STOCK	THAILAND	1,014,000	3,086
GLOW ENERGY PCL FOREIGN	COMMON STOCK	THAILAND	86,600	185,797
HEMARAJ LAND DEVELOPMENT FOR	COMMON STOCK	THAILAND	3,100,500	277,403
IRPC PCL FOREIGN	COMMON STOCK	THAILAND	1,580,600	156,809
ITALIAN THAI DEVELOP FOREIGN	COMMON STOCK	THAILAND	1,456,746	172,008
ITF FIN + SECS	THB10(ALIEN MKT)	THAILAND	2,750	0
KASIKORNBANK PCL FOREIGN	COMMON STOCK	THAILAND	337,300	1,601,303
KIATNAKIN BANK PCL FOR A	COMMON STOCK	THAILAND	83,800	94,995
KRUNG THAI BANK PUB CO FOREI	COMMON STOCK	THAILAND	793,750	398,566
LPN DEVELOPMENT PCL FOREIGN	COMMON STOCK	THAILAND	313,800	148,019
PRUKSA REAL ESTATE FOREIGN	COMMON STOCK	THAILAND	459,500	254,501
PTT EXPLORATION + PROD FOR	COMMON STOCK	THAILAND	265,912	1,347,363
PTT GLOBAL CHEMICAL PCL FOR	COMMON STOCK	THAILAND	454,442	1,092,542
PTT PCL/FOREIGN	COMMON STOCK	THAILAND	154,624	1,345,784
QUALITY HOUSE PCL FOREIGN	COMMON STOCK	THAILAND	1,811,875	145,568
SIAM CEMENT PUB CO FOR REG	COMMON STOCK	THAILAND	73,300	892,270
SIAM COMMERCIAL BANK FOREIGN	COMMON STOCK	THAILAND	300,525	1,312,396
THAI AIRWAYS INTL PCL FOR	COMMON STOCK	THAILAND	132,800	55,771
THAI VEGETABLE OIL PCL FOR	COMMON STOCK	THAILAND	148,680	83,706
THAICOM PCL FOREIGN A	COMMON STOCK	THAILAND	259,700	320,081
THAILAND BAHT	FOREIGN CURRENCY	THAILAND	12,688,472	386,137
THANACHART CAPITAL FOREIGN	COMMON STOCK	THAILAND	379,600	372,553
TISCO FINANCIAL FOREIGN	COMMON STOCK	THAILAND	125,290	146,794
AKBANK T.A.S.	COMMON STOCK	TURKEY	332,476	1,043,353
AKSA AKRILIK KIMYA SANAYII	COMMON STOCK	TURKEY	77,634	290,913
AKSIGORTA	COMMON STOCK	TURKEY	21,205	26,355
ANADOLU ANONIM TURK SIGORTA	COMMON STOCK	TURKEY	144,414	89,617
ANADOLU EFES BIRACILIK VE	COMMON STOCK	TURKEY	40,762	441,604
ASYA KATILIM BANKASI AS	COMMON STOCK	TURKEY	91,280	61,891
BAGFAS BANDIRMA GUBRE FABRIK	COMMON STOCK	TURKEY	2,624	42,162
BIM BIRLESIK MAGAZALAR AS	COMMON STOCK	TURKEY	37,228	753,201
DOGAN SIRKETLER GRUBU HLDGS	COMMON STOCK	TURKEY	148,450	49,891
DOGAN YAYIN HOLDING AS	COMMON STOCK	TURKEY	121,193	31,053
DOGUS OTOMOTIV SERVIS VE TIC	COMMON STOCK	TURKEY	50,608	158,024
ENKA INSAAT VE SANAYI AS	COMMON STOCK	TURKEY	68,131	191,155
EREGLI DEMIR VE CELIK FABRIK	COMMON STOCK	TURKEY	335,700	403,889
HACI OMER SABANCI HOLDING	COMMON STOCK	TURKEY	173,281	697,063
IHLAS HOLDING	COMMON STOCK	TURKEY	313,166	61,252
KARDEMIR KARABUK DEMIR CL D	COMMON STOCK	TURKEY	223,972	110,638
KOC HOLDING AS	COMMON STOCK	TURKEY	97,047	398,262
MARDIN CIMENTO SANAYII	COMMON STOCK	TURKEY	2,888	5,728
OTOKAR OTOMOTIV VE SAVUNMA	COMMON STOCK	TURKEY	4,958	127,566
TAT GIDA SANAYI AS	COMMON STOCK	TURKEY	80,172	92,769
TRAKYA CAM SANAYII AS	COMMON STOCK	TURKEY	49,596	58,705
TUPRAS TURKIYE PETROL RAFINE	COMMON STOCK	TURKEY	24,019	480,583
TURK SISE VE CAM FABRIKALARI	COMMON STOCK	TURKEY	100,374	127,306
TURK TELEKOMUNIKASYON AS	COMMON STOCK	TURKEY	91,879	255,324
TURKCELL ILETISIM HIZMET AS	COMMON STOCK	TURKEY	141,862	751,291
TURKISH LIRA	FOREIGN CURRENCY	TURKEY	39,409	18,342
TURKIYE GARANTI BANKASI	COMMON STOCK	TURKEY	344,829	1,120,926
TURKIYE HALK BANKASI	COMMON STOCK	TURKEY	98,387	558,789
TURKIYE IS BANKASI C	COMMON STOCK	TURKEY	245,304	531,151
TURKIYE SINAI KALKINMA BANK	COMMON STOCK	TURKEY	306,354	261,783
TURKIYE VAKIFLAR BANKASI T D	COMMON STOCK	TURKEY	143,874	256,652
VESTEL BEYAZ ESYA SANAYI VE	COMMON STOCK	TURKEY	38,570	54,639
VESTEL ELEKTRONIK SANAYI	COMMON STOCK	TURKEY	167,547	121,077

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YAPI VE KREDI BANKASI	COMMON STOCK	TURKEY	187,775	326,173
ZORLU ENERJI ELEKTRIK URETIM	COMMON STOCK	TURKEY	88,950	43,124
3I GROUP PLC	COMMON STOCK	UNITED KINGDOM	160,294	1,022,844
888 HOLDINGS PLC	COMMON STOCK	UNITED KINGDOM	39,562	113,288
ABERDEEN ASSET MGMT PLC	COMMON STOCK	UNITED KINGDOM	167,170	1,392,413
ADMIRAL GROUP PLC	COMMON STOCK	UNITED KINGDOM	32,872	713,658
AFREN PLC	COMMON STOCK	UNITED KINGDOM	163,130	457,301
AGGREKO PLC	COMMON STOCK	UNITED KINGDOM	45,315	1,283,842
ALENT PLC	COMMON STOCK	UNITED KINGDOM	77,381	454,709
AMEC PLC	COMMON STOCK	UNITED KINGDOM	59,020	1,066,024
AMLIN PLC	COMMON STOCK	UNITED KINGDOM	76,865	586,370
ANGLO AMERICAN PLC	COMMON STOCK	UNITED KINGDOM	217,209	4,774,319
ANTOFAGASTA PLC	COMMON STOCK	UNITED KINGDOM	71,895	986,640
ARM HOLDINGS PLC	COMMON STOCK	UNITED KINGDOM	219,406	3,990,859

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ASHTED GROUP PLC	COMMON STOCK	UNITED KINGDOM	102,074	1,291,732
ASOS PLC	COMMON STOCK	UNITED KINGDOM	13,641	1,384,891
ASSOCIATED BRITISH FOODS PLC	COMMON STOCK	UNITED KINGDOM	59,014	2,391,163
ASTRAZENECA PLC	COMMON STOCK	UNITED KINGDOM	184,776	10,962,162
AVEVA GROUP PLC	COMMON STOCK	UNITED KINGDOM	9,234	331,707
AVIVA PLC	COMMON STOCK	UNITED KINGDOM	464,501	3,461,559
BABCOCK INTL GROUP PLC	COMMON STOCK	UNITED KINGDOM	69,227	1,554,117
BAE SYSTEMS PLC	COMMON STOCK	UNITED KINGDOM	518,298	3,746,397
BALFOUR BEATTY PLC	COMMON STOCK	UNITED KINGDOM	123,582	588,595
BARCLAYS PLC	COMMON STOCK	UNITED KINGDOM	2,422,935	10,964,775
BARRATT DEVELOPMENTS PLC	COMMON STOCK	UNITED KINGDOM	148,267	857,797
BELLWAY PLC	COMMON STOCK	UNITED KINGDOM	20,826	543,634
BERKELEY GROUP HOLDINGS	COMMON STOCK	UNITED KINGDOM	18,677	826,225
BG GROUP PLC	COMMON STOCK	UNITED KINGDOM	523,314	11,279,587
BHP BILLITON PLC	COMMON STOCK	UNITED KINGDOM	320,277	9,932,182
BIG YELLOW GROUP PLC	REIT	UNITED KINGDOM	38,456	305,078
BODYCOTE PLC	COMMON STOCK	UNITED KINGDOM	51,026	567,005
BOOKER GROUP PLC	COMMON STOCK	UNITED KINGDOM	281,517	760,523
BOVIS HOMES GROUP PLC	COMMON STOCK	UNITED KINGDOM	19,688	259,854
BP PLC	COMMON STOCK	UNITED KINGDOM	2,887,972	23,399,009
BREWIN DOLPHIN HOLDINGS PLC	COMMON STOCK	UNITED KINGDOM	50,942	257,531
BRITISH AMERICAN TOBACCO PLC	COMMON STOCK	UNITED KINGDOM	283,202	15,197,671
BRITISH LAND CO PLC	REIT	UNITED KINGDOM	168,823	1,759,945
BRITISH SKY BROADCASTING GRO	COMMON STOCK	UNITED KINGDOM	164,629	2,303,241
BRITVIC PLC	COMMON STOCK	UNITED KINGDOM	31,647	363,769
BROWN (N) GROUP PLC	COMMON STOCK	UNITED KINGDOM	29,631	262,031
BT GROUP PLC	COMMON STOCK	UNITED KINGDOM	1,243,589	7,831,508
BTG PLC	COMMON STOCK	UNITED KINGDOM	72,135	689,123
BUNZL PLC	COMMON STOCK	UNITED KINGDOM	62,814	1,509,728
BURBERRY GROUP PLC	COMMON STOCK	UNITED KINGDOM	77,562	1,949,004
BWIN.PARTY DIGITAL ENTERTAIN	COMMON STOCK	UNITED KINGDOM	99,917	203,838
C+C GROUP PLC	COMMON STOCK	UNITED KINGDOM	109,900	644,470
CABLE + WIRELESS COMMUNICATI	COMMON STOCK	UNITED KINGDOM	458,947	427,678
CAIRN ENERGY PLC	COMMON STOCK	UNITED KINGDOM	94,072	420,682
CAPE PLC	COMMON STOCK	UNITED KINGDOM	47,327	218,117
CAPITA PLC	COMMON STOCK	UNITED KINGDOM	112,488	1,935,375
CAPITAL + COUNTIES PROPERTIE	COMMON STOCK	UNITED KINGDOM	181,968	995,364
CARILLION PLC	COMMON STOCK	UNITED KINGDOM	64,223	352,546
CARNIVAL PLC	COMMON STOCK	UNITED KINGDOM	27,326	1,128,650
CATLIN GROUP LTD	COMMON STOCK	UNITED KINGDOM	55,133	532,128
CENTRICA PLC	COMMON STOCK	UNITED KINGDOM	782,246	4,505,807
CHEMRING GROUP PLC	COMMON STOCK	UNITED KINGDOM	27,936	103,689
CHESNARA PLC	COMMON STOCK	UNITED KINGDOM	29,714	158,229
CLARKSON PLC	COMMON STOCK	UNITED KINGDOM	3,827	126,907
CLOSE BROTHERS GROUP PLC	COMMON STOCK	UNITED KINGDOM	18,206	415,124
COBHAM PLC	COMMON STOCK	UNITED KINGDOM	208,283	947,374
COCA COLA HBC AG CDI	COMMON STOCK	UNITED KINGDOM	33,607	981,927
COLT GROUP SA	COMMON STOCK	UNITED KINGDOM	63,823	135,784
COMPASS GROUP PLC	COMMON STOCK	UNITED KINGDOM	281,882	4,520,463
COMPUTACENTER PLC	COMMON STOCK	UNITED KINGDOM	15,206	161,112
COSTAIN GROUP PLC	COMMON STOCK	UNITED KINGDOM	21,864	100,309
CRODA INTERNATIONAL PLC	COMMON STOCK	UNITED KINGDOM	26,433	1,076,550
CSR PLC	COMMON STOCK	UNITED KINGDOM	28,114	295,207
DAILY MAIL+GENERAL TST A NV	COMMON STOCK	UNITED KINGDOM	52,978	844,604
DAIRY CREST GROUP PLC	COMMON STOCK	UNITED KINGDOM	18,636	166,718
DCC PLC	COMMON STOCK	UNITED KINGDOM	13,522	665,974
DEBENHAMS PLC	COMMON STOCK	UNITED KINGDOM	190,921	230,951
DERWENT LONDON PLC	REIT	UNITED KINGDOM	26,271	1,087,798
DEVRO PLC	COMMON STOCK	UNITED KINGDOM	91,323	435,680
DIAGEO PLC	COMMON STOCK	UNITED KINGDOM	380,047	12,555,687
DIGNITY PLC	COMMON STOCK	UNITED KINGDOM	8,180	195,282
DIXONS RETAIL PLC	COMMON STOCK	UNITED KINGDOM	479,185	385,238
DOMINO S PIZZA GROUP PLC	COMMON STOCK	UNITED KINGDOM	32,975	280,268

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DRAX GROUP PLC	COMMON STOCK	UNITED KINGDOM	67,273	893,811
DS SMITH PLC	COMMON STOCK	UNITED KINGDOM	189,622	1,045,858
DUNELM GROUP PLC	COMMON STOCK	UNITED KINGDOM	26,264	392,335
EASYJET PLC	COMMON STOCK	UNITED KINGDOM	34,980	890,743
ELECTROCOMPONENTS PLC	COMMON STOCK	UNITED KINGDOM	70,463	327,112
ELEMENTIS PLC	COMMON STOCK	UNITED KINGDOM	112,315	501,673
ENQUEST PLC	COMMON STOCK	UNITED KINGDOM	285,496	638,045
ENTERPRISE INNS PLC	COMMON STOCK	UNITED KINGDOM	95,218	242,907
ESSAR ENERGY PLC	COMMON STOCK	UNITED KINGDOM	55,358	66,803
EXPERIAN PLC	COMMON STOCK	UNITED KINGDOM	148,345	2,738,381
F+C ASSET MANAGEMENT PLC	COMMON STOCK	UNITED KINGDOM	174,321	265,760
FENNER PLC	COMMON STOCK	UNITED KINGDOM	43,264	347,850
FERREXPO PLC	COMMON STOCK	UNITED KINGDOM	45,037	143,223
FIDESSA GROUP PLC	COMMON STOCK	UNITED KINGDOM	10,108	377,433

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FIRSTGROUP PLC	COMMON STOCK	UNITED KINGDOM	226,222	463,315
FRESNILLO PLC	COMMON STOCK	UNITED KINGDOM	35,380	438,782
FTSE 100 IDX FUT	MAR14 XLIF 20140321	UNITED KINGDOM	990	422,219
G4S PLC	COMMON STOCK	UNITED KINGDOM	235,336	1,023,918
GENUS PLC	COMMON STOCK	UNITED KINGDOM	8,794	189,639
GKN PLC	COMMON STOCK	UNITED KINGDOM	281,894	1,745,387
GLAXOSMITHKLINE PLC	COMMON STOCK	UNITED KINGDOM	745,577	19,889,358
GLENCORE XSTRATA PLC	COMMON STOCK	UNITED KINGDOM	1,601,875	8,328,891
GO AHEAD GROUP PLC	COMMON STOCK	UNITED KINGDOM	4,304	125,604
GRAFTON GROUP PLC UTS UNIT	UNIT	UNITED KINGDOM	29,520	316,199
GRAINGER PLC	COMMON STOCK	UNITED KINGDOM	35,996	121,841
GREAT PORTLAND ESTATES PLC	REIT	UNITED KINGDOM	60,838	605,499
GREENCORE GROUP PLC	COMMON STOCK	UNITED KINGDOM	60,074	222,704
GREENE KING PLC	COMMON STOCK	UNITED KINGDOM	36,174	529,043
GULF KEYSTONE PETROLEUM LTD	COMMON STOCK	UNITED KINGDOM	146,422	421,560
HALFORDS GROUP PLC	COMMON STOCK	UNITED KINGDOM	25,207	186,326
HALMA PLC	COMMON STOCK	UNITED KINGDOM	64,195	642,289
HAMMERSON PLC	REIT	UNITED KINGDOM	138,062	1,148,421
HARGREAVES SERVICES PLC	COMMON STOCK	UNITED KINGDOM	10,955	152,888
HAYS PLC	COMMON STOCK	UNITED KINGDOM	272,835	587,218
HELICAL BAR PLC	COMMON STOCK	UNITED KINGDOM	25,354	137,159
HENDERSON GROUP PLC	COMMON STOCK	UNITED KINGDOM	146,933	556,892
HERITAGE OIL PLC	COMMON STOCK	UNITED KINGDOM	23,615	58,384
HIKMA PHARMACEUTICALS PLC	COMMON STOCK	UNITED KINGDOM	26,230	521,867
HISCOX LTD	COMMON STOCK	UNITED KINGDOM	70,600	813,255
HOME RETAIL GROUP	COMMON STOCK	UNITED KINGDOM	171,446	545,293
HOWDEN JOINERY GROUP PLC	COMMON STOCK	UNITED KINGDOM	102,014	584,175
HSBC HOLDINGS PLC	COMMON STOCK	UNITED KINGDOM	2,866,373	31,443,747
ICAP PLC	COMMON STOCK	UNITED KINGDOM	96,024	719,579
IG GROUP HOLDINGS PLC	COMMON STOCK	UNITED KINGDOM	55,542	568,252
IMAGINATION TECH GROUP PLC	COMMON STOCK	UNITED KINGDOM	38,793	115,018
IMI PLC	COMMON STOCK	UNITED KINGDOM	61,118	1,549,382
IMPERIAL TOBACCO GROUP PLC	COMMON STOCK	UNITED KINGDOM	149,531	5,804,212
INCHCAPE PLC	COMMON STOCK	UNITED KINGDOM	80,242	817,247
INFORMA PLC	COMMON STOCK	UNITED KINGDOM	112,960	1,073,561
INMARSAT PLC	COMMON STOCK	UNITED KINGDOM	69,301	868,332
INTERCONTINENTAL HOTELS GROU	COMMON STOCK	UNITED KINGDOM	44,879	1,497,096
INTERMEDIATE CAPITAL GROUP	COMMON STOCK	UNITED KINGDOM	56,436	392,854
INTERNATIONAL PERSONAL FINAN	COMMON STOCK	UNITED KINGDOM	46,889	388,259
INTERTEK GROUP PLC	COMMON STOCK	UNITED KINGDOM	27,439	1,431,813
INTU PROPERTIES PLC	REIT	UNITED KINGDOM	183,784	945,238
INVENSYS PLC	COMMON STOCK	UNITED KINGDOM	111,496	940,976
INVESTEC PLC	COMMON STOCK	UNITED KINGDOM	98,170	712,024
IRISH BANK RESOLUTION CORP	EUR0.16	UNITED KINGDOM	6,915	0
IRISH CONTINENTAL GROUP PLC UNIT	UNIT EUR.65	UNITED KINGDOM	2,702	93,359
ITC LTD REGS	GDR	UNITED KINGDOM	155,158	807,333
ITE GROUP PLC	COMMON STOCK	UNITED KINGDOM	81,625	415,773
ITV PLC	COMMON STOCK	UNITED KINGDOM	617,345	1,984,743
JARDINE LLOYD THOMPSON GROUP	COMMON STOCK	UNITED KINGDOM	19,100	322,838
JOHNSON MATTHEY PLC	COMMON STOCK	UNITED KINGDOM	35,615	1,939,568
KAZAKHMYS PLC	COMMON STOCK	UNITED KINGDOM	38,611	139,973
KELLER GROUP PLC	COMMON STOCK	UNITED KINGDOM	7,078	134,775
KIER GROUP PLC	COMMON STOCK	UNITED KINGDOM	4,150	126,268
KINGFISHER PLC	COMMON STOCK	UNITED KINGDOM	383,739	2,453,631
LADBROKES PLC	COMMON STOCK	UNITED KINGDOM	202,947	601,757
LANCASHIRE HOLDINGS LTD	COMMON STOCK	UNITED KINGDOM	27,805	373,566
LAND SECURITIES GROUP PLC	REIT	UNITED KINGDOM	144,751	2,311,242
LEGAL + GENERAL GROUP PLC	COMMON STOCK	UNITED KINGDOM	1,015,100	3,746,287
LLOYDS BANKING GROUP PLC	COMMON STOCK	UNITED KINGDOM	6,899,774	9,020,135
LONDON STOCK EXCHANGE GROUP	COMMON STOCK	UNITED KINGDOM	43,076	1,236,838
LONMIN PLC	COMMON STOCK	UNITED KINGDOM	87,120	447,600
LOOKERS PLC	COMMON STOCK	UNITED KINGDOM	154,799	310,387
MAJESTIC WINE PLC	COMMON STOCK	UNITED KINGDOM	30,114	268,615

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MAN GROUP PLC	COMMON STOCK	UNITED KINGDOM	317,704	447,635
MARKS + SPENCER GROUP PLC	COMMON STOCK	UNITED KINGDOM	268,269	1,928,699
MEARS GROUP PLC	COMMON STOCK	UNITED KINGDOM	49,916	393,102
MEGGITT PLC	COMMON STOCK	UNITED KINGDOM	129,592	1,135,345
MELROSE INDUSTRIES PLC	COMMON STOCK	UNITED KINGDOM	228,773	1,159,069
MICHAEL PAGE INTERNATIONAL	COMMON STOCK	UNITED KINGDOM	44,706	362,584
MICRO FOCUS INTERNATIONAL	COMMON STOCK	UNITED KINGDOM	20,179	257,063
MITCHELLS + BUTLERS PLC	COMMON STOCK	UNITED KINGDOM	72,411	506,382
MONDI PLC	COMMON STOCK	UNITED KINGDOM	67,332	1,171,136
MONEYSUPERMARKET.COM	COMMON STOCK	UNITED KINGDOM	44,952	134,503
MORGAN ADVANCED MATERIALS PL	COMMON STOCK	UNITED KINGDOM	48,354	254,810
MORGAN SINDALL GROUP PLC	COMMON STOCK	UNITED KINGDOM	5,600	70,050
MOTHERCARE PLC	COMMON STOCK	UNITED KINGDOM	28,326	184,413
NATIONAL EXPRESS GROUP PLC	COMMON STOCK	UNITED KINGDOM	82,610	376,772

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NATIONAL GRID PLC	COMMON STOCK	UNITED KINGDOM	536,658	7,013,459
NEW WORLD RESOURCES PLC A SH	COMMON STOCK	UNITED KINGDOM	19,523	23,624
NEXT PLC	COMMON STOCK	UNITED KINGDOM	26,849	2,424,124
NORTHGATE PLC	COMMON STOCK	UNITED KINGDOM	32,658	278,586
NOVATEK OAO SPONS REG S	GDR	UNITED KINGDOM	15,659	2,144,590
OLD MUTUAL PLC	COMMON STOCK	UNITED KINGDOM	704,159	2,206,928
PACE PLC	COMMON STOCK	UNITED KINGDOM	47,240	249,787
PADDY POWER PLC	COMMON STOCK	UNITED KINGDOM	10,296	882,936
PARAGON GROUP COMPANIES PLC	COMMON STOCK	UNITED KINGDOM	60,142	369,642
PEARSON PLC	COMMON STOCK	UNITED KINGDOM	126,265	2,805,048
PENNON GROUP PLC	COMMON STOCK	UNITED KINGDOM	66,221	723,478
PERSIMMON PLC	COMMON STOCK	UNITED KINGDOM	56,670	1,164,421
PETROFAC LTD	COMMON STOCK	UNITED KINGDOM	41,555	843,480
PETROPAVLOVSK PLC	COMMON STOCK	UNITED KINGDOM	25,583	30,868
POUND STERLING	FOREIGN CURRENCY	UNITED KINGDOM	1,767,933	2,928,137
PREMIER FARNELL PLC	COMMON STOCK	UNITED KINGDOM	45,076	166,207
PREMIER FOODS PLC	COMMON STOCK	UNITED KINGDOM	37,644	78,203
PREMIER OIL PLC	COMMON STOCK	UNITED KINGDOM	130,313	677,603
PROVIDENT FINANCIAL PLC	COMMON STOCK	UNITED KINGDOM	21,249	573,138
PRUDENTIAL PLC	COMMON STOCK	UNITED KINGDOM	400,675	8,969,136
QUINTAIN ESTATES + DEV PLC	COMMON STOCK	UNITED KINGDOM	190,972	298,947
RANBAXY LABORA UNSP REGS	GDR	UNITED KINGDOM	6,052	44,678
RANDGOLD RESOURCES LTD	COMMON STOCK	UNITED KINGDOM	15,253	957,229
RECKITT BENCKISER GROUP PLC	COMMON STOCK	UNITED KINGDOM	98,219	7,821,282
REDROW PLC	COMMON STOCK	UNITED KINGDOM	66,896	347,056
REED ELSEVIER PLC	COMMON STOCK	UNITED KINGDOM	204,214	3,044,439
REGUS PLC	COMMON STOCK	UNITED KINGDOM	88,400	319,038
RENTOKIL INITIAL PLC	COMMON STOCK	UNITED KINGDOM	346,240	664,820
RESOLUTION LTD	COMMON STOCK	UNITED KINGDOM	258,176	1,518,752
RESTAURANT GROUP PLC	COMMON STOCK	UNITED KINGDOM	37,320	367,074
REXAM PLC	COMMON STOCK	UNITED KINGDOM	144,730	1,272,870
RIGHTMOVE PLC	COMMON STOCK	UNITED KINGDOM	27,018	1,230,534
RIO TINTO PLC	COMMON STOCK	UNITED KINGDOM	197,501	11,146,898
ROLLS ROYCE HOLDINGS PLC	COMMON STOCK	UNITED KINGDOM	294,259	6,233,399
ROSNEFT OJSC REG S	GDR	UNITED KINGDOM	135,277	1,032,635
ROTORK PLC	COMMON STOCK	UNITED KINGDOM	14,004	668,613
ROYAL BANK OF SCOTLAND GROUP	COMMON STOCK	UNITED KINGDOM	333,861	1,879,839
ROYAL DUTCH SHELL PLC A SHS	COMMON STOCK	UNITED KINGDOM	625,698	22,475,582
ROYAL DUTCH SHELL PLC B SHS	COMMON STOCK	UNITED KINGDOM	355,564	13,383,204
RPS GROUP PLC	COMMON STOCK	UNITED KINGDOM	43,062	239,952
RSA INSURANCE GROUP PLC	COMMON STOCK	UNITED KINGDOM	567,677	859,843
SABMILLER PLC	COMMON STOCK	UNITED KINGDOM	146,455	7,543,542
SAGE GROUP PLC/THE	COMMON STOCK	UNITED KINGDOM	228,229	1,530,774
SAINSBURY (J) PLC	COMMON STOCK	UNITED KINGDOM	204,938	1,241,650
SALAMANDER ENERGY PLC	COMMON STOCK	UNITED KINGDOM	95,391	177,180
SAVILLS PLC	COMMON STOCK	UNITED KINGDOM	24,560	262,665
SCHRODERS PLC	COMMON STOCK	UNITED KINGDOM	20,097	867,933
SDL PLC	COMMON STOCK	UNITED KINGDOM	29,792	177,751
SEGRO PLC	REIT	UNITED KINGDOM	123,129	681,487
SENIOR PLC	COMMON STOCK	UNITED KINGDOM	91,779	467,291
SERCO GROUP PLC	COMMON STOCK	UNITED KINGDOM	87,867	726,280
SEVERN TRENT PLC	COMMON STOCK	UNITED KINGDOM	39,924	1,127,686
SEVERSTAL REG S	GDR	UNITED KINGDOM	49,935	493,824
SHAFTESBURY PLC	REIT	UNITED KINGDOM	96,573	1,005,157
SHANKS GROUP PLC	COMMON STOCK	UNITED KINGDOM	52,456	94,554
SHIRE PLC	COMMON STOCK	UNITED KINGDOM	88,960	4,192,704
SIG PLC	COMMON STOCK	UNITED KINGDOM	90,458	317,333
SISTEMA JSFC REG S SPONS	GDR	UNITED KINGDOM	19,177	617,383
SMITH + NEPHEW PLC	COMMON STOCK	UNITED KINGDOM	147,910	2,109,752
SMITHS GROUP PLC	COMMON STOCK	UNITED KINGDOM	71,487	1,758,189
SOCO INTERNATIONAL PLC	COMMON STOCK	UNITED KINGDOM	83,498	547,741
SPECTRIS PLC	COMMON STOCK	UNITED KINGDOM	19,025	807,537
SPIRAX SARCO ENGINEERING PLC	COMMON STOCK	UNITED KINGDOM	10,847	538,666

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SPIRENT COMMUNICATIONS PLC	COMMON STOCK	UNITED KINGDOM	96,115	164,893
SPIRIT PUB CO PLC	COMMON STOCK	UNITED KINGDOM	114,256	145,553
SSE PLC	COMMON STOCK	UNITED KINGDOM	140,649	3,199,013
ST. MODWEN PROPERTIES PLC	COMMON STOCK	UNITED KINGDOM	21,072	128,219
STAGECOACH GROUP PLC	COMMON STOCK	UNITED KINGDOM	83,026	521,291
STANDARD CHARTERED PLC	COMMON STOCK	UNITED KINGDOM	372,118	8,386,009
STANDARD LIFE PLC	COMMON STOCK	UNITED KINGDOM	388,284	2,314,095
STATE BANK OF INDI REG S	GDR	UNITED KINGDOM	3,821	218,975
SYNERGY HEALTH PLC	COMMON STOCK	UNITED KINGDOM	9,827	196,032
TALKTALK TELECOM GROUP	COMMON STOCK	UNITED KINGDOM	92,333	469,244
TATE + LYLE PLC	COMMON STOCK	UNITED KINGDOM	92,048	1,234,479
TAYLOR WIMPEY PLC	COMMON STOCK	UNITED KINGDOM	615,759	1,141,759
TELECITY GROUP PLC	COMMON STOCK	UNITED KINGDOM	48,234	581,067
TELECOM PLUS PLC	COMMON STOCK	UNITED KINGDOM	24,917	731,895

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TESCO PLC	COMMON STOCK	UNITED KINGDOM	1,216,671	6,739,426
THOMAS COOK GROUP PLC	COMMON STOCK	UNITED KINGDOM	227,158	629,399
TRAVIS PERKINS PLC	COMMON STOCK	UNITED KINGDOM	38,034	1,184,033
TT ELECTRONICS PLC	COMMON STOCK	UNITED KINGDOM	106,285	346,747
TUI TRAVEL PLC	COMMON STOCK	UNITED KINGDOM	104,858	718,015
TULLETT PREBON PLC	COMMON STOCK	UNITED KINGDOM	27,073	168,926
TULLOW OIL PLC	COMMON STOCK	UNITED KINGDOM	146,285	2,077,642
UBM PLC	COMMON STOCK	UNITED KINGDOM	41,487	450,870
ULTRA ELECTRONICS HLDGS PLC	COMMON STOCK	UNITED KINGDOM	27,532	882,250
UNILEVER PLC	COMMON STOCK	UNITED KINGDOM	194,295	7,971,083
UNITE GROUP PLC	COMMON STOCK	UNITED KINGDOM	41,192	275,334
UNITED UTILITIES GROUP PLC	COMMON STOCK	UNITED KINGDOM	102,339	1,141,210
URALKALI SPON REG S	GDR	UNITED KINGDOM	24,191	645,755
VECTURA GROUP PLC	COMMON STOCK	UNITED KINGDOM	96,808	224,505
VEDANTA RESOURCES PLC	COMMON STOCK	UNITED KINGDOM	27,251	423,553
VESUVIUS PLC	COMMON STOCK	UNITED KINGDOM	67,405	569,791
VODAFONE GROUP PLC	COMMON STOCK	UNITED KINGDOM	7,512,188	29,536,314
VTB BANK OJSC REG S	GDR	UNITED KINGDOM	76,813	230,726
WEIR GROUP PLC/THE	COMMON STOCK	UNITED KINGDOM	34,101	1,205,249
WETHERSPOON (J.D.) PLC	COMMON STOCK	UNITED KINGDOM	13,750	173,465
WH SMITH PLC	COMMON STOCK	UNITED KINGDOM	20,891	347,346
WHITBREAD PLC	COMMON STOCK	UNITED KINGDOM	35,379	2,199,330
WILLIAM HILL PLC	COMMON STOCK	UNITED KINGDOM	173,341	1,154,101
WM MORRISON SUPERMARKETS	COMMON STOCK	UNITED KINGDOM	320,698	1,389,129
WOLSELEY PLC	COMMON STOCK	UNITED KINGDOM	44,489	2,526,952
WOOD GROUP (JOHN) PLC	COMMON STOCK	UNITED KINGDOM	63,824	728,205
WORKSPACE GROUP PLC	REIT	UNITED KINGDOM	42,098	368,052
WPP PLC	COMMON STOCK	UNITED KINGDOM	212,423	4,875,543
XCHANGING PLC	COMMON STOCK	UNITED KINGDOM	30,617	77,886
BANCO SANTANDER CHILE ADR	ADR	UNITED STATES	29,884	704,366
BANCOLOMBIA S.A. SPONS ADR	ADR	UNITED STATES	53,943	2,644,286
CELLCOM ISRAEL LTD	COMMON STOCK	UNITED STATES	1,877	26,128
CIA CERVECERIAS UNIDAS ADR	ADR	UNITED STATES	14,462	348,679
CIA DE MINAS BUENAVENTUR ADR	ADR	UNITED STATES	31,300	351,186
CORPBANCA SA ADR	ADR	UNITED STATES	24,273	513,374
CREDICORP LTD	COMMON STOCK	UNITED STATES	7,468	991,228
EMPRESA NAC ELEC CHIL SP ADR	ADR	UNITED STATES	21,246	947,147
ENERSIS S.A. SPONS ADR	ADR	UNITED STATES	64,849	972,087
FIBRIA CELULOSE SA SPON ADR	ADR	UNITED STATES	17,346	202,601
GAZPROM OAO SPON ADR	ADR	UNITED STATES	931,222	8,055,070
GIVEN IMAGING LTD	COMMON STOCK	UNITED STATES	1,607	48,339
ICICI BANK LTD SPON ADR	ADR	UNITED STATES	16,748	622,523
KOMERCNI BANKA AS	GDR	UNITED STATES	3,590	266,326
LARSEN + TOUBRO REG S	GDR	UNITED STATES	8,478	152,180
LATAM AIRLINES GROUP SP ADR	ADR	UNITED STATES	50,888	829,983
LINAMAR CORP	COMMON STOCK	UNITED STATES	9,400	391,792
LUKOIL OAO SPON ADR	ADR	UNITED STATES	86,130	5,436,526
MAHINDRA + MAHINDRA SPON	GDR	UNITED STATES	6,800	95,200
MECHEL SPONSORED ADR	ADR	UNITED STATES	32,538	83,297
MINI MSCI EAFE	MAR14 XNLI 20140321	UNITED STATES	2,900	292,435
MINI MSCI EMG MKT	MAR14 XNLI 20140321	UNITED STATES	1,600	50,095
MMC NORILSK NICKEL JSC ADR	ADR	UNITED STATES	87,772	1,458,771
MOBILE TELESYSTEMS SP ADR	ADR	UNITED STATES	98,657	2,133,951
NICE SYSTEMS LTD SPONS ADR	ASR	UNITED STATES	3,635	148,890
OI SA ADR	ADR	UNITED STATES	8,421	13,389
PERRIGO CO PLC	COMMON STOCK	UNITED STATES	6,223	954,982
POSCO ADR	ADR	UNITED STATES	1,918	149,604
QUIMICA Y MINERA CHIL SP ADR	ADR	UNITED STATES	20,355	526,787
RELIANCE INFRAST SP 144A	GDR	UNITED STATES	1,652	34,112
ROSNEFT OJSC REG S	GDR	UNITED STATES	96,285	733,210
RYANAIR HOLDINGS PLC SP ADR	ADR	UNITED STATES	298	13,985
SISTEMA JSFC REG S SPONS	GDR	UNITED STATES	14,989	481,447
SK TELECOM CO LTD ADR	ADR	UNITED STATES	1,278	31,464

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SOUTHERN COPPER CORP	COMMON STOCK	UNITED STATES	21,295	611,379
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	UNITED STATES	42,328,305	42,328,305
SURGUTNEFTEGAS SP ADR	ADR	UNITED STATES	151,277	1,311,572
SURGUTNEFTEGAZ SP ADR PEF	ADR	UNITED STATES	95,560	741,546
TATNEFT SPONSORED ADR	ADR	UNITED STATES	3,175	121,349
TEVA PHARMACEUTICAL SP ADR	ADR	UNITED STATES	2,770	111,022
URALKALI SPON REG S	GDR	UNITED STATES	21,352	567,963
URANIUM PARTICIPATION CORP	COMMON STOCK	UNITED STATES	20,900	110,814
US DOLLAR		UNITED STATES	1,379,651	1,379,651
VTB BANK SPON 144A	GDR	UNITED STATES	136,000	407,320
BOLIVAR FUERTE	FOREIGN CURRENCY	VENEZUELA, BOLIVARIAN REP OF	55,012	8,743
CURRENCY CONTRACT	BUYEUR/SELLUSD			83,236
CURRENCY CONTRACT	BUYEUR/SELLUSD			(3,916)
CURRENCY CONTRACT	BUYGBP/SELLUSD			29,705

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CURRENCY CONTRACT	BUYJPY/SELLUSD	(166,803)
CURRENCY CONTRACT	BUYJPY/SELLUSD	1,205
CURRENCY CONTRACT	BUYSEK/SELLUSD	15,321
Total : EXHIBIT A - Total International Stock Market Index Fund		\$ 3,335,108,010

n / a - Cost is not applicable

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(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a) lessor, or similar party	(b) Identity of issue, borrower,	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	1 8 FLOWERS.COM INC CL A	COMMON STOCK UNITED STATES	27,500	\$ 148,775
	1ST SOURCE CORP NPV	COMMON STOCK UNITED STATES	17,119	546,781
	1ST UNITED BANCORP INC/NORTH	COMMON STOCK UNITED STATES	41,000	312,010
	3D SYSTEMS CORP	COMMON STOCK UNITED STATES	98,739	9,175,815
	8X8 INC	COMMON STOCK UNITED STATES	69,300	704,088
	AAON INC	COMMON STOCK UNITED STATES	34,591	1,105,182
	AAR CORP	COMMON STOCK UNITED STATES	42,500	1,190,425
	AARON S INC	COMMON STOCK UNITED STATES	76,662	2,253,863
	ABAXIS INC	COMMON STOCK UNITED STATES	23,356	934,707
	ABERCROMBIE + FITCH CO CL A	COMMON STOCK UNITED STATES	75,900	2,497,869
	ABIOMED INC	COMMON STOCK UNITED STATES	40,600	1,085,644
	ABM INDUSTRIES INC	COMMON STOCK UNITED STATES	55,400	1,583,886
	ABRAXAS PETROLEUM CORP	COMMON STOCK UNITED STATES	85,900	281,752
	ACACIA RESEARCH CORP	COMMON STOCK UNITED STATES	44,300	644,122
	ACADIA HEALTHCARE CO INC	COMMON STOCK UNITED STATES	34,800	1,647,084
	ACADIA PHARMACEUTICALS INC	COMMON STOCK UNITED STATES	63,400	1,584,366
	ACADIA REALTY TRUST	REIT UNITED STATES	57,807	1,435,348
	ACCELRY'S INC	COMMON STOCK UNITED STATES	56,301	537,112
	ACCESS NATIONAL CORP	COMMON STOCK UNITED STATES	5,000	74,750
	ACCO BRANDS CORP	COMMON STOCK UNITED STATES	115,734	777,732
	ACCRETIVE HEALTH INC	COMMON STOCK UNITED STATES	55,900	512,044
	ACCURAY INC	COMMON STOCK UNITED STATES	68,285	594,762
	ACCURIDE CORP	COMMON STOCK UNITED STATES	36,100	134,653
	ACELRX PHARMACEUTICALS INC	COMMON STOCK UNITED STATES	27,500	311,025
	ACETO CORP	COMMON STOCK UNITED STATES	32,700	817,827
	ACHILLION PHARMACEUTICALS	COMMON STOCK UNITED STATES	94,900	315,068
	ACI WORLDWIDE INC	COMMON STOCK UNITED STATES	40,100	2,606,500
	ACORDA THERAPEUTICS INC	COMMON STOCK UNITED STATES	39,414	1,150,889
	ACORN ENERGY INC	COMMON STOCK UNITED STATES	13,300	54,131
	ACTIVISION BLIZZARD INC	COMMON STOCK UNITED STATES	255,617	4,557,651
	ACTUANT CORP A	COMMON STOCK UNITED STATES	72,900	2,671,056
	ACTUATE CORP	COMMON STOCK UNITED STATES	53,808	414,860
	ACUITY BRANDS INC	COMMON STOCK UNITED STATES	40,250	4,400,130
	ACXIOM CORP	COMMON STOCK UNITED STATES	69,500	2,570,110
	ADAMS RESOURCES + ENERGY INC	COMMON STOCK UNITED STATES	2,700	184,950

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ADTRAN INC	COMMON STOCK	UNITED STATES	56,537	1,527,064
ADVANCE AUTO PARTS INC	COMMON STOCK	UNITED STATES	70,800	7,836,144
ADVANCED EMISSIONS SOLUTIONS	COMMON STOCK	UNITED STATES	8,900	482,647
ADVANCED ENERGY INDUSTRIES	COMMON STOCK	UNITED STATES	41,300	944,118
ADVANCED MICRO DEVICES	COMMON STOCK	UNITED STATES	586,200	2,268,594
ADVENT SOFTWARE INC	COMMON STOCK	UNITED STATES	33,596	1,175,524
ADVISORY BOARD CO/THE	COMMON STOCK	UNITED STATES	33,504	2,133,200
AECOM TECHNOLOGY CORP	COMMON STOCK	UNITED STATES	94,800	2,789,964
AEGERION PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	27,937	1,982,410
AEGION CORP	COMMON STOCK	UNITED STATES	44,091	965,152
AEP INDUSTRIES INC	COMMON STOCK	UNITED STATES	6,200	327,546
AEROFLEX HOLDING CORP	COMMON STOCK	UNITED STATES	17,200	111,800
AEROPOSTALE INC	COMMON STOCK	UNITED STATES	73,555	668,615
AEROVIRONMENT INC	COMMON STOCK	UNITED STATES	18,100	527,253
AFC ENTERPRISES	COMMON STOCK	UNITED STATES	21,275	819,088
AFFILIATED MANAGERS GROUP	COMMON STOCK	UNITED STATES	51,055	11,072,808
AFFYMETRIX INC	COMMON STOCK	UNITED STATES	76,400	654,748
AG MORTGAGE INVESTMENT TRUST	REIT	UNITED STATES	26,400	412,896
AGCO CORP	COMMON STOCK	UNITED STATES	91,400	5,409,966
AGILYSYS INC	COMMON STOCK	UNITED STATES	26,400	367,488
AGREE REALTY CORP	REIT	UNITED STATES	13,240	384,225
AH BELO CORP A	COMMON STOCK	UNITED STATES	8,900	66,483
AIR LEASE CORP	COMMON STOCK	UNITED STATES	63,200	1,964,256
AIR METHODS CORP	COMMON STOCK	UNITED STATES	38,100	2,222,373
AIR TRANSPORT SERVICES GROUP	COMMON STOCK	UNITED STATES	57,400	464,366
AIRCASTLE LTD	COMMON STOCK	UNITED STATES	67,800	1,299,048
AK STEEL HOLDING CORP	COMMON STOCK	UNITED STATES	131,300	1,076,660
AKORN INC NPV	COMMON STOCK	UNITED STATES	61,165	1,506,494
ALAMO GROUP INC	COMMON STOCK	UNITED STATES	7,800	473,382
ALASKA AIR GROUP INC	COMMON STOCK	UNITED STATES	69,700	5,113,889
ALBANY INTL CORP CL A	COMMON STOCK	UNITED STATES	30,760	1,105,207
ALBANY MOLECULAR RESEARCH	COMMON STOCK	UNITED STATES	26,300	265,104
ALBEMARLE CORP	COMMON STOCK	UNITED STATES	77,487	4,911,901
ALERE INC	COMMON STOCK	UNITED STATES	79,196	2,866,895
ALEXANDER + BALDWIN INC	COMMON STOCK	UNITED STATES	42,924	1,791,219
ALEXANDER S INC	COMMON STOCK	UNITED STATES	2,214	730,620
ALEXANDRIA REAL ESTATE EQUIT	REIT	UNITED STATES	69,293	4,408,421
ALICO INC	COMMON STOCK	UNITED STATES	4,280	166,364
ALIGN TECHNOLOGY INC	COMMON STOCK	UNITED STATES	70,300	4,017,645
ALIMERA SCIENCES INC	COMMON STOCK	UNITED STATES	11,700	55,107
ALKERMES PLC	COMMON STOCK	UNITED STATES	122,600	4,984,916
ALLEGHANY CORP	COMMON STOCK	UNITED STATES	16,161	6,463,754
ALLEGIANTRAVEL CO	COMMON STOCK	UNITED STATES	14,700	1,549,968

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ALLETE INC NPV	COMMON STOCK	UNITED STATES	38,600	1,925,368
ALLIANCE FIBER OPTIC PRODUCT	COMMON STOCK	UNITED STATES	13,300	200,165
ALLIANCE ONE INTERNATIONAL NPV	COMMON STOCK	UNITED STATES	89,500	272,975
ALLIANT ENERGY CORP	COMMON STOCK	UNITED STATES	106,000	5,469,600
ALLIANT TECHSYSTEMS INC	COMMON STOCK	UNITED STATES	29,934	3,642,369
ALLIED NEVADA GOLD CORP	COMMON STOCK	UNITED STATES	90,500	321,275
ALLIED WORLD ASSURANCE CO	COMMON STOCK	UNITED STATES	31,800	3,587,358
ALLISON TRANSMISSION HOLDING	COMMON STOCK	UNITED STATES	34,600	955,306
ALLSCRIPTS HEALTHCARE SOLUTI	COMMON STOCK	UNITED STATES	168,382	2,603,186
ALMOST FAMILY INC	COMMON STOCK	UNITED STATES	8,100	261,873
ALNYLAM PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	54,900	3,531,717
ALON USA ENERGY INC	COMMON STOCK	UNITED STATES	15,500	256,370
ALPHA + OMEGA SEMICONDUCTOR	COMMON STOCK	UNITED STATES	13,875	106,976
ALPHA NATURAL RESOURCES INC	COMMON STOCK	UNITED STATES	220,000	1,570,800
ALPHATEC HOLDINGS INC	COMMON STOCK	UNITED STATES	60,200	121,002
ALTISOURCE RESIDENTIAL CORP	REIT	UNITED STATES	41,000	1,234,510
ALTRA INDUSTRIAL MOTION CORP	COMMON STOCK	UNITED STATES	25,200	862,344
AMAG PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	25,100	609,177
AMBAC FINANCIAL GROUP INC	COMMON STOCK	UNITED STATES	40,500	994,680
AMBARELLA INC	COMMON STOCK	UNITED STATES	15,300	519,129
AMC NETWORKS INC	COMMON STOCK	UNITED STATES	60,000	4,086,600
AMCOL INTERNATIONAL CORP	COMMON STOCK	UNITED STATES	27,500	934,450
AMDOCS LTD	COMMON STOCK	UNITED STATES	156,150	6,439,626
AMEDISYS INC	COMMON STOCK	UNITED STATES	36,079	527,836
AMER NATL BNKSHS/DANVILLE VA	COMMON STOCK	UNITED STATES	2,000	52,500
AMERCO	COMMON STOCK	UNITED STATES	7,383	1,755,973
AMERESCO INC CL A	COMMON STOCK	UNITED STATES	17,400	168,084
AMERICA S CAR MART INC	COMMON STOCK	UNITED STATES	11,100	468,753
AMERICAN AIRLINES GROUP INC	COMMON STOCK	UNITED STATES	191,100	4,825,275
AMERICAN ASSETS TRUST INC	COMMON STOCK	UNITED STATES	32,600	1,024,618
AMERICAN AXLE + MFG HOLDINGS	COMMON STOCK	UNITED STATES	66,450	1,358,903
AMERICAN CAMPUS COMMUNITIES	REIT	UNITED STATES	99,983	3,220,452
AMERICAN CAPITAL AGENCY CORP	COMMON STOCK	UNITED STATES	384,600	7,418,934
AMERICAN CAPITAL LTD	COMMON STOCK	UNITED STATES	279,322	4,368,596
AMERICAN CAPITAL MORTGAGE IN	REIT	UNITED STATES	58,100	1,014,426
AMERICAN EAGLE OUTFITTERS	COMMON STOCK	UNITED STATES	194,564	2,801,722
AMERICAN EQUITY INVT LIFE HL	COMMON STOCK	UNITED STATES	64,400	1,698,872
AMERICAN FINANCIAL GROUP INC NPV	COMMON STOCK	UNITED STATES	75,239	4,342,795
AMERICAN HOMES 4 RENT A REIT	REIT	UNITED STATES	47,900	775,980
AMERICAN NATIONAL INSURANCE	COMMON STOCK	UNITED STATES	7,700	881,958
AMERICAN PACIFIC CORP	COMMON STOCK	UNITED STATES	2,800	104,328
AMERICAN PUBLIC EDUCATION	COMMON STOCK	UNITED STATES	18,700	812,889
AMERICAN RAILCAR INDUSTRIES	COMMON STOCK	UNITED STATES	9,200	420,900
AMERICAN REALTY CAPITAL PROP REIT	REIT	UNITED STATES	141,100	1,814,546
AMERICAN RESIDENTIAL PROPERT REIT	REIT	UNITED STATES	16,200	277,992
AMERICAN SCIENCE + ENGINEERI	COMMON STOCK	UNITED STATES	10,256	737,509
AMERICAN SOFTWARE INC CL A	COMMON STOCK	UNITED STATES	32,300	318,801
AMERICAN STATES WATER CO NPV	COMMON STOCK	UNITED STATES	41,882	1,203,270
AMERICAN SUPERCONDUCTOR CORP	COMMON STOCK	UNITED STATES	53,400	87,576
AMERICAN VANGUARD CORP	COMMON STOCK	UNITED STATES	29,899	726,247
AMERICAN WATER WORKS CO INC	COMMON STOCK	UNITED STATES	172,399	7,285,582
AMERICAN WOODMARK CORP NPV	COMMON STOCK	UNITED STATES	10,300	407,159
AMERIS BANCORP	COMMON STOCK	UNITED STATES	23,264	491,103
AMERISAFE INC	COMMON STOCK	UNITED STATES	19,724	833,142
AMES NATIONAL CORP	COMMON STOCK	UNITED STATES	6,179	138,348
AMICUS THERAPEUTICS INC	COMMON STOCK	UNITED STATES	43,100	101,285
AMKOR TECHNOLOGY INC	COMMON STOCK	UNITED STATES	91,500	560,895
AMN HEALTHCARE SERVICES INC	COMMON STOCK	UNITED STATES	39,990	587,853

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AMPCO PITTSBURGH CORP	COMMON STOCK	UNITED STATES	8,500	165,325
AMPIO PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	11,200	79,856
AMREIT INC	REIT	UNITED STATES	13,400	225,120
AMSURG CORP NPV	COMMON STOCK	UNITED STATES	30,000	1,377,600
AMTRUST FINANCIAL SERVICES	COMMON STOCK	UNITED STATES	24,388	797,244
AMYRIS INC	COMMON STOCK	UNITED STATES	15,800	83,582
ANACOR PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	29,300	491,654
ANADIGICS INC	COMMON STOCK	UNITED STATES	84,000	154,560
ANALOGIC CORP	COMMON STOCK	UNITED STATES	13,600	1,204,416
ANAREN INC	COMMON STOCK	UNITED STATES	18,300	512,217
ANDERSONS INC/THE NPV	COMMON STOCK	UNITED STATES	19,247	1,716,255
ANGIE S LIST INC	COMMON STOCK	UNITED STATES	31,000	469,650
ANGIODYNAMICS INC	COMMON STOCK	UNITED STATES	29,300	503,667
ANIKA THERAPEUTICS INC	COMMON STOCK	UNITED STATES	8,400	320,544
ANIXTER INTERNATIONAL INC	COMMON STOCK	UNITED STATES	25,450	2,286,428
ANN INC	COMMON STOCK	UNITED STATES	48,412	1,769,943
ANNALY CAPITAL MANAGEMENT IN	REIT	UNITED STATES	919,070	9,163,128
ANNIE S INC	COMMON STOCK	UNITED STATES	11,900	512,176
ANSYS INC	COMMON STOCK	UNITED STATES	88,623	7,727,926
ANTARES PHARMA INC	COMMON STOCK	UNITED STATES	99,100	443,968
ANTERO RESOURCES CORP	COMMON STOCK	UNITED STATES	36,600	2,321,904
ANWORTH MORTGAGE ASSET CORP	REIT	UNITED STATES	143,288	603,242
AOL INC	COMMON STOCK	UNITED STATES	75,514	3,520,463
APCO OIL AND GAS INTL INC	COMMON STOCK	UNITED STATES	14,600	227,614
APOGEE ENTERPRISES INC	COMMON STOCK	UNITED STATES	33,177	1,191,386
APOLLO COMMERCIAL REAL ESTAT REIT	REIT	UNITED STATES	36,800	598,000
APOLLO EDUCATION GROUP INC NPV	COMMON STOCK	UNITED STATES	96,200	2,628,184
APOLLO INVESTMENT CORP	REIT	UNITED STATES	228,637	1,938,842
APOLLO RESIDENTIAL MORTGAGE REIT	REIT	UNITED STATES	23,700	350,286
APPLIED INDUSTRIAL TECH INC NPV	COMMON STOCK	UNITED STATES	39,625	1,945,191
APPLIED MICRO CIRCUITS CORP	COMMON STOCK	UNITED STATES	76,999	1,030,247
APPROACH RESOURCES INC	COMMON STOCK	UNITED STATES	31,800	613,422
APTARGROUP INC	COMMON STOCK	UNITED STATES	64,644	4,383,510
AQUA AMERICA INC	COMMON STOCK	UNITED STATES	165,275	3,898,837

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ARABIAN AMERICAN DEVELOPMENT	COMMON STOCK	UNITED STATES	9,600	120,480
ARC DOCUMENT SOLUTIONS INC	COMMON STOCK	UNITED STATES	36,300	298,386
ARCH CAPITAL GROUP LTD	COMMON STOCK	UNITED STATES	126,483	7,549,770
ARCH COAL INC	COMMON STOCK	UNITED STATES	212,465	945,469
ARCTIC CAT INC	COMMON STOCK	UNITED STATES	14,700	837,606
ARDEN GROUP INC A	COMMON STOCK	UNITED STATES	2,000	253,020
ARENA PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	212,980	1,245,933
ARES CAPITAL CORP	COMMON STOCK	UNITED STATES	286,757	5,095,672
ARES COMMERCIAL REAL ESTATE	REIT	UNITED STATES	24,600	322,260
ARGAN INC	COMMON STOCK	UNITED STATES	8,000	220,480
ARGO GROUP INTERNATIONAL	COMMON STOCK	UNITED STATES	27,641	1,285,030
ARIAD PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	180,600	1,231,692
ARKANSAS BEST CORP	COMMON STOCK	UNITED STATES	28,400	956,512
ARLINGTON ASSET INVESTMENT A	COMMON STOCK	UNITED STATES	16,600	438,074
ARMOUR RESIDENTIAL REIT INC	REIT	UNITED STATES	368,600	1,478,086
ARMSTRONG WORLD INDUSTRIES	COMMON STOCK	UNITED STATES	26,956	1,552,935
ARQULE INC	COMMON STOCK	UNITED STATES	76,000	163,400
ARRAY BIOPHARMA INC	COMMON STOCK	UNITED STATES	132,504	663,845
ARRIS GROUP INC	COMMON STOCK	UNITED STATES	120,872	2,945,046
ARROW ELECTRONICS INC	COMMON STOCK	UNITED STATES	100,850	5,471,113
ARROW FINANCIAL CORP	COMMON STOCK	UNITED STATES	13,681	363,367
ARTESIAN RESOURCES CORP CL A	COMMON STOCK	UNITED STATES	9,341	214,376
ARTHROCARE CORP	COMMON STOCK	UNITED STATES	29,000	1,166,960
ARTHUR J GALLAGHER + CO	COMMON STOCK	UNITED STATES	121,016	5,679,281
ARTISAN PARTNERS ASSET MA A	COMMON STOCK	UNITED STATES	11,200	730,128
ARUBA NETWORKS INC	COMMON STOCK	UNITED STATES	109,400	1,958,260
ASBURY AUTOMOTIVE GROUP	COMMON STOCK	UNITED STATES	28,500	1,531,590
ASCENA RETAIL GROUP INC	COMMON STOCK	UNITED STATES	127,076	2,688,928
ASCENT CAPITAL GROUP INC A	COMMON STOCK	UNITED STATES	14,019	1,199,466
ASHFORD HOSPITALITY PRIME IN	REIT	UNITED STATES	12,060	219,492
ASHFORD HOSPITALITY TRUST	REIT	UNITED STATES	67,400	558,072
ASHLAND INC	COMMON STOCK	UNITED STATES	76,200	7,394,448
ASPEN INSURANCE HOLDINGS LTD	COMMON STOCK	UNITED STATES	62,000	2,561,220
ASPEN TECHNOLOGY INC	COMMON STOCK	UNITED STATES	92,300	3,858,140
ASSOCIATED BANC CORP	COMMON STOCK	UNITED STATES	164,777	2,867,120
ASSOCIATED ESTATES REALTY CP	REIT NPV	UNITED STATES	43,981	705,895
ASSURED GUARANTY LTD	COMMON STOCK	UNITED STATES	155,400	3,665,886
ASTECH INDUSTRIES INC	COMMON STOCK	UNITED STATES	21,400	826,682
ASTORIA FINANCIAL CORP	COMMON STOCK	UNITED STATES	94,288	1,304,003
ASTRONICS CORP	COMMON STOCK	UNITED STATES	18,238	930,138
ATHENAHEALTH INC	COMMON STOCK	UNITED STATES	35,700	4,801,650
ATHLON ENERGY INC	COMMON STOCK	UNITED STATES	17,100	517,275
ATLANTIC POWER CORP	COMMON STOCK	UNITED STATES	119,000	414,120
ATLANTIC TELE NETWORK INC	COMMON STOCK	UNITED STATES	11,200	633,584
ATLAS AIR WORLDWIDE HOLDINGS	COMMON STOCK	UNITED STATES	27,100	1,115,165
ATMEL CORP	COMMON STOCK	UNITED STATES	419,787	3,286,932
ATMI INC	COMMON STOCK	UNITED STATES	34,600	1,045,266
ATMOS ENERGY CORP NPV	COMMON STOCK	UNITED STATES	87,750	3,985,605
ATRICURE INC	COMMON STOCK	UNITED STATES	19,300	360,524
ATRION CORPORATION	COMMON STOCK	UNITED STATES	1,900	562,875
ATWOOD OCEANICS INC	COMMON STOCK	UNITED STATES	56,370	3,009,594
AUXILIUM PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	47,900	993,446
AV HOMES INC	COMMON STOCK	UNITED STATES	8,600	156,262
AVAGO TECHNOLOGIES LTD	COMMON STOCK	UNITED STATES	238,800	12,630,132
AVANIR PHARMACEUTICALS INC A NPV	COMMON STOCK	UNITED STATES	143,800	483,168
AVEO PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	30,800	56,672
AVG TECHNOLOGIES	COMMON STOCK	UNITED STATES	20,600	354,526
AVIAT NETWORKS INC	COMMON STOCK	UNITED STATES	62,598	141,471
AVID TECHNOLOGY INC	COMMON STOCK	UNITED STATES	33,125	269,969
AVIS BUDGET GROUP INC	COMMON STOCK	UNITED STATES	106,820	4,317,664
AVISTA CORP NPV	COMMON STOCK	UNITED STATES	59,612	1,680,462

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AVIV REIT INC REIT	REIT	UNITED STATES	13,200	312,840
AVNET INC	COMMON STOCK	UNITED STATES	131,879	5,817,183
AVX CORP	COMMON STOCK	UNITED STATES	50,526	703,827
AXCELIS TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	137,900	336,476
AXIALL CORP	COMMON STOCK	UNITED STATES	68,300	3,240,152
AXIS CAPITAL HOLDINGS LTD	COMMON STOCK	UNITED STATES	115,700	5,503,849
AZZ INC	COMMON STOCK	UNITED STATES	25,200	1,231,272
B/E AEROSPACE INC	COMMON STOCK	UNITED STATES	93,900	8,172,117
B+G FOODS INC	COMMON STOCK	UNITED STATES	48,800	1,654,808
BABCOCK + WILCOX CO/THE	COMMON STOCK	UNITED STATES	103,298	3,531,759
BADGER METER INC	COMMON STOCK	UNITED STATES	14,570	794,065
BALCHEM CORP	COMMON STOCK	UNITED STATES	30,147	1,769,629
BALDWIN + LYONS INC CL B NPV	COMMON STOCK	UNITED STATES	9,250	252,710
BALLY TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	38,000	2,981,100
BANC OF CALIFORNIA INC	COMMON STOCK	UNITED STATES	19,600	262,836
BANCFIRST CORP	COMMON STOCK	UNITED STATES	7,800	437,268
BANCO LATINOAMERICANO COME E NPV	COMMON STOCK	UNITED STATES	30,293	848,810
BANCORP INC/THE	COMMON STOCK	UNITED STATES	21,608	386,999
BANCORPSOUTH INC	COMMON STOCK	UNITED STATES	96,781	2,460,173
BANK MUTUAL CORP	COMMON STOCK	UNITED STATES	52,892	370,773
BANK OF HAWAII CORP	COMMON STOCK	UNITED STATES	45,200	2,673,128
BANK OF KENTUCKY FINL CORP NPV	COMMON STOCK	UNITED STATES	4,700	173,430
BANK OF MARIN BANCORP/CA NPV	COMMON STOCK	UNITED STATES	5,300	229,967
BANK OF THE OZARKS	COMMON STOCK	UNITED STATES	29,000	1,641,110
BANKFINANCIAL CORP	COMMON STOCK	UNITED STATES	24,955	228,588
BANKRATE INC	COMMON STOCK	UNITED STATES	42,400	760,656
BANKUNITED INC	COMMON STOCK	UNITED STATES	58,600	1,929,112
BANNER CORPORATION	COMMON STOCK	UNITED STATES	19,100	856,062
BAR HARBOR BANKSHARES	COMMON STOCK	UNITED STATES	4,100	163,959
BARNES + NOBLE INC	COMMON STOCK	UNITED STATES	33,315	498,059
BARNES GROUP INC	COMMON STOCK	UNITED STATES	53,900	2,064,909

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BARRETT BUSINESS SVCS INC	COMMON STOCK	UNITED STATES	8,300	769,742
BARRY (R.G.)	COMMON STOCK	UNITED STATES	14,825	286,123
BASIC ENERGY SERVICES INC	COMMON STOCK	UNITED STATES	28,900	456,042
BASSETT FURNITURE INDS	COMMON STOCK	UNITED STATES	5,100	77,928
BAZAARVOICE INC	COMMON STOCK	UNITED STATES	41,100	325,512
BBCN BANCORP INC	COMMON STOCK	UNITED STATES	70,454	1,168,832
BEACON ROOFING SUPPLY INC	COMMON STOCK	UNITED STATES	46,750	1,883,090
BEASLEY BROADCAST GRP INC A	COMMON STOCK	UNITED STATES	7,140	62,332
BEAZER HOMES USA INC	COMMON STOCK	UNITED STATES	16,237	396,508
BEBE STORES INC	COMMON STOCK	UNITED STATES	41,004	218,141
BEL FUSE INC CL B	COMMON STOCK	UNITED STATES	11,600	247,196
BELDEN INC	COMMON STOCK	UNITED STATES	43,150	3,039,918
BENCHMARK ELECTRONICS INC	COMMON STOCK	UNITED STATES	48,922	1,129,120
BENEFICIAL MUTUAL BANCORP IN	COMMON STOCK	UNITED STATES	34,300	374,556
BENEFITFOCUS INC	COMMON STOCK	UNITED STATES	4,900	282,926
BERKSHIRE HILLS BANCORP INC	COMMON STOCK	UNITED STATES	20,795	567,080
BERRY PLASTICS GROUP INC	COMMON STOCK	UNITED STATES	50,100	1,191,879
BGC PARTNERS INC CL A	COMMON STOCK	UNITED STATES	115,925	702,506
BIG 5 SPORTING GOODS CORP	COMMON STOCK	UNITED STATES	23,041	456,673
BIG LOTS INC	COMMON STOCK	UNITED STATES	54,000	1,743,660
BIGLARI HOLDINGS INC	COMMON STOCK	UNITED STATES	1,572	796,438
BILL BARRETT CORP	COMMON STOCK	UNITED STATES	47,480	1,271,514
BIO RAD LABORATORIES A	COMMON STOCK	UNITED STATES	19,988	2,470,717
BIO REFERENCE LABS INC	COMMON STOCK	UNITED STATES	29,290	748,067
BIOMARIN PHARMACEUTICAL INC	COMMON STOCK	UNITED STATES	134,900	9,479,423
BIOMED REALTY TRUST INC	REIT	UNITED STATES	183,200	3,319,584
BIOSCRIP INC	COMMON STOCK	UNITED STATES	53,200	393,680
BIOTIME INC NPV	COMMON STOCK	UNITED STATES	19,400	69,840
BJ S RESTAURANTS INC NPV	COMMON STOCK	UNITED STATES	24,600	764,076
BLACK BOX CORP	COMMON STOCK	UNITED STATES	19,500	581,100
BLACK DIAMOND INC	COMMON STOCK	UNITED STATES	8,400	111,972
BLACK HILLS CORP	COMMON STOCK	UNITED STATES	44,250	2,323,568
BLACKBAUD INC	COMMON STOCK	UNITED STATES	43,400	1,634,010
BLACKHAWK NETWORK HOLDINGS I	COMMON STOCK	UNITED STATES	5,800	146,508
BLACKROCK KELSO CAPITAL CORP	COMMON STOCK	UNITED STATES	72,942	680,549
BLOOMIN BRANDS INC	COMMON STOCK	UNITED STATES	50,200	1,205,302
BLOUNT INTERNATIONAL INC	COMMON STOCK	UNITED STATES	49,600	717,712
BLUCORA INC	COMMON STOCK	UNITED STATES	38,900	1,134,324
BLUE NILE INC	COMMON STOCK	UNITED STATES	15,410	725,657
BLUELINX HOLDINGS INC	COMMON STOCK	UNITED STATES	34,400	67,080
BLYTH INC	COMMON STOCK	UNITED STATES	13,300	144,704
BNC BANCORP NPV	COMMON STOCK	UNITED STATES	21,500	368,510
BOB EVANS FARMS	COMMON STOCK	UNITED STATES	29,300	1,482,287
BODY CENTRAL CORP	COMMON STOCK	UNITED STATES	13,200	52,008
BOFI HOLDING INC	COMMON STOCK	UNITED STATES	11,500	901,945
BOISE CASCADE CO	COMMON STOCK	UNITED STATES	13,300	392,084
BOK FINANCIAL CORPORATION	COMMON STOCK	UNITED STATES	26,452	1,754,297
BOLT TECHNOLOGY CORP NPV	COMMON STOCK	UNITED STATES	3,400	74,834
BON TON STORES INC/THE	COMMON STOCK	UNITED STATES	19,200	312,576
BONANZA CREEK ENERGY INC	COMMON STOCK	UNITED STATES	26,500	1,151,955
BOOZ ALLEN HAMILTON HOLDINGS	COMMON STOCK	UNITED STATES	29,400	563,010
BOSTON BEER COMPANY INC A	COMMON STOCK	UNITED STATES	8,200	1,982,678
BOSTON PRIVATE FINL HOLDING	COMMON STOCK	UNITED STATES	82,155	1,036,796
BOTTOMLINE TECHNOLOGIES (DE)	COMMON STOCK	UNITED STATES	39,269	1,419,967
BOULDER BRANDS INC	COMMON STOCK	UNITED STATES	59,800	948,428
BOYD GAMING CORP	COMMON STOCK	UNITED STATES	76,600	862,516
BPZ RESOURCES INC NPV	COMMON STOCK	UNITED STATES	131,300	238,966
BRADY CORPORATION CL A	COMMON STOCK	UNITED STATES	46,300	1,432,059
BRANDYWINE REALTY TRUST	REIT	UNITED STATES	145,408	2,048,799
BRAVO BRIO RESTAURANT GROUP NPV	COMMON STOCK	UNITED STATES	17,400	283,098
BRE PROPERTIES INC REIT	REIT	UNITED STATES	74,700	4,086,837

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BRIDGE BANCORP INC	COMMON STOCK	UNITED STATES	6,400	166,400
BRIDGE CAPITAL HOLDINGS NPV	COMMON STOCK	UNITED STATES	8,450	173,563
BRIDGEPOINT EDUCATION IN W/D	COMMON STOCK	UNITED STATES	12,878	228,069
BRIGGS + STRATTON	COMMON STOCK	UNITED STATES	50,900	1,107,584
BRIGHT HORIZONS FAMILY SOLUT	COMMON STOCK	UNITED STATES	11,600	426,184
BRIGHTCOVE	COMMON STOCK	UNITED STATES	16,000	226,240
BRINK S CO/THE	COMMON STOCK	UNITED STATES	47,100	1,607,994
BRINKER INTERNATIONAL INC	COMMON STOCK	UNITED STATES	62,854	2,912,654
BRISTOW GROUP INC	COMMON STOCK	UNITED STATES	35,427	2,659,151
BRIXMOR PROPERTY GROUP INC	REIT	UNITED STATES	46,000	935,180
BROADRIDGE FINANCIAL SOLUTIO	COMMON STOCK	UNITED STATES	117,600	4,647,552
BROADSOFT INC	COMMON STOCK	UNITED STATES	27,300	746,382
BROCADE COMMUNICATIONS SYS	COMMON STOCK	UNITED STATES	430,499	3,818,526
BROOKDALE SENIOR LIVING INC	COMMON STOCK	UNITED STATES	99,500	2,704,410
BROOKLINE BANCORP INC	COMMON STOCK	UNITED STATES	74,223	710,314
BROOKS AUTOMATION INC	COMMON STOCK	UNITED STATES	74,893	785,628
BROWN + BROWN INC	COMMON STOCK	UNITED STATES	114,700	3,600,433
BROWN SHOE COMPANY INC	COMMON STOCK	UNITED STATES	43,125	1,213,538
BRUKER CORP	COMMON STOCK	UNITED STATES	100,507	1,987,023
BRUNSWICK CORP	COMMON STOCK	UNITED STATES	83,800	3,859,828
BRYN MAWR BANK CORP	COMMON STOCK	UNITED STATES	13,900	419,502
BUCKLE INC/THE	COMMON STOCK	UNITED STATES	27,475	1,444,086
BUFFALO WILD WINGS INC NPV	COMMON STOCK	UNITED STATES	18,200	2,679,040
BUILDERS FIRSTSOURCE INC	COMMON STOCK	UNITED STATES	67,617	482,785
BUNGE LTD	COMMON STOCK	UNITED STATES	142,717	11,718,493
BURGER KING WORLDWIDE INC	COMMON STOCK	UNITED STATES	91,700	2,096,262
BURLINGTON STORES INC	COMMON STOCK	UNITED STATES	14,900	476,800
C + F FINANCIAL CORP	COMMON STOCK	UNITED STATES	1,800	82,206
C+J ENERGY SERVICES INC	COMMON STOCK	UNITED STATES	40,700	940,170
CABELA S INC	COMMON STOCK	UNITED STATES	46,400	3,093,024
CABOT CORP	COMMON STOCK	UNITED STATES	64,000	3,289,600

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CABOT MICROELECTRONICS CORP	COMMON STOCK	UNITED STATES	25,155	1,149,584
CACI INTERNATIONAL INC CL A	COMMON STOCK	UNITED STATES	23,316	1,707,198
CADENCE DESIGN SYS INC	COMMON STOCK	UNITED STATES	275,355	3,860,477
CADENCE PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	57,400	519,470
CAESARS ENTERTAINMENT CORP	COMMON STOCK	UNITED STATES	36,900	794,826
CAI INTERNATIONAL INC	COMMON STOCK	UNITED STATES	10,500	247,485
CAL DIVE INTERNATIONAL INC	COMMON STOCK	UNITED STATES	120,441	242,086
CAL MAINE FOODS INC	COMMON STOCK	UNITED STATES	14,790	890,802
CALAMOS ASSET MANAGEMENT A	COMMON STOCK	UNITED STATES	22,380	264,979
CALAMP CORP	COMMON STOCK	UNITED STATES	34,500	964,965
CALAVO GROWERS INC	COMMON STOCK	UNITED STATES	12,600	381,276
CALGON CARBON CORP	COMMON STOCK	UNITED STATES	58,500	1,203,345
CALIFORNIA FIRST NATL BANCOR	COMMON STOCK	UNITED STATES	2,950	44,545
CALIFORNIA WATER SERVICE GRP	COMMON STOCK	UNITED STATES	44,100	1,017,387
CALIX NETWORKS INC	COMMON STOCK	UNITED STATES	45,100	434,764
CALLAWAY GOLF COMPANY	COMMON STOCK	UNITED STATES	73,773	621,906
CALLIDUS SOFTWARE INC	COMMON STOCK	UNITED STATES	43,400	595,882
CALLON PETROLEUM CO	COMMON STOCK	UNITED STATES	54,000	352,620
CALPINE CORP	COMMON STOCK	UNITED STATES	382,915	7,470,672
CAMBREX CORP	COMMON STOCK	UNITED STATES	31,700	565,211
CAMDEN NATIONAL CORP NPV	COMMON STOCK	UNITED STATES	9,900	417,978
CAMDEN PROPERTY TRUST REIT	REIT	UNITED STATES	82,598	4,698,174
CAMPUS CREST COMMUNITIES INC REIT	REIT	UNITED STATES	63,200	594,712
CANTEL MEDICAL CORP	COMMON STOCK	UNITED STATES	35,073	1,189,325
CAPELLA EDUCATION CO	COMMON STOCK	UNITED STATES	10,500	697,620
CAPITAL BANK FINANCIAL CL A	COMMON STOCK	UNITED STATES	17,200	391,300
CAPITAL CITY BANK GROUP INC	COMMON STOCK	UNITED STATES	13,681	161,025
CAPITAL SENIOR LIVING CORP	COMMON STOCK	UNITED STATES	28,200	676,518
CAPITAL SOUTHWEST CORP	COMMON STOCK	UNITED STATES	14,800	516,076
CAPITALSOURCE INC	COMMON STOCK	UNITED STATES	180,473	2,593,397
CAPITOL FEDERAL FINANCIAL IN	COMMON STOCK	UNITED STATES	150,865	1,826,975
CAPSTEAD MORTGAGE CORP	REIT	UNITED STATES	98,100	1,185,048
CAPSTONE TURBINE CORP	COMMON STOCK	UNITED STATES	181,700	234,393
CARBO CERAMICS INC	COMMON STOCK	UNITED STATES	20,550	2,394,692
CARDINAL FINANCIAL CORP	COMMON STOCK	UNITED STATES	32,500	585,000
CARDIOVASCULAR SYSTEMS INC NPV	COMMON STOCK	UNITED STATES	18,300	627,507
CARDTRONICS INC	COMMON STOCK	UNITED STATES	40,208	1,747,038
CAREER EDUCATION CORP	COMMON STOCK	UNITED STATES	62,600	356,820
CARLISLE COS INC	COMMON STOCK	UNITED STATES	60,700	4,819,580
CARMIKE CINEMAS INC	COMMON STOCK	UNITED STATES	17,900	498,336
CARPENTER TECHNOLOGY	COMMON STOCK	UNITED STATES	44,878	2,791,412
CARRIAGE SERVICES INC	COMMON STOCK	UNITED STATES	14,700	287,091
CARRIZO OIL + GAS INC	COMMON STOCK	UNITED STATES	43,040	1,926,901
CARROLS RESTAURANT GROUP INC	COMMON STOCK	UNITED STATES	18,800	124,268
CARTER S INC	COMMON STOCK	UNITED STATES	54,700	3,926,913
CASELLA WASTE SYSTEMS INC A	COMMON STOCK	UNITED STATES	16,700	96,860
CASEY S GENERAL STORES INC NPV	COMMON STOCK	UNITED STATES	36,750	2,581,688
CASH AMERICA INTL INC	COMMON STOCK	UNITED STATES	29,800	1,141,340
CASS INFORMATION SYSTEMS INC	COMMON STOCK	UNITED STATES	11,265	758,698
CASTLE (A.M.) + CO	COMMON STOCK	UNITED STATES	19,000	280,630
CATAMARAN CORP NPV	COMMON STOCK	UNITED STATES	199,734	9,483,370
CATHAY GENERAL BANCORP	COMMON STOCK	UNITED STATES	78,782	2,105,843
CATO CORP CLASS A	COMMON STOCK	UNITED STATES	27,050	860,190
CAVCO INDUSTRIES INC	COMMON STOCK	UNITED STATES	6,800	467,160
CAVIUM INC	COMMON STOCK	UNITED STATES	47,700	1,646,127
CBEYOND INC	COMMON STOCK	UNITED STATES	26,389	182,084
CBIZ INC	COMMON STOCK	UNITED STATES	43,943	400,760
CBL + ASSOCIATES PROPERTIES	REIT	UNITED STATES	150,530	2,703,519
CBOE HOLDINGS INC	COMMON STOCK	UNITED STATES	84,500	4,390,620
CDI CORP	COMMON STOCK	UNITED STATES	13,885	257,289
CDW CORP/DE	COMMON STOCK	UNITED STATES	25,200	588,672

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CEC ENTERTAINMENT INC	COMMON STOCK	UNITED STATES	18,175	804,789
CECO ENVIRONMENTAL CORP	COMMON STOCK	UNITED STATES	13,798	223,114
CEDAR REALTY TRUST INC	REIT	UNITED STATES	72,400	453,224
CELADON GROUP INC	COMMON STOCK	UNITED STATES	20,380	397,002
CELANESE CORP SERIES A	COMMON STOCK	UNITED STATES	154,900	8,567,519
CELL THERAPEUTICS INC NPV	COMMON STOCK	UNITED STATES	126,000	241,920
CELLEX THERAPEUTICS INC	COMMON STOCK	UNITED STATES	79,400	1,922,274
CEMPRA INC	COMMON STOCK	UNITED STATES	19,200	237,888
CENTENE CORP	COMMON STOCK	UNITED STATES	52,600	3,100,770
CENTER BANCORP INC NPV	COMMON STOCK	UNITED STATES	8,500	159,460
CENTERSTATE BANKS INC	COMMON STOCK	UNITED STATES	28,200	286,230
CENTRAL EUROPEAN MEDIA ENT A	COMMON STOCK	UNITED STATES	38,114	146,358
CENTRAL GARDEN AND PET CO A	COMMON STOCK	UNITED STATES	42,200	284,850
CENTRAL PACIFIC FINANCIAL CO NPV	COMMON STOCK	UNITED STATES	14,800	297,184
CENTURY ALUMINUM COMPANY	COMMON STOCK	UNITED STATES	51,000	533,460
CENTURY BANCORP INC CL A	COMMON STOCK	UNITED STATES	3,800	126,350
CENVEO INC	COMMON STOCK	UNITED STATES	57,945	199,331
CEPHEID INC NPV	COMMON STOCK	UNITED STATES	66,600	3,111,552
CERUS CORP	COMMON STOCK	UNITED STATES	69,200	446,340
CEVA INC	COMMON STOCK	UNITED STATES	26,200	398,764
CHAMBERS STREET PROPERTIES	REIT	UNITED STATES	227,900	1,743,435
CHANNELADVISOR CORP	COMMON STOCK	UNITED STATES	6,200	258,602
CHARLES RIVER LABORATORIES	COMMON STOCK	UNITED STATES	44,954	2,384,360
CHART INDUSTRIES INC	COMMON STOCK	UNITED STATES	29,970	2,866,331
CHARTER COMMUNICATION A	COMMON STOCK	UNITED STATES	64,200	8,779,992
CHARTER FINANCIAL CORP	COMMON STOCK	UNITED STATES	8,106	87,302
CHASE CORP	COMMON STOCK	UNITED STATES	6,000	211,800
CHATHAM LODGING TRUST REIT	REIT	UNITED STATES	24,100	492,845
CHECKPOINT SYSTEMS INC	COMMON STOCK	UNITED STATES	46,400	731,728
CHEESECAKE FACTORY INC/THE	COMMON STOCK	UNITED STATES	50,650	2,444,876
CHEFS WAREHOUSE INC/THE	COMMON STOCK	UNITED STATES	15,200	443,232

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CHELSEA THERAPEUTICS INTERNA NPV	COMMON STOCK	UNITED STATES	76,100	337,123
CHEMED CORP	COMMON STOCK	UNITED STATES	19,900	1,524,738
CHEMICAL FINANCIAL CORP	COMMON STOCK	UNITED STATES	28,756	910,703
CHEMOCENTRYX INC	COMMON STOCK	UNITED STATES	20,400	118,116
CHEMTURA CORP	COMMON STOCK	UNITED STATES	98,000	2,736,160
CHENIERE ENERGY INC	COMMON STOCK	UNITED STATES	229,536	9,897,592
CHESAPEAKE LODGING TRUST	REIT	UNITED STATES	43,700	1,105,173
CHESAPEAKE UTILITIES CORP	COMMON STOCK	UNITED STATES	9,402	564,308
CHICAGO BRIDGE + IRON CO NV	COMMON STOCK	UNITED STATES	97,599	8,114,381
CHICO S FAS INC	COMMON STOCK	UNITED STATES	163,200	3,074,688
CHILDREN S PLACE	COMMON STOCK	UNITED STATES	24,600	1,401,462
CHIMERA INVESTMENT CORP	REIT	UNITED STATES	944,900	2,929,190
CHINDEX INTERNATIONAL INC	COMMON STOCK	UNITED STATES	17,400	303,282
CHIQUITA BRANDS INTL	COMMON STOCK	UNITED STATES	49,000	573,300
CHOICE HOTELS INTL INC	COMMON STOCK	UNITED STATES	27,097	1,330,734
CHRISTOPHER + BANKS CORP	COMMON STOCK	UNITED STATES	42,100	359,534
CHURCH + DWIGHT CO INC	COMMON STOCK	UNITED STATES	132,090	8,754,925
CHURCHILL DOWNS INC NPV	COMMON STOCK	UNITED STATES	13,508	1,210,992
CHUY S HOLDINGS INC	COMMON STOCK	UNITED STATES	14,300	515,086
CIBER INC	COMMON STOCK	UNITED STATES	78,100	323,334
CIENA CORP	COMMON STOCK	UNITED STATES	103,400	2,474,362
CIMAREX ENERGY CO	COMMON STOCK	UNITED STATES	83,852	8,796,913
CINCINNATI BELL INC	COMMON STOCK	UNITED STATES	200,587	714,090
CINEMARK HOLDINGS INC	COMMON STOCK	UNITED STATES	115,200	3,839,616
CIRCOR INTERNATIONAL INC	COMMON STOCK	UNITED STATES	16,872	1,362,920
CIRRUS LOGIC INC	COMMON STOCK	UNITED STATES	66,900	1,366,767
CIT GROUP INC	COMMON STOCK	UNITED STATES	195,300	10,180,989
CITI TRENDS INC	COMMON STOCK	UNITED STATES	15,247	259,199
CITIZENS + NORTHERN CORP	COMMON STOCK	UNITED STATES	12,596	259,855
CITIZENS INC NPV	COMMON STOCK	UNITED STATES	38,100	333,375
CITY HOLDING CO	COMMON STOCK	UNITED STATES	17,900	829,307
CITY NATIONAL CORP	COMMON STOCK	UNITED STATES	46,300	3,667,886
CLARCOR INC	COMMON STOCK	UNITED STATES	46,800	3,011,580
CLAYTON WILLIAMS ENERGY INC	COMMON STOCK	UNITED STATES	6,000	491,700
CLEAN ENERGY FUELS CORP	COMMON STOCK	UNITED STATES	68,300	879,704
CLEAN HARBORS INC	COMMON STOCK	UNITED STATES	60,620	3,634,775
CLEAR CHANNEL OUTDOOR CL A	COMMON STOCK	UNITED STATES	44,300	449,202
CLEARWATER PAPER CORP	COMMON STOCK	UNITED STATES	24,516	1,287,090
CLECO CORPORATION	COMMON STOCK	UNITED STATES	58,508	2,727,643
CLIFTON SAVINGS BANCORP INC	COMMON STOCK	UNITED STATES	11,691	149,645
CLOUD PEAK ENERGY INC	COMMON STOCK	UNITED STATES	62,300	1,121,400
CLOVIS ONCOLOGY INC	COMMON STOCK	UNITED STATES	17,400	1,048,698
CLUBCORP HOLDINGS INC	COMMON STOCK	UNITED STATES	20,100	356,574
CNA FINANCIAL CORP	COMMON STOCK	UNITED STATES	28,724	1,231,972
CNB FINANCIAL CORP/PA NPV	COMMON STOCK	UNITED STATES	17,800	338,200
CNO FINANCIAL GROUP INC	COMMON STOCK	UNITED STATES	214,839	3,800,502
COBALT INTERNATIONAL ENERGY	COMMON STOCK	UNITED STATES	254,900	4,193,105
COBIZ FINANCIAL INC	COMMON STOCK	UNITED STATES	45,586	545,209
COCA COLA BOTTLING CO CONSOL	COMMON STOCK	UNITED STATES	5,000	365,950
COEUR MINING INC	COMMON STOCK	UNITED STATES	92,717	1,005,979
COGENT COMMUNICATIONS GROUP	COMMON STOCK	UNITED STATES	46,394	1,874,782
COGNEX CORP	COMMON STOCK	UNITED STATES	88,400	3,375,112
COHEN + STEERS INC	COMMON STOCK	UNITED STATES	19,899	797,154
COHERENT INC	COMMON STOCK	UNITED STATES	23,514	1,749,206
COHU INC	COMMON STOCK	UNITED STATES	26,925	282,713
COLEMAN CABLE INC	COMMON STOCK	UNITED STATES	11,100	291,042
COLFAX CORP	COMMON STOCK	UNITED STATES	83,100	5,292,639
COLONY FINANCIAL INC	REIT	UNITED STATES	74,200	1,505,518
COLUMBIA BANKING SYSTEM INC NPV	COMMON STOCK	UNITED STATES	50,207	1,381,195
COLUMBIA SPORTSWEAR CO NPV	COMMON STOCK	UNITED STATES	13,450	1,059,188
COLUMBUS MCKINNON CORP/NY	COMMON STOCK	UNITED STATES	22,000	597,080

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COMFORT SYSTEMS USA INC	COMMON STOCK	UNITED STATES	40,100	777,539
COMMERCE BANCSHARES INC	COMMON STOCK	UNITED STATES	78,659	3,532,560
COMMERCIAL METALS CO	COMMON STOCK	UNITED STATES	118,872	2,416,668
COMMERCIAL VEHICLE GROUP INC	COMMON STOCK	UNITED STATES	32,000	232,640
COMMONWEALTH	REIT	UNITED STATES	116,460	2,714,683
COMMSCOPE HOLDING CO INC	COMMON STOCK	UNITED STATES	40,400	764,368
COMMUNITY BANK SYSTEM INC	COMMON STOCK	UNITED STATES	39,040	1,549,107
COMMUNITY HEALTH SYSTEMS INC	COMMON STOCK	UNITED STATES	90,000	3,534,300
COMMUNITY TRUST BANCORP INC	COMMON STOCK	UNITED STATES	14,257	643,846
COMMVault SYSTEMS INC	COMMON STOCK	UNITED STATES	45,200	3,384,576
COMPASS MINERALS INTERNATION	COMMON STOCK	UNITED STATES	30,700	2,457,535
COMPUTER PROGRAMS + SYSTEMS	COMMON STOCK	UNITED STATES	11,100	686,091
COMPUTER TASK GROUP INC	COMMON STOCK	UNITED STATES	16,452	310,943
COMPUWARE CORP	COMMON STOCK	UNITED STATES	211,900	2,375,399
COMSCORE INC	COMMON STOCK	UNITED STATES	37,707	1,078,797
COMSTOCK RESOURCES INC	COMMON STOCK	UNITED STATES	49,133	898,643
COMTECH TELECOMMUNICATIONS	COMMON STOCK	UNITED STATES	18,575	585,484
COMVERSE INC	COMMON STOCK	UNITED STATES	20,850	808,980
CON WAY INC	COMMON STOCK	UNITED STATES	55,584	2,207,241
CONCHO RESOURCES INC	COMMON STOCK	UNITED STATES	101,600	10,972,800
CONCUR TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	45,200	4,663,736
CONMED CORP	COMMON STOCK	UNITED STATES	30,490	1,295,825
CONN S INC	COMMON STOCK	UNITED STATES	22,231	1,751,580
CONNECTICUT WATER SVC INC NPV	COMMON STOCK	UNITED STATES	10,300	365,753
CONS TOMOKA LAND CO FLORIDA	COMMON STOCK	UNITED STATES	6,600	239,514
CONSOLIDATED COMMUNICATIONS	COMMON STOCK	UNITED STATES	39,758	780,450
CONSOLIDATED GRAPHICS INC	COMMON STOCK	UNITED STATES	9,113	614,581
CONSOLIDATED WATER CO ORD SH	COMMON STOCK	UNITED STATES	15,300	215,730
CONSTANT CONTACT INC	COMMON STOCK	UNITED STATES	29,829	926,787
CONTAINER STORE GROUP INC/TH	COMMON STOCK	UNITED STATES	13,900	647,879
CONTANGO OIL + GAS	COMMON STOCK	UNITED STATES	15,200	718,352

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CONTINENTAL RESOURCES INC/OK	COMMON STOCK	UNITED STATES	41,565	4,676,894
CONVERGYS CORP NPV	COMMON STOCK	UNITED STATES	98,500	2,073,425
COOPER COS INC/THE	COMMON STOCK	UNITED STATES	47,688	5,905,682
COOPER TIRE + RUBBER	COMMON STOCK	UNITED STATES	64,550	1,551,782
COPA HOLDINGS SA CLASS A NPV	COMMON STOCK	UNITED STATES	32,233	5,160,826
COPART INC NPV	COMMON STOCK	UNITED STATES	111,312	4,079,585
CORCEPT THERAPEUTICS INC	COMMON STOCK	UNITED STATES	21,000	67,620
CORE MARK HOLDING CO INC	COMMON STOCK	UNITED STATES	11,700	888,381
CORELOGIC INC	COMMON STOCK	UNITED STATES	95,043	3,376,878
CORESITE REALTY CORP	REIT	UNITED STATES	24,200	778,998
CORINTHIAN COLLEGES INC	COMMON STOCK	UNITED STATES	89,200	158,776
CORNERSTONE ONDEMAND INC	COMMON STOCK	UNITED STATES	36,800	1,962,912
CORNERSTONE THERAPEUTICS INC	COMMON STOCK	UNITED STATES	6,100	57,889
CORONADO BIOSCIENCES INC.	COMMON STOCK	UNITED STATES	20,100	52,863
CORPORATE EXECUTIVE BOARD CO	COMMON STOCK	UNITED STATES	30,846	2,388,406
CORPORATE OFFICE PROPERTIES	REIT	UNITED STATES	85,173	2,017,748
CORRECTIONS CORP OF AMERICA	REIT	UNITED STATES	115,056	3,689,846
CORVEL CORP	COMMON STOCK	UNITED STATES	10,800	504,360
COSTA INC	COMMON STOCK	UNITED STATES	4,600	99,958
COSTAR GROUP INC	COMMON STOCK	UNITED STATES	26,925	4,969,817
COTY INC CL A	COMMON STOCK	UNITED STATES	53,900	821,975
COURIER CORP	COMMON STOCK	UNITED STATES	12,150	219,794
COUSINS PROPERTIES INC	REIT	UNITED STATES	164,750	1,696,925
COVANCE INC	COMMON STOCK	UNITED STATES	54,172	4,770,386
COVANTA HOLDING CORP	COMMON STOCK	UNITED STATES	106,310	1,887,003
COWEN GROUP INC CLASS A	COMMON STOCK	UNITED STATES	56,250	219,938
CRA INTERNATIONAL INC NPV	COMMON STOCK	UNITED STATES	11,600	229,680
CRACKER BARREL OLD COUNTRY	COMMON STOCK	UNITED STATES	19,193	2,112,574
CRAFT BREW ALLIANCE INC	COMMON STOCK	UNITED STATES	4,700	77,174
CRANE CO	COMMON STOCK	UNITED STATES	47,487	3,193,501
CRAWFORD + CO CL B	COMMON STOCK	UNITED STATES	34,733	320,933
CRAY INC	COMMON STOCK	UNITED STATES	40,330	1,107,462
CREDIT ACCEPTANCE CORP	COMMON STOCK	UNITED STATES	7,541	980,255
CREE INC	COMMON STOCK	UNITED STATES	112,200	7,020,354
CROCS INC	COMMON STOCK	UNITED STATES	92,600	1,474,192
CROSS COUNTRY HEALTHCARE INC	COMMON STOCK	UNITED STATES	39,071	389,929
CROSSTEX ENERGY INC	COMMON STOCK	UNITED STATES	46,200	1,670,592
CROWN HOLDINGS INC	COMMON STOCK	UNITED STATES	139,550	6,219,744
CROWN MEDIA HOLDINGS CLASS A	COMMON STOCK	UNITED STATES	30,600	108,018
CRYOLIFE INC	COMMON STOCK	UNITED STATES	42,300	469,107
CSG SYSTEMS INTL INC	COMMON STOCK	UNITED STATES	30,000	882,000
CSS INDUSTRIES INC	COMMON STOCK	UNITED STATES	12,195	349,753
CST BRANDS INC	COMMON STOCK	UNITED STATES	60,300	2,214,216
CTS CORP NPV	COMMON STOCK	UNITED STATES	39,530	787,042
CUBESMART	REIT	UNITED STATES	129,900	2,070,606
CUBIC CORP NPV	COMMON STOCK	UNITED STATES	16,813	885,373
CUBIST PHARMACEUTICALS INC	RIGHT	UNITED STATES	47,500	64,125
CUBIST PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	64,350	4,431,785
CULLEN/FROST BANKERS INC	COMMON STOCK	UNITED STATES	50,625	3,768,019
CULP INC	COMMON STOCK	UNITED STATES	6,600	134,970
CUMULUS MEDIA INC CL A	COMMON STOCK	UNITED STATES	81,600	630,768
CURIS INC	COMMON STOCK	UNITED STATES	84,300	237,726
CURTISS WRIGHT CORP	COMMON STOCK	UNITED STATES	45,561	2,835,261
CUSTOMERS BANCORP INC	COMMON STOCK	UNITED STATES	16,700	341,682
CVB FINANCIAL CORP NPV	COMMON STOCK	UNITED STATES	94,536	1,613,730
CVENT INC	COMMON STOCK	UNITED STATES	6,200	225,618
CVR ENERGY INC	COMMON STOCK	UNITED STATES	14,000	608,020
CYBERONICS INC	COMMON STOCK	UNITED STATES	27,250	1,785,148
CYNOSURE INC A	COMMON STOCK	UNITED STATES	17,512	467,220
CYPRESS SEMICONDUCTOR CORP	COMMON STOCK	UNITED STATES	150,794	1,583,337
CYRUSONE INC	REIT	UNITED STATES	18,600	415,338
CYS INVESTMENTS INC	REIT	UNITED STATES	163,200	1,209,312
CYTEC INDUSTRIES INC	COMMON STOCK	UNITED STATES	35,300	3,288,548

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CYTOKINETICS INC	COMMON STOCK	UNITED STATES	20,516	133,354
CYTORI THERAPEUTICS INC	COMMON STOCK	UNITED STATES	45,300	116,421
DAILY JOURNAL CORP	COMMON STOCK	UNITED STATES	1,800	332,982
DAKTRONICS INC NPV	COMMON STOCK	UNITED STATES	35,900	562,912
DANA HOLDING CORP	COMMON STOCK	UNITED STATES	139,584	2,738,638
DARLING INTERNATIONAL INC	COMMON STOCK	UNITED STATES	153,478	3,204,621
DATALINK CORP	COMMON STOCK	UNITED STATES	15,700	171,130
DAWSON GEOPHYSICAL CO	COMMON STOCK	UNITED STATES	9,000	304,380
DCT INDUSTRIAL TRUST INC	REIT	UNITED STATES	261,903	1,867,368
DDR CORP	REIT	UNITED STATES	287,611	4,420,581
DEALERTRACK TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	43,585	2,095,567
DEAN FOODS CO	COMMON STOCK	UNITED STATES	91,000	1,564,290
DECKERS OUTDOOR CORP	COMMON STOCK	UNITED STATES	34,700	2,930,762
DEL FRISCO S RESTAURANT GROU	COMMON STOCK	UNITED STATES	10,400	245,128
DELEK US HOLDINGS INC	COMMON STOCK	UNITED STATES	37,100	1,276,611
DELTA NATURAL GAS CO INC	COMMON STOCK	UNITED STATES	4,800	107,424
DELTIC TIMBER CORP	COMMON STOCK	UNITED STATES	11,400	774,516
DELUXE CORP	COMMON STOCK	UNITED STATES	51,450	2,685,176
DEMAND MEDIA INC	COMMON STOCK	UNITED STATES	23,800	137,326
DEMANDWARE INC	COMMON STOCK	UNITED STATES	17,900	1,147,748
DENDREON CORP	COMMON STOCK	UNITED STATES	168,000	502,320
DENNY S CORP	COMMON STOCK	UNITED STATES	106,039	762,420
DEPOMED INC NPV	COMMON STOCK	UNITED STATES	56,800	600,944
DERMA SCIENCES INC	COMMON STOCK	UNITED STATES	6,400	69,248
DESTINATION MATERNITY CORP	COMMON STOCK	UNITED STATES	13,686	408,938
DESTINATION XL GROUP INC	COMMON STOCK	UNITED STATES	11,400	74,898
DEVRY EDUCATION GROUP INC	COMMON STOCK	UNITED STATES	62,400	2,215,200
DEXCOM INC	COMMON STOCK	UNITED STATES	68,690	2,432,313
DFC GLOBAL CORP	COMMON STOCK	UNITED STATES	40,900	468,305

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DIAMOND FOODS INC	COMMON STOCK	UNITED STATES	21,500	555,560
DIAMOND HILL INVESTMENT GRP NPV	COMMON STOCK	UNITED STATES	3,600	426,024
DIAMOND RESORTS INTERNATIONAL	COMMON STOCK	UNITED STATES	17,300	319,358
DIAMONDBACK ENERGY INC	COMMON STOCK	UNITED STATES	18,900	999,054
DIAMONDROCK HOSPITALITY CO	REIT	UNITED STATES	191,546	2,212,356
DICE HOLDINGS INC	COMMON STOCK	UNITED STATES	43,826	317,739
DICK S SPORTING GOODS INC	COMMON STOCK	UNITED STATES	97,732	5,678,229
DIEBOLD INC	COMMON STOCK	UNITED STATES	62,625	2,067,251
DIGI INTERNATIONAL INC	COMMON STOCK	UNITED STATES	25,379	307,593
DIGIMARC CORP	COMMON STOCK	UNITED STATES	6,400	123,264
DIGITAL GENERATION INC	COMMON STOCK	UNITED STATES	25,000	318,750
DIGITAL REALTY TRUST INC	REIT	UNITED STATES	124,569	6,118,829
DIGITAL RIVER INC	COMMON STOCK	UNITED STATES	41,900	775,150
DIGITALGLOBE INC	COMMON STOCK	UNITED STATES	70,088	2,884,121
DILLARDS INC CL A NPV	COMMON STOCK	UNITED STATES	24,700	2,401,087
DIME COMMUNITY BANCSHARES	COMMON STOCK	UNITED STATES	31,966	540,865
DINEEQUITY INC	COMMON STOCK	UNITED STATES	15,100	1,261,605
DIODES INC	COMMON STOCK	UNITED STATES	37,249	877,586
DISH NETWORK CORP A	COMMON STOCK	UNITED STATES	202,327	11,718,780
DIVERSIFIED RESTAURANT HOLDI	COMMON STOCK	UNITED STATES	9,100	43,407
DOLBY LABORATORIES INC CL A	COMMON STOCK	UNITED STATES	40,940	1,578,646
DOMINO S PIZZA INC	COMMON STOCK	UNITED STATES	54,528	3,797,875
DOMTAR CORP	COMMON STOCK	UNITED STATES	30,250	2,853,785
DONALDSON CO INC	COMMON STOCK	UNITED STATES	141,400	6,145,244
DONEGAL GROUP INC CL A	COMMON STOCK	UNITED STATES	13,366	212,519
DORAL FINANCIAL CORP	COMMON STOCK	UNITED STATES	2,620	41,029
DORMAN PRODUCTS INC	COMMON STOCK	UNITED STATES	25,160	1,410,721
DOUGLAS DYNAMICS INC	COMMON STOCK	UNITED STATES	27,100	455,822
DOUGLAS EMMETT INC	REIT	UNITED STATES	138,687	3,230,020
DREAMWORKS ANIMATION SKG A	COMMON STOCK	UNITED STATES	70,900	2,516,950
DRESSER RAND GROUP INC	COMMON STOCK	UNITED STATES	73,900	4,406,657
DREW INDUSTRIES INC	COMMON STOCK	UNITED STATES	22,200	1,136,640
DRIL QUIP INC	COMMON STOCK	UNITED STATES	39,100	4,298,263
DSP GROUP INC	COMMON STOCK	UNITED STATES	33,100	321,401
DST SYSTEMS INC	COMMON STOCK	UNITED STATES	31,717	2,878,001
DSW INC CLASS A NPV	COMMON STOCK	UNITED STATES	65,928	2,817,103
DTS INC	COMMON STOCK	UNITED STATES	19,478	467,082
DUCOMMUN INC	COMMON STOCK	UNITED STATES	3,700	110,297
DUKE REALTY CORP	REIT	UNITED STATES	303,400	4,563,136
DUNKIN BRANDS GROUP INC	COMMON STOCK	UNITED STATES	103,400	4,983,880
DUPONT FABROS TECHNOLOGY	REIT	UNITED STATES	55,600	1,373,876
DURATA THERAPEUTICS INC	COMMON STOCK	UNITED STATES	400	5,116
DXP ENTERPRISES INC	COMMON STOCK	UNITED STATES	9,505	1,094,976
DYAX CORP	COMMON STOCK	UNITED STATES	101,100	761,283
DYCOM INDUSTRIES INC	COMMON STOCK	UNITED STATES	33,400	928,186
DYNAMIC MATERIALS CORP	COMMON STOCK	UNITED STATES	14,650	318,491
DYNAVAX TECHNOLOGIES CORP	COMMON STOCK	UNITED STATES	177,700	348,292
DYNEGY INC	COMMON STOCK	UNITED STATES	91,600	1,971,232
DYNEX CAPITAL INC	REIT	UNITED STATES	57,600	460,800
E2OPEN INC	COMMON STOCK	UNITED STATES	16,100	384,951
EAGLE BANCORP INC	COMMON STOCK	UNITED STATES	20,240	619,951
EAGLE MATERIALS INC	COMMON STOCK	UNITED STATES	48,748	3,774,558
EARTHLINK INC	COMMON STOCK	UNITED STATES	118,822	602,428
EAST WEST BANCORP INC	COMMON STOCK	UNITED STATES	132,100	4,619,537
EASTGROUP PROPERTIES INC	REIT	UNITED STATES	29,500	1,708,935
EATON VANCE CORP	COMMON STOCK	UNITED STATES	118,929	5,088,972
EBIX INC	COMMON STOCK	UNITED STATES	37,731	555,400
ECHO GLOBAL LOGISTICS INC	COMMON STOCK	UNITED STATES	19,400	416,712
ECHOSTAR CORP A	COMMON STOCK	UNITED STATES	39,525	1,965,183
EDUCATION MANAGEMENT CORP	COMMON STOCK	UNITED STATES	38,000	383,420
EDUCATION REALTY TRUST INC	REIT	UNITED STATES	115,900	1,022,238
EHEALTH INC	COMMON STOCK	UNITED STATES	19,491	906,137

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EINSTEIN NOAH RESTAURANT GRO	COMMON STOCK	UNITED STATES	11,600	168,200
EL PASO ELECTRIC CO NPV	COMMON STOCK	UNITED STATES	41,120	1,443,723
ELECTRO RENT CORP NPV	COMMON STOCK	UNITED STATES	23,543	436,016
ELECTRO SCIENTIFIC INDS INC NPV	COMMON STOCK	UNITED STATES	23,147	242,118
ELECTRONICS FOR IMAGING	COMMON STOCK	UNITED STATES	46,800	1,812,564
ELIZABETH ARDEN INC	COMMON STOCK	UNITED STATES	25,278	896,105
ELLIE MAE INC	COMMON STOCK	UNITED STATES	25,000	671,750
EMC INS GROUP INC	COMMON STOCK	UNITED STATES	7,200	220,464
EMCOR GROUP INC	COMMON STOCK	UNITED STATES	63,812	2,708,181
EMERALD OIL INC	COMMON STOCK	UNITED STATES	42,085	322,371
EMERGENT BIOSOLUTIONS INC	COMMON STOCK	UNITED STATES	23,900	549,461
EMERITUS CORP	COMMON STOCK	UNITED STATES	35,800	774,354
EMPIRE DISTRICT ELECTRIC CO	COMMON STOCK	UNITED STATES	42,470	963,644
EMPIRE STATE REALTY TRUST	REIT	UNITED STATES	79,900	1,222,470
EMPLOYERS HOLDINGS INC	COMMON STOCK	UNITED STATES	31,104	984,442
EMULEX CORP	COMMON STOCK	UNITED STATES	96,200	688,792
ENCORE CAPITAL GROUP INC	COMMON STOCK	UNITED STATES	23,462	1,179,200
ENCORE WIRE CORP	COMMON STOCK	UNITED STATES	20,300	1,100,260
ENDEAVOUR INTERNATIONAL CORP	COMMON STOCK	UNITED STATES	39,300	206,325
ENDO HEALTH SOLUTIONS INC	COMMON STOCK	UNITED STATES	108,913	7,347,271
ENDOCYTE INC	COMMON STOCK	UNITED STATES	29,200	312,148
ENDOLOGIX INC	COMMON STOCK	UNITED STATES	64,000	1,116,160
ENDURANCE INTERNATIONAL GROU	COMMON STOCK	UNITED STATES	21,100	299,198
ENDURANCE SPECIALTY HOLDINGS	COMMON STOCK	UNITED STATES	42,600	2,499,342
ENERGEN CORP	COMMON STOCK	UNITED STATES	67,800	4,796,850
ENERGIZER HOLDINGS INC	COMMON STOCK	UNITED STATES	60,381	6,535,639
ENERGY RECOVERY INC	COMMON STOCK	UNITED STATES	54,900	305,244
ENERGY XXI BERMUDA	COMMON STOCK	UNITED STATES	73,800	1,997,028
ENERNOC INC	COMMON STOCK	UNITED STATES	20,100	345,921
ENERSYS	COMMON STOCK	UNITED STATES	45,200	3,168,068

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ENGLITY HOLDINGS INC	COMMON STOCK	UNITED STATES	15,900	531,060
ENNIS INC	COMMON STOCK	UNITED STATES	26,765	473,741
ENPRO INDUSTRIES INC	COMMON STOCK	UNITED STATES	20,600	1,187,590
ENSIGN GROUP INC/THE	COMMON STOCK	UNITED STATES	16,032	709,737
ENSTAR GROUP LTD	COMMON STOCK	UNITED STATES	9,400	1,305,754
ENTEGRIS INC	COMMON STOCK	UNITED STATES	146,087	1,694,609
ENTERCOM COMMUNICATIONS CL A	COMMON STOCK	UNITED STATES	24,300	255,393
ENTERPRISE BANCORP INC	COMMON STOCK	UNITED STATES	4,800	101,616
ENTERPRISE FINANCIAL SERVICE	COMMON STOCK	UNITED STATES	9,158	187,006
ENTRAVISION COMMUNICATIONS A	COMMON STOCK	UNITED STATES	50,800	309,372
ENTROPIC COMMUNICATIONS INC	COMMON STOCK	UNITED STATES	70,500	332,055
ENVESTNET INC	COMMON STOCK	UNITED STATES	20,600	830,180
ENVISION HEALTHCARE HOLDINGS	COMMON STOCK	UNITED STATES	45,600	1,619,712
ENZON PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	45,620	52,919
EPAM SYSTEMS INC	COMMON STOCK	UNITED STATES	19,100	667,354
EPIQ SYSTEMS INC	COMMON STOCK	UNITED STATES	35,299	572,197
EPIZYME INC	COMMON STOCK	UNITED STATES	7,100	147,680
EPL OIL + GAS INC	COMMON STOCK	UNITED STATES	23,900	681,150
EPLUS INC	COMMON STOCK	UNITED STATES	4,100	233,044
EPR PROPERTIES	REIT	UNITED STATES	47,300	2,325,268
EQUINIX INC	COMMON STOCK	UNITED STATES	48,505	8,607,212
EQUITY LIFESTYLE PROPERTIES	REIT	UNITED STATES	82,600	2,992,598
EQUITY ONE INC	REIT	UNITED STATES	56,100	1,258,884
ERA GROUP INC	COMMON STOCK	UNITED STATES	20,762	640,715
ERIE INDEMNITY COMPANY CL A NPV	COMMON STOCK	UNITED STATES	24,998	1,827,854
ESB FINANCIAL CORP	COMMON STOCK	UNITED STATES	13,680	194,256
ESCO TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	30,200	1,034,652
ESSA BANCORP INC	COMMON STOCK	UNITED STATES	18,800	217,328
ESSENT GROUP LTD	COMMON STOCK	UNITED STATES	22,000	529,320
ESSEX PROPERTY TRUST INC	REIT	UNITED STATES	36,228	5,199,080
ESTERLINE TECHNOLOGIES CORP	COMMON STOCK	UNITED STATES	30,840	3,144,446
ETHAN ALLEN INTERIORS INC	COMMON STOCK	UNITED STATES	27,200	827,424
EURONET WORLDWIDE INC	COMMON STOCK	UNITED STATES	46,500	2,225,025
EVERBANK FINANCIAL CORP	COMMON STOCK	UNITED STATES	72,900	1,336,986
EVERCORE PARTNERS INC CL A	COMMON STOCK	UNITED STATES	28,800	1,721,664
EVEREST RE GROUP LTD	COMMON STOCK	UNITED STATES	47,864	7,460,562
EVERTEC INC	COMMON STOCK	UNITED STATES	25,900	638,694
EVOLUTION PETROLEUM CORP	COMMON STOCK	UNITED STATES	12,900	159,186
EW SCRIPPS CO/THE A	COMMON STOCK	UNITED STATES	24,999	542,978
EXACT SCIENCES CORP	COMMON STOCK	UNITED STATES	55,400	647,626
EXACTECH INC	COMMON STOCK	UNITED STATES	8,500	201,960
EXAMWORKS GROUP INC	COMMON STOCK	UNITED STATES	24,500	731,815
EXAR CORP	COMMON STOCK	UNITED STATES	37,701	444,495
EXCEL TRUST INC	REIT	UNITED STATES	46,660	531,457
EXCO RESOURCES INC	RIGHT	UNITED STATES	132,784	21,245
EXCO RESOURCES INC	COMMON STOCK	UNITED STATES	132,784	705,083
EXELIS INC	COMMON STOCK	UNITED STATES	181,300	3,455,578
EXELIXIS INC	COMMON STOCK	UNITED STATES	182,000	1,115,660
EXLSERVICE HOLDINGS INC	COMMON STOCK	UNITED STATES	29,286	808,879
EXONE CO/THE	COMMON STOCK	UNITED STATES	6,100	368,806
EXPONENT INC	COMMON STOCK	UNITED STATES	15,100	1,169,344
EXPRESS INC	COMMON STOCK	UNITED STATES	84,300	1,573,881
EXTERRAN HOLDINGS INC	COMMON STOCK	UNITED STATES	55,136	1,885,651
EXTRA SPACE STORAGE INC	REIT	UNITED STATES	104,291	4,393,780
EXTREME NETWORKS INC	COMMON STOCK	UNITED STATES	106,000	742,000
EZCORP INC CL A	COMMON STOCK	UNITED STATES	55,200	645,288
FABRINET	COMMON STOCK	UNITED STATES	17,900	368,024
FACTSET RESEARCH SYSTEMS INC	COMMON STOCK	UNITED STATES	41,370	4,491,955
FAIR ISAAC CORP	COMMON STOCK	UNITED STATES	35,604	2,237,355
FAIRCHILD SEMICONDUCTOR INTE	COMMON STOCK	UNITED STATES	130,720	1,745,112
FAIRPOINT COMMUNICATIONS INC	COMMON STOCK	UNITED STATES	9,700	109,707
FAIRWAY GROUP HOLDINGS CORP	COMMON STOCK	UNITED STATES	13,300	240,996

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FARMER BROS CO	COMMON STOCK	UNITED STATES	8,300	193,058
FARO TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	18,900	1,101,870
FBL FINANCIAL GROUP INC CL A NPV	COMMON STOCK	UNITED STATES	12,077	540,929
FBR + CO	COMMON STOCK	UNITED STATES	7,625	201,148
FEDERAL AGRIC MTG CORP CL C	COMMON STOCK	UNITED STATES	10,000	342,500
FEDERAL MOGUL CORP	COMMON STOCK	UNITED STATES	18,449	363,076
FEDERAL REALTY INVS TRUST	REIT	UNITED STATES	64,280	6,518,635
FEDERAL SIGNAL CORP	COMMON STOCK	UNITED STATES	66,550	974,958
FEDERATED INVESTORS INC CL B NPV	COMMON STOCK	UNITED STATES	92,000	2,649,600
FEI COMPANY NPV	COMMON STOCK	UNITED STATES	39,400	3,520,784
FELCOR LODGING TRUST INC	REIT	UNITED STATES	120,085	979,894
FEMALE HEALTH COMPANY	COMMON STOCK	UNITED STATES	17,100	145,350
FERRO CORP	COMMON STOCK	UNITED STATES	65,150	835,875
FIDELITY NATIONAL FINL A	COMMON STOCK	UNITED STATES	242,257	7,861,240
FIDELITY SOUTHERN CORP NPV	COMMON STOCK	UNITED STATES	14,200	235,862
FIDUS INVESTMENT CORP	COMMON STOCK	UNITED STATES	4,901	106,548
FIESTA RESTAURANT GROUP	COMMON STOCK	UNITED STATES	21,700	1,133,608
FIFTH + PACIFIC COS INC	COMMON STOCK	UNITED STATES	118,071	3,786,537
FIFTH STREET FINANCE CORP	COMMON STOCK	UNITED STATES	124,773	1,154,150
* FINANCIAL ENGINES INC	COMMON STOCK	UNITED STATES	47,900	3,328,092
FINANCIAL INSTITUTIONS INC	COMMON STOCK	UNITED STATES	15,200	375,592
FINISAR CORPORATION	COMMON STOCK	UNITED STATES	91,900	2,198,248
FINISH LINE/THE CL A	COMMON STOCK	UNITED STATES	50,900	1,433,853
FIREEYE INC	COMMON STOCK	UNITED STATES	16,900	737,009
FIRST AMERICAN FINANCIAL	COMMON STOCK	UNITED STATES	107,343	3,027,073
FIRST BANCORP INC/ME	COMMON STOCK	UNITED STATES	9,600	167,232
FIRST BANCORP PUERTO RICO	COMMON STOCK	UNITED STATES	55,000	340,450
FIRST BANCORP/NC NPV	COMMON STOCK	UNITED STATES	23,350	388,077
FIRST BUSEY CORP	COMMON STOCK	UNITED STATES	75,160	435,928
FIRST CASH FINL SVCS INC	COMMON STOCK	UNITED STATES	29,689	1,835,968

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FIRST CITIZENS BCSHS CL A	COMMON STOCK	UNITED STATES	6,900	1,536,147
FIRST COMMONWEALTH FINL CORP	COMMON STOCK	UNITED STATES	115,161	1,015,720
FIRST COMMUNITY BANCSHARES	COMMON STOCK	UNITED STATES	15,690	262,023
FIRST CONNECTICUT BANCORP	COMMON STOCK	UNITED STATES	17,500	282,100
FIRST DEFIANCE FINL CORP	COMMON STOCK	UNITED STATES	6,200	161,014
FIRST FINANCIAL BANCORP NPV	COMMON STOCK	UNITED STATES	59,304	1,033,669
FIRST FINANCIAL CORP/INDIANA NPV	COMMON STOCK	UNITED STATES	14,014	512,352
FIRST FINANCIAL HOLDINGS INC	COMMON STOCK	UNITED STATES	24,539	1,632,089
FIRST FINANCIAL NORTHWEST	COMMON STOCK	UNITED STATES	8,700	90,219
FIRST FINL BANKSHARES INC	COMMON STOCK	UNITED STATES	31,574	2,093,988
FIRST HORIZON NATIONAL CORP	COMMON STOCK	UNITED STATES	229,317	2,671,543
FIRST INDUSTRIAL REALTY TR REIT	REIT	UNITED STATES	106,000	1,849,700
FIRST INTERSTATE BANCYSYS/MT NPV	COMMON STOCK	UNITED STATES	17,000	482,290
FIRST MARBLEHEAD CORP/THE	COMMON STOCK	UNITED STATES	5,705	42,160
FIRST MERCHANTS CORP NPV	COMMON STOCK	UNITED STATES	32,566	741,202
FIRST MIDWEST BANCORP INC/IL	COMMON STOCK	UNITED STATES	74,138	1,299,639
FIRST NIAGARA FINANCIAL GRP	COMMON STOCK	UNITED STATES	325,965	3,461,748
FIRST OF LONG ISLAND CORP	COMMON STOCK	UNITED STATES	7,800	334,386
FIRST POTOMAC REALTY TRUST	REIT	UNITED STATES	59,590	693,032
FIRST REPUBLIC BANK/CA	COMMON STOCK	UNITED STATES	112,900	5,910,315
FIRSTHAND TECHNOLOGY VALUE FUN	COMMON STOCK	UNITED STATES	8,800	203,896
FIRSTMERIT CORP NPV	COMMON STOCK	UNITED STATES	162,401	3,610,174
FIVE BELOW	COMMON STOCK	UNITED STATES	29,600	1,278,720
FIVE STAR QUALITY CARE	COMMON STOCK	UNITED STATES	39,400	216,306
FLAGSTAR BANCORP INC	COMMON STOCK	UNITED STATES	10,100	198,162
FLEETCOR TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	65,900	7,721,503
FLEETMATIC GROUP PLC	COMMON STOCK	UNITED STATES	15,300	661,725
FLEXSTEEL INDS	COMMON STOCK	UNITED STATES	7,800	239,694
FLOTEK INDUSTRIES INC	COMMON STOCK	UNITED STATES	49,100	985,437
FLOW INTL CORP	COMMON STOCK	UNITED STATES	61,800	249,672
FLOWERS FOODS INC	COMMON STOCK	UNITED STATES	165,712	3,557,837
FLUIDIGM CORP	COMMON STOCK	UNITED STATES	23,900	915,848
FLUSHING FINANCIAL CORP	COMMON STOCK	UNITED STATES	31,041	642,549
FNB CORP	COMMON STOCK	UNITED STATES	143,502	1,810,995
FOOT LOCKER INC	COMMON STOCK	UNITED STATES	148,200	6,141,408
FOREST CITY ENTERPRISES CL A	COMMON STOCK	UNITED STATES	146,881	2,805,427
FOREST LABORATORIES INC CVR	COMMON STOCK	UNITED STATES	11,600	0
FOREST OIL CORP	COMMON STOCK	UNITED STATES	116,516	420,623
FORESTAR GROUP INC	COMMON STOCK	UNITED STATES	39,233	834,486
FORMFACTOR INC	COMMON STOCK	UNITED STATES	51,797	311,818
FORRESTER RESEARCH INC	COMMON STOCK	UNITED STATES	13,200	505,032
FORTINET INC	COMMON STOCK	UNITED STATES	123,700	2,366,381
FORTUNE BRANDS HOME + SECURI	COMMON STOCK	UNITED STATES	160,000	7,312,000
FORUM ENERGY TECHNOLOGIES IN	COMMON STOCK	UNITED STATES	35,600	1,006,056
FORWARD AIR CORPORATION	COMMON STOCK	UNITED STATES	32,240	1,415,658
FOSTER (LB) CO A	COMMON STOCK	UNITED STATES	12,086	571,547
FOX CHASE BANCORP INC	COMMON STOCK	UNITED STATES	3,890	67,608
FRANCESSAS HOLDINGS CORP	COMMON STOCK	UNITED STATES	31,900	587,279
FRANK S INTERNATIONAL NV	COMMON STOCK	UNITED STATES	32,500	877,500
FRANKLIN COVEY CO	COMMON STOCK	UNITED STATES	13,800	274,344
FRANKLIN ELECTRIC CO INC	COMMON STOCK	UNITED STATES	49,000	2,187,360
FRANKLIN FINANCIAL CORP/VA	COMMON STOCK	UNITED STATES	6,600	130,548
FRANKLIN STREET PROPERTIES C	REIT	UNITED STATES	86,900	1,038,455
FRED S INC CLASS A NPV	COMMON STOCK	UNITED STATES	45,615	844,790
FREESCALE SEMICONDUCTOR LTD	COMMON STOCK	UNITED STATES	50,000	802,500
FREIGHTCAR AMERICA INC	COMMON STOCK	UNITED STATES	13,650	363,363
FRESH DEL MONTE PRODUCE INC	COMMON STOCK	UNITED STATES	41,100	1,163,130
FRESH MARKET INC/THE	COMMON STOCK	UNITED STATES	37,500	1,518,750
FRONTLINE LTD	COMMON STOCK	UNITED STATES	74,700	279,378
FTD COS INC	COMMON STOCK	UNITED STATES	18,322	596,931

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FTI CONSULTING INC	COMMON STOCK	UNITED STATES	38,900	1,600,346
FUEL SYSTEMS SOLUTIONS INC	COMMON STOCK	UNITED STATES	16,300	226,081
FUELCELL ENERGY INC	COMMON STOCK	UNITED STATES	156,296	220,377
FULTON FINANCIAL CORP	COMMON STOCK	UNITED STATES	193,061	2,525,238
FURIEX PHARMACEUTICALS	COMMON STOCK	UNITED STATES	9,489	398,633
FURMANITE CORP NPV	COMMON STOCK	UNITED STATES	43,100	457,722
FUSION IO INC	COMMON STOCK	UNITED STATES	63,000	561,330
FUTUREFUEL CORP	COMMON STOCK	UNITED STATES	18,000	284,400
FX ENERGY INC	COMMON STOCK	UNITED STATES	53,000	193,980
FXCM INC A	COMMON STOCK	UNITED STATES	37,500	669,000
G + K SERVICES INC CL A	COMMON STOCK	UNITED STATES	20,600	1,281,938
G III APPAREL GROUP LTD	COMMON STOCK	UNITED STATES	18,935	1,397,214
GALENA BIOPHARMA INC	COMMON STOCK	UNITED STATES	99,200	492,032
GAMCO INVESTORS INC A	COMMON STOCK	UNITED STATES	8,590	747,072
GAMING AND LEISURE PROPERTIE REIT	REIT	UNITED STATES	74,700	3,795,507
GARTNER INC	COMMON STOCK	UNITED STATES	88,200	6,266,610
GASLOG LTD	COMMON STOCK	UNITED STATES	23,300	398,197
GASTAR EXPLORATION INC	COMMON STOCK	UNITED STATES	48,000	332,160
GATX CORP	COMMON STOCK	UNITED STATES	47,600	2,483,292
GENCORP INC	COMMON STOCK	UNITED STATES	64,300	1,158,686
GENERAC HOLDINGS INC	COMMON STOCK	UNITED STATES	47,800	2,707,392
GENERAL CABLE CORP	COMMON STOCK	UNITED STATES	49,550	1,457,266
GENERAL COMMUNICATION INC A NPV	COMMON STOCK	UNITED STATES	50,095	558,559
GENERAL MOLY INC	COMMON STOCK	UNITED STATES	101,600	136,144
GENESCO INC	COMMON STOCK	UNITED STATES	24,600	1,797,276
GENESEE + WYOMING INC CL A	COMMON STOCK	UNITED STATES	40,150	3,856,408
GENIE ENERGY LTD B	COMMON STOCK	UNITED STATES	17,100	174,591
GENMARK DIAGNOSTICS INC	COMMON STOCK	UNITED STATES	33,500	445,885
GENOMIC HEALTH INC	COMMON STOCK	UNITED STATES	17,068	499,580
GENPACT LTD	COMMON STOCK	UNITED STATES	154,687	2,841,600
GENTEX CORP	COMMON STOCK	UNITED STATES	141,132	4,655,945
GENTHERM INC NPV	COMMON STOCK	UNITED STATES	28,924	775,452

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GENTIVA HEALTH SERVICES	COMMON STOCK	UNITED STATES	34,371	426,544
GEO GROUP INC/THE	REIT	UNITED STATES	70,035	2,256,528
GEOSPACE TECHNOLOGIES CORP	COMMON STOCK	UNITED STATES	12,600	1,194,858
GERMAN AMERICAN BANCORP NPV	COMMON STOCK	UNITED STATES	13,100	373,350
GERON CORP	COMMON STOCK	UNITED STATES	133,736	633,909
GETTY REALTY CORP	REIT	UNITED STATES	27,300	501,501
GFI GROUP INC	COMMON STOCK	UNITED STATES	84,600	330,786
GIBRALTAR INDUSTRIES INC	COMMON STOCK	UNITED STATES	35,000	650,650
GIGAMON INC	COMMON STOCK	UNITED STATES	7,500	210,600
GLACIER BANCORP INC	COMMON STOCK	UNITED STATES	74,919	2,231,837
GLADSTONE CAPITAL CORP	COMMON STOCK	UNITED STATES	23,200	222,720
GLADSTONE COMMERCIAL CORP	REIT	UNITED STATES	8,800	158,136
GLADSTONE INVESTMENT CORP	COMMON STOCK	UNITED STATES	23,200	186,992
GLATFELTER	COMMON STOCK	UNITED STATES	38,650	1,068,286
GLIMCHER REALTY TRUST	REIT	UNITED STATES	152,363	1,426,118
GLOBAL CASH ACCESS HOLDINGS	COMMON STOCK	UNITED STATES	67,400	673,326
GLOBAL EAGLE ENTERTAINMENT I	COMMON STOCK	UNITED STATES	21,900	325,653
GLOBAL GEOPHYSICAL SERVICES	COMMON STOCK	UNITED STATES	20,100	32,361
GLOBAL INDEMNITY PLC	COMMON STOCK	UNITED STATES	13,004	329,001
GLOBAL PAYMENTS INC NPV	COMMON STOCK	UNITED STATES	73,924	4,804,321
GLOBAL POWER EQUIPMENT GROUP	COMMON STOCK	UNITED STATES	13,900	272,023
GLOBAL SOURCES LTD	COMMON STOCK	UNITED STATES	22,744	184,909
GLOBE SPECIALTY METALS INC	COMMON STOCK	UNITED STATES	54,300	977,943
GLOBUS MEDICAL INC A	COMMON STOCK	UNITED STATES	48,700	982,766
GLU MOBILE INC	COMMON STOCK	UNITED STATES	71,100	276,579
GNC HOLDINGS INC CL A	COMMON STOCK	UNITED STATES	95,400	5,576,130
GOGO INC	COMMON STOCK	UNITED STATES	10,700	265,467
GOLAR LNG LTD	COMMON STOCK	UNITED STATES	45,231	1,641,433
GOLD RESOURCE CORP	COMMON STOCK	UNITED STATES	27,400	124,122
GOLUB CAPITAL BDC INC	COMMON STOCK	UNITED STATES	36,229	692,336
GOODRICH PETROLEUM CORP	COMMON STOCK	UNITED STATES	30,915	526,173
GORMAN RUPP CO NPV	COMMON STOCK	UNITED STATES	21,609	722,381
GOVERNMENT PROPERTIES INCOME	REIT	UNITED STATES	49,540	1,231,069
GP STRATEGIES CORP	COMMON STOCK	UNITED STATES	18,300	545,157
GRACO INC	COMMON STOCK	UNITED STATES	57,812	4,516,273
GRAFTECH INTERNATIONAL LTD	COMMON STOCK	UNITED STATES	110,860	1,244,958
GRAHAM CORP	COMMON STOCK	UNITED STATES	9,800	355,642
GRAMERCY PROPERTY TRUST INC	REIT	UNITED STATES	57,600	331,200
GRAND CANYON EDUCATION INC	COMMON STOCK	UNITED STATES	40,100	1,748,360
GRANITE CONSTRUCTION INC	COMMON STOCK	UNITED STATES	40,300	1,409,694
GRAPHIC PACKAGING HOLDING CO	COMMON STOCK	UNITED STATES	191,100	1,834,560
GRAY TELEVISION INC NPV	COMMON STOCK	UNITED STATES	49,200	732,096
GREAT LAKES DREDGE + DOCK CO	COMMON STOCK	UNITED STATES	49,000	450,800
GREAT PLAINS ENERGY INC NPV	COMMON STOCK	UNITED STATES	148,129	3,590,647
GREAT SOUTHERN BANCORP INC	COMMON STOCK	UNITED STATES	12,338	375,199
GREATBATCH INC	COMMON STOCK	UNITED STATES	25,831	1,142,763
GREEN DOT CORP CLASS A	COMMON STOCK	UNITED STATES	20,100	505,515
GREEN MOUNTAIN COFFEE ROASTE	COMMON STOCK	UNITED STATES	144,747	10,939,978
GREEN PLAINS RENEWABLE ENERG	COMMON STOCK	UNITED STATES	23,200	449,848
GREENBRIER COMPANIES INC NPV	COMMON STOCK	UNITED STATES	26,597	873,445
GREENHILL + CO INC	COMMON STOCK	UNITED STATES	25,500	1,477,470
GREENLIGHT CAPITAL RE LTD A	COMMON STOCK	UNITED STATES	31,600	1,065,236
GREIF INC CL A NPV	COMMON STOCK	UNITED STATES	30,906	1,619,474
GRIFFIN LAND + NURSERIES	COMMON STOCK	UNITED STATES	3,864	128,980
GRIFFON CORP	COMMON STOCK	UNITED STATES	54,861	724,714
GROUP 1 AUTOMOTIVE INC	COMMON STOCK	UNITED STATES	20,700	1,470,114
GROUPON INC	COMMON STOCK	UNITED STATES	407,300	4,793,921
GSI GROUP INC NPV	COMMON STOCK	UNITED STATES	22,100	248,404
GSI TECHNOLOGY INC	COMMON STOCK	UNITED STATES	19,900	132,136
GSV CAPITAL CORP	COMMON STOCK	UNITED STATES	22,400	270,816
GT ADVANCED TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	117,500	1,024,600
GTX INC	COMMON STOCK	UNITED STATES	54,413	89,781
GUARANTY BANCORP	COMMON STOCK	UNITED STATES	1,500	21,075

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GUESS? INC	COMMON STOCK	UNITED STATES	54,177	1,683,279
GUIDANCE SOFTWARE INC	COMMON STOCK	UNITED STATES	11,500	116,150
GUIDEWIRE SOFTWARE INC	COMMON STOCK	UNITED STATES	47,300	2,321,011
GULF ISLAND FABRICATION INC NPV	COMMON STOCK	UNITED STATES	13,900	322,758
GULFMARK OFFSHORE INC CL A	COMMON STOCK	UNITED STATES	26,596	1,253,469
GULFPORT ENERGY CORP	COMMON STOCK	UNITED STATES	82,519	5,211,075
H.B. FULLER CO.	COMMON STOCK	UNITED STATES	46,800	2,435,472
H+E EQUIPMENT SERVICES INC	COMMON STOCK	UNITED STATES	29,500	874,085
HACKETT GROUP INC/THE	COMMON STOCK	UNITED STATES	31,674	196,696
HAEMONETICS CORP/MASS	COMMON STOCK	UNITED STATES	50,912	2,144,923
HAIN CELESTIAL GROUP INC	COMMON STOCK	UNITED STATES	36,747	3,335,893
HALCON RESOURCES CORP	COMMON STOCK	UNITED STATES	186,541	720,048
HALLMARK FINL SERVICES INC	COMMON STOCK	UNITED STATES	3,500	31,098
HALOZYME THERAPEUTICS INC	COMMON STOCK	UNITED STATES	81,000	1,214,190
HANCOCK HOLDING CO	COMMON STOCK	UNITED STATES	82,662	3,032,042
HANESBRANDS INC	COMMON STOCK	UNITED STATES	94,693	6,654,077
HANGER INC	COMMON STOCK	UNITED STATES	33,600	1,321,824
HANMI FINANCIAL CORPORATION	COMMON STOCK	UNITED STATES	27,449	600,859
HANOVER INSURANCE GROUP INC/	COMMON STOCK	UNITED STATES	41,200	2,460,052
HARBINGER GROUP INC	COMMON STOCK	UNITED STATES	32,470	384,770
HARDINGE INC	COMMON STOCK	UNITED STATES	4,000	57,880
HARMONIC INC	COMMON STOCK	UNITED STATES	102,014	752,863
HARRIS TEETER SUPERMARKETS NPV	COMMON STOCK	UNITED STATES	47,800	2,358,930
HARSCO CORP	COMMON STOCK	UNITED STATES	80,850	2,266,226
HARTE HANKS INC	COMMON STOCK	UNITED STATES	43,050	336,651
HARVARD APPARATUS REGENERATI	COMMON STOCK	UNITED STATES	4,050	19,238
HARVARD BIOSCIENCE INC	COMMON STOCK	UNITED STATES	16,200	76,140
HATTERAS FINANCIAL CORP	REIT	UNITED STATES	95,800	1,565,372
HAVERTY FURNITURE	COMMON STOCK	UNITED STATES	20,400	638,520

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HAWAIIAN ELECTRIC INDS NPV	COMMON STOCK	UNITED STATES	98,800	2,574,728
HAWAIIAN HOLDINGS INC	COMMON STOCK	UNITED STATES	54,800	527,724
HAWAIIAN TELCOM HOLDCO INC	COMMON STOCK	UNITED STATES	11,800	346,566
HAWKINS INC	COMMON STOCK	UNITED STATES	11,100	412,809
HAYNES INTERNATIONAL INC	COMMON STOCK	UNITED STATES	12,700	701,548
HCA HOLDINGS INC	COMMON STOCK	UNITED STATES	259,600	12,385,516
HCC INSURANCE HOLDINGS INC	COMMON STOCK	UNITED STATES	93,724	4,324,425
HCI GROUP INC NPV	COMMON STOCK	UNITED STATES	8,300	444,050
HD SUPPLY HOLDINGS INC	COMMON STOCK	UNITED STATES	58,000	1,392,580
HEADWATERS INC	COMMON STOCK	UNITED STATES	72,200	706,838
HEALTH MGMT ASSOCIATES INC A	COMMON STOCK	UNITED STATES	252,537	3,308,235
HEALTH NET INC	COMMON STOCK	UNITED STATES	78,758	2,336,750
HEALTHCARE REALTY TRUST INC	REIT	UNITED STATES	88,500	1,885,935
HEALTHCARE SERVICES GROUP	COMMON STOCK	UNITED STATES	68,008	1,929,387
HEALTHCARE TRUST OF AME CL A	REIT	UNITED STATES	100,700	990,888
HEALTHSOUTH CORP W/D	COMMON STOCK	UNITED STATES	81,200	2,705,584
HEALTHSTREAM INC NPV	COMMON STOCK	UNITED STATES	18,600	609,522
HEALTHWAYS INC	COMMON STOCK	UNITED STATES	36,100	554,135
HEARTLAND EXPRESS INC	COMMON STOCK	UNITED STATES	46,510	912,526
HEARTLAND FINANCIAL USA INC	COMMON STOCK	UNITED STATES	17,506	503,998
HEARTLAND PAYMENT SYSTEMS IN	COMMON STOCK	UNITED STATES	32,900	1,639,736
HEARTWARE INTERNATIONAL INC	COMMON STOCK	UNITED STATES	16,200	1,522,152
HECLA MINING CO	COMMON STOCK	UNITED STATES	339,335	1,045,152
HEICO CORP	COMMON STOCK	UNITED STATES	65,741	3,809,691
HEIDRICK + STRUGGLES INTL	COMMON STOCK	UNITED STATES	18,300	368,562
HELEN OF TROY LTD	COMMON STOCK	UNITED STATES	33,400	1,653,634
HELIX ENERGY SOLUTIONS GROUP NPV	COMMON STOCK	UNITED STATES	106,594	2,470,849
HENRY SCHEIN INC	COMMON STOCK	UNITED STATES	84,543	9,659,883
HERBALIFE LTD	COMMON STOCK	UNITED STATES	81,100	6,382,570
HERCULES OFFSHORE INC	COMMON STOCK	UNITED STATES	157,336	1,027,404
HERCULES TECHNOLOGY GROWTH	COMMON STOCK	UNITED STATES	60,827	997,563
HERITAGE COMMERCE CORP NPV	COMMON STOCK	UNITED STATES	15,600	128,544
HERITAGE CRYSTAL CLEAN INC	COMMON STOCK	UNITED STATES	200	4,098
HERITAGE FINANCIAL CORP NPV	COMMON STOCK	UNITED STATES	16,019	274,085
HERMAN MILLER INC	COMMON STOCK	UNITED STATES	58,005	1,712,308
HERSHA HOSPITALITY TRUST	REIT	UNITED STATES	172,505	960,853
HERTZ GLOBAL HOLDINGS INC	COMMON STOCK	UNITED STATES	336,000	9,616,320
HEXCEL CORP	COMMON STOCK	UNITED STATES	97,300	4,348,337
HFF INC CLASS A	COMMON STOCK	UNITED STATES	31,400	843,090
HHGREGG INC	COMMON STOCK	UNITED STATES	17,000	237,490
HI TECH PHARMACAL CO INC	COMMON STOCK	UNITED STATES	13,100	568,409
HIBBETT SPORTS INC	COMMON STOCK	UNITED STATES	27,275	1,833,153
HICKORYTECH CORP NPV	COMMON STOCK	UNITED STATES	21,566	276,692
HIGHER ONE HOLDINGS INC	COMMON STOCK	UNITED STATES	27,500	268,400
HIGHWOODS PROPERTIES INC	REIT	UNITED STATES	89,200	3,226,364
HILL ROM HOLDINGS INC NPV	COMMON STOCK	UNITED STATES	54,600	2,257,164
HILLENBRAND INC NPV	COMMON STOCK	UNITED STATES	50,776	1,493,830
HILLSHIRE BRANDS CO	COMMON STOCK	UNITED STATES	116,600	3,899,104
HILLTOP HOLDINGS INC	COMMON STOCK	UNITED STATES	61,699	1,427,098
HINGHAM INSTITUTION FOR SVGS	COMMON STOCK	UNITED STATES	2,400	188,376
HITTITE MICROWAVE CORP	COMMON STOCK	UNITED STATES	32,073	1,979,866
HMS HOLDINGS CORP	COMMON STOCK	UNITED STATES	86,000	1,954,780
HNI CORP	COMMON STOCK	UNITED STATES	45,100	1,751,233
HOLLYFRONTIER CORP	COMMON STOCK	UNITED STATES	199,006	9,888,608
HOLOGIC INC	COMMON STOCK	UNITED STATES	258,935	5,787,197
HOME BANCORP INC	COMMON STOCK	UNITED STATES	5,100	96,135
HOME BANCSHARES INC	COMMON STOCK	UNITED STATES	45,370	1,694,570
HOME FEDERAL BANCORP INC/ID	COMMON STOCK	UNITED STATES	17,200	256,280
HOME LOAN SERVICING SOLUTION	COMMON STOCK	UNITED STATES	66,500	1,527,505
HOME PROPERTIES INC	REIT	UNITED STATES	56,335	3,020,683
HOMEAWAY INC	COMMON STOCK	UNITED STATES	58,900	2,407,832
HOMESTREET INC	COMMON STOCK	UNITED STATES	4,332	86,640

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HOMETRUST BANCSHARES INC	COMMON STOCK	UNITED STATES	12,000	191,880
HOOKER FURNITURE CORP NPV	COMMON STOCK	UNITED STATES	9,100	151,788
HORACE MANN EDUCATORS	COMMON STOCK	UNITED STATES	35,600	1,122,824
HORIZON BANCORP INDIANA NPV	COMMON STOCK	UNITED STATES	8,400	212,772
HORIZON PHARMA INC	COMMON STOCK	UNITED STATES	50,000	381,000
HORNBECK OFFSHORE SERVICES	COMMON STOCK	UNITED STATES	33,800	1,663,974
HORSEHEAD HOLDING CORP	COMMON STOCK	UNITED STATES	47,800	774,838
HOSPITALITY PROPERTIES TRUST	REIT	UNITED STATES	145,100	3,922,053
HOUGHTON MIFFLIN HARCOURT CO	COMMON STOCK	UNITED STATES	20,400	345,984
HOUSTON WIRE + CABLE CO	COMMON STOCK	UNITED STATES	22,243	297,611
HOVNANIAN ENTERPRISES A	COMMON STOCK	UNITED STATES	125,200	828,824
HOWARD HUGHES CORP/THE	COMMON STOCK	UNITED STATES	38,304	4,600,310
HSN INC	COMMON STOCK	UNITED STATES	34,600	2,155,580
HUB GROUP INC CL A	COMMON STOCK	UNITED STATES	37,180	1,482,738
HUBBELL INC CL B	COMMON STOCK	UNITED STATES	56,222	6,122,576
HUDSON PACIFIC PROPERTIES IN	REIT	UNITED STATES	42,400	927,288
HUDSON VALLEY HOLDING CORP	COMMON STOCK	UNITED STATES	19,154	389,784
HUNT (JB) TRANSPRT SVCS INC	COMMON STOCK	UNITED STATES	90,018	6,958,391
HUNTINGTON INGALLS INDUSTRIE	COMMON STOCK	UNITED STATES	48,644	4,378,446
HUNTSMAN CORP	COMMON STOCK	UNITED STATES	187,433	4,610,852
HURCO COMPANIES INC NPV	COMMON STOCK	UNITED STATES	9,000	225,090
HURON CONSULTING GROUP INC	COMMON STOCK	UNITED STATES	21,600	1,354,752
HUTCHINSON TECH	COMMON STOCK	UNITED STATES	17,300	55,360
HYATT HOTELS CORP CL A	COMMON STOCK	UNITED STATES	44,300	2,191,078
HYPERION THERAPEUTICS INC	COMMON STOCK	UNITED STATES	10,100	204,222
HYSTER YALE MATERIALS	COMMON STOCK	UNITED STATES	11,940	1,112,330
IAC/INTERACTIVECORP	COMMON STOCK	UNITED STATES	70,500	4,842,645
IBERIABANK CORP	COMMON STOCK	UNITED STATES	29,775	1,871,359
ICF INTERNATIONAL INC	COMMON STOCK	UNITED STATES	19,800	687,258
ICG GROUP INC	COMMON STOCK	UNITED STATES	41,600	775,008

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ICONIX BRAND GROUP INC	COMMON STOCK	UNITED STATES	51,900	2,060,430
ICU MEDICAL INC	COMMON STOCK	UNITED STATES	13,809	879,771
IDACORP INC NPV	COMMON STOCK	UNITED STATES	49,581	2,570,279
IDENIX PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	99,136	592,833
IDEX CORP	COMMON STOCK	UNITED STATES	77,187	5,700,260
IDEXX LABORATORIES INC	COMMON STOCK	UNITED STATES	53,233	5,662,394
IDT CORP CLASS B	COMMON STOCK	UNITED STATES	17,100	305,577
IGATE CORP	COMMON STOCK	UNITED STATES	33,900	1,361,424
IHS INC CLASS A	COMMON STOCK	UNITED STATES	63,775	7,633,868
II VI INC NPV	COMMON STOCK	UNITED STATES	53,600	943,360
ILLUMINA INC	COMMON STOCK	UNITED STATES	120,698	13,351,613
IMATION CORP	COMMON STOCK	UNITED STATES	35,610	166,655
IMMERSION CORPORATION	COMMON STOCK	UNITED STATES	23,400	242,892
IMMUNOGEN INC	COMMON STOCK	UNITED STATES	87,804	1,288,085
IMMUNOMEDICS INC	COMMON STOCK	UNITED STATES	92,300	424,580
IMPAX LABORATORIES INC	COMMON STOCK	UNITED STATES	67,800	1,704,492
IMPERVA INC	COMMON STOCK	UNITED STATES	18,000	866,340
INCONTACT INC	COMMON STOCK	UNITED STATES	48,200	376,442
INCYTE CORP	COMMON STOCK	UNITED STATES	99,339	5,029,534
INDEPENDENCE HOLDING CO	COMMON STOCK	UNITED STATES	16,070	216,784
INDEPENDENT BANK CORP/MA	COMMON STOCK	UNITED STATES	24,400	956,236
INFINERA CORP	COMMON STOCK	UNITED STATES	100,500	982,890
INFINITY PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	53,864	743,862
INFINITY PROPERTY + CASUALTY NPV	COMMON STOCK	UNITED STATES	10,180	730,415
INFOBLOX INC	COMMON STOCK	UNITED STATES	45,500	1,502,410
INFORMATICA CORP	COMMON STOCK	UNITED STATES	104,900	4,353,350
ING US INC	COMMON STOCK	UNITED STATES	68,500	2,407,775
INGLES MARKETS INC CLASS A	COMMON STOCK	UNITED STATES	12,731	345,010
INGRAM MICRO INC CL A	COMMON STOCK	UNITED STATES	150,544	3,531,762
INGREDION INC	COMMON STOCK	UNITED STATES	76,700	5,250,882
INLAND REAL ESTATE CORP	REIT	UNITED STATES	83,500	878,420
INNERWORKINGS INC	COMMON STOCK	UNITED STATES	45,500	354,445
INNOPHOS HOLDINGS INC	COMMON STOCK	UNITED STATES	22,083	1,073,234
INNOSPEC INC	COMMON STOCK	UNITED STATES	22,500	1,039,950
INPHI CORP	COMMON STOCK	UNITED STATES	17,800	229,620
INSIGHT ENTERPRISES INC	COMMON STOCK	UNITED STATES	44,250	1,004,918
INSMED INC	COMMON STOCK	UNITED STATES	23,600	401,436
INSPERITY INC WD	COMMON STOCK	UNITED STATES	23,900	863,507
INSTEEL INDUSTRIES INC NPV	COMMON STOCK	UNITED STATES	17,950	408,004
INSULET CORP	COMMON STOCK	UNITED STATES	52,700	1,955,170
INTEGRA LIFESCIENCES HOLDING	COMMON STOCK	UNITED STATES	22,400	1,068,704
INTEGRATED DEVICE TECH INC	COMMON STOCK	UNITED STATES	118,552	1,208,045
INTEGRATED SILICON SOLUTION	COMMON STOCK	UNITED STATES	33,200	401,388
INTELIQUENT INC	COMMON STOCK	UNITED STATES	33,900	387,138
INTELSAT SA	COMMON STOCK	UNITED STATES	19,200	432,768
INTER PARFUMS INC	COMMON STOCK	UNITED STATES	17,262	618,152
INTERACTIVE BROKERS GRO CL A	COMMON STOCK	UNITED STATES	41,600	1,012,544
INTERACTIVE INTELLIGENCE GRO	COMMON STOCK	UNITED STATES	14,500	976,720
INTERCEPT PHARMACEUTICALS IN	COMMON STOCK	UNITED STATES	7,700	525,756
INTERDIGITAL INC	COMMON STOCK	UNITED STATES	43,400	1,279,866
INTERFACE INC	COMMON STOCK	UNITED STATES	55,900	1,227,564
INTERMUNE INC	COMMON STOCK	UNITED STATES	82,500	1,215,225
INTERNAP NETWORK SERVICES	COMMON STOCK	UNITED STATES	63,565	478,009
INTERNATIONAL BANCSHARES CRP	COMMON STOCK	UNITED STATES	54,947	1,450,051
INTERSIL CORP A	COMMON STOCK	UNITED STATES	135,884	1,558,589
INTERVAL LEISURE GROUP	COMMON STOCK	UNITED STATES	41,800	1,291,620
INTL FCSTONE INC	COMMON STOCK	UNITED STATES	10,677	197,952
INTL RECTIFIER CORP	COMMON STOCK	UNITED STATES	64,855	1,690,770
INTL SHIPHOLDING CORP	COMMON STOCK	UNITED STATES	6,000	177,000
INTL SPEEDWAY CORP CL A	COMMON STOCK	UNITED STATES	27,300	968,877
INTRALINKS HOLDINGS INC	COMMON STOCK	UNITED STATES	28,700	347,557
INTREPID POTASH INC	COMMON STOCK	UNITED STATES	59,200	937,728

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INTREXON CORP	COMMON STOCK	UNITED STATES	11,200	266,560
INVACARE CORP	COMMON STOCK	UNITED STATES	36,700	851,807
INVENSENSE INC	COMMON STOCK	UNITED STATES	50,500	1,049,390
INVESCO MORTGAGE CAPITAL	REIT	UNITED STATES	131,000	1,923,080
INVESTMENT TECHNOLOGY GROUP	COMMON STOCK	UNITED STATES	39,700	816,232
INVESTORS BANCORP INC	COMMON STOCK	UNITED STATES	55,478	1,419,124
INVESTORS REAL ESTATE TRUST	REIT	UNITED STATES	95,400	818,532
INVESTORS TITLE CO NPV	COMMON STOCK	UNITED STATES	2,400	194,352
ION GEOPHYSICAL CORP	COMMON STOCK	UNITED STATES	129,100	426,030
IPC THE HOSPITALIST CO	COMMON STOCK	UNITED STATES	16,600	985,874
IPG PHOTONICS CORP	COMMON STOCK	UNITED STATES	31,600	2,452,476
IRIDIUM COMMUNICATIONS INC	COMMON STOCK	UNITED STATES	63,300	396,258
IROBOT CORP	COMMON STOCK	UNITED STATES	23,925	831,872
IRONWOOD PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	93,500	1,085,535
ISIS PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	110,900	4,418,256
ISLE OF CAPRI CASINOS	COMMON STOCK	UNITED STATES	26,400	237,600
ISRAMCO INC	COMMON STOCK	UNITED STATES	1,400	177,870
ISTAR FINANCIAL INC	REIT	UNITED STATES	76,218	1,087,631
ITC HOLDINGS CORP NPV	COMMON STOCK	UNITED STATES	50,800	4,867,656
ITRON INC NPV	COMMON STOCK	UNITED STATES	41,300	1,711,059
ITT CORP	COMMON STOCK	UNITED STATES	82,700	3,590,834
ITT EDUCATIONAL SERVICES INC	COMMON STOCK	UNITED STATES	26,620	893,900
IXIA NPV	COMMON STOCK	UNITED STATES	47,500	632,225
IXYS CORPORATION	COMMON STOCK	UNITED STATES	23,580	305,833
J + J SNACK FOODS CORP NPV	COMMON STOCK	UNITED STATES	15,922	1,410,530
J.C. PENNEY CO INC	COMMON STOCK	UNITED STATES	224,634	2,055,401
J2 GLOBAL INC	COMMON STOCK	UNITED STATES	44,560	2,228,446
JACK HENRY + ASSOCIATES INC	COMMON STOCK	UNITED STATES	83,200	4,926,272
JACK IN THE BOX INC	COMMON STOCK	UNITED STATES	43,822	2,191,976
JAKKS PACIFIC INC	COMMON STOCK	UNITED STATES	34,100	229,493

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JAMBA INC	COMMON STOCK	UNITED STATES	9,000	111,870
JANUS CAPITAL GROUP INC	COMMON STOCK	UNITED STATES	134,800	1,667,476
JARDEN CORP	COMMON STOCK	UNITED STATES	123,299	7,564,394
JAVELIN MORTGAGE INVESTMENT	REIT	UNITED STATES	13,000	181,090
JAZZ PHARMACEUTICALS PLC	COMMON STOCK	UNITED STATES	50,300	6,365,968
JDS UNIPHASE CORP	COMMON STOCK	UNITED STATES	225,400	2,925,692
JETBLUE AIRWAYS CORP	COMMON STOCK	UNITED STATES	241,585	2,065,552
JIVE SOFTWARE INC	COMMON STOCK	UNITED STATES	34,900	392,625
JMP GROUP INC	COMMON STOCK	UNITED STATES	15,768	116,683
JOHN B. SANFILIPPO + SON INC	COMMON STOCK	UNITED STATES	7,000	172,760
JOHN BEAN TECHNOLOGIES CORP	COMMON STOCK	UNITED STATES	29,465	864,208
JOHNSON OUTDOORS INC A	COMMON STOCK	UNITED STATES	9,200	247,940
JONES GROUP INC/THE	COMMON STOCK	UNITED STATES	72,176	1,079,753
JONES LANG LASALLE INC	COMMON STOCK	UNITED STATES	43,100	4,413,009
JOS A BANK CLOTHIERS INC	COMMON STOCK	UNITED STATES	29,055	1,590,180
JOURNAL COMMUNICATIONS INC A	COMMON STOCK	UNITED STATES	42,600	396,606
JTH HOLDING INC CL A	COMMON STOCK	UNITED STATES	200	4,860
K12 INC	COMMON STOCK	UNITED STATES	28,100	611,175
KADANT INC	COMMON STOCK	UNITED STATES	13,544	548,803
KAISER ALUMINUM CORP	COMMON STOCK	UNITED STATES	17,000	1,194,080
KAMAN CORP	COMMON STOCK	UNITED STATES	28,854	1,146,369
KANSAS CITY LIFE INS CO	COMMON STOCK	UNITED STATES	5,940	283,576
KAPSTONE PAPER AND PACKAGING	COMMON STOCK	UNITED STATES	36,300	2,027,718
KAR AUCTION SERVICES INC	COMMON STOCK	UNITED STATES	70,700	2,089,185
KB HOME	COMMON STOCK	UNITED STATES	85,500	1,562,940
KBR INC	COMMON STOCK	UNITED STATES	143,387	4,572,611
KCAP FINANCIAL INC	COMMON STOCK	UNITED STATES	26,397	213,024
KCG HOLDINGS INC CL A	COMMON STOCK	UNITED STATES	67,366	805,697
KEARNY FINANCIAL CORP	COMMON STOCK	UNITED STATES	19,019	221,191
KELLY SERVICES INC A	COMMON STOCK	UNITED STATES	32,000	798,080
KEMET CORP	COMMON STOCK	UNITED STATES	39,800	224,472
KEMPER CORP	COMMON STOCK	UNITED STATES	49,600	2,027,648
KENNAMETAL INC	COMMON STOCK	UNITED STATES	76,610	3,989,083
KENNEDY WILSON HOLDINGS INC	COMMON STOCK	UNITED STATES	48,400	1,076,900
KERYX BIOPHARMACEUTICALS	COMMON STOCK	UNITED STATES	75,900	982,905
KEY ENERGY SERVICES INC	COMMON STOCK	UNITED STATES	147,608	1,166,103
KEYW HOLDING CORP/THE	COMMON STOCK	UNITED STATES	24,500	329,280
KFORCE INC	COMMON STOCK	UNITED STATES	31,390	642,239
KILROY REALTY CORP	REIT	UNITED STATES	78,981	3,963,267
KIMBALL INTERNATIONAL B	COMMON STOCK	UNITED STATES	38,400	577,152
KINDRED HEALTHCARE INC	COMMON STOCK	UNITED STATES	52,117	1,028,790
KIOR INC CL A	COMMON STOCK	UNITED STATES	10,600	17,808
KIRBY CORP	COMMON STOCK	UNITED STATES	55,051	5,463,812
KIRKLAND S INC NPV	COMMON STOCK	UNITED STATES	17,800	421,326
KITE REALTY GROUP TRUST	REIT	UNITED STATES	126,800	833,076
KMG CHEMICALS INC	COMMON STOCK	UNITED STATES	1,500	25,335
KNIGHT TRANSPORTATION INC	COMMON STOCK	UNITED STATES	64,087	1,175,356
KNIGHTSBRIDGE TANKERS LTD	COMMON STOCK	UNITED STATES	21,300	195,747
KNOLL INC	COMMON STOCK	UNITED STATES	47,700	873,387
KODIAK OIL + GAS CORP NPV	COMMON STOCK	UNITED STATES	266,300	2,985,223
KOPIN CORP	COMMON STOCK	UNITED STATES	75,929	320,420
KOPPERS HOLDINGS INC	COMMON STOCK	UNITED STATES	22,800	1,043,100
KORN/FERRY INTERNATIONAL	COMMON STOCK	UNITED STATES	53,100	1,386,972
KOSMOS ENERGY LTD	COMMON STOCK	UNITED STATES	90,900	1,016,262
KRATON PERFORMANCE POLYMERS	COMMON STOCK	UNITED STATES	31,800	732,990
KRATOS DEFENSE + SECURITY	COMMON STOCK	UNITED STATES	18,673	143,409
KRISPY KREME DOUGHNUTS INC NPV	COMMON STOCK	UNITED STATES	66,600	1,284,714
KRONOS WORLDWIDE INC	COMMON STOCK	UNITED STATES	26,800	510,540
KVH INDUSTRIES INC	COMMON STOCK	UNITED STATES	15,103	196,792
KYTHERA BIOPHARMACEUTICALS I	COMMON STOCK	UNITED STATES	10,900	406,025
L+L ENERGY INC	COMMON STOCK	UNITED STATES	26,600	44,688
LA Z BOY INC	COMMON STOCK	UNITED STATES	52,300	1,621,300

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LACLEDE GROUP INC/THE	COMMON STOCK	UNITED STATES	32,700	1,489,158
LADENBURG THALMANN FINANCIAL	COMMON STOCK	UNITED STATES	81,500	255,095
LAKELAND BANCORP INC NPV	COMMON STOCK	UNITED STATES	23,853	295,062
LAKELAND FINANCIAL CORP NPV	COMMON STOCK	UNITED STATES	17,100	666,900
LAMAR ADVERTISING CO A	COMMON STOCK	UNITED STATES	78,554	4,104,447
LANCASTER COLONY CORP NPV	COMMON STOCK	UNITED STATES	19,450	1,714,518
LANDAUER INC	COMMON STOCK	UNITED STATES	10,000	526,100
LANDEC CORP	COMMON STOCK	UNITED STATES	26,549	321,774
LANDSTAR SYSTEM INC	COMMON STOCK	UNITED STATES	44,500	2,556,525
LANNETT CO INC	COMMON STOCK	UNITED STATES	12,500	413,750
LAREDO PETROLEUM INC	COMMON STOCK	UNITED STATES	34,400	952,536
LAS VEGAS SANDS CORP	COMMON STOCK	UNITED STATES	379,250	29,911,448
LASALLE HOTEL PROPERTIES	REIT	UNITED STATES	95,100	2,934,786
LATTICE SEMICONDUCTOR CORP	COMMON STOCK	UNITED STATES	128,000	705,280
LAYNE CHRISTENSEN COMPANY	COMMON STOCK	UNITED STATES	21,400	365,512
* LAZARD LTD CL A LTD PART	COMMON STOCK	UNITED STATES	122,400	5,547,168
LEAP WIRELESS INTL INC	COMMON STOCK	UNITED STATES	60,900	1,059,660
LEAPFROG ENTERPRISES INC	COMMON STOCK	UNITED STATES	59,700	474,018
LEAR CORP	COMMON STOCK	UNITED STATES	78,200	6,331,854
LEIDOS HOLDINGS INC	COMMON STOCK	UNITED STATES	69,900	3,249,651
LENDER PROCESSING SERVICES	COMMON STOCK	UNITED STATES	80,250	2,999,745
LENNOX INTERNATIONAL INC	COMMON STOCK	UNITED STATES	50,133	4,264,313
LEVEL 3 COMMUNICATIONS INC	COMMON STOCK	UNITED STATES	157,407	5,221,190
LEXICON PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	218,700	393,660
LEXINGTON REALTY TRUST	REIT	UNITED STATES	167,993	1,715,209
LEXMARK INTERNATIONAL INC A	COMMON STOCK	UNITED STATES	64,200	2,280,384
LHC GROUP INC	COMMON STOCK	UNITED STATES	17,149	412,262
LIBBEY INC	COMMON STOCK	UNITED STATES	22,600	474,600
LIBERTY GLOBAL PLC A	COMMON STOCK	UNITED STATES	380,039	33,819,671
LIBERTY INTERACTIVE CORP A	COMMON STOCK	UNITED STATES	513,863	15,081,879

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LIBERTY MEDIA CORP A	COMMON STOCK	UNITED STATES	92,868	13,600,519
LIBERTY PROPERTY TRUST	REIT	UNITED STATES	123,900	4,196,493
LIBERTY VENTURES SER A	COMMON STOCK	UNITED STATES	36,471	4,470,980
LIFE TIME FITNESS INC	COMMON STOCK	UNITED STATES	43,400	2,039,800
LIFELOCK INC	COMMON STOCK	UNITED STATES	53,600	879,576
LIFEPOINT HOSPITALS INC	COMMON STOCK	UNITED STATES	43,436	2,295,158
LIFETIME BRANDS INC	COMMON STOCK	UNITED STATES	12,800	201,344
LIFEVANTAGE CORP WHEN DIST	COMMON STOCK	UNITED STATES	67,100	110,715
LIFEWAY FOODS INC NPV	COMMON STOCK	UNITED STATES	12,200	194,956
LIGAND PHARMACEUTICALS CL B	COMMON STOCK	UNITED STATES	19,533	1,027,436
LIMELIGHT NETWORKS INC	COMMON STOCK	UNITED STATES	57,600	114,048
LIMONEIRA CO	COMMON STOCK	UNITED STATES	12,100	321,739
LINCOLN EDUCATIONAL SERVICES NPV	COMMON STOCK	UNITED STATES	21,100	105,078
LINCOLN ELECTRIC HOLDINGS NPV	COMMON STOCK	UNITED STATES	82,060	5,854,160
LINDSAY CORP	COMMON STOCK	UNITED STATES	13,033	1,078,481
LINKEDIN CORP A	COMMON STOCK	UNITED STATES	93,900	20,360,337
LIONBRIDGE TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	61,900	368,924
LIONS GATE ENTERTAINMENT COR NPV	COMMON STOCK	UNITED STATES	79,900	2,529,634
LIQUIDITY SERVICES INC	COMMON STOCK	UNITED STATES	26,600	602,756
LITHIA MOTORS INC CL A NPV	COMMON STOCK	UNITED STATES	21,700	1,506,414
LITTELFUSE INC	COMMON STOCK	UNITED STATES	21,700	2,016,581
LIVE NATION ENTERTAINMENT IN	COMMON STOCK	UNITED STATES	134,062	2,649,065
LIVEPERSON INC	COMMON STOCK	UNITED STATES	54,800	812,136
LKQ CORP	COMMON STOCK	UNITED STATES	290,314	9,551,331
LMI AEROSPACE INC	COMMON STOCK	UNITED STATES	9,800	144,452
LOGMEIN INC	COMMON STOCK	UNITED STATES	23,600	791,780
LORAL SPACE + COMMUNICATIONS	COMMON STOCK	UNITED STATES	12,200	987,956
LOUISIANA PACIFIC CORP	COMMON STOCK	UNITED STATES	140,851	2,607,152
LPL FINANCIAL HOLDINGS INC	COMMON STOCK	UNITED STATES	54,900	2,581,947
LSB INDUSTRIES INC	COMMON STOCK	UNITED STATES	20,600	845,012
LSI INDUSTRIES INC NPV	COMMON STOCK	UNITED STATES	21,387	185,425
LTC PROPERTIES INC	REIT	UNITED STATES	33,200	1,174,948
LTX CREDENCE CORP	COMMON STOCK	UNITED STATES	42,033	335,844
LUBY S INC	COMMON STOCK	UNITED STATES	29,700	229,284
LUMBER LIQUIDATORS HOLDINGS	COMMON STOCK	UNITED STATES	27,000	2,778,030
LUMINEX CORP	COMMON STOCK	UNITED STATES	38,905	754,757
LUMOS NETWORKS CORP	COMMON STOCK	UNITED STATES	16,476	345,996
LYDALL INC	COMMON STOCK	UNITED STATES	21,800	384,116
MI HOMES INC	COMMON STOCK	UNITED STATES	24,300	618,435
MAC GRAY CORP	COMMON STOCK	UNITED STATES	11,800	250,514
MACK CALI REALTY CORP	REIT	UNITED STATES	83,940	1,803,031
MADISON SQUARE GARDEN CO A	COMMON STOCK	UNITED STATES	56,368	3,245,669
MAGELLAN HEALTH SERVICES INC	COMMON STOCK	UNITED STATES	28,450	1,704,440
MAGICJACK VOCALTEC LTD ILS	COMMON STOCK	UNITED STATES	14,800	176,416
MAGNUM HUNTER RESOURCES CORP	CALL EXP 15APR16	UNITED STATES	14,630	0
MAGNUM HUNTER RESOURCES CORP	COMMON STOCK	UNITED STATES	146,300	1,069,453
MAIDEN HOLDINGS LTD	COMMON STOCK	UNITED STATES	55,800	609,894
MAIN STREET CAPITAL CORP	COMMON STOCK	UNITED STATES	34,910	1,141,208
MAINSOURCE FINANCIAL GROUP I NPV	COMMON STOCK	UNITED STATES	20,412	368,028
MALLINCKRODT PLC	COMMON STOCK	UNITED STATES	59,100	3,088,566
MANHATTAN ASSOCIATES INC	COMMON STOCK	UNITED STATES	18,144	2,131,557
MANITOWOC COMPANY INC	COMMON STOCK	UNITED STATES	131,700	3,071,244
MANNING + NAPIER INC	COMMON STOCK	UNITED STATES	18,500	326,525
MANNKIND CORP	COMMON STOCK	UNITED STATES	146,229	761,853
MANPOWERGROUP INC	COMMON STOCK	UNITED STATES	74,100	6,362,226
MANTECH INTERNATIONAL CORP A	COMMON STOCK	UNITED STATES	24,639	737,445
MARCHEX INC CLASS B	COMMON STOCK	UNITED STATES	27,900	241,335
MARCUS CORPORATION	COMMON STOCK	UNITED STATES	23,600	317,184

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MARINE PRODUCTS CORP	COMMON STOCK	UNITED STATES	15,125	152,006
MARINEMAX INC	COMMON STOCK	UNITED STATES	25,000	402,000
MARKEL CORP NPV	COMMON STOCK	UNITED STATES	13,120	7,614,192
MARKETAXESS HOLDINGS INC	COMMON STOCK	UNITED STATES	36,700	2,454,129
MARKETO INC	COMMON STOCK	UNITED STATES	8,200	303,974
MARLIN BUSINESS SERVICES INC	COMMON STOCK	UNITED STATES	8,800	221,760
MARRIOTT VACATIONS WORLD	COMMON STOCK	UNITED STATES	27,000	1,424,520
MARTEN TRANSPORT LTD	COMMON STOCK	UNITED STATES	26,464	534,308
MARTHA STEWART LIVING A	COMMON STOCK	UNITED STATES	25,600	107,520
MARTIN MARIETTA MATERIALS	COMMON STOCK	UNITED STATES	44,651	4,462,421
MARVELL TECHNOLOGY GROUP LTD	COMMON STOCK	UNITED STATES	382,755	5,504,017
MASIMO CORPORATION	COMMON STOCK	UNITED STATES	43,900	1,283,197
MASTEC INC	COMMON STOCK	UNITED STATES	56,700	1,855,224
MATADOR RESOURCES CO	COMMON STOCK	UNITED STATES	56,485	1,052,880
MATERION CORP NPV	COMMON STOCK	UNITED STATES	23,899	737,284
MATRIX SERVICE CO	COMMON STOCK	UNITED STATES	31,700	775,699
MATSON INC NPV	COMMON STOCK	UNITED STATES	42,924	1,120,746
MATTHEWS INTL CORP CLASS A	COMMON STOCK	UNITED STATES	28,746	1,224,867
MATTRESS FIRM HOLDING CORP	COMMON STOCK	UNITED STATES	9,000	387,360
MAXIM INTEGRATED PRODUCTS	COMMON STOCK	UNITED STATES	278,209	7,764,813
MAXIMUS INC NPV	COMMON STOCK	UNITED STATES	63,828	2,807,794
MAXLINEAR INC CLASS A	COMMON STOCK	UNITED STATES	23,600	246,148
MAXWELL TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	29,100	226,107
MB FINANCIAL INC	COMMON STOCK	UNITED STATES	55,383	1,777,240
MBIA INC	COMMON STOCK	UNITED STATES	143,336	1,711,432
MCCLATCHY CO CLASS A	COMMON STOCK	UNITED STATES	65,800	223,720
MCDERMOTT INTL INC	COMMON STOCK	UNITED STATES	239,513	2,193,939
MCG CAPITAL CORP	COMMON STOCK	UNITED STATES	65,625	288,750
MCGRATH RENTCORP NPV	COMMON STOCK	UNITED STATES	28,248	1,124,270
MDC HOLDINGS INC	COMMON STOCK	UNITED STATES	40,415	1,302,980
MDC PARTNERS INC A NPV	COMMON STOCK	UNITED STATES	39,450	1,006,370
MDU RESOURCES GROUP INC	COMMON STOCK	UNITED STATES	181,645	5,549,255
MEADOWBROOK INSURANCE GROUP	COMMON STOCK	UNITED STATES	63,043	438,779
MEASUREMENT SPECIALTIES INC NPV	COMMON STOCK	UNITED STATES	16,396	995,073

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MEDALLION FINANCIAL CORP	COMMON STOCK	UNITED STATES	20,084	288,205
MEDASSETS INC	COMMON STOCK	UNITED STATES	57,900	1,148,157
MEDIA GENERAL INC NPV	COMMON STOCK	UNITED STATES	22,800	515,280
MEDICAL PROPERTIES TRUST INC	REIT	UNITED STATES	150,981	1,844,988
MEDICINES COMPANY	COMMON STOCK	UNITED STATES	58,200	2,247,684
MEDIDATA SOLUTIONS INC	COMMON STOCK	UNITED STATES	51,700	3,131,469
MEDIFAST INC	COMMON STOCK	UNITED STATES	13,400	350,142
MEDIVATION INC	COMMON STOCK	UNITED STATES	71,200	4,543,984
MEDLEY CAPITAL CORP	COMMON STOCK	UNITED STATES	25,247	349,671
MEDNAX INC	COMMON STOCK	UNITED STATES	96,498	5,151,063
MEN S WEARHOUSE INC/THE	COMMON STOCK	UNITED STATES	49,860	2,546,849
MENTOR GRAPHICS CORP NPV	COMMON STOCK	UNITED STATES	92,600	2,228,882
MERCANTILE BANK CORP NPV	COMMON STOCK	UNITED STATES	5,600	120,848
MERCHANTS BANCSHARES INC	COMMON STOCK	UNITED STATES	8,476	283,946
MERCURY GENERAL CORP NPV	COMMON STOCK	UNITED STATES	27,700	1,376,967
MERCURY SYSTEMS INC	COMMON STOCK	UNITED STATES	30,700	336,165
MEREDITH CORP	COMMON STOCK	UNITED STATES	37,100	1,921,780
MERGE HEALTHCARE INC	COMMON STOCK	UNITED STATES	76,000	176,320
MERIDIAN BIOSCIENCE INC NPV	COMMON STOCK	UNITED STATES	43,140	1,144,504
MERIDIAN INTERSTATE BANCORP NPV	COMMON STOCK	UNITED STATES	6,600	149,028
MERIT MEDICAL SYSTEMS INC NPV	COMMON STOCK	UNITED STATES	42,020	661,395
MERITAGE HOMES CORP	COMMON STOCK	UNITED STATES	35,800	1,718,042
MERITOR INC	COMMON STOCK	UNITED STATES	108,412	1,130,737
MERRIMACK PHARMACEUTICALS IN	COMMON STOCK	UNITED STATES	79,200	422,928
MESA LABORATORIES INC NPV	COMMON STOCK	UNITED STATES	2,600	204,308
META FINANCIAL GROUP INC	COMMON STOCK	UNITED STATES	7,100	286,343
METHODE ELECTRONICS INC	COMMON STOCK	UNITED STATES	42,160	1,441,450
METRO BANCORP INC	COMMON STOCK	UNITED STATES	11,895	256,218
METROCORP BANCSHARES INC	COMMON STOCK	UNITED STATES	9,500	143,165
METTLER TOLEDO INTERNATIONAL	COMMON STOCK	UNITED STATES	28,700	6,962,333
MFA FINANCIAL INC	REIT	UNITED STATES	358,200	2,528,892
MGE ENERGY INC	COMMON STOCK	UNITED STATES	23,300	1,349,070
MGIC INVESTMENT CORP	COMMON STOCK	UNITED STATES	313,500	2,645,940
MGM RESORTS INTERNATIONAL	COMMON STOCK	UNITED STATES	355,450	8,360,184
MICREL INC NPV	COMMON STOCK	UNITED STATES	51,400	507,318
MICROS SYSTEMS INC	COMMON STOCK	UNITED STATES	74,300	4,262,591
MICROSEMI CORP	COMMON STOCK	UNITED STATES	89,200	2,225,540
MICROSTRATEGY INC CL A	COMMON STOCK	UNITED STATES	8,168	1,014,792
MID AMERICA APARTMENT COMM	REIT	UNITED STATES	70,997	4,312,358
MIDDLEBY CORP	COMMON STOCK	UNITED STATES	17,794	4,270,026
MIDDLESEX WATER CO NPV	COMMON STOCK	UNITED STATES	17,200	360,168
MIDSOUTH BANCORP INC	COMMON STOCK	UNITED STATES	8,793	157,043
MIDSTATES PETROLEUM CO INC	COMMON STOCK	UNITED STATES	18,900	125,118
MIDWAY GOLD CORP NPV	COMMON STOCK	UNITED STATES	39,100	31,671
MIDWESTONE FINANCIAL GROUP I	COMMON STOCK	UNITED STATES	200	5,440
MILLENNIAL MEDIA INC	COMMON STOCK	UNITED STATES	40,400	293,708
MILLER ENERGY RESOURCES INC	COMMON STOCK	UNITED STATES	14,400	101,376
MILLER INDUSTRIES INC/TENN	COMMON STOCK	UNITED STATES	10,900	203,067
MIMEDX GROUP INC	COMMON STOCK	UNITED STATES	73,900	645,886
MINE SAFETY APPLIANCES CO NPV	COMMON STOCK	UNITED STATES	27,915	1,429,527
MINERALS TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	34,800	2,090,436
MISTRAS GROUP INC	COMMON STOCK	UNITED STATES	15,000	313,200
MITCHAM INDUSTRIES INC	COMMON STOCK	UNITED STATES	15,800	279,818
MKS INSTRUMENTS INC NPV	COMMON STOCK	UNITED STATES	53,452	1,600,353
MOBILE MINI INC	COMMON STOCK	UNITED STATES	40,231	1,656,713
MODINE MANUFACTURING CO	COMMON STOCK	UNITED STATES	54,500	698,690
MODUSLINK GLOBAL SOLUTIONS	COMMON STOCK	UNITED STATES	51,559	295,433
MOLINA HEALTHCARE INC	COMMON STOCK	UNITED STATES	28,150	978,213
MOLYCORP INC	COMMON STOCK	UNITED STATES	144,400	811,528
MOMENTA PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	49,500	875,160
MONARCH CASINO + RESORT INC	COMMON STOCK	UNITED STATES	12,125	243,470
MONEYGRAM INTERNATIONAL INC	COMMON STOCK	UNITED STATES	18,150	377,157

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MONMOUTH REIT CLASS A	REIT	UNITED STATES	39,200	356,328
MONOLITHIC POWER SYSTEMS INC	COMMON STOCK	UNITED STATES	35,400	1,226,964
MONOTYPE IMAGING HOLDINGS IN	COMMON STOCK	UNITED STATES	34,800	1,108,728
MONRO MUFFLER BRAKE INC	COMMON STOCK	UNITED STATES	31,939	1,800,082
MONSTER WORLDWIDE INC	COMMON STOCK	UNITED STATES	123,400	879,842
MONTPELIER RE HOLDINGS LTD	COMMON STOCK	UNITED STATES	41,718	1,213,994
MOOG INC CLASS A	COMMON STOCK	UNITED STATES	42,499	2,887,382
MORGANS HOTEL GROUP CO	COMMON STOCK	UNITED STATES	27,060	219,998
MORNINGSTAR INC NPV	COMMON STOCK	UNITED STATES	18,817	1,469,420
MOSYS INC	COMMON STOCK	UNITED STATES	16,700	92,184
MOVADO GROUP INC	COMMON STOCK	UNITED STATES	18,500	814,185
MOVE INC	COMMON STOCK	UNITED STATES	38,165	610,258
MRC GLOBAL INC	COMMON STOCK	UNITED STATES	76,100	2,454,986
MSC INDUSTRIAL DIRECT CO A	COMMON STOCK	UNITED STATES	46,325	3,746,303
MSCI INC	COMMON STOCK	UNITED STATES	117,124	5,120,661
MTS SYSTEMS CORP	COMMON STOCK	UNITED STATES	17,340	1,235,475
MUELLER INDUSTRIES INC	COMMON STOCK	UNITED STATES	27,500	1,732,775
MUELLER WATER PRODUCTS INC A	COMMON STOCK	UNITED STATES	161,400	1,512,318
MULTI COLOR CORP NPV	COMMON STOCK	UNITED STATES	15,420	581,951
MULTI FINELINE ELECTRONIX IN	COMMON STOCK	UNITED STATES	10,200	141,678
MULTIMEDIA GAMES HOLDING CO	COMMON STOCK	UNITED STATES	28,000	878,080
MURPHY USA INC	COMMON STOCK	UNITED STATES	45,800	1,903,448
MVC CAPITAL INC	COMMON STOCK	UNITED STATES	26,213	353,876
MWI VETERINARY SUPPLY INC	COMMON STOCK	UNITED STATES	12,600	2,149,434
MYERS INDUSTRIES INC NPV	COMMON STOCK	UNITED STATES	29,943	632,396
MYR GROUP INC/DELAWARE	COMMON STOCK	UNITED STATES	23,400	586,872
MYRIAD GENETICS INC	COMMON STOCK	UNITED STATES	79,400	1,665,812
N B T BANCORP INC	COMMON STOCK	UNITED STATES	48,185	1,247,992
NACCO INDUSTRIES CL A	COMMON STOCK	UNITED STATES	5,970	371,274
NANOMETRICS INC NPV	COMMON STOCK	UNITED STATES	28,500	542,925

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NASB FINANCIAL INC	COMMON STOCK	UNITED STATES	1,200	36,240
NATHAN S FAMOUS INC	COMMON STOCK	UNITED STATES	500	25,205
NATIONAL BANK HOLD CL A	COMMON STOCK	UNITED STATES	46,900	1,003,660
NATIONAL BANKSHARES INC/VA	COMMON STOCK	UNITED STATES	8,300	306,187
NATIONAL BEVERAGE CORP	COMMON STOCK	UNITED STATES	11,260	227,002
NATIONAL CINEMEDIA INC	COMMON STOCK	UNITED STATES	57,400	1,145,704
NATIONAL FUEL GAS CO	COMMON STOCK	UNITED STATES	69,584	4,968,298
NATIONAL HEALTHCARE CORP	COMMON STOCK	UNITED STATES	10,700	576,837
NATIONAL INSTRUMENTS CORP	COMMON STOCK	UNITED STATES	94,525	3,026,691
NATIONAL INTERSTATE CORP	COMMON STOCK	UNITED STATES	8,034	184,782
NATIONAL PRESTO INDS INC	COMMON STOCK	UNITED STATES	5,400	434,700
NATIONAL RESEARCH CORP A	COMMON STOCK	UNITED STATES	1,821	34,271
NATIONAL RETAIL PROPERTIES	REIT	UNITED STATES	117,556	3,565,473
NATIONSTAR MORTGAGE HOLDINGS	COMMON STOCK	UNITED STATES	21,200	783,552
NATL HEALTH INVESTORS INC	REIT	UNITED STATES	25,316	1,420,228
NATL PENN BCSHS INC NPV	COMMON STOCK	UNITED STATES	116,412	1,318,948
NATL WESTERN LIFE INS CL A	COMMON STOCK	UNITED STATES	2,400	536,520
NATURAL GAS SERVICES GROUP	COMMON STOCK	UNITED STATES	14,300	394,251
NATURAL GROCERS BY VITAMIN C	COMMON STOCK	UNITED STATES	7,100	301,395
NATURES SUNSHINE PRODS INC NPV	COMMON STOCK	UNITED STATES	16,500	285,780
NATUS MEDICAL INC	COMMON STOCK	UNITED STATES	35,800	805,500
NAUTILUS INC NPV	COMMON STOCK	UNITED STATES	36,900	311,067
NAVIDEA BIOPHARMACEUTICALS I	COMMON STOCK	UNITED STATES	92,800	192,096
NAVIGANT CONSULTING INC	COMMON STOCK	UNITED STATES	54,800	1,052,160
NAVIGATORS GROUP INC	COMMON STOCK	UNITED STATES	13,000	821,080
NAVISTAR INTERNATIONAL CORP	COMMON STOCK	UNITED STATES	55,400	2,115,726
NCI BUILDING SYSTEMS INC	COMMON STOCK	UNITED STATES	15,205	266,696
NCR CORPORATION	COMMON STOCK	UNITED STATES	154,600	5,265,676
NEENAH PAPER INC	COMMON STOCK	UNITED STATES	19,100	816,907
NEKTAR THERAPEUTICS	COMMON STOCK	UNITED STATES	111,400	1,264,390
NELNET INC CL A	COMMON STOCK	UNITED STATES	26,400	1,112,496
NEOGEN CORP	COMMON STOCK	UNITED STATES	36,814	1,682,400
NETGEAR INC	COMMON STOCK	UNITED STATES	38,300	1,261,602
NETSCOUT SYSTEMS INC	COMMON STOCK	UNITED STATES	35,800	1,059,322
NETSUITE INC	COMMON STOCK	UNITED STATES	33,600	3,461,472
NEUROCRINE BIOSCIENCES INC	COMMON STOCK	UNITED STATES	75,100	701,434
NEUSTAR INC CLASS A	COMMON STOCK	UNITED STATES	65,160	3,248,878
NEW JERSEY RESOURCES CORP	COMMON STOCK	UNITED STATES	42,325	1,957,108
NEW MOUNTAIN FINANCE CORP	COMMON STOCK	UNITED STATES	43,783	658,496
NEW RESIDENTIAL INVESTMENT	REIT	UNITED STATES	230,400	1,539,072
NEW YORK + CO	COMMON STOCK	UNITED STATES	35,554	155,371
NEW YORK COMMUNITY BANCORP	COMMON STOCK	UNITED STATES	417,248	7,030,629
NEW YORK MORTGAGE TRUST INC	REIT	UNITED STATES	58,300	407,517
NEW YORK TIMES CO A	COMMON STOCK	UNITED STATES	130,000	2,063,100
NEWBRIDGE BANCORP NPV	COMMON STOCK	UNITED STATES	5,900	44,250
NEWLINK GENETICS CORP	COMMON STOCK	UNITED STATES	15,500	341,155
NEWMARKET CORP NPV	COMMON STOCK	UNITED STATES	9,572	3,198,484
NEWPARK RESOURCES INC	COMMON STOCK	UNITED STATES	90,000	1,106,100
NEWPORT CORP	COMMON STOCK	UNITED STATES	39,200	708,344
NEWSTAR FINANCIAL INC	COMMON STOCK	UNITED STATES	21,500	382,055
NEXSTAR BROADCASTING GROUP A	COMMON STOCK	UNITED STATES	26,400	1,471,272
NGP CAPITAL RESOURCES CO	COMMON STOCK	UNITED STATES	32,452	242,416
NIC INC NPV	COMMON STOCK	UNITED STATES	63,900	1,589,193
NICHOLAS FINANCIAL INC NPV	COMMON STOCK	UNITED STATES	9,900	155,826
NII HOLDINGS INC	COMMON STOCK	UNITED STATES	174,322	479,386
NL INDUSTRIES	COMMON STOCK	UNITED STATES	12,400	138,632
NN INC	COMMON STOCK	UNITED STATES	15,000	302,850
NOODLES + CO	COMMON STOCK	UNITED STATES	6,000	215,520
NORANDA ALUMINUM HOLDING COR	COMMON STOCK	UNITED STATES	37,000	121,730
NORDIC AMERICAN TANKERS LTD	COMMON STOCK	UNITED STATES	51,500	499,550
NORDSON CORP NPV	COMMON STOCK	UNITED STATES	63,748	4,736,476

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NORTEK INC	COMMON STOCK	UNITED STATES	6,500	484,900
NORTHERN OIL AND GAS INC	COMMON STOCK	UNITED STATES	63,500	956,945
NORTHFIELD BANCORP INC/NJ	COMMON STOCK	UNITED STATES	51,353	677,860
NORTHRIM BANCORP INC	COMMON STOCK	UNITED STATES	7,300	191,552
NORTHSTAR REALTY FINANCE COR	REIT	UNITED STATES	281,078	3,780,499
NORTHWEST BANCSHARES INC	COMMON STOCK	UNITED STATES	87,875	1,298,793
NORTHWEST NATURAL GAS CO	COMMON STOCK	UNITED STATES	26,833	1,148,989
NORTHWEST PIPE CO	COMMON STOCK	UNITED STATES	9,800	370,048
NORTHWESTERN CORP	COMMON STOCK	UNITED STATES	35,395	1,533,311
NORWEGIAN CRUISE LINE HOLDIN	COMMON STOCK	UNITED STATES	26,600	943,502
NOVAVAX INC	COMMON STOCK	UNITED STATES	180,500	924,160
NPS PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	99,000	3,005,640
NRG YIELD INC CLASS A	COMMON STOCK	UNITED STATES	21,200	848,212
NTELOS HOLDINGS CORP	COMMON STOCK	UNITED STATES	16,476	333,309
NU SKIN ENTERPRISES INC A	COMMON STOCK	UNITED STATES	56,700	7,837,074
NUANCE COMMUNICATIONS INC	COMMON STOCK	UNITED STATES	245,804	3,736,221
NUMEREX CORP CL A NPV	COMMON STOCK	UNITED STATES	9,100	117,845
NUTRACEUTICAL INTL CORP	COMMON STOCK	UNITED STATES	12,361	331,028
NUTRISYSTEM INC	COMMON STOCK	UNITED STATES	33,125	544,575
NUVASIVE INC	COMMON STOCK	UNITED STATES	39,599	1,280,236
NUVERRA ENVIRONMENTAL SOLUTI	COMMON STOCK	UNITED STATES	10,890	182,843
NVE CORP	COMMON STOCK	UNITED STATES	4,717	274,907
NVR INC	COMMON STOCK	UNITED STATES	4,600	4,719,646
NXSTAGE MEDICAL INC	COMMON STOCK	UNITED STATES	52,000	520,000
OASIS PETROLEUM INC	COMMON STOCK	UNITED STATES	97,700	4,588,969
OCEANEERING INTL INC	COMMON STOCK	UNITED STATES	102,632	8,095,612
OCEANFIRST FINANCIAL CORP	COMMON STOCK	UNITED STATES	14,192	243,109
OCWEN FINANCIAL CORP	COMMON STOCK	UNITED STATES	100,500	5,572,725
ODYSSEY MARINE EXPLORATION	COMMON STOCK	UNITED STATES	59,800	120,796
OFFICE DEPOT INC	COMMON STOCK	UNITED STATES	470,163	2,487,162
OFB BANCORP	COMMON STOCK	UNITED STATES	48,718	844,770

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OGE ENERGY CORP	COMMON STOCK	UNITED STATES	188,300	6,383,370
OIL DRI CORP OF AMERICA	COMMON STOCK	UNITED STATES	5,500	208,120
OIL STATES INTERNATIONAL INC	COMMON STOCK	UNITED STATES	53,200	5,411,504
OLD DOMINION FREIGHT LINE	COMMON STOCK	UNITED STATES	66,420	3,521,588
OLD NATIONAL BANCORP NPV	COMMON STOCK	UNITED STATES	105,721	1,624,932
OLD REPUBLIC INTL CORP	COMMON STOCK	UNITED STATES	251,270	4,339,433
OLIN CORP	COMMON STOCK	UNITED STATES	81,932	2,363,738
OLYMPIC STEEL INC NPV	COMMON STOCK	UNITED STATES	11,389	330,053
OM GROUP INC	COMMON STOCK	UNITED STATES	34,300	1,248,863
OMEGA FLEX INC	COMMON STOCK	UNITED STATES	600	12,276
OMEGA HEALTHCARE INVESTORS	REIT	UNITED STATES	118,492	3,531,062
OMEGA PROTEIN CORP	COMMON STOCK	UNITED STATES	21,900	269,151
OMEROS CORP	COMMON STOCK	UNITED STATES	22,200	250,638
OMNIAMERICAN BANCORP INC	COMMON STOCK	UNITED STATES	6,900	147,522
OMNICARE INC	COMMON STOCK	UNITED STATES	99,300	5,993,748
OMNICELL INC	COMMON STOCK	UNITED STATES	35,300	901,209
OMNIVISION TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	52,500	903,000
OMNOVA SOLUTIONS INC	COMMON STOCK	UNITED STATES	49,800	453,678
ON ASSIGNMENT INC	COMMON STOCK	UNITED STATES	43,452	1,517,344
ON SEMICONDUCTOR CORPORATION	COMMON STOCK	UNITED STATES	415,180	3,421,083
ONCOGENEX PHARMACEUTICAL INC	COMMON STOCK	UNITED STATES	13,467	112,315
ONE LIBERTY PROPERTIES INC	REIT	UNITED STATES	14,985	301,648
ONEBEACON INSURANCE GROUP A	COMMON STOCK	UNITED STATES	25,600	404,992
OPENTABLE INC	COMMON STOCK	UNITED STATES	22,900	1,817,573
OPHTHOTECH CORP	COMMON STOCK	UNITED STATES	8,600	278,210
OPKO HEALTH INC	COMMON STOCK	UNITED STATES	182,300	1,538,612
OPLINK COMMUNICATIONS INC	COMMON STOCK	UNITED STATES	26,406	491,152
OPPENHEIMER HOLDINGS CL A	COMMON STOCK	UNITED STATES	14,200	351,876
ORASURE TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	67,110	422,122
ORBCOMM INC	COMMON STOCK	UNITED STATES	13,600	86,224
ORBITAL SCIENCES CORP	COMMON STOCK	UNITED STATES	59,500	1,386,350
ORBITZ WORLDWIDE INC	COMMON STOCK	UNITED STATES	36,700	263,506
ORCHIDS PAPER PRODUCTS CO	COMMON STOCK	UNITED STATES	1,900	62,396
OREXIGEN THERAPEUTICS INC	COMMON STOCK	UNITED STATES	80,900	455,467
ORIENT EXPRESS HOTELS LTD A	COMMON STOCK	UNITED STATES	95,860	1,448,445
ORION MARINE GROUP INC	COMMON STOCK	UNITED STATES	28,500	342,855
ORITANI FINANCIAL CORP	COMMON STOCK	UNITED STATES	50,100	804,105
ORMAT TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	20,400	555,084
ORTHOFIX INTERNATIONAL NV	COMMON STOCK	UNITED STATES	18,800	429,016
OSHKOSH CORP	COMMON STOCK	UNITED STATES	85,139	4,289,303
OSI SYSTEMS INC NPV	COMMON STOCK	UNITED STATES	19,600	1,040,956
OSIRIS THERAPEUTICS INC	COMMON STOCK	UNITED STATES	19,800	318,384
OTTER TAIL CORP	COMMON STOCK	UNITED STATES	39,000	1,141,530
OUTERWALL INC	COMMON STOCK	UNITED STATES	27,500	1,849,925
OVERSTOCK.COM INC	COMMON STOCK	UNITED STATES	14,200	437,218
OWENS + MINOR INC	COMMON STOCK	UNITED STATES	64,450	2,356,292
OWENS CORNING	COMMON STOCK	UNITED STATES	110,600	4,503,632
OXFORD INDUSTRIES INC	COMMON STOCK	UNITED STATES	13,994	1,128,896
PACER INTERNATIONAL INC	COMMON STOCK	UNITED STATES	40,800	337,008
PACIFIC BIOSCIENCES OF CALIF	COMMON STOCK	UNITED STATES	29,700	155,331
PACIFIC CONTINENTAL CORP NPV	COMMON STOCK	UNITED STATES	19,793	315,500
PACIFIC PREMIER BANCORP INC	COMMON STOCK	UNITED STATES	19,900	313,226
PACIRA PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	25,800	1,483,242
PACKAGING CORP OF AMERICA	COMMON STOCK	UNITED STATES	95,100	6,017,928
PACWEST BANCORP NPV	COMMON STOCK	UNITED STATES	36,758	1,551,923
PALO ALTO NETWORKS INC	COMMON STOCK	UNITED STATES	30,200	1,735,594
PANDORA MEDIA INC	COMMON STOCK	UNITED STATES	133,800	3,559,080
PANERA BREAD COMPANY CLASS A	COMMON STOCK	UNITED STATES	27,900	4,929,651
PANHANDLE OIL AND GAS INC A	COMMON STOCK	UNITED STATES	8,341	278,673
PANTRY INC	COMMON STOCK	UNITED STATES	23,900	401,042
PAPA JOHN S INTL INC	COMMON STOCK	UNITED STATES	35,200	1,598,080

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PARAMOUNT GOLD AND SILVER	COMMON STOCK	UNITED STATES	104,000	96,907
PAREXEL INTERNATIONAL CORP	COMMON STOCK	UNITED STATES	53,570	2,420,293
PARK ELECTROCHEMICAL CORP	COMMON STOCK	UNITED STATES	22,850	656,252
PARK NATIONAL CORP NPV	COMMON STOCK	UNITED STATES	13,217	1,124,370
PARK OHIO HOLDINGS CORP	COMMON STOCK	UNITED STATES	11,100	581,640
PARK STERLING CORP	COMMON STOCK	UNITED STATES	51,300	366,282
PARKER DRILLING CO	COMMON STOCK	UNITED STATES	132,880	1,080,314
PARKERVISION INC	COMMON STOCK	UNITED STATES	89,300	406,315
PARKWAY PROPERTIES INC	REIT	UNITED STATES	39,102	754,272
PARTNERRE LTD	COMMON STOCK	UNITED STATES	53,250	5,614,148
PATRICK INDUSTRIES INC NPV	COMMON STOCK	UNITED STATES	9,000	260,370
PATRIOT TRANSPORTATION HLDG	COMMON STOCK	UNITED STATES	9,200	381,892
PATTERN ENERGY GROUP INC	COMMON STOCK	UNITED STATES	17,900	542,549
PATTERSON UTI ENERGY INC	COMMON STOCK	UNITED STATES	143,800	3,641,016
PBF ENERGY INC CLASS A	COMMON STOCK	UNITED STATES	23,100	726,726
PC CONNECTION INC	COMMON STOCK	UNITED STATES	7,900	196,315
PC TEL INC	COMMON STOCK	UNITED STATES	12,900	123,453
PDC ENERGY INC	COMMON STOCK	UNITED STATES	34,594	1,841,093
PDF SOLUTIONS INC	COMMON STOCK	UNITED STATES	25,000	640,500
PDL BIOPHARMA INC	COMMON STOCK	UNITED STATES	138,910	1,172,400
PEAPACK GLADSTONE FINL CORP NPV	COMMON STOCK	UNITED STATES	10,305	196,826
PEBBLEBROOK HOTEL TRUST	REIT	UNITED STATES	60,300	1,854,828
PEGASYSTEMS INC	COMMON STOCK	UNITED STATES	17,831	876,929
PENDRELL CORP	COMMON STOCK	UNITED STATES	133,600	268,536
PENN NATIONAL GAMING INC	COMMON STOCK	UNITED STATES	66,400	951,512
PENN REAL ESTATE INVEST TST	REIT	UNITED STATES	67,648	1,283,959
PENN VIRGINIA CORP	COMMON STOCK	UNITED STATES	56,400	531,852
PENNANTPARK INVESTMENT CORP	COMMON STOCK	UNITED STATES	65,564	760,542
PENNS WOODS BANCORP INC	COMMON STOCK	UNITED STATES	4,000	204,000
PENNYMAC FINANCIAL SERVICE A	COMMON STOCK	UNITED STATES	15,000	263,250
PENNYMAC MORTGAGE INVESTMENT	REIT	UNITED STATES	68,400	1,570,464

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PENSKE AUTOMOTIVE GROUP INC	COMMON STOCK	UNITED STATES	41,700	1,966,572
PEOPLES BANCORP INC NPV	COMMON STOCK	UNITED STATES	12,495	281,262
PEP BOYS MANNY MOE + JACK	COMMON STOCK	UNITED STATES	58,880	714,803
PEREGRINE PHARMACEUTICALS	COMMON STOCK	UNITED STATES	42,500	59,075
PEREGRINE SEMICONDUCTOR CORP	COMMON STOCK	UNITED STATES	8,400	62,244
PERFICIENT INC	COMMON STOCK	UNITED STATES	34,200	800,964
PERFORMANT FINANCIAL CORP	COMMON STOCK	UNITED STATES	26,100	268,830
PERICOM SEMICONDUCTOR CORP NPV	COMMON STOCK	UNITED STATES	27,600	244,536
PERRY ELLIS INTERNATIONAL	COMMON STOCK	UNITED STATES	12,150	191,849
PETMED EXPRESS INC	COMMON STOCK	UNITED STATES	26,700	444,021
PETROQUEST ENERGY INC	COMMON STOCK	UNITED STATES	61,753	266,773
PGT INC	COMMON STOCK	UNITED STATES	28,100	284,372
PHARMACYCLICS INC	COMMON STOCK	UNITED STATES	56,400	5,965,992
PHARMERICA CORP	COMMON STOCK	UNITED STATES	33,079	711,199
PHH CORP	COMMON STOCK	UNITED STATES	57,900	1,409,865
PHI INC NON VOTING	COMMON STOCK	UNITED STATES	15,400	668,360
PHOENIX COMPANIES INC	COMMON STOCK	UNITED STATES	6,090	373,926
PHOTOMEDEX INC	COMMON STOCK	UNITED STATES	6,500	84,175
PHOTRONICS INC	COMMON STOCK	UNITED STATES	59,242	534,955
PHYSICIANS REALTY TRUST	REIT	UNITED STATES	19,500	248,430
PICO HOLDINGS INC	COMMON STOCK	UNITED STATES	24,084	556,581
PIEDMONT NATURAL GAS CO NPV	COMMON STOCK	UNITED STATES	73,900	2,450,524
PIEDMONT OFFICE REALTY TRU A	REIT	UNITED STATES	160,200	2,646,504
PIER 1 IMPORTS INC	COMMON STOCK	UNITED STATES	89,050	2,055,274
PIKE CORP	COMMON STOCK	UNITED STATES	19,200	202,944
PILGRIM S PRIDE CORP	COMMON STOCK	UNITED STATES	48,530	788,613
PINNACLE ENTERTAINMENT INC	COMMON STOCK	UNITED STATES	58,000	1,507,420
PINNACLE FINANCIAL PARTNERS	COMMON STOCK	UNITED STATES	36,860	1,199,056
PINNACLE FOODS INC	COMMON STOCK	UNITED STATES	29,800	818,308
PIONEER ENERGY SERVICES CORP	COMMON STOCK	UNITED STATES	61,505	492,655
PIPER JAFFRAY COS	COMMON STOCK	UNITED STATES	17,241	681,882
PLANTRONICS INC	COMMON STOCK	UNITED STATES	42,700	1,983,415
PLATINUM UNDERWRITERS HLDGS	COMMON STOCK	UNITED STATES	28,500	1,746,480
PLEXUS CORP	COMMON STOCK	UNITED STATES	35,000	1,515,150
PLX TECHNOLOGY INC	COMMON STOCK	UNITED STATES	39,600	260,568
PLY GEM HOLDINGS INC	COMMON STOCK	UNITED STATES	13,200	237,996
PMC SIERRA INC	COMMON STOCK	UNITED STATES	211,900	1,362,517
PMFG INC	COMMON STOCK	UNITED STATES	20,500	185,525
PNM RESOURCES INC NPV	COMMON STOCK	UNITED STATES	77,332	1,865,248
POLARIS INDUSTRIES INC	COMMON STOCK	UNITED STATES	62,268	9,068,712
POLYCOM INC	COMMON STOCK	UNITED STATES	172,984	1,942,610
POLYONE CORPORATION	COMMON STOCK	UNITED STATES	97,672	3,452,705
POLYPORE INTERNATIONAL INC	COMMON STOCK	UNITED STATES	44,000	1,711,600
POOL CORP	COMMON STOCK	UNITED STATES	43,874	2,550,834
POPULAR INC	COMMON STOCK	UNITED STATES	101,284	2,909,889
PORTFOLIO RECOVERY ASSOCIATE	COMMON STOCK	UNITED STATES	47,800	2,525,752
PORTLAND GENERAL ELECTRIC CO NPV	COMMON STOCK	UNITED STATES	71,200	2,150,240
PORTOLA PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	11,100	285,825
POST HOLDINGS INC	COMMON STOCK	UNITED STATES	31,651	1,559,445
POST PROPERTIES INC	REIT	UNITED STATES	54,110	2,447,395
POTBELLY CORP	COMMON STOCK	UNITED STATES	8,400	203,952
POTLATCH CORP	REIT	UNITED STATES	41,905	1,749,115
POWELL INDUSTRIES INC	COMMON STOCK	UNITED STATES	9,600	643,104
POWER INTEGRATIONS INC	COMMON STOCK	UNITED STATES	28,900	1,613,198
POWER SOLUTIONS INTERNATIONAL	COMMON STOCK	UNITED STATES	100	7,510
POWERSECURE INTERNATIONAL IN	COMMON STOCK	UNITED STATES	24,000	412,080
POZEN INC	COMMON STOCK	UNITED STATES	28,200	226,728
PREFERRED BANK/LOS ANGELES NPV	COMMON STOCK	UNITED STATES	11,300	226,565
PREFORMED LINE PRODUCTS CO	COMMON STOCK	UNITED STATES	3,500	256,060
PREMIER INC CLASS A	COMMON STOCK	UNITED STATES	31,400	1,154,264

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PREMIERE GLOBAL SERVICES INC	COMMON STOCK	UNITED STATES	49,770	576,834
PRESTIGE BRANDS HOLDINGS INC	COMMON STOCK	UNITED STATES	50,233	1,798,341
PRGX GLOBAL INC	COMMON STOCK	UNITED STATES	21,746	146,133
PRICESMART INC	COMMON STOCK	UNITED STATES	18,500	2,137,490
PRIMERICA INC	COMMON STOCK	UNITED STATES	53,200	2,282,812
PRIMORIS SERVICES CORP	COMMON STOCK	UNITED STATES	29,300	912,109
PRIVATEBANCORP INC NPV	COMMON STOCK	UNITED STATES	64,000	1,851,520
PROASSURANCE CORP	COMMON STOCK	UNITED STATES	60,640	2,939,827
PROCERA NETWORKS INC	COMMON STOCK	UNITED STATES	15,900	238,818
PROGENICS PHARMACEUTICALS	COMMON STOCK	UNITED STATES	29,405	156,729
PROGRESS SOFTWARE CORP	COMMON STOCK	UNITED STATES	49,800	1,286,334
PROOFPOINT INC	COMMON STOCK	UNITED STATES	18,900	626,913
PROS HOLDINGS INC	COMMON STOCK	UNITED STATES	22,900	913,710
PROSPECT CAPITAL CORP	COMMON STOCK	UNITED STATES	254,007	2,849,959
PROSPERITY BANCSHARES INC	COMMON STOCK	UNITED STATES	56,400	3,575,196
PROTECTIVE LIFE CORP	COMMON STOCK	UNITED STATES	76,382	3,869,512
PROTHENA CORP PLC	COMMON STOCK	UNITED STATES	13,900	368,628
PROTO LABS INC	COMMON STOCK	UNITED STATES	15,400	1,096,172
PROVIDENCE SERVICE CORP	COMMON STOCK	UNITED STATES	14,755	379,499
PROVIDENT FINANCIAL HLDGS	COMMON STOCK	UNITED STATES	6,600	99,000
PROVIDENT FINANCIAL SERVICES	COMMON STOCK	UNITED STATES	61,201	1,182,403
PS BUSINESS PARKS INC/CA	REIT	UNITED STATES	19,040	1,455,037
PTC INC	COMMON STOCK	UNITED STATES	116,100	4,108,779
PUMA BIOTECHNOLOGY INC	COMMON STOCK	UNITED STATES	20,000	2,070,600
PZENA INVESTMENT MANAGM CL A	COMMON STOCK	UNITED STATES	8,300	97,608
QAD INC A	COMMON STOCK	UNITED STATES	5,948	105,042
QIAGEN N.V.	COMMON STOCK	UNITED STATES	227,100	5,407,251
QLIK TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	83,800	2,231,594
QLOGIC CORP	COMMON STOCK	UNITED STATES	99,500	1,177,085
QTS REALTY TRUST INC CL A	REIT	UNITED STATES	13,700	339,486
QUAD GRAPHICS INC	COMMON STOCK	UNITED STATES	23,300	634,459
QUAKER CHEMICAL CORP	COMMON STOCK	UNITED STATES	12,800	986,496

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QUALITY DISTRIBUTION INC NPV	COMMON STOCK	UNITED STATES	20,500	263,015
QUALITY SYSTEMS INC	COMMON STOCK	UNITED STATES	43,100	907,686
QUALYS INC	COMMON STOCK	UNITED STATES	6,400	147,904
QUANEX BUILDING PRODUCTS	COMMON STOCK	UNITED STATES	42,555	847,696
QUANTUM CORP	COMMON STOCK	UNITED STATES	212,680	255,216
QUESTAR CORP NPV	COMMON STOCK	UNITED STATES	164,100	3,772,659
QUESTCOR PHARMACEUTICALS NPV	COMMON STOCK	UNITED STATES	50,751	2,763,392
QUICKSILVER RESOURCES INC	COMMON STOCK	UNITED STATES	139,257	427,519
QUIDEL CORP	COMMON STOCK	UNITED STATES	29,638	915,518
QUIKSILVER INC	COMMON STOCK	UNITED STATES	140,500	1,232,185
QUINSTREET INC	COMMON STOCK	UNITED STATES	23,700	205,953
QUINTILES TRANSNATIONAL HOLD	COMMON STOCK	UNITED STATES	24,600	1,139,964
RACKSPACE HOSTING INC	COMMON STOCK	UNITED STATES	112,500	4,402,125
RADIAN GROUP INC	COMMON STOCK	UNITED STATES	169,680	2,395,882
RADIOSHACK CORP	COMMON STOCK	UNITED STATES	118,700	308,620
RADISYS CORP NPV	COMMON STOCK	UNITED STATES	24,150	55,304
RAIT FINANCIAL TRUST	REIT	UNITED STATES	68,800	617,136
RAMBUS INC	COMMON STOCK	UNITED STATES	118,664	1,123,748
RAMCO GERSHENSON PROPERTIES	REIT	UNITED STATES	59,227	932,233
RAPTOR PHARMACEUTICAL CORP	COMMON STOCK	UNITED STATES	47,000	611,940
RAVEN INDUSTRIES INC	COMMON STOCK	UNITED STATES	38,082	1,566,693
RAYMOND JAMES FINANCIAL INC	COMMON STOCK	UNITED STATES	119,312	6,226,893
RAYONIER INC NPV	REIT	UNITED STATES	121,882	5,131,232
RBC BEARINGS INC	COMMON STOCK	UNITED STATES	24,040	1,700,830
RE/MAX HOLDINGS INC CL A	COMMON STOCK	UNITED STATES	11,300	362,391
REACHLOCAL INC	COMMON STOCK	UNITED STATES	5,200	66,092
REALD INC	COMMON STOCK	UNITED STATES	35,800	305,732
REALNETWORKS INC	COMMON STOCK	UNITED STATES	24,775	187,051
REALOGY HOLDINGS CORP	COMMON STOCK	UNITED STATES	116,500	5,763,255
REALPAGE INC	COMMON STOCK	UNITED STATES	43,600	1,019,368
REALTY INCOME CORP	REIT	UNITED STATES	199,952	7,464,208
RED ROBIN GOURMET BURGERS	COMMON STOCK	UNITED STATES	14,400	1,058,976
REDWOOD TRUST INC	REIT	UNITED STATES	85,200	1,650,324
REGAL BELOIT CORP	COMMON STOCK	UNITED STATES	44,904	3,310,323
REGAL ENTERTAINMENT GROUP A	COMMON STOCK	UNITED STATES	86,665	1,685,634
REGENCY CENTERS CORP	REIT	UNITED STATES	86,480	4,004,024
REGIS CORP	COMMON STOCK	UNITED STATES	51,940	753,649
REINSURANCE GROUP OF AMERICA	COMMON STOCK	UNITED STATES	70,375	5,447,729
REIS INC	COMMON STOCK	UNITED STATES	2,500	48,075
RELIANCE STEEL + ALUMINUM NPV	COMMON STOCK	UNITED STATES	73,586	5,580,762
REMY INTERNATIONAL INC	COMMON STOCK	UNITED STATES	6,100	142,252
RENAISSANCERE HOLDINGS LTD	COMMON STOCK	UNITED STATES	43,400	4,224,556
RENASANT CORP	COMMON STOCK	UNITED STATES	30,275	952,452
RENEWABLE ENERGY GROUP INC	COMMON STOCK	UNITED STATES	19,800	226,908
RENT A CENTER INC	COMMON STOCK	UNITED STATES	52,950	1,765,353
RENTECH INC	COMMON STOCK	UNITED STATES	265,900	465,325
RENTRAK CORP	COMMON STOCK	UNITED STATES	13,100	496,359
REPLIGEN CORP	COMMON STOCK	UNITED STATES	30,600	417,384
REPROS THERAPEUTICS INC	COMMON STOCK	UNITED STATES	18,300	334,890
REPUBLIC AIRWAYS HOLDINGS IN	COMMON STOCK	UNITED STATES	41,323	441,743
REPUBLIC BANCORP INC CLASS A NPV	COMMON STOCK	UNITED STATES	9,490	232,885
RESMED INC	COMMON STOCK	UNITED STATES	140,464	6,613,045
RESOLUTE ENERGY CORP	COMMON STOCK	UNITED STATES	52,600	474,978
RESOLUTE FOREST PRODUCTS	COMMON STOCK	UNITED STATES	74,500	1,193,490
RESOURCE AMERICA INC CL A	COMMON STOCK	UNITED STATES	21,500	201,240
RESOURCE CAPITAL CORP	REIT	UNITED STATES	123,670	733,363
RESOURCES CONNECTION INC	COMMON STOCK	UNITED STATES	46,300	663,479
RESPONSYS INC	COMMON STOCK	UNITED STATES	30,300	830,523
RESTORATION HARDWARE HOLDING	COMMON STOCK	UNITED STATES	16,000	1,076,800
RETAIL OPPORTUNITY INVESTMENT	REIT	UNITED STATES	62,900	925,888
RETAIL PROPERTIES OF AME	REIT	UNITED STATES	122,400	1,556,928

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RETAILMENOT INC	COMMON STOCK	UNITED STATES	9,100	261,989
REVLON INC CLASS A	COMMON STOCK	UNITED STATES	11,400	284,544
REX AMERICAN RESOURCES CORP	COMMON STOCK	UNITED STATES	8,400	375,564
REX ENERGY CORP	COMMON STOCK	UNITED STATES	42,830	844,179
REXFORD INDUSTRIAL REALTY IN	REIT	UNITED STATES	16,400	216,480
REXNORD CORP	COMMON STOCK	UNITED STATES	25,400	686,054
RF MICRO DEVICES INC NPV	COMMON STOCK	UNITED STATES	278,219	1,435,610
RICHARDSON ELEC LTD	COMMON STOCK	UNITED STATES	13,500	153,360
RIGEL PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	65,663	187,140
RIGNET INC	COMMON STOCK	UNITED STATES	12,800	613,504
RITE AID CORP	COMMON STOCK	UNITED STATES	725,000	3,668,500
RIVERBED TECHNOLOGY INC	COMMON STOCK	UNITED STATES	159,410	2,882,133
RLI CORP	COMMON STOCK	UNITED STATES	22,100	2,152,098
RLJ LODGING TRUST	REIT	UNITED STATES	120,400	2,928,128
ROADRUNNER TRANSPORTATION SY	COMMON STOCK	UNITED STATES	15,100	406,945
ROCK TENN COMPANY CL A	COMMON STOCK	UNITED STATES	68,279	7,169,978
ROCKET FUEL INC	COMMON STOCK	UNITED STATES	4,800	295,152
ROCKVILLE FINANCIAL INC NPV	COMMON STOCK	UNITED STATES	34,647	492,334
ROCKWELL MEDICAL INC NPV	COMMON STOCK	UNITED STATES	22,000	229,680
ROCKWOOD HOLDINGS INC	COMMON STOCK	UNITED STATES	71,300	5,127,896
ROFIN SINAR TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	32,040	865,721
ROGERS CORP	COMMON STOCK	UNITED STATES	17,900	1,100,850
ROLLINS INC	COMMON STOCK	UNITED STATES	65,337	1,979,058
ROSETTA RESOURCES INC	COMMON STOCK	UNITED STATES	59,100	2,839,164
ROSETTA STONE INC	COMMON STOCK	UNITED STATES	10,900	133,198
ROUNDY S INC	COMMON STOCK	UNITED STATES	19,200	189,312
ROUSE PROPERTIES INC	REIT	UNITED STATES	21,312	472,913
ROVI CORP	COMMON STOCK	UNITED STATES	101,872	2,005,860
ROYAL CARIBBEAN CRUISES LTD	COMMON STOCK	UNITED STATES	158,503	7,516,212
ROYAL GOLD INC	COMMON STOCK	UNITED STATES	63,800	2,939,266
RPC INC	COMMON STOCK	UNITED STATES	66,493	1,186,900

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RPM INTERNATIONAL INC	COMMON STOCK	UNITED STATES	127,547	5,294,476
RPX CORP	COMMON STOCK	UNITED STATES	28,100	474,890
RR DONNELLEY + SONS CO	COMMON STOCK	UNITED STATES	179,800	3,646,344
RTI INTERNATIONAL METALS INC	COMMON STOCK	UNITED STATES	32,400	1,108,404
RTI SURGICAL INC	COMMON STOCK	UNITED STATES	55,300	195,762
RUBICON TECHNOLOGY INC	COMMON STOCK	UNITED STATES	21,100	209,945
RUBY TUESDAY INC	COMMON STOCK	UNITED STATES	64,300	445,599
RUCKUS WIRELESS INC	COMMON STOCK	UNITED STATES	37,800	536,760
RUDOLPH TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	28,906	339,356
RUSH ENTERPRISES INC CL A	COMMON STOCK	UNITED STATES	36,322	1,076,947
RUSSELL 2 MINI MAR14 IMEQ 2 14 321	FUTURES	UNITED STATES	18,000	1,129,500
RUTH S HOSPITALITY GROUP INC	COMMON STOCK	UNITED STATES	34,264	486,891
RYLAND GROUP INC/THE	COMMON STOCK	UNITED STATES	45,100	1,957,791
RYMAN HOSPITALITY PROPERTIES	REIT	UNITED STATES	40,078	1,674,459
S + T BANCORP INC	COMMON STOCK	UNITED STATES	29,200	739,052
S.Y. BANCORP INC NPV	COMMON STOCK	UNITED STATES	15,710	501,463
S+P MID 4 EMINI MAR14 XCME 2 14 321	FUTURES	UNITED STATES	23,600	1,350,510
SABRA HEALTH CARE INC	REIT	UNITED STATES	35,609	930,819
SAFEGUARD SCIENTIFICS INC	COMMON STOCK	UNITED STATES	25,306	508,398
SAFETY INSURANCE GROUP INC	COMMON STOCK	UNITED STATES	13,900	782,570
SAGA COMMUNICATIONS INC CL A	COMMON STOCK	UNITED STATES	1,800	90,540
SAGENT PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	18,300	464,454
SAIA INC	COMMON STOCK	UNITED STATES	24,375	781,219
SALIX PHARMACEUTICALS LTD	COMMON STOCK	UNITED STATES	59,463	5,348,102
SALLY BEAUTY HOLDINGS INC	COMMON STOCK	UNITED STATES	162,317	4,906,843
SANCHEZ ENERGY CORP	COMMON STOCK	UNITED STATES	36,900	904,419
SANDERSON FARMS INC	COMMON STOCK	UNITED STATES	23,550	1,703,372
SANDRIDGE ENERGY INC	COMMON STOCK	UNITED STATES	489,878	2,973,559
SANDY SPRING BANCORP INC	COMMON STOCK	UNITED STATES	25,150	708,979
SANGAMO BIOSCIENCES INC	COMMON STOCK	UNITED STATES	59,300	823,677
SANMINA CORP	COMMON STOCK	UNITED STATES	86,800	1,449,560
SANTARUS INC	COMMON STOCK	UNITED STATES	52,600	1,681,096
SAPIENT CORPORATION	COMMON STOCK	UNITED STATES	111,300	1,932,168
SAREPTA THERAPEUTICS INC	COMMON STOCK	UNITED STATES	28,800	586,656
SAUL CENTERS INC	REIT	UNITED STATES	8,835	421,695
SBA COMMUNICATIONS CORP CL A	COMMON STOCK	UNITED STATES	123,771	11,119,587
SCANSOURCE INC NPV	COMMON STOCK	UNITED STATES	29,400	1,247,442
SCHAWK INC	COMMON STOCK	UNITED STATES	13,800	205,206
SCHNITZER STEEL INDS INC A	COMMON STOCK	UNITED STATES	27,534	899,536
SCHOLASTIC CORP	COMMON STOCK	UNITED STATES	26,600	904,666
SCHULMAN (A.) INC	COMMON STOCK	UNITED STATES	34,536	1,217,739
SCHWEITZER MAUDUIT INTL INC	COMMON STOCK	UNITED STATES	32,110	1,652,702
SCICLONE PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	72,025	363,006
SCIENCE APPLICATIONS INTE	COMMON STOCK	UNITED STATES	44,042	1,456,469
SCIENTIFIC GAMES CORP A	COMMON STOCK	UNITED STATES	51,187	866,596
SCIQUEST INC	COMMON STOCK	UNITED STATES	23,800	677,824
SCORE BRD INC	COMMON STOCK	UNITED STATES	137	0
SCORPIO TANKERS INC	COMMON STOCK	UNITED STATES	173,000	2,039,670
SCOTTS MIRACLE GRO CO CL A	COMMON STOCK	UNITED STATES	39,520	2,458,934
SEABOARD CORP	COMMON STOCK	UNITED STATES	308	860,851
SEACHANGE INTERNATIONAL INC	COMMON STOCK	UNITED STATES	34,700	421,952
SEACOAST BANKING CORP/FL	COMMON STOCK	UNITED STATES	17,440	212,768
SEACOR HOLDINGS INC	COMMON STOCK	UNITED STATES	20,762	1,893,494
SEADRILL LTD	COMMON STOCK	UNITED STATES	342,900	14,086,332
SEARS HOLDINGS CORP	COMMON STOCK	UNITED STATES	38,800	1,902,752
SEARS HOMETOWN AND OUTLET ST	COMMON STOCK	UNITED STATES	7,800	198,900
SEATTLE GENETICS INC	COMMON STOCK	UNITED STATES	96,724	3,858,320
SEAWORLD ENTERTAINMENT INC	COMMON STOCK	UNITED STATES	27,500	791,175
SEI INVESTMENTS COMPANY	COMMON STOCK	UNITED STATES	138,244	4,801,214
SELECT COMFORT CORPORATION	COMMON STOCK	UNITED STATES	55,500	1,170,495
SELECT INCOME	REIT	UNITED STATES	20,500	548,170

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SELECT MEDICAL HOLDINGS CORP	COMMON STOCK	UNITED STATES	48,000	557,280
SELECTIVE INSURANCE GROUP	COMMON STOCK	UNITED STATES	56,558	1,530,459
SEMGROUP CORP CLASS A	COMMON STOCK	UNITED STATES	39,500	2,576,585
SEMTECH CORP	COMMON STOCK	UNITED STATES	65,900	1,665,952
SENECA FOODS CORP CL A	COMMON STOCK	UNITED STATES	10,100	322,089
SENIOR HOUSING PROP TRUST	REIT	UNITED STATES	174,190	3,872,244
SENSIENT TECHNOLOGIES CORP	COMMON STOCK	UNITED STATES	46,500	2,256,180
SEQUENOM INC	COMMON STOCK	UNITED STATES	96,222	225,159
SERVICE CORP INTERNATIONAL	COMMON STOCK	UNITED STATES	205,969	3,734,218
SERVICENOW INC	COMMON STOCK	UNITED STATES	76,600	4,290,366
SERVICSOURCE INTERNATIONAL	COMMON STOCK	UNITED STATES	44,300	371,234
SFX ENTERTAINMENT INC	COMMON STOCK	UNITED STATES	19,400	232,800
SHENANDOAH TELECOMMUNICATION NPV	COMMON STOCK	UNITED STATES	26,200	672,554
SHILOH INDUSTRIES INC	COMMON STOCK	UNITED STATES	7,100	138,450
SHIP FINANCE INTL LTD	COMMON STOCK	UNITED STATES	48,129	788,353
SHOE CARNIVAL INC	COMMON STOCK	UNITED STATES	16,200	469,962
SHORETEL INC	COMMON STOCK	UNITED STATES	46,400	430,592
SHUTTERFLY INC	COMMON STOCK	UNITED STATES	37,293	1,899,332
SHUTTERSTOCK INC	COMMON STOCK	UNITED STATES	5,100	426,513
SIERRA BANCORP NPV	COMMON STOCK	UNITED STATES	12,800	205,952
SIGA TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	49,200	160,884
SIGMA DESIGNS INC NPV	COMMON STOCK	UNITED STATES	36,816	173,772
SIGNATURE BANK	COMMON STOCK	UNITED STATES	45,800	4,919,836
SIGNET JEWELERS LTD	COMMON STOCK	UNITED STATES	78,501	6,178,029
SILGAN HOLDINGS INC	COMMON STOCK	UNITED STATES	43,449	2,086,421
SILICON GRAPHICS INTERNATION	COMMON STOCK	UNITED STATES	30,400	407,664
SILICON IMAGE INC	COMMON STOCK	UNITED STATES	91,000	559,650
SILICON LABORATORIES INC	COMMON STOCK	UNITED STATES	42,900	1,857,999
SILVER BAY REALTY TRUST CORP	REIT	UNITED STATES	12,258	196,005
SIMMONS FIRST NATL CORP CL A	COMMON STOCK	UNITED STATES	20,900	776,435
SIMPSON MANUFACTURING CO INC	COMMON STOCK	UNITED STATES	43,100	1,583,063

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SINCLAIR BROADCAST GROUP A	COMMON STOCK	UNITED STATES	63,196	2,257,993
SIRIUS XM HOLDINGS INC	COMMON STOCK	UNITED STATES	2,945,696	10,280,479
SIRONA DENTAL SYSTEMS INC	COMMON STOCK	UNITED STATES	50,600	3,552,120
SIX FLAGS ENTERTAINMENT CORP	COMMON STOCK	UNITED STATES	60,600	2,231,292
SIJW CORP	COMMON STOCK	UNITED STATES	15,067	448,846
SKECHERS USA INC CL A	COMMON STOCK	UNITED STATES	38,200	1,265,566
SKILLED HEALTHCARE GROU CL A	COMMON STOCK	UNITED STATES	27,576	132,641
SKYWEST INC NPV	COMMON STOCK	UNITED STATES	60,666	899,677
SKYWORKS SOLUTIONS INC 5	COMMON STOCK	UNITED STATES	186,435	5,324,584
SL GREEN REALTY CORP	REIT	UNITED STATES	88,915	8,213,968
SM ENERGY CO	COMMON STOCK	UNITED STATES	64,200	5,335,662
SMITH (A.O.) CORP	COMMON STOCK	UNITED STATES	76,884	4,147,123
SMITH + WESSON HOLDING CORP	COMMON STOCK	UNITED STATES	64,100	864,709
SNYDERS LANCE INC	COMMON STOCK	UNITED STATES	43,600	1,252,192
SOLAR CAPITAL LTD	COMMON STOCK	UNITED STATES	47,243	1,065,330
SOLAR SENIOR CAPITAL LTD	COMMON STOCK	UNITED STATES	3,612	65,811
SOLARCITY CORP	COMMON STOCK	UNITED STATES	21,800	1,238,676
SOLARWINDS INC	COMMON STOCK	UNITED STATES	64,779	2,450,590
SOLAZYME INC	COMMON STOCK	UNITED STATES	32,500	353,925
SOLERA HOLDINGS INC	COMMON STOCK	UNITED STATES	66,800	4,726,768
SOLTA MEDICAL INC	COMMON STOCK	UNITED STATES	80,500	237,475
SONIC AUTOMOTIVE INC CLASS A	COMMON STOCK	UNITED STATES	38,700	947,376
SONIC CORP	COMMON STOCK	UNITED STATES	58,833	1,187,838
SONOCO PRODUCTS CO NPV	COMMON STOCK	UNITED STATES	94,820	3,955,890
SONUS NETWORKS INC	COMMON STOCK	UNITED STATES	235,515	741,872
SOTHEBY S	COMMON STOCK	UNITED STATES	66,600	3,543,120
SOUTH JERSEY INDUSTRIES	COMMON STOCK	UNITED STATES	31,300	1,751,548
SOUTHERN COPPER CORP	COMMON STOCK	UNITED STATES	153,203	4,398,458
SOUTHSIDE BANCSHARES INC	COMMON STOCK	UNITED STATES	19,041	520,581
SOUTHWEST BANCORP INC/OKLA	COMMON STOCK	UNITED STATES	21,400	340,688
SOUTHWEST GAS CORP	COMMON STOCK	UNITED STATES	46,800	2,616,588
SOVRAN SELF STORAGE INC	COMMON STOCK	UNITED STATES	30,002	1,955,230
SP PLUS CORP	COMMON STOCK	UNITED STATES	20,100	523,404
SPANION INC CLASS A	COMMON STOCK	UNITED STATES	46,200	641,718
SPARK NETWORKS INC	COMMON STOCK	UNITED STATES	7,900	48,664
SPARTAN MOTORS INC	COMMON STOCK	UNITED STATES	34,450	230,815
SPARTAN STORES INC NPV	COMMON STOCK	UNITED STATES	41,058	996,888
SPARTON CORP	COMMON STOCK	UNITED STATES	12,000	335,400
SPECTRANETICS CORP	COMMON STOCK	UNITED STATES	36,134	903,350
SPECTRUM BRANDS HOLDINGS INC	COMMON STOCK	UNITED STATES	22,500	1,587,375
SPECTRUM PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	67,339	595,950
SPEEDWAY MOTORSPORTS INC	COMMON STOCK	UNITED STATES	14,400	285,840
SPIRIT AEROSYSTEMS HOLD CL A	COMMON STOCK	UNITED STATES	118,130	4,025,870
SPIRIT AIRLINES INC	COMMON STOCK	UNITED STATES	55,100	2,502,091
SPIRIT REALTY CAPITAL INC	REIT	UNITED STATES	345,878	3,399,981
SPLUNK INC	COMMON STOCK	UNITED STATES	99,600	6,839,532
SPRINGLEAF HOLDINGS INC	COMMON STOCK	UNITED STATES	23,500	594,080
SPRINT CORP	COMMON STOCK	UNITED STATES	825,528	8,874,426
SPROUTS FARMERS MARKET INC	COMMON STOCK	UNITED STATES	19,200	737,856
SPS COMMERCE INC	COMMON STOCK	UNITED STATES	15,500	1,012,150
SPX CORP	COMMON STOCK	UNITED STATES	45,286	4,510,938
SS+C TECHNOLOGIES HOLDINGS	COMMON STOCK	UNITED STATES	54,100	2,394,466
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	UNITED STATES	48,723,499	48,723,499
ST JOE CO/THE NPV	COMMON STOCK	UNITED STATES	67,900	1,303,001
STAAR SURGICAL CO	COMMON STOCK	UNITED STATES	44,200	715,598
STAG INDUSTRIAL INC	REIT	UNITED STATES	35,700	727,923
STAGE STORES INC	COMMON STOCK	UNITED STATES	35,248	783,211
STAMPS.COM INC	COMMON STOCK	UNITED STATES	12,750	536,775
STANCORP FINANCIAL GROUP NPV	COMMON STOCK	UNITED STATES	44,400	2,941,500
STANDARD MOTOR PRODS	COMMON STOCK	UNITED STATES	17,600	647,680
STANDARD PACIFIC CORP	COMMON STOCK	UNITED STATES	130,763	1,183,405
STANDEX INTERNATIONAL CORP	COMMON STOCK	UNITED STATES	15,000	943,200
STAR SCIENTIFIC INC	COMMON STOCK	UNITED STATES	142,400	165,184

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STARWOOD PROPERTY TRUST INC	REIT	UNITED STATES	184,000	5,096,800
STARZ A	COMMON STOCK	UNITED STATES	105,968	3,098,504
STATE AUTO FINANCIAL CORP NPV	COMMON STOCK	UNITED STATES	15,800	335,592
STATE BANK FINANCIAL CORP	COMMON STOCK	UNITED STATES	28,400	516,596
STEEL DYNAMICS INC	COMMON STOCK	UNITED STATES	204,700	3,999,838
STEELCASE INC CL A NPV	COMMON STOCK	UNITED STATES	84,790	1,344,769
STEIN MART INC	COMMON STOCK	UNITED STATES	27,600	371,220
STEINER LEISURE LTD	COMMON STOCK	UNITED STATES	13,800	678,822
STELLARONE CORP	COMMON STOCK	UNITED STATES	26,300	633,041
STEMLINE THERAPEUTICS INC	COMMON STOCK	UNITED STATES	8,600	168,560
STEPAN CO	COMMON STOCK	UNITED STATES	18,832	1,235,944
STERIS CORP NPV	COMMON STOCK	UNITED STATES	55,900	2,685,995
STERLING BANCORP/DE	COMMON STOCK	UNITED STATES	84,819	1,134,030
STERLING CONSTRUCTION CO	COMMON STOCK	UNITED STATES	16,450	192,959
STERLING FINL CORP/SPOKANE	COMMON STOCK	UNITED STATES	34,000	1,158,720
STEVEN MADDEN LTD	COMMON STOCK	UNITED STATES	58,612	2,144,613
STEWART INFORMATION SERVICES	COMMON STOCK	UNITED STATES	21,500	693,805
STIFEL FINANCIAL CORP	COMMON STOCK	UNITED STATES	62,666	3,002,955
STILLWATER MINING CO	COMMON STOCK	UNITED STATES	122,343	1,509,713
STONE ENERGY CORP	COMMON STOCK	UNITED STATES	50,472	1,745,826
STONERIDGE INC NPV	COMMON STOCK	UNITED STATES	20,500	261,375
STRAIGHT PATH COMM B	COMMON STOCK	UNITED STATES	8,550	70,025
STRATASYS LTD	COMMON STOCK	UNITED STATES	34,200	4,606,740
STRATEGIC HOTELS + RESORTS I	REIT	UNITED STATES	165,700	1,565,865
STRAYER EDUCATION INC	COMMON STOCK	UNITED STATES	12,500	430,875
STURM RUGER + CO INC	COMMON STOCK	UNITED STATES	19,100	1,396,019
SUCAMPO PHARMACEUTICALS CL A	COMMON STOCK	UNITED STATES	4,800	45,120
SUFFOLK BANCORP USD2.5	COMMON STOCK	UNITED STATES	16,400	341,120
SUMMIT HOTEL PROPERTIES INC	REIT	UNITED STATES	77,400	696,600

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SUN BANCORP INC NJ	COMMON STOCK	UNITED STATES	20,400	71,808
SUN COMMUNITIES INC	COMMON STOCK	UNITED STATES	35,200	1,500,928
SUN HYDRAULICS CORP	COMMON STOCK	UNITED STATES	22,100	902,343
SUNCOKE ENERGY INC	COMMON STOCK	UNITED STATES	70,660	1,611,755
SUNEDISON INC	COMMON STOCK	UNITED STATES	258,500	3,373,425
SUNPOWER CORP	COMMON STOCK	UNITED STATES	39,485	1,177,048
SUNSTONE HOTEL INVESTORS INC	REIT	UNITED STATES	177,382	2,376,919
SUPER MICRO COMPUTER INC	COMMON STOCK	UNITED STATES	24,300	416,988
SUPERIOR ENERGY SERVICES INC	COMMON STOCK	UNITED STATES	154,370	4,107,786
SUPERIOR INDUSTRIES INTL NPV	COMMON STOCK	UNITED STATES	28,500	587,955
SUPERTEX INC NPV	COMMON STOCK	UNITED STATES	11,398	285,520
SUPERVALU INC W/D	COMMON STOCK	UNITED STATES	208,100	1,517,049
SUPPORT.COM INC	COMMON STOCK	UNITED STATES	46,100	174,719
SURGICAL CARE AFFILIATES INC	COMMON STOCK	UNITED STATES	10,900	379,756
SURMODICS INC	COMMON STOCK	UNITED STATES	16,825	410,362
SUSQUEHANNA BANCSHARES INC	COMMON STOCK	UNITED STATES	188,869	2,425,078
SUSSER HOLDINGS CORP	COMMON STOCK	UNITED STATES	16,200	1,060,938
SVB FINANCIAL GROUP	COMMON STOCK	UNITED STATES	44,600	4,676,756
SWIFT ENERGY CO	COMMON STOCK	UNITED STATES	43,550	587,925
SWIFT TRANSPORTATION CO	COMMON STOCK	UNITED STATES	78,900	1,752,369
SWISHER HYGIENE INC NPV	COMMON STOCK	UNITED STATES	75,700	38,917
SWS GROUP INC	COMMON STOCK	UNITED STATES	28,309	172,119
SYKES ENTERPRISES INC	COMMON STOCK	UNITED STATES	45,443	991,112
SYMETRA FINANCIAL CORP	COMMON STOCK	UNITED STATES	76,900	1,458,024
SYMMETRY MEDICAL INC	COMMON STOCK	UNITED STATES	36,145	364,342
SYNAGEVA BIOPHARMA CORP	COMMON STOCK	UNITED STATES	18,600	1,203,792
SYNAPTICS INC	COMMON STOCK	UNITED STATES	32,300	1,673,463
SYNCHRONOSS TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	30,400	944,528
SYNERGY PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	51,300	288,819
SYNERGY RESOURCES CORP	COMMON STOCK	UNITED STATES	34,960	323,730
SYNEX CORP	COMMON STOCK	UNITED STATES	26,000	1,752,400
SYNOPSIS INC	COMMON STOCK	UNITED STATES	147,147	5,969,754
SYNOVUS FINANCIAL CORP	COMMON STOCK	UNITED STATES	955,223	3,438,803
SYNTA PHARMACEUTICALS CORP	COMMON STOCK	UNITED STATES	27,600	144,624
SYNTEL INC NPV	COMMON STOCK	UNITED STATES	15,400	1,400,630
SYNUTRA INTERNATIONAL INC	COMMON STOCK	UNITED STATES	19,399	172,263
SYSTEMAX INC	COMMON STOCK	UNITED STATES	10,600	119,250
T MOBILE US INC	COMMON STOCK	UNITED STATES	184,600	6,209,944
T.G.C. INDUSTRIES INC	COMMON STOCK	UNITED STATES	13,415	97,930
TABLEAU SOFTWARE INC CL A	COMMON STOCK	UNITED STATES	8,200	565,226
TAHOE RESOURCES INC	COMMON STOCK	UNITED STATES	75,800	1,261,312
TAKE TWO INTERACTIVE SOFTWARE	COMMON STOCK	UNITED STATES	78,750	1,367,888
TAL INTERNATIONAL GROUP INC	COMMON STOCK	UNITED STATES	32,785	1,880,220
TAMINCO CORP	COMMON STOCK	UNITED STATES	13,100	264,751
TANDEM DIABETES CARE INC	COMMON STOCK	UNITED STATES	8,900	229,353
TANGER FACTORY OUTLET CENTER	REIT	UNITED STATES	91,792	2,939,180
TANGOE INC/CT	COMMON STOCK	UNITED STATES	26,500	477,265
TARGA RESOURCES CORP	COMMON STOCK	UNITED STATES	31,800	2,803,806
TARGACEPT INC	COMMON STOCK	UNITED STATES	34,400	142,760
TASER INTERNATIONAL INC	COMMON STOCK	UNITED STATES	48,600	771,768
TAUBMAN CENTERS INC	REIT	UNITED STATES	63,500	4,058,920
TAYLOR CAPITAL GROUP INC	COMMON STOCK	UNITED STATES	10,270	272,977
TAYLOR MORRISON HOME CORP A	COMMON STOCK	UNITED STATES	28,200	633,090
TCF FINANCIAL CORP	COMMON STOCK	UNITED STATES	161,775	2,628,844
TCP CAPITAL CORP	COMMON STOCK	UNITED STATES	34,500	578,910
TD AMERITRADE HOLDING CORP	COMMON STOCK	UNITED STATES	225,876	6,920,841
TEAM HEALTH HOLDINGS INC	COMMON STOCK	UNITED STATES	64,100	2,919,755
TEAM INC	COMMON STOCK	UNITED STATES	20,580	871,357
TEARLAB CORP	COMMON STOCK	UNITED STATES	31,000	289,540
TECH DATA CORP	COMMON STOCK	UNITED STATES	37,775	1,949,190
TECHNE CORP	COMMON STOCK	UNITED STATES	34,400	3,256,648
TECHTARGET	COMMON STOCK	UNITED STATES	10,300	70,658
TEEKAY CORP	COMMON STOCK	UNITED STATES	36,400	1,747,564

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TEEKAY TANKERS LTD CLASS A	COMMON STOCK	UNITED STATES	72,800	286,104
TEJON RANCH CO	COMMON STOCK	UNITED STATES	15,384	565,516
TEJON RANCH CO TEJON RANCH CO	COMMON STOCK	UNITED STATES	2,272	12,155
TELEDYNE TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	37,437	3,438,963
TELEFLEX INC	COMMON STOCK	UNITED STATES	39,976	3,752,147
TELENAV INC	COMMON STOCK	UNITED STATES	18,400	121,256
TELEPHONE AND DATA SYSTEMS	COMMON STOCK	UNITED STATES	86,195	2,222,107
TELETECH HOLDINGS INC	COMMON STOCK	UNITED STATES	25,200	603,288
TEMPUR SEALY INTERNATIONAL I	COMMON STOCK	UNITED STATES	58,229	3,142,037
TENNANT CO	COMMON STOCK	UNITED STATES	19,200	1,301,952
TENNECO INC	COMMON STOCK	UNITED STATES	57,182	3,234,786
TERADYNE INC	COMMON STOCK	UNITED STATES	184,800	3,256,176
TEREX CORP	COMMON STOCK	UNITED STATES	108,000	4,534,920
TERRENO REALTY CORP	REIT	UNITED STATES	17,200	304,440
TERRITORIAL BANCORP INC	COMMON STOCK	UNITED STATES	12,800	296,960
TESARO INC	COMMON STOCK	UNITED STATES	12,500	353,000
TESCO CORP NPV	COMMON STOCK	UNITED STATES	29,000	573,620
TESLA MOTORS INC	COMMON STOCK	UNITED STATES	81,100	12,195,818
TESSCO TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	2,100	84,672
TESSERA TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	57,209	1,127,589
TETRA TECH INC	COMMON STOCK	UNITED STATES	63,983	1,790,244
TETRA TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	81,605	1,008,638
TEXAS CAPITAL BANCSHARES INC	COMMON STOCK	UNITED STATES	40,825	2,539,315
TEXAS INDUSTRIES INC	COMMON STOCK	UNITED STATES	22,363	1,538,127
TEXAS ROADHOUSE INC	COMMON STOCK	UNITED STATES	63,115	1,754,597
TEXTAINER GROUP HOLDINGS LTD	COMMON STOCK	UNITED STATES	18,900	760,158
TEXTURA CORP	COMMON STOCK	UNITED STATES	5,300	158,682
TFS FINANCIAL CORP	COMMON STOCK	UNITED STATES	80,800	978,892
THERAPEUTICSMD INC	COMMON STOCK	UNITED STATES	83,700	436,077

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THERAVANCE INC	COMMON STOCK	UNITED STATES	75,700	2,698,705
THERMON GROUP HOLDINGS INC	COMMON STOCK	UNITED STATES	23,600	644,988
THIRD POINT REINSURANCE LTD	COMMON STOCK	UNITED STATES	24,600	455,838
THL CREDIT INC	COMMON STOCK	UNITED STATES	37,400	616,726
THOMSON REUTERS CORP NPV	COMMON STOCK	UNITED STATES	362,200	13,698,404
THOR INDUSTRIES INC	COMMON STOCK	UNITED STATES	44,900	2,479,827
THORATEC CORP NPV	COMMON STOCK	UNITED STATES	59,383	2,173,418
THRESHOLD PHARMACEUTICALS	COMMON STOCK	UNITED STATES	35,400	165,318
TIBCO SOFTWARE INC	COMMON STOCK	UNITED STATES	160,500	3,608,040
TICC CAPITAL CORP	COMMON STOCK	UNITED STATES	50,737	524,621
TIDEWATER INC	COMMON STOCK	UNITED STATES	48,535	2,876,669
TILE SHOP HLDGS INC	COMMON STOCK	UNITED STATES	16,000	289,120
TIMKEN CO NPV	COMMON STOCK	UNITED STATES	85,775	4,723,629
TITAN INTERNATIONAL INC NPV	COMMON STOCK	UNITED STATES	53,100	954,738
TITAN MACHINERY INC	COMMON STOCK	UNITED STATES	16,681	297,255
TIVO INC	COMMON STOCK	UNITED STATES	121,600	1,595,392
TOLL BROTHERS INC	COMMON STOCK	UNITED STATES	158,800	5,875,600
TOMPKINS FINANCIAL CORP	COMMON STOCK	UNITED STATES	12,087	621,151
TOOTSIE ROLL INDS	COMMON STOCK	UNITED STATES	22,052	717,572
TORNIER NV	COMMON STOCK	UNITED STATES	14,600	274,334
TORO CO	COMMON STOCK	UNITED STATES	56,456	3,590,602
TOWER GROUP INTERNATIONAL LT	COMMON STOCK	UNITED STATES	41,364	139,810
TOWERS WATSON + CO CL A	COMMON STOCK	UNITED STATES	63,200	8,064,952
TOWERSTREAM CORP	COMMON STOCK	UNITED STATES	28,250	83,620
TOWN SPORTS INTERNATIONAL	COMMON STOCK	UNITED STATES	25,200	371,952
TOWNE BANK	COMMON STOCK	UNITED STATES	25,750	396,293
TRACTOR SUPPLY COMPANY	COMMON STOCK	UNITED STATES	135,444	10,507,746
TRANSDIGM GROUP INC	COMMON STOCK	UNITED STATES	50,800	8,179,816
TRAVELZOO INC	COMMON STOCK	UNITED STATES	6,000	127,920
TRC COS INC	COMMON STOCK	UNITED STATES	27,600	197,064
TREASURY BILL	0.095% 16 Jan 2014	UNITED STATES	650,000	650,000
TREASURY BILL	0.01% 20 Feb 2014	UNITED STATES	1,882,000	1,881,949
TREDEGAR CORP NPV	COMMON STOCK	UNITED STATES	27,946	805,124
TREE.COM INC	COMMON STOCK	UNITED STATES	2,700	88,668
TREEHOUSE FOODS INC	COMMON STOCK	UNITED STATES	35,784	2,466,233
TREX COMPANY INC	COMMON STOCK	UNITED STATES	17,541	1,395,036
TRI POINTE HOMES INC	COMMON STOCK	UNITED STATES	10,500	209,265
TRIANGLE CAPITAL CORP	COMMON STOCK	UNITED STATES	30,737	849,878
TRIANGLE PETROLEUM CORP	COMMON STOCK	UNITED STATES	66,000	549,120
TRICO BANCSHARES NPV	COMMON STOCK	UNITED STATES	15,800	448,246
TRIMAS CORP	COMMON STOCK	UNITED STATES	39,000	1,555,710
TRIMBLE NAVIGATION LTD NPV	COMMON STOCK	UNITED STATES	247,170	8,576,799
TRINITY INDUSTRIES INC	COMMON STOCK	UNITED STATES	74,300	4,050,836
TRIPLE S MANAGEMENT CORP B	COMMON STOCK	UNITED STATES	22,800	443,232
TRIQUINT SEMICONDUCTOR INC	COMMON STOCK	UNITED STATES	163,170	1,360,838
TRIUMPH GROUP INC	COMMON STOCK	UNITED STATES	50,100	3,811,107
TRIU THERAPEUTICS INC	COMMON STOCK	UNITED STATES	30,500	0
TRUEBLUE INC NPV	COMMON STOCK	UNITED STATES	42,928	1,106,684
TRULIA INC	COMMON STOCK	UNITED STATES	25,071	884,254
TRUSTCO BANK CORP NY	COMMON STOCK	UNITED STATES	93,433	670,849
TRUSTMARK CORP NPV	COMMON STOCK	UNITED STATES	67,982	1,824,637
TRW AUTOMOTIVE HOLDINGS CORP	COMMON STOCK	UNITED STATES	104,451	7,770,110
TTM TECHNOLOGIES	COMMON STOCK	UNITED STATES	52,768	452,749
TUESDAY MORNING CORP	COMMON STOCK	UNITED STATES	36,750	586,530
TUMI HOLDINGS INC	COMMON STOCK	UNITED STATES	43,100	971,905
TUPPERWARE BRANDS CORP	COMMON STOCK	UNITED STATES	49,900	4,717,047
TUTOR PERINI CORP	COMMON STOCK	UNITED STATES	35,949	945,459
TW TELECOM INC	COMMON STOCK	UNITED STATES	149,400	4,552,218
TWIN DISC INC NPV	COMMON STOCK	UNITED STATES	8,900	230,421
TWITTER INC	COMMON STOCK	UNITED STATES	78,100	4,971,065
TWO HARBORS INVESTMENT CORP	REIT	UNITED STATES	351,500	3,261,920
TYLER TECHNOLOGIES INC	COMMON STOCK	UNITED STATES	31,114	3,177,673
U.S. PHYSICAL THERAPY INC	COMMON STOCK	UNITED STATES	12,900	454,854

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UBIQUITI NETWORKS INC	COMMON STOCK	UNITED STATES	12,400	569,904
UDR INC	REIT	UNITED STATES	243,294	5,680,915
UGI CORP NPV	COMMON STOCK	UNITED STATES	110,000	4,560,600
UIL HOLDINGS CORP NPV	COMMON STOCK	UNITED STATES	51,433	1,993,029
ULTA SALON COSMETICS + FRAGR	COMMON STOCK	UNITED STATES	60,800	5,868,416
ULTIMATE SOFTWARE GROUP INC	COMMON STOCK	UNITED STATES	27,120	4,155,326
ULTRA CLEAN HOLDINGS INC	COMMON STOCK	UNITED STATES	15,400	154,462
ULTRA PETROLEUM CORP NPV	COMMON STOCK	UNITED STATES	140,700	3,046,155
ULTRAPETROL (BAHAMAS) LTD	COMMON STOCK	UNITED STATES	14,400	53,856
ULTRATECH INC	COMMON STOCK	UNITED STATES	28,800	835,200
UMB FINANCIAL CORP	COMMON STOCK	UNITED STATES	34,002	2,185,649
UMH PROPERTIES INC	REIT	UNITED STATES	12,400	116,808
UMPQUA HOLDINGS CORP NPV	COMMON STOCK	UNITED STATES	116,521	2,230,212
UNDER ARMOUR INC CLASS A	COMMON STOCK	UNITED STATES	79,998	6,983,825
UNIFI INC	COMMON STOCK	UNITED STATES	16,200	441,288
UNIFIRST CORP/MA	COMMON STOCK	UNITED STATES	14,300	1,530,100
UNILIFE CORP	COMMON STOCK	UNITED STATES	100,100	440,440
UNION FIRST MARKET BANKSHARE	COMMON STOCK	UNITED STATES	15,600	387,036
UNISYS CORP	COMMON STOCK	UNITED STATES	47,140	1,582,490
UNIT CORP	COMMON STOCK	UNITED STATES	47,050	2,428,721
UNITED BANKSHARES INC	COMMON STOCK	UNITED STATES	50,535	1,589,326
UNITED COMMUNITY BANKS/GA	COMMON STOCK	UNITED STATES	40,162	712,876
UNITED CONTINENTAL HOLDINGS	COMMON STOCK	UNITED STATES	345,333	13,063,947
UNITED FINANCIAL BANCORP INC	COMMON STOCK	UNITED STATES	17,600	332,464
UNITED FIRE GROUP INC	COMMON STOCK	UNITED STATES	24,900	713,634
UNITED NATURAL FOODS INC	COMMON STOCK	UNITED STATES	49,200	3,709,188
UNITED ONLINE INC WHEN ISSUE	COMMON STOCK	UNITED STATES	13,087	180,077
UNITED RENTALS INC	COMMON STOCK	UNITED STATES	91,450	7,128,528
UNITED STATES LIME + MINERAL	COMMON STOCK	UNITED STATES	2,700	165,159

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UNITED STATIONERS INC	COMMON STOCK	UNITED STATES	42,618	1,955,740
UNITED THERAPEUTICS CORP	COMMON STOCK	UNITED STATES	45,110	5,101,039
UNITIL CORP NPV	COMMON STOCK	UNITED STATES	11,300	344,537
UNIVERSAL AMERICAN CORP	COMMON STOCK	UNITED STATES	32,061	234,045
UNIVERSAL CORP/VA NPV	COMMON STOCK	UNITED STATES	24,766	1,352,224
UNIVERSAL DISPLAY CORP	COMMON STOCK	UNITED STATES	39,900	1,370,964
UNIVERSAL ELECTRONICS INC	COMMON STOCK	UNITED STATES	16,300	621,193
UNIVERSAL FOREST PRODUCTS NPV	COMMON STOCK	UNITED STATES	21,200	1,105,368
UNIVERSAL HEALTH RLTY INCOME	REIT	UNITED STATES	12,600	504,756
UNIVERSAL HEALTH SERVICES B	COMMON STOCK	UNITED STATES	85,699	6,963,901
UNIVERSAL INSURANCE HOLDINGS	COMMON STOCK	UNITED STATES	16,200	234,576
UNIVERSAL STAINLESS + ALLOY	COMMON STOCK	UNITED STATES	7,400	266,844
UNIVERSAL TECHNICAL INSTITUT	COMMON STOCK	UNITED STATES	22,300	310,193
UNIVERSAL TRUCKLOAD SERVICES NPV	COMMON STOCK	UNITED STATES	8,000	244,080
UNIVEST CORP OF PENNSYLVANIA	COMMON STOCK	UNITED STATES	18,149	375,321
UNS ENERGY CORP NPV	COMMON STOCK	UNITED STATES	38,200	2,286,270
UNWIRED PLANET INC	COMMON STOCK	UNITED STATES	96,654	133,383
UR ENERGY INC	COMMON STOCK	UNITED STATES	58,500	80,730
URANIUM ENERGY CORP	COMMON STOCK	UNITED STATES	82,600	165,200
URS CORP	COMMON STOCK	UNITED STATES	73,683	3,904,462
URSTADT BIDDLE CLASS A	REIT	UNITED STATES	26,600	490,770
US CELLULAR CORP	COMMON STOCK	UNITED STATES	15,250	637,755
US CONCRETE INC	COMMON STOCK	UNITED STATES	13,700	310,031
US DOLLAR	COMMON STOCK	UNITED STATES	(2,423,767)	(2,423,767)
US ECOLOGY INC	COMMON STOCK	UNITED STATES	20,200	751,238
US SILICA HOLDINGS INC	COMMON STOCK	UNITED STATES	22,500	767,475
USA MOBILITY INC	COMMON STOCK	UNITED STATES	25,260	360,713
USANA HEALTH SCIENCES INC	COMMON STOCK	UNITED STATES	6,390	482,956
USG CORP	COMMON STOCK	UNITED STATES	73,625	2,089,478
UTAH MEDICAL PRODUCTS INC	COMMON STOCK	UNITED STATES	1,000	57,160
UTI WORLDWIDE INC NPV	COMMON STOCK	UNITED STATES	82,300	1,445,188
VAALCO ENERGY INC	COMMON STOCK	UNITED STATES	61,189	421,592
VAIL RESORTS INC	COMMON STOCK	UNITED STATES	36,300	2,730,849
VALASSIS COMMUNICATIONS INC	COMMON STOCK	UNITED STATES	40,300	1,380,275
VALIDUS HOLDINGS LTD	COMMON STOCK	UNITED STATES	101,279	4,080,531
VALLEY NATIONAL BANCORP NPV	COMMON STOCK	UNITED STATES	204,727	2,071,837
VALMONT INDUSTRIES	COMMON STOCK	UNITED STATES	26,700	3,981,504
VALSPAR CORP	COMMON STOCK	UNITED STATES	87,958	6,270,526
VALUECLICK INC	COMMON STOCK	UNITED STATES	74,300	1,736,391
VALUEVISION MEDIA INC A	COMMON STOCK	UNITED STATES	38,100	266,319
VANDA PHARMACEUTICALS INC	COMMON STOCK	UNITED STATES	27,500	341,275
VANTAGE DRILLING CO	COMMON STOCK	UNITED STATES	203,700	374,808
VANTIV INC CL A	COMMON STOCK	UNITED STATES	80,200	2,615,322
VASCO DATA SECURITY INTL	COMMON STOCK	UNITED STATES	33,597	259,705
VASCULAR SOLUTIONS INC	COMMON STOCK	UNITED STATES	16,700	386,605
VCA ANTECH INC	COMMON STOCK	UNITED STATES	88,400	2,772,224
VECTOR GROUP LTD	COMMON STOCK	UNITED STATES	65,613	1,074,085
VECTREN CORPORATION NPV	COMMON STOCK	UNITED STATES	81,788	2,903,474
VEECO INSTRUMENTS INC	COMMON STOCK	UNITED STATES	41,600	1,369,056
VEEVA SYSTEMS INC CLASS A	COMMON STOCK	UNITED STATES	14,600	468,660
VERA BRADLEY INC	COMMON STOCK	UNITED STATES	19,200	461,568
VERASTEM INC	COMMON STOCK	UNITED STATES	20,300	231,420
VERIFONE SYSTEMS INC	COMMON STOCK	UNITED STATES	104,761	2,809,690
VERINT SYSTEMS INC	COMMON STOCK	UNITED STATES	49,348	2,119,003
VERISK ANALYTICS INC CLASS A	COMMON STOCK	UNITED STATES	146,800	9,647,696
VIAD CORP	COMMON STOCK	UNITED STATES	22,494	624,883
VIASAT INC	COMMON STOCK	UNITED STATES	38,880	2,435,832
VICAL INC	COMMON STOCK	UNITED STATES	85,100	100,418
VICOR CORP	COMMON STOCK	UNITED STATES	20,000	268,400
VIEWPOINT FINANCIAL GROUP IN	COMMON STOCK	UNITED STATES	38,760	1,063,962
VILLAGE SUPER MARKET CLASS A NPV	COMMON STOCK	UNITED STATES	6,800	210,868

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VINCE HOLDING CORP	COMMON STOCK	UNITED STATES	11,200	343,504
VIRGINIA COMMERCE BANCORP	COMMON STOCK	UNITED STATES	26,200	445,138
VIRNETX HOLDING CORP	COMMON STOCK	UNITED STATES	41,600	807,456
VIOPHARMA INC	COMMON STOCK	UNITED STATES	64,900	3,235,265
VIRTUS INVESTMENT PARTNERS	COMMON STOCK	UNITED STATES	6,089	1,218,104
VIRTUSA CORP	COMMON STOCK	UNITED STATES	20,444	778,712
VISHAY INTERTECHNOLOGY INC	COMMON STOCK	UNITED STATES	133,058	1,764,349
VISHAY PRECISION GROUP	COMMON STOCK	UNITED STATES	11,477	170,893
VISTAPRINT NV	COMMON STOCK	UNITED STATES	33,400	1,898,790
VISTEON CORP	COMMON STOCK	UNITED STATES	45,800	3,750,562
VITACOST.COM INC	COMMON STOCK	UNITED STATES	3,300	19,107
VITAMIN SHOPPE INC	COMMON STOCK	UNITED STATES	28,475	1,480,985
VIVUS INC	COMMON STOCK	UNITED STATES	100,200	909,816
VMWARE INC CLASS A	COMMON STOCK	UNITED STATES	82,936	7,440,189
VOCERA COMMUNICATIONS INC	COMMON STOCK	UNITED STATES	17,500	273,175
VOCUS INC	COMMON STOCK	UNITED STATES	18,300	208,437
VOLCANO CORP	COMMON STOCK	UNITED STATES	54,140	1,182,959
VONAGE HOLDINGS CORP	COMMON STOCK	UNITED STATES	154,700	515,151
VOXX INTERNATIONAL CORP	COMMON STOCK	UNITED STATES	17,500	292,250
VRINGO INC	COMMON STOCK	UNITED STATES	100	296
VSE CORP	COMMON STOCK	UNITED STATES	4,500	216,045
W+T OFFSHORE INC	COMMON STOCK	UNITED STATES	37,200	595,200
WABASH NATIONAL CORP	COMMON STOCK	UNITED STATES	74,657	922,014
WABCO HOLDINGS INC	COMMON STOCK	UNITED STATES	56,615	5,288,407
WABTEC CORP	COMMON STOCK	UNITED STATES	91,004	6,758,867
WADDELL + REED FINANCIAL A	COMMON STOCK	UNITED STATES	83,408	5,431,529
WAGeworks INC	COMMON STOCK	UNITED STATES	22,200	1,319,568
WALKER + DUNLOP INC	COMMON STOCK	UNITED STATES	6,900	111,573
WALTER ENERGY INC	COMMON STOCK	UNITED STATES	62,500	1,039,375
WALTER INVESTMENT MANAGEMENT	COMMON STOCK	UNITED STATES	34,982	1,236,964
WARREN RESOURCES INC	COMMON STOCK	UNITED STATES	53,478	167,921

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WASHINGTON	REIT	UNITED STATES	66,700	1,558,112
WASHINGTON BANKING CO NPV	COMMON STOCK	UNITED STATES	16,539	293,236
WASHINGTON FEDERAL INC	COMMON STOCK	UNITED STATES	103,122	2,401,711
WASHINGTON TRUST BANCORP	COMMON STOCK	UNITED STATES	15,400	573,188
WASTE CONNECTIONS INC	COMMON STOCK	UNITED STATES	115,537	5,040,879
WATERSTONE FINANCIAL INC	COMMON STOCK	UNITED STATES	6,600	73,260
WATSCO INC	COMMON STOCK	UNITED STATES	25,400	2,439,924
WATTS WATER TECHNOLOGIES A	COMMON STOCK	UNITED STATES	28,800	1,781,856
WAUSAU PAPER CORP NPV	COMMON STOCK	UNITED STATES	57,000	722,760
WD 4 CO	COMMON STOCK	UNITED STATES	16,100	1,202,348
WEB.COM GROUP INC	COMMON STOCK	UNITED STATES	34,800	1,106,292
WEBMD HEALTH CORP	COMMON STOCK	UNITED STATES	28,612	1,130,174
WEBSTER FINANCIAL CORP	COMMON STOCK	UNITED STATES	86,062	2,683,413
WEIGHT WATCHERS INTL INC NPV	COMMON STOCK	UNITED STATES	27,700	912,161
WEINGARTEN REALTY INVESTORS	REIT	UNITED STATES	118,550	3,250,641
WEIS MARKETS INC NPV	REIT	UNITED STATES	12,500	657,000
WELLCARE HEALTH PLANS INC	COMMON STOCK	UNITED STATES	42,200	2,971,724
WENDY S CO/THE	COMMON STOCK	UNITED STATES	257,657	2,246,769
WERNER ENTERPRISES INC	COMMON STOCK	UNITED STATES	48,332	1,195,250
WESBANCO INC	COMMON STOCK	UNITED STATES	27,774	888,768
WESCO AIRCRAFT HOLDINGS INC	COMMON STOCK	UNITED STATES	36,500	800,080
WESCO INTERNATIONAL INC	COMMON STOCK	UNITED STATES	42,800	3,897,796
WEST BANCORPORATION NPV	COMMON STOCK	UNITED STATES	19,400	306,908
WEST CORP	COMMON STOCK	UNITED STATES	18,400	473,064
WEST MARINE INC	COMMON STOCK	UNITED STATES	22,400	318,752
WEST PHARMACEUTICAL SERVICES	COMMON STOCK	UNITED STATES	68,200	3,345,892
WESTAMERICA BANCORPORATION NPV	COMMON STOCK	UNITED STATES	29,238	1,650,777
WESTAR ENERGY INC	COMMON STOCK	UNITED STATES	123,400	3,969,778
WESTELL TECHNOLOGIES INC A	COMMON STOCK	UNITED STATES	44,200	179,010
WESTERN ALLIANCE BANCORP	COMMON STOCK	UNITED STATES	76,500	1,825,290
WESTERN ASSET MORTGAGE CAPIT	REIT	UNITED STATES	18,300	272,304
WESTERN REFINING INC	COMMON STOCK	UNITED STATES	55,400	2,349,514
WESTFIELD FINANCIAL INC	COMMON STOCK	UNITED STATES	28,852	215,236
WESTLAKE CHEMICAL CORP	COMMON STOCK	UNITED STATES	18,600	2,270,502
WESTMORELAND COAL CO	COMMON STOCK	UNITED STATES	18,400	354,936
WESTWOOD HOLDINGS GROUP INC	COMMON STOCK	UNITED STATES	5,700	352,887
WET SEAL INC/THE CLASS A	COMMON STOCK	UNITED STATES	103,043	281,307
WEX INC	COMMON STOCK	UNITED STATES	37,081	3,672,131
WEYCO GROUP INC	COMMON STOCK	UNITED STATES	8,386	246,800
WGL HOLDINGS INC NPV	COMMON STOCK	UNITED STATES	51,908	2,079,434
WHITE MOUNTAINS INSURANCE GP	COMMON STOCK	UNITED STATES	5,900	3,558,172
WHITESTONE	REIT	UNITED STATES	20,700	276,759
WHITEWAVE FOODS CO CL A	COMMON STOCK	UNITED STATES	136,290	3,126,493
WHITING PETROLEUM CORP	COMMON STOCK	UNITED STATES	114,304	7,071,988
WILEY (JOHN) + SONS CLASS A	COMMON STOCK	UNITED STATES	45,133	2,491,342
WILLBROS GROUP INC	COMMON STOCK	UNITED STATES	47,424	446,734
WILLIAM LYON HOMES CL A	COMMON STOCK	UNITED STATES	11,400	252,396
WILLIAMS SONOMA INC	COMMON STOCK	UNITED STATES	96,538	5,626,235
WILSHIRE BANCORP INC NPV	COMMON STOCK	UNITED STATES	74,874	818,373
WINMARK CORP NPV	COMMON STOCK	UNITED STATES	1,500	138,930
WINNEBAGO INDUSTRIES	COMMON STOCK	UNITED STATES	33,100	908,595
WINTHROP REALTY TRUST R	REIT	UNITED STATES	35,036	387,148
WINTRUST FINANCIAL CORP NPV	COMMON STOCK	UNITED STATES	36,096	1,664,748
WISDOMTREE INVESTMENTS INC	COMMON STOCK	UNITED STATES	98,300	1,740,893
WIX.COM LTD ILS	COMMON STOCK	UNITED STATES	8,100	217,485
WOLVERINE WORLD WIDE INC	COMMON STOCK	UNITED STATES	93,158	3,163,646
WOODWARD INC	COMMON STOCK	UNITED STATES	67,700	3,087,797

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WORKDAY INC CLASS A	COMMON STOCK	UNITED STATES	33,900	2,819,124
WORLD ACCEPTANCE CORP NPV	COMMON STOCK	UNITED STATES	9,600	840,288
WORLD FUEL SERVICES CORP	COMMON STOCK	UNITED STATES	71,400	3,081,624
WORLD WRESTLING ENTERTAIN A	COMMON STOCK	UNITED STATES	21,700	359,786
WORTHINGTON INDUSTRIES NPV	COMMON STOCK	UNITED STATES	54,300	2,284,944
WP CAREY INC	REIT	UNITED STATES	53,400	3,276,090
WR BERKLEY CORP	COMMON STOCK	UNITED STATES	104,771	4,546,014
WR GRACE + CO	COMMON STOCK	UNITED STATES	73,685	7,285,236
WRIGHT MEDICAL GROUP INC	COMMON STOCK	UNITED STATES	39,737	1,220,323
WSFS FINANCIAL CORP	COMMON STOCK	UNITED STATES	6,500	503,945
XENOPORT INC	COMMON STOCK	UNITED STATES	32,200	185,150
XO GROUP INC	COMMON STOCK	UNITED STATES	32,300	479,978
XOMA CORP	COMMON STOCK	UNITED STATES	80,900	544,457
XOOM CORP	COMMON STOCK	UNITED STATES	8,600	235,382
XPO LOGISTICS INC	COMMON STOCK	UNITED STATES	27,500	722,975
YADKIN FINANCIAL CORP	COMMON STOCK	UNITED STATES	17,000	289,680
YELP INC	COMMON STOCK	UNITED STATES	31,500	2,171,925
YORK RESH CORP WT CL B	WT CL B EXP 01DEC02	UNITED STATES	70	0
YORK WATER CO NPV	COMMON STOCK	UNITED STATES	13,500	282,555
ZAGG INC	COMMON STOCK	UNITED STATES	31,700	137,895
ZALE CORP	COMMON STOCK	UNITED STATES	33,800	533,026
ZEBRA TECHNOLOGIES CORP CL A	COMMON STOCK	UNITED STATES	50,725	2,743,208
ZELTIQ AESTHETICS INC	COMMON STOCK	UNITED STATES	17,100	323,361
ZEP INC	COMMON STOCK	UNITED STATES	26,401	479,442
ZILLOW INC CLASS A	COMMON STOCK	UNITED STATES	21,900	1,789,887
ZIOPHARM ONCOLOGY INC	COMMON STOCK	UNITED STATES	78,300	339,822
ZIX CORP	COMMON STOCK	UNITED STATES	65,800	300,048
ZOGENIX INC	COMMON STOCK	UNITED STATES	95,500	328,520
ZOLTEK COMPANIES INC	COMMON STOCK	UNITED STATES	31,796	532,583
ZULILY INC CL A	COMMON STOCK	UNITED STATES	12,800	530,304
ZUMIEZ INC NPV	COMMON STOCK	UNITED STATES	21,862	568,412
ZYGO CORP	COMMON STOCK	UNITED STATES	17,200	254,216
ZYNGA INC CL A	COMMON STOCK	UNITED STATES	530,700	2,016,660
Total : EXHIBIT B - Small/Mid-Cap Stock Index Fund			\$	3,972,818,587

n / a - Cost is not applicable

Table of Contents**EXHIBIT C - Inflation Protected Bond Fund**

(Managed by State Street Global Advisors)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	TSY INFL IX N/B	04/28 3.625	31,369,750	\$ 41,496,282
	TSY INFL IX N/B	04/29 3.875	34,412,471	47,161,225
	TSY INFL IX N/B	04/32 3.375	12,109,860	16,110,848
	TSY INFL IX N/B	01/25 2.375	54,667,853	62,838,128
	TSY INFL IX N/B	01/26 2.	40,725,172	45,084,027
	TSY INFL IX N/B	01/27 2.375	32,680,647	37,644,021
	TSY INFL IX N/B	01/28 1.75	32,860,268	35,181,024
	TSY INFL IX N/B	01/29 2.5	31,921,369	37,512,589
	TSY INFL IX N/B	02/40 2.125	18,494,811	20,780,659
	TSY INFL IX N/B	02/41 2.125	22,833,769	25,655,886
	TSY INFL IX N/B	02/42 0.75	40,268,293	32,371,922
	TSY INFL IX N/B	02/43 0.625	34,253,100	26,337,414
	TSY INFL IX N/B	01/15 1.625	47,566,967	49,001,397
	TSY INFL IX N/B	07/15 1.875	42,990,684	45,311,493
	TSY INFL IX N/B	01/16 2.	41,898,431	44,651,284
	TSY INFL IX N/B	07/16 2.5	40,305,419	44,222,622
	TSY INFL IX N/B	01/17 2.375	35,755,642	39,347,975
	TSY INFL IX N/B	07/17 2.625	30,652,768	34,479,582
	TSY INFL IX N/B	01/18 1.625	31,532,434	34,269,355
	TSY INFL IX N/B	07/18 1.375	31,926,340	34,602,661
	TSY INFL IX N/B	01/19 2.125	29,566,131	33,017,060
	TSY INFL IX N/B	07/19 1.875	32,654,804	36,285,104
	TSY INFL IX N/B	01/20 1.375	40,928,930	43,950,632
	TSY INFL IX N/B	04/15 0.5	47,927,354	48,979,503
	TSY INFL IX N/B	07/20 1.25	62,361,023	66,716,567
	TSY INFL IX N/B	01/21 1.125	71,122,965	74,751,374
	TSY INFL IX N/B	04/16 0.125	84,416,033	86,678,129
	TSY INFL IX N/B	07/21 0.625	75,848,870	76,992,519
	TSY INFL IX N/B	01/22 0.125	84,033,752	80,764,335
	TSY INFL IX N/B	04/17 0.125	94,518,952	97,147,713
	TSY INFL IX N/B	07/22 0.125	86,738,218	83,085,758
	TSY INFL IX N/B	01/23 0.125	86,079,459	81,298,003
	TSY INFL IX N/B	04/18 0.125	70,987,365	72,401,575
	TSY INFL IX N/B	07/23 0.375	85,883,482	82,830,582
	US DOLLAR	US DOLLAR	(653,223)	(653,223)
	Total : EXHIBIT C - Inflation Protected Bond Fund			\$ 1,718,306,024

n / a - Cost is not applicable

Table of Contents**EXHIBIT D - Total Bond Market Fund**

(Managed by Neuberger Berman)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039 AUSTRALIA	1,055,000	\$ 912,832
	BHP BILLITON FIN USA LTD	3.25% 21 Nov 2021 AUSTRALIA	1,700,000	1,689,926
	RIO TINTO FIN USA LTD CO	3.5% 02 Nov 2020 AUSTRALIA	1,500,000	1,531,460
	OEKB OEST. KONTROLLBANK	4.875% 16 Feb 2016 AUSTRIA	1,025,000	1,114,790
	FED REPUBLIC OF BRAZIL	6% 17 Jan 2017 BRAZIL	2,765,000	3,063,620
	FED REPUBLIC OF BRAZIL	5.625% 07 Jan 2041 BRAZIL	1,400,000	1,358,000
	BRITISH COLUMBIA PROV OF	2.1% 18 May 2016 CANADA	2,035,000	2,101,341
	ENCANA CORP	6.5% 01 Feb 2038 CANADA	475,000	521,442
	HYDRO QUEBEC	1.375% 19 Jun 2017 CANADA	2,375,000	2,383,054
	MANITOBA (PROVINCE OF)	1.125% 01 Jun 2018 CANADA	3,200,000	3,098,978
	ONTARIO (PROVINCE OF)	4.4% 14 Apr 2020 CANADA	3,132,000	3,436,430
	PROVINCE OF QUEBEC	2.75% 25 Aug 2021 CANADA	1,500,000	1,447,125
	ROGERS COMMUNICATIONS IN	7.5% 15 Mar 2015 CANADA	1,110,000	1,199,548
	SUNCOR ENERGY INC	6.5% 15 Jun 2038 CANADA	850,000	989,518
	TRANS CANADA PIPELINES	7.625% 15 Jan 2039 CANADA	1,000,000	1,334,750
	TRANS CANADA PIPELINES	5% 16 Oct 2043 CANADA	2,405,000	2,369,993
	NOBLE HOLDING INTL LTD	4.625% 01 Mar 2021 CAYMAN ISLANDS	1,290,000	1,335,178
	PETROBRAS INTL FIN CO	5.75% 20 Jan 2020 CAYMAN ISLANDS	2,750,000	2,829,582
	VALE OVERSEAS LIMITED	4.625% 15 Sep 2020 CAYMAN ISLANDS	1,000,000	1,024,201
	VALE OVERSEAS LIMITED	6.875% 21 Nov 2036 CAYMAN ISLANDS	525,000	542,195
	NORDIC INVESTMENT BANK	5% 01 Feb 2017 FINLAND	765,000	859,325
	BNP PARIBAS	3.6% 23 Feb 2016 FRANCE	955,000	1,005,438
	ORANGE	5.375% 13 Jan 2042 FRANCE	1,100,000	1,104,765
	SANOFI	4% 29 Mar 2021 FRANCE	965,000	1,010,947
	TOTAL CAPITAL SA	4.45% 24 Jun 2020 FRANCE	1,300,000	1,416,103
	KFW	2.625% 03 Mar 2015 GERMANY	5,505,000	5,654,461
	KFW	2.75% 08 Sep 2020 GERMANY	4,000,000	4,034,000
	LANDWIRTSCH. RENTENBANK	3.125% 15 Jul 2015 GERMANY	1,000,000	1,041,633
	ITALY GOV T INT BOND	4.5% 21 Jan 2015 ITALY	2,025,000	2,101,357
	JAPAN FINANCE CORP	2.5% 18 May 2016 JAPAN	1,100,000	1,144,047
	NOMURA HOLDINGS INC	2% 13 Sep 2016 JAPAN	3,000,000	3,024,801
	EXPORT IMPORT BK KOREA	3.75% 20 Oct 2016 KOREA, REPUBLIC OF	1,025,000	1,088,397
	KOREA DEVELOPMENT BANK	3.25% 09 Mar 2016 KOREA, REPUBLIC OF	1,025,000	1,064,636
	COVIDIEN INTL FINANCE	3.2% 15 Jun 2022 LUXEMBOURG	650,000	626,786
	EUROPEAN INVESTMENT BANK	4% 16 Feb 2021 LUXEMBOURG	2,250,000	2,433,443
	EUROPEAN INVESTMENT BANK	1.125% 15 Apr 2015 LUXEMBOURG	8,745,000	8,834,811
	AMERICA MOVIL SAB	5% 30 Mar 2020 MEXICO	1,800,000	1,949,513
	FOMENTO ECONOMICO	2.875% 10 May 2023 MEXICO	2,835,000	2,505,179
	PETROLEOS MEXICANOS	6% 05 Mar 2020 MEXICO	2,525,000	2,805,275
	UNITED MEXICAN STATES	5.125% 15 Jan 2020 MEXICO	1,950,000	2,160,600

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UNITED MEXICAN STATES	3.625% 15 Mar 2022	MEXICO	1,800,000	1,800,000
UNITED MEXICAN STATES	6.75% 27 Sep 2034	MEXICO	1,300,000	1,534,000
UNITED MEXICAN STATES	4% 02 Oct 2023	MEXICO	1,440,000	1,425,600
DEUTSCHE TELEKOM INT FIN	5.75% 23 Mar 2016	NETHERLANDS	1,620,000	1,778,700
KONINKLIJKE PHILIPS NV	3.75% 15 Mar 2022	NETHERLANDS	580,000	580,313
LYB INTL FINANCE	4% 15 Jul 2023	NETHERLANDS	1,670,000	1,648,382
PETROBRAS GLOBAL FINANCE	2% 20 May 2016	NETHERLANDS	1,000,000	999,209
RABOBANK	4.625% 01 Dec 2023	NETHERLANDS	2,000,000	2,014,036
SHELL INTERNATIONAL	3.1% 28 Jun 2015	NETHERLANDS	1,370,000	1,421,763
SHELL INTERNATIONAL	1.9% 10 Aug 2018	NETHERLANDS	860,000	854,875
STATOIL ASA	5.1% 17 Aug 2040	NORWAY	250,000	259,470
REPUBLIC OF PERU	7.125% 30 Mar 2019	PERU	930,000	1,124,138
REPUBLIC OF PERU	6.55% 14 Mar 2037	PERU	1,250,000	1,437,500
ASIAN DEVELOPMENT BANK	2.625% 09 Feb 2015	PHILIPPINES	1,435,000	1,471,894
REPUBLIC OF POLAND	5.125% 21 Apr 2021	POLAND	770,000	836,413
TELEFONICA EMISIONES SAU	3.992% 16 Feb 2016	SPAIN	900,000	945,358
ERICSSON	4.125% 15 May 2022	SWEDEN	1,905,000	1,851,603
REPUBLIC OF TURKEY	6.75% 03 Apr 2018	TURKEY	1,205,000	1,308,630
ASTRAZENECA PLC	4% 18 Sep 2042	UNITED KINGDOM	855,000	743,575
BP CAPITAL MARKETS PLC	3.2% 11 Mar 2016	UNITED KINGDOM	1,351,000	1,418,657
BP CAPITAL MARKETS PLC	3.994% 26 Sep 2023	UNITED KINGDOM	2,000,000	2,020,542
BRITISH TELECOM PLC	9.625% 15 Dec 2030	UNITED KINGDOM	400,000	596,898

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ENSCO PLC	3.25% 15 Mar 2016	UNITED KINGDOM	1,480,000	1,545,187
GLAXOSMITHKLINE CAPITAL	1.5% 08 May 2017	UNITED KINGDOM	1,500,000	1,500,669
HSBC HOLDINGS PLC	5.1% 05 Apr 2021	UNITED KINGDOM	2,065,000	2,295,142
HSBC HOLDINGS PLC	6.5% 15 Sep 2037	UNITED KINGDOM	850,000	1,005,326
RIO TINTO FIN USA PLC	4.125% 21 Aug 2042	UNITED KINGDOM	660,000	580,310
VODAFONE GROUP PLC	6.15% 27 Feb 2037	UNITED KINGDOM	1,000,000	1,083,767
21ST CENTURY FOX AMERICA	6.15% 01 Mar 2037	UNITED STATES	1,850,000	2,033,315
ABBVIE INC	2.9% 06 Nov 2022	UNITED STATES	2,000,000	1,869,312
AETNA INC	2.75% 15 Nov 2022	UNITED STATES	1,650,000	1,519,899
ALEXANDRIA REAL ESTATE E	3.9% 15 Jun 2023	UNITED STATES	1,000,000	931,829
ALTRIA GROUP	5.375% 31 Jan 2044	UNITED STATES	1,000,000	1,004,141
ALTRIA GROUP	9.95% 10 Nov 2038	UNITED STATES	333,000	507,959
AMERICAN EXPRESS CREDIT	2.375% 24 Mar 2017	UNITED STATES	2,500,000	2,569,695
AMERICAN INTL GROUP	5.85% 16 Jan 2018	UNITED STATES	1,100,000	1,261,755
AMERICAN MUNI PWR OHIO I	7.834% 15 Feb 2041	UNITED STATES	930,000	1,179,110
AMERICAN TOWER CORP	3.5% 31 Jan 2023	UNITED STATES	2,000,000	1,823,490
AMGEN INC	3.875% 15 Nov 2021	UNITED STATES	2,225,000	2,285,498
ANADARKO PETROLEUM CORP	6.45% 15 Sep 2036	UNITED STATES	700,000	786,055
ANHEUSER BUSCH INBEV WOR	5.375% 15 Jan 2020	UNITED STATES	1,490,000	1,710,009
APACHE CORP	5.25% 01 Feb 2042	UNITED STATES	500,000	519,126
AT+T INC	2.95% 15 May 2016	UNITED STATES	2,000,000	2,085,494
AVALONBAY COMMUNITIES	5.7% 15 Mar 2017	UNITED STATES	875,000	977,263
BANC OF AMERICA COMMERCIAL MOR	5.889% 10 Jul 2044	UNITED STATES	2,486,060	2,704,477
BANC OF AMERICA COMMERCIAL MOR	5.356% 10 Oct 2045	UNITED STATES	935,000	1,006,606
BANC OF AMERICA COMMERCIAL MOR	1% 10 Apr 2049	UNITED STATES	1,712,095	1,795,322
BANK OF AMERICA CORP	2% 11 Jan 2018	UNITED STATES	4,220,000	4,212,514
BANK OF AMERICA CORP	5.7% 24 Jan 2022	UNITED STATES	3,500,000	3,961,493
BANK OF AMERICA CORP	1.5% 09 Oct 2015	UNITED STATES	3,690,000	3,727,155
BAXTER INTERNATIONAL INC	2.4% 15 Aug 2022	UNITED STATES	900,000	815,839
BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	UNITED STATES	500,000	616,795
BB+T CORPORATION	1.6% 15 Aug 2017	UNITED STATES	500,000	495,537
BECTON DICKINSON	3.125% 08 Nov 2021	UNITED STATES	1,100,000	1,066,300
BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	UNITED STATES	1,275,000	1,410,395
BOEING CAPITAL CORP	2.125% 15 Aug 2016	UNITED STATES	1,170,000	1,207,173
BOSTON PROPERTIES LP	5.625% 15 Nov 2020	UNITED STATES	1,400,000	1,575,062
BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	UNITED STATES	1,800,000	1,608,188
CALIFORNIA ST CAS 04/39	7.55% 01 Apr 2039	UNITED STATES	1,210,000	1,565,099
CARRINGTON MORTGAGE LOAN	1% 25 Jun 2036	UNITED STATES	384,140	1,154
CATERPILLAR INC	3.803% 15 Aug 2042	UNITED STATES	938,000	788,787
CBS CORP	4.3% 15 Feb 2021	UNITED STATES	2,100,000	2,137,855
CELGENE CORP	3.95% 15 Oct 2020	UNITED STATES	795,000	823,416
CF INDUSTRIES INC	4.95% 01 Jun 2043	UNITED STATES	1,000,000	910,106
CISCO SYSTEMS INC	5.5% 15 Jan 2040	UNITED STATES	765,000	809,395
CITIGROUP INC	5.875% 30 Jan 2042	UNITED STATES	1,800,000	2,022,973
CITIGROUP INC	2.65% 02 Mar 2015	UNITED STATES	3,325,000	3,392,438
CITIGROUP INC	8.125% 15 Jul 2039	UNITED STATES	640,000	897,720
CITIGROUP INC	2.5% 26 Sep 2018	UNITED STATES	1,500,000	1,507,571
CITIGROUP MORTGAGE LOAN TRUST	1% 25 Nov 2036	UNITED STATES	953,986	1,153
COCA COLA CO/THE	3.15% 15 Nov 2020	UNITED STATES	750,000	760,844
COMCAST CORP	6.55% 01 Jul 2039	UNITED STATES	700,000	828,755
COMCAST CORP	6.3% 15 Nov 2017	UNITED STATES	1,565,000	1,822,655
CONNECTICUT ST	5.85% 15 Mar 2032	UNITED STATES	1,045,000	1,165,551
CONOCOPHILLIPS	6% 15 Jan 2020	UNITED STATES	930,000	1,090,998
CONOCOPHILLIPS	6.5% 01 Feb 2039	UNITED STATES	575,000	721,060
CONTL AIRLINES 2007	5.983% 19 Oct 2023	UNITED STATES	0	0
CORPORATE OFFICE PROP LP	3.6% 15 May 2023	UNITED STATES	1,000,000	906,345
CSX CORP	4.75% 30 May 2042	UNITED STATES	850,000	807,427
CVS CAREMARK CORP	6.25% 01 Jun 2027	UNITED STATES	1,075,000	1,249,161

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CVS CAREMARK CORP	5.3% 05 Dec 2043	UNITED STATES	750,000	775,622
DEVON FINANCING CO	7.875% 30 Sep 2031	UNITED STATES	1,200,000	1,543,442
DIRECTV HOLDINGS/FING	3.5% 01 Mar 2016	UNITED STATES	285,000	299,161
DIRECTV HOLDINGS/FING	6% 15 Aug 2040	UNITED STATES	1,730,000	1,708,377
DISCOVERY COMMUNICATIONS	5.05% 01 Jun 2020	UNITED STATES	1,350,000	1,473,588
DOMINION RESOURCES INC	4.45% 15 Mar 2021	UNITED STATES	1,600,000	1,696,373
DOVER CORP	4.3% 01 Mar 2021	UNITED STATES	960,000	1,015,987
DOW CHEMICAL CO/THE	5.7% 15 May 2018	UNITED STATES	287,000	328,131
DOW CHEMICAL CO/THE	3% 15 Nov 2022	UNITED STATES	2,100,000	1,958,544
DR PEPPER SNAPPLE GROUP	2.9% 15 Jan 2016	UNITED STATES	1,650,000	1,712,451
DUKE ENERGY CORP	3.35% 01 Apr 2015	UNITED STATES	1,270,000	1,308,826
DUKE ENERGY CORP	2.1% 15 Jun 2018	UNITED STATES	2,490,000	2,475,705
DUKE REALTY LP	5.95% 15 Feb 2017	UNITED STATES	720,000	801,199
E.I. DU PONT DE NEMOURS	2.75% 01 Apr 2016	UNITED STATES	1,000,000	1,042,270
ECOLAB INC	5.5% 08 Dec 2041	UNITED STATES	700,000	749,610
EMC CORP	1.875% 01 Jun 2018	UNITED STATES	2,340,000	2,313,418
ENERGY TRANSFER PARTNERS	6.5% 01 Feb 2042	UNITED STATES	1,925,000	2,068,901
ENTERPRISE PRODUCTS OPER	3.2% 01 Feb 2016	UNITED STATES	1,185,000	1,236,111
ENTERPRISE PRODUCTS OPER	3.35% 15 Mar 2023	UNITED STATES	1,800,000	1,709,842

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ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	UNITED STATES	800,000	1,011,277
EXELON GENERATION CO LLC	5.2% 01 Oct 2019	UNITED STATES	2,000,000	2,155,346
EXELON GENERATION CO LLC	4% 01 Oct 2020	UNITED STATES	2,300,000	2,299,110
EXPRESS SCRIPTS HOLDING	3.125% 15 May 2016	UNITED STATES	1,140,000	1,189,833
FANNIE MAE	1.625% 27 Nov 2018	UNITED STATES	5,405,000	5,359,911
FANNIE MAE	7.125% 15 Jan 2030	UNITED STATES	865,000	1,172,633
FANNIE MAE	0.5% 30 Mar 2016	UNITED STATES	11,135,000	11,123,030
FANNIE MAE	2.375% 11 Apr 2016	UNITED STATES	500,000	520,831
FANNIE MAE	6% 18 Apr 2036	UNITED STATES	195,000	213,576
FANNIE MAE	7.25% 15 May 2030	UNITED STATES	330,000	452,997
FANNIE MAE	0.5% 28 Sep 2015	UNITED STATES	7,145,000	7,157,625
FANNIE MAE	6.625% 15 Nov 2030	UNITED STATES	535,000	695,916
FANNIE MAE	1.6% 24 Dec 2020	UNITED STATES	3,180,000	2,938,628
FANNIE MAE	0% 09 Oct 2019	UNITED STATES	250,000	212,573
FED HM LN PC POOL A23137	5% 01 Jun 2034	UNITED STATES	2,290,260	2,479,323
FED HM LN PC POOL A31788	5% 01 Mar 2035	UNITED STATES	294,304	318,305
FED HM LN PC POOL A35945	5% 01 Jul 2035	UNITED STATES	133,928	144,739
FED HM LN PC POOL A46663	5% 01 Aug 2035	UNITED STATES	118,472	128,065
FED HM LN PC POOL A48972	5.5% 01 May 2036	UNITED STATES	259,468	282,788
FED HM LN PC POOL A50219	5% 01 Jul 2036	UNITED STATES	31,635	34,056
FED HM LN PC POOL A51249	6% 01 Aug 2036	UNITED STATES	89,418	98,560
FED HM LN PC POOL A54174	6% 01 Nov 2036	UNITED STATES	13,466	15,041
FED HM LN PC POOL A55275	5.5% 01 Dec 2036	UNITED STATES	642,259	699,982
FED HM LN PC POOL A56733	6% 01 Jan 2037	UNITED STATES	60,121	66,680
FED HM LN PC POOL A56988	5.5% 01 Feb 2037	UNITED STATES	375,970	409,760
FED HM LN PC POOL A59973	6% 01 May 2037	UNITED STATES	0	0
FED HM LN PC POOL A60311	5% 01 May 2037	UNITED STATES	250,295	269,455
FED HM LN PC POOL A61985	6% 01 Jun 2037	UNITED STATES	95,557	105,372
FED HM LN PC POOL A63820	6% 01 Aug 2037	UNITED STATES	47,862	52,755
FED HM LN PC POOL A65647	5.5% 01 Sep 2037	UNITED STATES	1,888	2,058
FED HM LN PC POOL A65895	6% 01 Sep 2037	UNITED STATES	3,612	4,010
FED HM LN PC POOL A66380	6% 01 Sep 2037	UNITED STATES	56,837	62,647
FED HM LN PC POOL A66777	6% 01 Oct 2037	UNITED STATES	117,659	129,693
FED HM LN PC POOL A68547	5.5% 01 Nov 2037	UNITED STATES	11,652	12,699
FED HM LN PC POOL A68939	6% 01 Nov 2037	UNITED STATES	53,965	59,569
FED HM LN PC POOL A71807	5% 01 Feb 2038	UNITED STATES	165,343	178,000
FED HM LN PC POOL A71925	5% 01 Jan 2038	UNITED STATES	342,082	368,268
FED HM LN PC POOL A72047	5% 01 Jan 2038	UNITED STATES	3,988	4,293
FED HM LN PC POOL A72232	6% 01 Feb 2038	UNITED STATES	19,597	21,601
FED HM LN PC POOL A74128	5.5% 01 Feb 2038	UNITED STATES	176,141	191,971
FED HM LN PC POOL A75230	5% 01 Apr 2038	UNITED STATES	212,410	228,697
FED HM LN PC POOL A75836	5% 01 Apr 2038	UNITED STATES	451,117	485,650
FED HM LN PC POOL A76467	6% 01 Apr 2038	UNITED STATES	43,293	47,723
FED HM LN PC POOL A77766	6% 01 Jun 2038	UNITED STATES	211,126	232,711
FED HM LN PC POOL A77961	5.5% 01 Jun 2038	UNITED STATES	55,650	60,651
FED HM LN PC POOL A77976	6% 01 Jun 2038	UNITED STATES	81,425	89,750
FED HM LN PC POOL A78147	5.5% 01 Jun 2038	UNITED STATES	4,955	5,401
FED HM LN PC POOL A78614	5% 01 Jun 2038	UNITED STATES	117,802	126,891
FED HM LN PC POOL A78982	5.5% 01 Jul 2038	UNITED STATES	62,287	67,885
FED HM LN PC POOL A80388	6% 01 Dec 2036	UNITED STATES	1,190	1,313
FED HM LN PC POOL A80970	5.5% 01 Aug 2038	UNITED STATES	31,950	34,822
FED HM LN PC POOL A81327	6% 01 Aug 2038	UNITED STATES	55,522	61,305
FED HM LN PC POOL A81426	6% 01 Sep 2038	UNITED STATES	11,797	13,020
FED HM LN PC POOL A81569	6% 01 Aug 2038	UNITED STATES	138,165	152,432
FED HM LN PC POOL A82880	5.5% 01 Nov 2038	UNITED STATES	146,793	159,986
FED HM LN PC POOL A83435	6% 01 Dec 2038	UNITED STATES	83,715	92,280
FED HM LN PC POOL A83575	5% 01 Dec 2038	UNITED STATES	218,418	235,305
FED HM LN PC POOL A84660	5.5% 01 Feb 2039	UNITED STATES	19,771	21,548
FED HM LN PC POOL A85013	5.5% 01 Jan 2039	UNITED STATES	484,045	527,548
FED HM LN PC POOL A86951	4.5% 01 Jun 2039	UNITED STATES	470,229	497,640
FED HM LN PC POOL A86956	5% 01 Jun 2039	UNITED STATES	218,274	235,443
FED HM LN PC POOL A87715	4.5% 01 Aug 2039	UNITED STATES	23,954	25,361
FED HM LN PC POOL A88235	5.5% 01 Aug 2039	UNITED STATES	122,033	133,434

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FED HM LN PC POOL A89152	4% 01 Oct 2039	UNITED STATES	418,699	430,194
FED HM LN PC POOL A90575	5.5% 01 Jan 2040	UNITED STATES	45,845	50,338
FED HM LN PC POOL A90974	4.5% 01 Feb 2040	UNITED STATES	226,587	240,066
FED HM LN PC POOL A91538	4.5% 01 Mar 2040	UNITED STATES	510,390	540,519
FED HM LN PC POOL A91695	4.5% 01 Apr 2040	UNITED STATES	99,563	105,420
FED HM LN PC POOL A92458	5% 01 Jun 2040	UNITED STATES	71,077	76,834
FED HM LN PC POOL A92473	4.5% 01 Jun 2040	UNITED STATES	56,209	59,545
FED HM LN PC POOL A93010	4.5% 01 Jul 2040	UNITED STATES	392,485	415,712
FED HM LN PC POOL A93261	4% 01 Aug 2040	UNITED STATES	246,240	253,083
FED HM LN PC POOL A93503	4.5% 01 Aug 2040	UNITED STATES	1,149,536	1,217,853
FED HM LN PC POOL A93505	4.5% 01 Aug 2040	UNITED STATES	451,351	478,249
FED HM LN PC POOL A93520	4.5% 01 Aug 2040	UNITED STATES	577,683	612,157
FED HM LN PC POOL A93547	4.5% 01 Aug 2040	UNITED STATES	340,864	361,276
FED HM LN PC POOL A93548	4.5% 01 Aug 2040	UNITED STATES	69,478	73,626

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FED HM LN PC POOL A95258	4% 01 Nov 2040	UNITED STATES	559,027	574,496
FED HM LN PC POOL A96174	4% 01 Jan 2041	UNITED STATES	386,213	396,919
FED HM LN PC POOL A96687	4% 01 Jan 2041	UNITED STATES	803,355	827,782
FED HM LN PC POOL A97373	4.5% 01 Mar 2041	UNITED STATES	993,632	1,052,693
FED HM LN PC POOL A97473	4.5% 01 Mar 2041	UNITED STATES	387,583	410,881
FED HM LN PC POOL A97479	4.5% 01 Mar 2041	UNITED STATES	589,578	624,453
FED HM LN PC POOL A97673	4.5% 01 Mar 2041	UNITED STATES	32,594	34,545
FED HM LN PC POOL B14973	5% 01 Jun 2019	UNITED STATES	376,612	398,887
FED HM LN PC POOL B15314	5% 01 Jul 2019	UNITED STATES	224,480	237,761
FED HM LN PC POOL C01846	5% 01 Jun 2034	UNITED STATES	670,303	725,571
FED HM LN PC POOL C02551	6% 01 Jun 2036	UNITED STATES	81,745	91,033
FED HM LN PC POOL C03478	4.5% 01 Jun 2040	UNITED STATES	303,924	321,964
FED HM LN PC POOL C03479	5% 01 Jun 2040	UNITED STATES	317,912	343,232
FED HM LN PC POOL C03832	4.5% 01 Mar 2042	UNITED STATES	1,052,405	1,115,471
FED HM LN PC POOL C09042	3.5% 01 May 2043	UNITED STATES	676,682	672,179
FED HM LN PC POOL E00756	6.5% 01 Nov 2014	UNITED STATES	1,327	1,345
FED HM LN PC POOL E01279	5.5% 01 Jan 2018	UNITED STATES	259,289	276,433
FED HM LN PC POOL E93873	5.5% 01 Jan 2018	UNITED STATES	104,149	109,676
FED HM LN PC POOL E94294	5.5% 01 Feb 2018	UNITED STATES	140,057	147,506
FED HM LN PC POOL G01781	6.5% 01 Dec 2034	UNITED STATES	2,677,606	2,979,681
FED HM LN PC POOL G01840	5% 01 Jul 2035	UNITED STATES	8,092	8,758
FED HM LN PC POOL G01842	4.5% 01 Jun 2035	UNITED STATES	981,397	1,040,768
FED HM LN PC POOL G01879	4.5% 01 Aug 2035	UNITED STATES	225,906	239,632
FED HM LN PC POOL G01883	5% 01 Aug 2035	UNITED STATES	76,325	82,502
FED HM LN PC POOL G01974	5% 01 Dec 2035	UNITED STATES	44,492	48,053
FED HM LN PC POOL G02391	6% 01 Nov 2036	UNITED STATES	14,550	16,159
FED HM LN PC POOL G02469	5.5% 01 Dec 2036	UNITED STATES	189,889	206,955
FED HM LN PC POOL G02478	5.5% 01 Dec 2036	UNITED STATES	101,260	110,395
FED HM LN PC POOL G02793	5% 01 May 2037	UNITED STATES	226,353	243,680
FED HM LN PC POOL G02939	5.5% 01 May 2037	UNITED STATES	412,317	449,374
FED HM LN PC POOL G03238	6% 01 Aug 2037	UNITED STATES	100,342	110,856
FED HM LN PC POOL G03350	5.5% 01 Sep 2037	UNITED STATES	204,703	223,100
FED HM LN PC POOL G03432	5.5% 01 Nov 2037	UNITED STATES	37,631	41,013
FED HM LN PC POOL G03698	6% 01 Dec 2037	UNITED STATES	74,065	81,692
FED HM LN PC POOL G03776	6% 01 Jan 2038	UNITED STATES	25,814	28,453
FED HM LN PC POOL G03781	6% 01 Jan 2038	UNITED STATES	186,979	206,095
FED HM LN PC POOL G03819	6% 01 Jan 2038	UNITED STATES	135,694	149,566
FED HM LN PC POOL G04316	6% 01 May 2038	UNITED STATES	126,548	140,194
FED HM LN PC POOL G04725	5% 01 Oct 2036	UNITED STATES	142,481	153,875
FED HM LN PC POOL G04776	5.5% 01 Jul 2038	UNITED STATES	518,924	565,562
FED HM LN PC POOL G04891	5.5% 01 Jan 2038	UNITED STATES	103,199	112,842
FED HM LN PC POOL G04913	5% 01 Mar 2038	UNITED STATES	349,114	376,002
FED HM LN PC POOL G04916	5% 01 Dec 2035	UNITED STATES	210,073	226,793
FED HM LN PC POOL G04920	6% 01 Nov 2038	UNITED STATES	52,647	58,126
FED HM LN PC POOL G04924	6% 01 Nov 2038	UNITED STATES	73,121	80,621
FED HM LN PC POOL G04951	5% 01 Nov 2038	UNITED STATES	299,217	322,121
FED HM LN PC POOL G05082	5% 01 Mar 2038	UNITED STATES	355,542	383,616
FED HM LN PC POOL G05120	5.5% 01 Dec 2038	UNITED STATES	93,291	101,675
FED HM LN PC POOL G05132	5% 01 Dec 2038	UNITED STATES	236,062	254,132
FED HM LN PC POOL G05179	5.5% 01 Jan 2039	UNITED STATES	54,124	58,992
FED HM LN PC POOL G05250	5% 01 Mar 2038	UNITED STATES	315,183	339,311
FED HM LN PC POOL G05432	6% 01 Apr 2039	UNITED STATES	593,770	655,238
FED HM LN PC POOL G05447	4.5% 01 May 2039	UNITED STATES	276,754	292,973
FED HM LN PC POOL G05472	4.5% 01 Jun 2039	UNITED STATES	187,176	198,100
FED HM LN PC POOL G05666	6% 01 Apr 2038	UNITED STATES	50,681	55,863
FED HM LN PC POOL G05922	5.5% 01 Jul 2039	UNITED STATES	106,604	116,185
FED HM LN PC POOL G05936	4% 01 Jul 2040	UNITED STATES	0	0
FED HM LN PC POOL G05958	5% 01 Aug 2040	UNITED STATES	249,975	269,859
FED HM LN PC POOL G06012	4% 01 Sep 2040	UNITED STATES	133,269	137,706
FED HM LN PC POOL G06021	5.5% 01 Jan 2040	UNITED STATES	375,410	409,150
FED HM LN PC POOL G06193	5.5% 01 May 2040	UNITED STATES	52,708	57,449
FED HM LN PC POOL G06222	4% 01 Jan 2041	UNITED STATES	204,256	209,957
FED HM LN PC POOL G06800	4% 01 Oct 2041	UNITED STATES	1,019,421	1,047,808

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FED HM LN PC POOL G06929	4.5% 01 Jun 2038	UNITED STATES	316,815	335,895
FED HM LN PC POOL G06970	4% 01 Jun 2041	UNITED STATES	423,038	435,498
FED HM LN PC POOL G07003	4% 01 May 2042	UNITED STATES	345,625	355,250
FED HM LN PC POOL G07021	5% 01 Sep 2039	UNITED STATES	74,252	79,953
FED HM LN PC POOL G07083	4% 01 Jul 2042	UNITED STATES	339,993	349,511
FED HM LN PC POOL G07405	4% 01 Jun 2043	UNITED STATES	56,500	58,080
FED HM LN PC POOL G07519	5.5% 01 Apr 2039	UNITED STATES	391,299	426,467
FED HM LN PC POOL G08160	5.5% 01 Nov 2036	UNITED STATES	1,327,208	1,446,490
FED HM LN PC POOL G08210	6% 01 Jul 2037	UNITED STATES	369,850	407,844
FED HM LN PC POOL G08255	5% 01 Mar 2038	UNITED STATES	320,450	344,980
FED HM LN PC POOL G08271	6% 01 May 2038	UNITED STATES	81,405	89,728
FED HM LN PC POOL G08273	5.5% 01 Jun 2038	UNITED STATES	64,677	70,489
FED HM LN PC POOL G08300	5.5% 01 Nov 2038	UNITED STATES	182,839	199,271
FED HM LN PC POOL G08372	4.5% 01 Nov 2039	UNITED STATES	300,010	317,683

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FED HM LN PC POOL G08447	4.5% 01 May 2041	UNITED STATES	200,274	212,232
FED HM LN PC POOL G08479	3.5% 01 Mar 2042	UNITED STATES	639,112	634,859
FED HM LN PC POOL G08524	3% 01 Mar 2043	UNITED STATES	2,882,335	2,734,068
FED HM LN PC POOL G08537	3% 01 Jul 2043	UNITED STATES	1,625,686	1,542,061
FED HM LN PC POOL G08540	3% 01 Aug 2043	UNITED STATES	766,228	726,814
FED HM LN PC POOL G08549	4.5% 01 Sep 2043	UNITED STATES	321,513	341,303
FED HM LN PC POOL G11552	5.5% 01 Feb 2019	UNITED STATES	161,191	172,061
FED HM LN PC POOL G14047	5.5% 01 Dec 2024	UNITED STATES	449,836	487,545
FED HM LN PC POOL G18188	4.5% 01 Apr 2022	UNITED STATES	70,377	75,502
FED HM LN PC POOL J05098	4.5% 01 Jun 2022	UNITED STATES	215,251	230,768
FED HM LN PC POOL J17233	3% 01 Nov 2026	UNITED STATES	870,023	886,903
FED HM LN PC POOL Q00093	4% 01 Apr 2041	UNITED STATES	1,231,682	1,265,923
FED HM LN PC POOL Q00291	5% 01 Apr 2041	UNITED STATES	883,338	956,131
FED HM LN PC POOL Q00927	5% 01 May 2041	UNITED STATES	235,963	255,643
FED HM LN PC POOL Q01348	4.5% 01 Jun 2041	UNITED STATES	498,821	528,758
FED HM LN PC POOL Q01443	4.5% 01 Jun 2041	UNITED STATES	676,604	716,903
FED HM LN PC POOL Q01798	4.5% 01 Jul 2041	UNITED STATES	136,962	145,168
FED HM LN PC POOL Q01936	5% 01 Jun 2041	UNITED STATES	84,952	92,103
FED HM LN PC POOL Q02339	4.5% 01 Jul 2041	UNITED STATES	0	0
FED HM LN PC POOL Q02583	4.5% 01 Aug 2041	UNITED STATES	348,918	370,063
FED HM LN PC POOL Q02849	4.5% 01 Aug 2041	UNITED STATES	607,241	643,207
FED HM LN PC POOL Q06344	4% 01 Feb 2042	UNITED STATES	688,930	709,190
FED HM LN PC POOL Q09341	3% 01 Jun 2042	UNITED STATES	116,845	110,840
FED HM LN PC POOL Q09813	3.5% 01 Aug 2042	UNITED STATES	1,150,054	1,143,723
FED HM LN PC POOL Q09896	3.5% 01 Aug 2042	UNITED STATES	772,770	767,628
FED HM LN PC POOL Q13765	4% 01 Dec 2042	UNITED STATES	338,059	348,482
FED HM LN PC POOL Q14038	3.5% 01 Dec 2042	UNITED STATES	1,221,319	1,213,193
FED HM LN PC POOL Q14321	3% 01 Dec 2042	UNITED STATES	1,545,628	1,466,122
FED HM LN PC POOL Q15885	3% 01 Feb 2043	UNITED STATES	758,774	719,743
FED HM LN PC POOL Q16893	3.5% 01 Apr 2043	UNITED STATES	2,299,552	2,286,877
FED HM LN PC POOL Q19607	4% 01 Jul 2043	UNITED STATES	148,710	152,869
FED HM LN PC POOL Q20680	4% 01 Oct 2043	UNITED STATES	413,311	424,896
FED HM LN PC POOL Q20780	3.5% 01 Aug 2043	UNITED STATES	1,190,827	1,183,892
FEDERAL HOME LOAN BANK	5.5% 15 Jul 2036	UNITED STATES	100,000	115,684
FEDERAL HOME LOAN BANK	2.875% 11 Sep 2020	UNITED STATES	1,340,000	1,354,295
FHLMC GOLD TBA 30 YR	4% 01 Dec 2099	UNITED STATES	6,655,000	6,834,373
FHLMC TBA JAN 30 GOLD SINGLE	4.5% 01 Dec 2099	UNITED STATES	1,665,000	1,761,713
FHLMC TBA JAN 30 GOLD SINGLE	3.5% 01 Dec 2099	UNITED STATES	9,740,000	9,663,906
FIFTH THIRD BANCORP	4.3% 16 Jan 2024	UNITED STATES	1,960,000	1,919,704
FNMA TBA JAN 30 SINGLE FAM	4.5% 01 Dec 2099	UNITED STATES	8,195,000	8,683,179
FNMA TBA JAN 30 SINGLE FAM	5% 01 Dec 2099	UNITED STATES	3,815,000	4,143,150
FNMA TBA NOV 15 SINGLE FAM	5.5% 01 Dec 2099	UNITED STATES	435,000	460,209
FNMA CONV 15YR TBA	2.5% 01 Dec 2099	UNITED STATES	10,095,000	9,990,895
FNMA POOL 190391	6% 01 Sep 2038	UNITED STATES	4,842	5,357
FNMA POOL 190396	4.5% 01 Jun 2039	UNITED STATES	786,116	832,728
FNMA POOL 251709	6% 01 Mar 2018	UNITED STATES	9,816	10,860
FNMA POOL 254631	5% 01 Feb 2018	UNITED STATES	245,746	261,764
FNMA POOL 254919	4% 01 Sep 2018	UNITED STATES	117,133	124,078
FNMA POOL 255321	5.5% 01 Jul 2024	UNITED STATES	405,000	445,048
FNMA POOL 255498	5.5% 01 Dec 2034	UNITED STATES	183,286	201,704
FNMA POOL 255754	5% 01 May 2015	UNITED STATES	323,322	343,720
FNMA POOL 255788	5.5% 01 Jun 2015	UNITED STATES	342,180	363,175
FNMA POOL 255793	5% 01 Jun 2015	UNITED STATES	78,213	83,181
FNMA POOL 256476	6% 01 Nov 2036	UNITED STATES	6,191	6,874
FNMA POOL 256719	5.5% 01 May 2017	UNITED STATES	3,085	3,278
FNMA POOL 256805	5.5% 01 Jul 2022	UNITED STATES	2,330	2,556
FNMA POOL 256883	6% 01 Sep 2037	UNITED STATES	137,417	152,084
FNMA POOL 257096	5% 01 Feb 2038	UNITED STATES	225,331	244,219
FNMA POOL 257262	5.5% 01 Jul 2038	UNITED STATES	59,916	65,804
FNMA POOL 257481	5% 01 Nov 2018	UNITED STATES	112,978	120,412

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FNMA POOL 310108	5% 01 Aug 2035	UNITED STATES	417,400	453,028
FNMA POOL 310124	4.5% 01 Aug 2018	UNITED STATES	299,992	319,287
FNMA POOL 310125	2.5% 01 May 2028	UNITED STATES	1,628,866	1,613,945
FNMA POOL 444277	6% 01 Sep 2018	UNITED STATES	8,296	9,182
FNMA POOL 448481	5.5% 01 Apr 2014	UNITED STATES	17,874	18,970
FNMA POOL 504924	5.5% 01 Jun 2014	UNITED STATES	1,236	1,312
FNMA POOL 506482	6.5% 01 Jul 2029	UNITED STATES	3,233	3,596
FNMA POOL 545898	5.5% 01 Sep 2017	UNITED STATES	334,957	357,495
FNMA POOL 555114	5.5% 01 Dec 2017	UNITED STATES	15,081	16,118
FNMA POOL 555487	5% 01 May 2018	UNITED STATES	1,490	1,587
FNMA POOL 625993	5% 01 Jan 2017	UNITED STATES	115,785	123,158
FNMA POOL 668338	5% 01 Nov 2017	UNITED STATES	163,731	174,206
FNMA POOL 671146	5% 01 Feb 2018	UNITED STATES	3,227	3,438
FNMA POOL 673111	5% 01 Dec 2017	UNITED STATES	1,716	1,826
FNMA POOL 681357	5% 01 Mar 2018	UNITED STATES	131,270	139,875
FNMA POOL 681362	5% 01 Mar 2018	UNITED STATES	217,022	231,021
FNMA POOL 695870	5% 01 Apr 2018	UNITED STATES	668,256	712,073

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FNMA POOL 697601	4.5% 01 Apr 2018	UNITED STATES	730,325	777,187
FNMA POOL 709905	4.5% 01 Jun 2018	UNITED STATES	193,808	206,355
FNMA POOL 720272	4.5% 01 Jun 2018	UNITED STATES	323,171	343,933
FNMA POOL 725250	5% 01 Mar 2034	UNITED STATES	709,834	773,136
FNMA POOL 725422	5% 01 Apr 2034	UNITED STATES	1,351,542	1,472,624
FNMA POOL 732094	5.5% 01 Aug 2018	UNITED STATES	13,417	14,262
FNMA POOL 735058	4% 01 Sep 2019	UNITED STATES	101,375	107,396
FNMA POOL 735288	5% 01 Mar 2035	UNITED STATES	244,343	265,335
FNMA POOL 735591	5% 01 Jun 2035	UNITED STATES	315,816	343,075
FNMA POOL 735676	5% 01 Jul 2035	UNITED STATES	441,775	479,843
FNMA POOL 735893	5% 01 Oct 2035	UNITED STATES	609,366	661,481
FNMA POOL 735925	5% 01 Oct 2035	UNITED STATES	152,116	165,100
FNMA POOL 738166	5% 01 Sep 2033	UNITED STATES	5,327	5,781
FNMA POOL 745275	5% 01 Feb 2036	UNITED STATES	1,067,040	1,158,070
FNMA POOL 745873	5.5% 01 Oct 2036	UNITED STATES	372,506	409,352
FNMA POOL 745932	6.5% 01 Nov 2036	UNITED STATES	127,087	141,200
FNMA POOL 747428	5.5% 01 Oct 2033	UNITED STATES	355,035	391,515
FNMA POOL 748841	5% 01 Jun 2022	UNITED STATES	57,426	61,974
FNMA POOL 749079	5.5% 01 Dec 2033	UNITED STATES	613,738	684,055
FNMA POOL 761495	5.5% 01 Sep 2019	UNITED STATES	280,702	303,574
FNMA POOL 763978	5.5% 01 Dec 2033	UNITED STATES	245,672	270,730
FNMA POOL 785497	4.5% 01 Jun 2019	UNITED STATES	199,180	211,985
FNMA POOL 809620	5% 01 Feb 2035	UNITED STATES	279,659	303,607
FNMA POOL 813870	4% 01 Jun 2020	UNITED STATES	238,251	252,326
FNMA POOL 822042	5% 01 Apr 2035	UNITED STATES	27,889	30,259
FNMA POOL 826966	5.5% 01 Jun 2035	UNITED STATES	11,419	12,541
FNMA POOL 829187	5% 01 Jul 2035	UNITED STATES	214,721	232,946
FNMA POOL 831017	6% 01 Sep 2035	UNITED STATES	11,503	12,897
FNMA POOL 831822	5.5% 01 Sep 2036	UNITED STATES	269,693	296,026
FNMA POOL 831824	5.5% 01 Oct 2021	UNITED STATES	434,581	474,636
FNMA POOL 831832	6% 01 Sep 2036	UNITED STATES	262,367	290,242
FNMA POOL 833126	5% 01 Sep 2035	UNITED STATES	182,333	197,756
FNMA POOL 833729	4% 01 Jul 2020	UNITED STATES	19,322	20,465
FNMA POOL 835144	5% 01 Oct 2035	UNITED STATES	109,980	119,374
FNMA POOL 835783	5% 01 Sep 2035	UNITED STATES	255,691	277,517
FNMA POOL 844809	5% 01 Nov 2035	UNITED STATES	340,670	369,635
FNMA POOL 847817	6% 01 Nov 2035	UNITED STATES	454,153	508,810
FNMA POOL 867700	6.5% 01 Mar 2036	UNITED STATES	18,014	20,015
FNMA POOL 868934	5% 01 May 2036	UNITED STATES	377,472	409,634
FNMA POOL 878340	6% 01 Apr 2037	UNITED STATES	4,805	5,352
FNMA POOL 879131	5% 01 Jun 2021	UNITED STATES	2,136	2,300
FNMA POOL 879617	5.5% 01 May 2021	UNITED STATES	419,364	458,136
FNMA POOL 880622	5.5% 01 Apr 2036	UNITED STATES	88,479	97,337
FNMA POOL 880950	5.5% 01 Jul 2021	UNITED STATES	69,707	76,144
FNMA POOL 883992	6% 01 Apr 2036	UNITED STATES	815,260	902,095
FNMA POOL 886090	6.5% 01 Jul 2036	UNITED STATES	42,331	47,637
FNMA POOL 886958	6% 01 Jun 2036	UNITED STATES	279,154	309,737
FNMA POOL 887666	5% 01 Aug 2036	UNITED STATES	52,165	56,557
FNMA POOL 888120	5% 01 Oct 2035	UNITED STATES	957,155	1,038,778
FNMA POOL 888131	5.5% 01 Feb 2037	UNITED STATES	104,418	114,740
FNMA POOL 888173	5.5% 01 Nov 2036	UNITED STATES	618,746	679,925
FNMA POOL 888219	5.5% 01 Mar 2037	UNITED STATES	500,218	549,507
FNMA POOL 888221	5.5% 01 Mar 2037	UNITED STATES	614,950	675,595
FNMA POOL 888743	6% 01 Jan 2036	UNITED STATES	1,918,623	2,151,059
FNMA POOL 889450	6% 01 Mar 2038	UNITED STATES	181,860	201,181
FNMA POOL 889479	5% 01 Jul 2037	UNITED STATES	204,409	221,880
FNMA POOL 889529	6% 01 Mar 2038	UNITED STATES	12,556	13,968
FNMA POOL 889574	6% 01 Aug 2037	UNITED STATES	94,871	105,400
FNMA POOL 889579	6% 01 May 2038	UNITED STATES	809,196	895,868
FNMA POOL 889749	5.5% 01 Jun 2038	UNITED STATES	415,518	456,474
FNMA POOL 889970	5% 01 Dec 2036	UNITED STATES	437,678	475,073
FNMA POOL 889996	5.5% 01 Jun 2038	UNITED STATES	453,195	497,749
FNMA POOL 890306	4% 01 Apr 2026	UNITED STATES	281,029	297,869

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FNMA POOL 890331	5% 01 Jul 2024	UNITED STATES	186,098	200,304
FNMA POOL 890337	4.5% 01 Jan 2026	UNITED STATES	725,461	772,519
FNMA POOL 890375	4.5% 01 Aug 2023	UNITED STATES	41,874	44,625
FNMA POOL 890520	4% 01 Mar 2043	UNITED STATES	0	0
FNMA POOL 890529	5.5% 01 Sep 2041	UNITED STATES	273,094	299,903
FNMA POOL 891436	6% 01 Mar 2036	UNITED STATES	79,570	88,321
FNMA POOL 892537	6.5% 01 Sep 2036	UNITED STATES	2,362	2,622
FNMA POOL 893511	6% 01 Sep 2036	UNITED STATES	94,659	105,237
FNMA POOL 893533	6.5% 01 Sep 2036	UNITED STATES	136,501	154,630
FNMA POOL 893885	6% 01 Oct 2036	UNITED STATES	191,364	211,695
FNMA POOL 897100	6.5% 01 Jul 2036	UNITED STATES	148,775	168,123
FNMA POOL 897909	6% 01 Jan 2037	UNITED STATES	220,240	244,101
FNMA POOL 899585	6% 01 Jul 2037	UNITED STATES	156,750	173,404
FNMA POOL 899588	5.5% 01 Jun 2037	UNITED STATES	136,274	149,614

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FNMA POOL 899671	6.5% 01 Aug 2037	UNITED STATES	76,677	85,138
FNMA POOL 902591	5.5% 01 Nov 2021	UNITED STATES	102,626	112,123
FNMA POOL 903677	6.5% 01 Oct 2036	UNITED STATES	3,329	3,696
FNMA POOL 905953	5.5% 01 Jan 2022	UNITED STATES	428,665	470,101
FNMA POOL 908670	5.5% 01 Dec 2036	UNITED STATES	59,924	65,775
FNMA POOL 913304	5.5% 01 Apr 2037	UNITED STATES	126,989	139,388
FNMA POOL 920079	6% 01 Dec 2036	UNITED STATES	23,000	25,479
FNMA POOL 930539	6% 01 Feb 2039	UNITED STATES	119,264	131,935
FNMA POOL 931410	4% 01 Jun 2024	UNITED STATES	95,446	101,220
FNMA POOL 931507	4.5% 01 Jul 2039	UNITED STATES	1,728,439	1,843,372
FNMA POOL 932091	6.5% 01 Sep 2039	UNITED STATES	118,801	131,910
FNMA POOL 932117	4% 01 Nov 2024	UNITED STATES	122,698	130,158
FNMA POOL 932841	3.5% 01 Dec 2025	UNITED STATES	290,414	303,891
FNMA POOL 933008	6% 01 Sep 2037	UNITED STATES	155,739	172,578
FNMA POOL 933990	5% 01 Aug 2023	UNITED STATES	11,843	12,787
FNMA POOL 934084	6.5% 01 Jun 2038	UNITED STATES	48,043	53,392
FNMA POOL 934769	5% 01 Jan 2024	UNITED STATES	218,125	235,469
FNMA POOL 935964	4.5% 01 Apr 2025	UNITED STATES	237,166	252,491
FNMA POOL 936202	5.5% 01 May 2022	UNITED STATES	315,840	346,417
FNMA POOL 939477	5% 01 Jun 2037	UNITED STATES	479,424	519,611
FNMA POOL 941045	5% 01 Jul 2022	UNITED STATES	44,987	48,470
FNMA POOL 941217	6% 01 Jun 2037	UNITED STATES	191,004	211,409
FNMA POOL 941817	4.5% 01 Feb 2023	UNITED STATES	67,386	71,847
FNMA POOL 943669	5.5% 01 Jul 2022	UNITED STATES	22,485	24,567
FNMA POOL 944632	5% 01 Jul 2037	UNITED STATES	1,377	1,493
FNMA POOL 944748	6.5% 01 Jul 2037	UNITED STATES	174,132	193,347
FNMA POOL 947126	5% 01 Oct 2037	UNITED STATES	4,612	5,003
FNMA POOL 947569	5.5% 01 Oct 2022	UNITED STATES	240,936	264,292
FNMA POOL 947732	5% 01 Oct 2022	UNITED STATES	32,572	34,681
FNMA POOL 948711	6% 01 Aug 2037	UNITED STATES	77,509	85,815
FNMA POOL 949298	6.5% 01 Oct 2037	UNITED STATES	72,777	82,266
FNMA POOL 949562	5.5% 01 Oct 2022	UNITED STATES	235,241	257,846
FNMA POOL 950797	6.5% 01 Oct 2037	UNITED STATES	427,673	476,854
FNMA POOL 952459	6% 01 Sep 2037	UNITED STATES	3,429	3,794
FNMA POOL 952656	6% 01 Aug 2037	UNITED STATES	384,549	425,990
FNMA POOL 953513	5.5% 01 Oct 2022	UNITED STATES	79,442	84,465
FNMA POOL 953613	5.5% 01 Mar 2038	UNITED STATES	352,302	386,701
FNMA POOL 955724	6.5% 01 Nov 2037	UNITED STATES	471,127	528,902
FNMA POOL 955803	6.5% 01 Oct 2037	UNITED STATES	111,382	123,673
FNMA POOL 956014	6% 01 Nov 2037	UNITED STATES	100,654	111,529
FNMA POOL 956078	6.5% 01 Dec 2037	UNITED STATES	2,140	2,376
FNMA POOL 961118	6% 01 Apr 2038	UNITED STATES	23,338	25,817
FNMA POOL 963736	5% 01 Jun 2023	UNITED STATES	465,000	502,109
FNMA POOL 964071	5% 01 Jul 2038	UNITED STATES	284,434	308,276
FNMA POOL 964072	5.5% 01 Jul 2038	UNITED STATES	139,538	153,163
FNMA POOL 964413	5.5% 01 Jul 2023	UNITED STATES	105,007	115,188
FNMA POOL 964850	5.5% 01 Aug 2023	UNITED STATES	187,239	205,422
FNMA POOL 967071	6% 01 Dec 2037	UNITED STATES	0	0
FNMA POOL 968367	6.5% 01 Sep 2038	UNITED STATES	236,573	262,679
FNMA POOL 969057	5.5% 01 Mar 2023	UNITED STATES	20,519	22,515
FNMA POOL 969436	5% 01 Jan 2023	UNITED STATES	20,609	22,203
FNMA POOL 970016	6% 01 Jun 2038	UNITED STATES	155,581	172,762
FNMA POOL 972541	6% 01 Feb 2038	UNITED STATES	66,534	73,603
FNMA POOL 972839	4.5% 01 Mar 2038	UNITED STATES	33,572	35,533
FNMA POOL 973288	5% 01 Mar 2038	UNITED STATES	204,492	221,976
FNMA POOL 973571	5% 01 Mar 2023	UNITED STATES	149,103	160,942
FNMA POOL 974435	6% 01 Mar 2038	UNITED STATES	33,845	37,441
FNMA POOL 974620	5% 01 May 2023	UNITED STATES	29,953	32,318
FNMA POOL 974678	4.5% 01 Apr 2023	UNITED STATES	2,454	2,615
FNMA POOL 975103	5.5% 01 Jun 2038	UNITED STATES	173,720	190,682
FNMA POOL 975123	5.5% 01 May 2038	UNITED STATES	425,620	467,333
FNMA POOL 975376	5.5% 01 Jun 2038	UNITED STATES	281,403	309,298
FNMA POOL 976452	4.5% 01 Apr 2023	UNITED STATES	130,819	139,377

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FNMA POOL 976990	5.5% 01 Apr 2038	UNITED STATES	635,945	698,039
FNMA POOL 977076	5% 01 Jan 2038	UNITED STATES	38,878	42,168
FNMA POOL 979639	5% 01 Jun 2023	UNITED STATES	64,167	70,004
FNMA POOL 979919	6% 01 May 2038	UNITED STATES	29,411	32,680
FNMA POOL 981274	5% 01 Apr 2023	UNITED STATES	32,523	35,116
FNMA POOL 981359	4.5% 01 Apr 2023	UNITED STATES	11,485	12,237
FNMA POOL 981571	5% 01 Jun 2023	UNITED STATES	264,427	285,521
FNMA POOL 982530	6% 01 Jun 2038	UNITED STATES	367,826	406,905
FNMA POOL 983034	5% 01 May 2038	UNITED STATES	4,713	5,109
FNMA POOL 983629	4.5% 01 May 2023	UNITED STATES	26,139	27,837
FNMA POOL 990970	5% 01 Sep 2023	UNITED STATES	33,453	35,608
FNMA POOL 991042	5.5% 01 Oct 2038	UNITED STATES	2,674	2,935
FNMA POOL 991066	5% 01 Nov 2023	UNITED STATES	15,546	16,784
FNMA POOL 991073	5% 01 Dec 2023	UNITED STATES	81,052	87,520

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FNMA POOL 994149	5.5% 01 Dec 2023	UNITED STATES	136,391	149,642
FNMA POOL 994207	6% 01 Dec 2038	UNITED STATES	77,880	86,237
FNMA POOL 994810	5% 01 Nov 2023	UNITED STATES	34,944	37,209
FNMA POOL 994933	5% 01 Sep 2023	UNITED STATES	17,634	19,038
FNMA POOL 995011	6% 01 Oct 2038	UNITED STATES	957,859	1,062,963
FNMA POOL 995112	5.5% 01 Jul 2036	UNITED STATES	430,679	473,748
FNMA POOL 995152	5.5% 01 Jan 2021	UNITED STATES	204,078	218,135
FNMA POOL 995160	5% 01 Sep 2022	UNITED STATES	488,125	519,992
FNMA POOL 995231	6.5% 01 Jan 2039	UNITED STATES	22,135	24,584
FNMA POOL 995246	5% 01 Dec 2035	UNITED STATES	111,695	121,248
FNMA POOL 995266	5% 01 Dec 2023	UNITED STATES	20,362	21,976
FNMA POOL 995397	5.5% 01 Dec 2038	UNITED STATES	499,472	548,499
FNMA POOL 995526	5% 01 Jan 2019	UNITED STATES	93,377	99,464
FNMA POOL 995692	4.5% 01 May 2024	UNITED STATES	37,910	40,386
FNMA POOL 995838	5.5% 01 May 2039	UNITED STATES	135,293	148,698
FNMA POOL AA0107	6% 01 Nov 2038	UNITED STATES	161,631	179,188
FNMA POOL AA2412	5% 01 Apr 2039	UNITED STATES	234,582	254,246
FNMA POOL AA5781	5% 01 Apr 2039	UNITED STATES	144,380	156,648
FNMA POOL AA6378	4.5% 01 Jun 2024	UNITED STATES	248,248	264,503
FNMA POOL AA8487	4.5% 01 Jul 2039	UNITED STATES	1,866,191	1,977,171
FNMA POOL AA8510	4% 01 May 2019	UNITED STATES	447,354	474,196
FNMA POOL AA8868	5% 01 Apr 2024	UNITED STATES	20,716	22,294
FNMA POOL AA9443	4.5% 01 Jul 2024	UNITED STATES	91,241	97,139
FNMA POOL AA9591	5.5% 01 Apr 2039	UNITED STATES	36,865	40,465
FNMA POOL AA9782	4% 01 Jul 2024	UNITED STATES	120,593	127,907
FNMA POOL AA9845	4.5% 01 Aug 2039	UNITED STATES	689,776	730,780
FNMA POOL AB0299	6% 01 Feb 2037	UNITED STATES	151,364	168,193
FNMA POOL AB0523	6% 01 Dec 2038	UNITED STATES	0	0
FNMA POOL AB1602	3.5% 01 Oct 2025	UNITED STATES	159,141	166,522
FNMA POOL AB2985	5.5% 01 Jan 2040	UNITED STATES	257,579	282,865
FNMA POOL AB3453	4% 01 Aug 2041	UNITED STATES	639,786	659,210
FNMA POOL AB4051	4% 01 Dec 2041	UNITED STATES	866,629	894,075
FNMA POOL AB5192	4% 01 May 2042	UNITED STATES	608,449	627,753
FNMA POOL AB6929	3.5% 01 Nov 2042	UNITED STATES	902,987	897,927
FNMA POOL AB7965	3.5% 01 Feb 2043	UNITED STATES	1,647,060	1,637,848
FNMA POOL AB8486	3% 01 Feb 2043	UNITED STATES	683,641	649,758
FNMA POOL AB8796	2.5% 01 Mar 2028	UNITED STATES	1,119,092	1,108,841
FNMA POOL AB8855	3.5% 01 Mar 2043	UNITED STATES	1,935,523	1,924,676
FNMA POOL AB8881	3% 01 Apr 2043	UNITED STATES	2,013,838	1,914,026
FNMA POOL AB8897	3% 01 Apr 2043	UNITED STATES	1,257,889	1,195,548
FNMA POOL AB8899	3% 01 Apr 2043	UNITED STATES	200,661	190,717
FNMA POOL AB9154	2.5% 01 Apr 2028	UNITED STATES	636,701	630,868
FNMA POOL AB9172	2.5% 01 Apr 2028	UNITED STATES	614,814	609,182
FNMA POOL AB9187	3% 01 Apr 2043	UNITED STATES	723,207	687,365
FNMA POOL AB9491	2.5% 01 May 2028	UNITED STATES	1,188,314	1,177,429
FNMA POOL AB9779	2.5% 01 Jul 2028	UNITED STATES	1,039,908	1,030,382
FNMA POOL AB9965	4% 01 Jul 2043	UNITED STATES	587,075	604,830
FNMA POOL AC0380	4.5% 01 Jul 2039	UNITED STATES	363,504	385,182
FNMA POOL AC0756	4.5% 01 Sep 2024	UNITED STATES	128,298	136,640
FNMA POOL AC2489	4.5% 01 Jul 2024	UNITED STATES	388,139	413,329
FNMA POOL AC3434	4% 01 Nov 2024	UNITED STATES	150,916	159,970
FNMA POOL AC5302	6.5% 01 Nov 2039	UNITED STATES	6,492	7,219
FNMA POOL AC5695	4.5% 01 Dec 2039	UNITED STATES	852,189	903,134
FNMA POOL AC6795	4.5% 01 Dec 2039	UNITED STATES	278,123	294,737
FNMA POOL AC6897	4.5% 01 Dec 2024	UNITED STATES	420,236	447,661
FNMA POOL AC8512	4.5% 01 Dec 2039	UNITED STATES	777,826	824,148
FNMA POOL AC9419	4% 01 Mar 2025	UNITED STATES	339,964	360,566
FNMA POOL AC9708	4% 01 Feb 2025	UNITED STATES	425,986	451,981
FNMA POOL AD0245	5% 01 Aug 2038	UNITED STATES	135,242	146,787
FNMA POOL AD0255	6% 01 Jun 2039	UNITED STATES	10,600	11,726
FNMA POOL AD0447	6% 01 Jun 2039	UNITED STATES	103,235	114,216
FNMA POOL AD0527	5.5% 01 Jun 2039	UNITED STATES	740,686	813,158
FNMA POOL AD0662	5.5% 01 Jan 2025	UNITED STATES	273,079	299,278

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FNMA POOL AD1753	4% 01 Jan 2025	UNITED STATES	104,438	110,802
FNMA POOL AD2381	4.5% 01 Mar 2040	UNITED STATES	441,763	467,966
FNMA POOL AD3808	4.5% 01 Apr 2040	UNITED STATES	325,934	345,336
FNMA POOL AD3859	4% 01 Mar 2025	UNITED STATES	51,638	54,759
FNMA POOL AD7072	4% 01 Jun 2025	UNITED STATES	145,723	155,296
FNMA POOL AD7371	5% 01 Jul 2040	UNITED STATES	374,369	406,422
FNMA POOL AD7956	4.5% 01 Jul 2040	UNITED STATES	122,456	129,778
FNMA POOL AD8266	4.5% 01 Sep 2025	UNITED STATES	46,996	50,029
FNMA POOL AD8950	5% 01 Jul 2040	UNITED STATES	228,731	249,101
FNMA POOL AD9194	5% 01 Aug 2040	UNITED STATES	324,788	353,576
FNMA POOL AE0025	5.5% 01 Jan 2040	UNITED STATES	122,599	134,627
FNMA POOL AE0233	5.5% 01 Jul 2039	UNITED STATES	452,122	496,935
FNMA POOL AE0392	5.5% 01 Dec 2039	UNITED STATES	185,087	203,159
FNMA POOL AE0408	4.5% 01 Mar 2025	UNITED STATES	65,212	69,485

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FNMA POOL AE0691	4.5% 01 Oct 2040	UNITED STATES	372,023	395,239
FNMA POOL AE0880	6.5% 01 May 2040	UNITED STATES	173,915	193,111
FNMA POOL AE0949	4% 01 Feb 2041	UNITED STATES	986,506	1,016,088
FNMA POOL AE0984	4.5% 01 Feb 2041	UNITED STATES	82,519	87,473
FNMA POOL AE1856	4.5% 01 Aug 2040	UNITED STATES	244,187	258,765
FNMA POOL AE4778	4.5% 01 Sep 2040	UNITED STATES	202,910	215,055
FNMA POOL AE5745	5% 01 Feb 2034	UNITED STATES	161,711	175,487
FNMA POOL AE7186	4% 01 Nov 2040	UNITED STATES	62,782	64,672
FNMA POOL AE7758	3.5% 01 Nov 2025	UNITED STATES	102,403	107,154
FNMA POOL AE9059	6% 01 Feb 2033	UNITED STATES	615,849	691,130
FNMA POOL AH0399	4% 01 Dec 2025	UNITED STATES	114,671	121,607
FNMA POOL AH0573	4% 01 Dec 2040	UNITED STATES	593,633	611,863
FNMA POOL AH0969	3.5% 01 Dec 2025	UNITED STATES	144,981	151,707
FNMA POOL AH1114	4% 01 Dec 2040	UNITED STATES	907,345	934,966
FNMA POOL AH2767	4.5% 01 Jul 2041	UNITED STATES	605,280	641,454
FNMA POOL AH4106	4% 01 Mar 2041	UNITED STATES	446,590	459,900
FNMA POOL AH4874	4% 01 Feb 2041	UNITED STATES	578,975	596,397
FNMA POOL AH5620	4% 01 Feb 2026	UNITED STATES	206,143	218,473
FNMA POOL AH6736	3.5% 01 Feb 2026	UNITED STATES	271,520	284,277
FNMA POOL AH7010	4.5% 01 Mar 2041	UNITED STATES	371,451	393,783
FNMA POOL AH7449	4.5% 01 Jun 2041	UNITED STATES	266,730	282,745
FNMA POOL AH8059	4.5% 01 Jun 2041	UNITED STATES	0	0
FNMA POOL AH8076	5% 01 Jun 2041	UNITED STATES	421,530	457,848
FNMA POOL AH9034	4% 01 Mar 2026	UNITED STATES	235,091	249,244
FNMA POOL AI1740	3.5% 01 Aug 2026	UNITED STATES	892,034	933,308
FNMA POOL AI2054	4% 01 May 2041	UNITED STATES	445,193	458,627
FNMA POOL AI3435	4% 01 May 2026	UNITED STATES	496,377	526,218
FNMA POOL AI3661	5% 01 May 2041	UNITED STATES	363,087	396,209
FNMA POOL AI4052	4% 01 Sep 2026	UNITED STATES	218,655	231,794
FNMA POOL AI4815	4.5% 01 Jun 2041	UNITED STATES	241,849	256,343
FNMA POOL AI6643	4.5% 01 Aug 2041	UNITED STATES	1,162,174	1,231,509
FNMA POOL AI6653	3.5% 01 Aug 2026	UNITED STATES	964,418	1,009,032
FNMA POOL AI8013	3.5% 01 Aug 2026	UNITED STATES	1,152,860	1,206,408
FNMA POOL AI8069	4% 01 Oct 2041	UNITED STATES	610,161	628,474
FNMA POOL AJ0062	3% 01 Nov 2026	UNITED STATES	888,153	907,071
FNMA POOL AJ1441	3.5% 01 Sep 2026	UNITED STATES	860,179	900,012
FNMA POOL AJ3591	4% 01 Oct 2041	UNITED STATES	17,837	18,370
FNMA POOL AJ4535	3% 01 Nov 2026	UNITED STATES	687,507	702,402
FNMA POOL AJ5336	3% 01 Nov 2026	UNITED STATES	402,917	411,617
FNMA POOL AJ6346	3.5% 01 Dec 2041	UNITED STATES	1,110,501	1,104,334
FNMA POOL AJ7686	4% 01 Dec 2041	UNITED STATES	302,600	312,197
FNMA POOL AJ9303	4% 01 Jan 2042	UNITED STATES	1,282,267	1,321,135
FNMA POOL AK0685	4% 01 Jan 2042	UNITED STATES	628,793	652,603
FNMA POOL AK0971	3% 01 Feb 2027	UNITED STATES	1,306,710	1,334,893
FNMA POOL AK3402	4% 01 Feb 2042	UNITED STATES	542,581	559,010
FNMA POOL AK6568	3.5% 01 Apr 2042	UNITED STATES	552,259	549,170
FNMA POOL AK6846	3.5% 01 Apr 2042	UNITED STATES	642,454	638,870
FNMA POOL AK7123	4% 01 Apr 2042	UNITED STATES	78,835	81,222
FNMA POOL AL0060	5% 01 Apr 2021	UNITED STATES	127,926	136,329
FNMA POOL AL0070	5% 01 Jul 2039	UNITED STATES	480,815	521,299
FNMA POOL AL0071	5% 01 May 2040	UNITED STATES	366,219	397,184
FNMA POOL AL0102	5.5% 01 Jan 2025	UNITED STATES	83,039	90,553
FNMA POOL AL0408	5.5% 01 Jun 2026	UNITED STATES	1,174,657	1,255,217
FNMA POOL AL0414	5.5% 01 Sep 2040	UNITED STATES	210,268	230,943
FNMA POOL AL0443	5% 01 Apr 2029	UNITED STATES	467,211	509,367
FNMA POOL AL0520	5.5% 01 Jul 2041	UNITED STATES	452,834	497,156
FNMA POOL AL0615	5.5% 01 Sep 2040	UNITED STATES	234,271	257,299
FNMA POOL AL1176	6.5% 01 Oct 2039	UNITED STATES	218,633	242,812
FNMA POOL AL1408	3.5% 01 Jan 2027	UNITED STATES	0	0
FNMA POOL AL1547	4.5% 01 Nov 2041	UNITED STATES	882,644	935,426
FNMA POOL AL1862	3% 01 Apr 2027	UNITED STATES	424,938	434,164
FNMA POOL AL2088	4% 01 Sep 2026	UNITED STATES	2,982,402	3,161,366
FNMA POOL AL2195	5.5% 01 May 2025	UNITED STATES	226,600	242,095

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FNMA POOL AL2276	3% 01 Sep 2027	UNITED STATES	1,152,812	1,177,833
FNMA POOL AL2374	4% 01 Dec 2041	UNITED STATES	1,653,666	1,707,395
FNMA POOL AL3498	3.5% 01 May 2043	UNITED STATES	1,252,160	1,245,925
FNMA POOL AL3615	3.5% 01 Dec 2026	UNITED STATES	524,868	549,254
FNMA POOL AL3868	4% 01 Jun 2042	UNITED STATES	1,234,585	1,272,484
FNMA POOL AO0144	4% 01 Apr 2042	UNITED STATES	73,552	75,754
FNMA POOL AO7977	3% 01 Jun 2027	UNITED STATES	327,710	334,806
FNMA POOL AP6136	3% 01 Sep 2042	UNITED STATES	1,169,370	1,111,376
FNMA POOL AQ9362	2.5% 01 Jan 2028	UNITED STATES	1,738,660	1,722,733
FNMA POOL AR6852	3% 01 Feb 2043	UNITED STATES	1,414,078	1,344,324
FNMA POOL AR6885	2.5% 01 Feb 2028	UNITED STATES	1,599,240	1,584,591
FNMA POOL AR7540	4% 01 Mar 2043	UNITED STATES	519,702	535,771
FNMA POOL AR9197	3% 01 Mar 2043	UNITED STATES	2,390,923	2,272,344
FNMA POOL AR9248	2.5% 01 Mar 2028	UNITED STATES	1,310,756	1,298,750

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FNMA POOL AS0080	3.5% 01 Aug 2043	UNITED STATES	3,443,972	3,425,816
FNMA POOL AS0189	2.5% 01 Aug 2028	UNITED STATES	1,851,363	1,834,404
FNMA POOL AS0210	3.5% 01 Aug 2043	UNITED STATES	983,549	978,669
FNMA POOL AS0226	4% 01 Aug 2043	UNITED STATES	2,340,879	2,412,736
FNMA POOL AT2014	3% 01 Apr 2043	UNITED STATES	2,310,858	2,196,380
FNMA POOL AT2062	2.5% 01 Apr 2028	UNITED STATES	1,269,800	1,258,168
FNMA POOL AT2725	3% 01 May 2043	UNITED STATES	1,270,104	1,207,084
FNMA POOL AT9221	3% 01 Jul 2043	UNITED STATES	745,014	708,245
FNMA POOL AU0949	3.5% 01 Aug 2043	UNITED STATES	809,910	806,649
FNMA POOL AU3742	3.5% 01 Aug 2043	UNITED STATES	1,728,222	1,719,110
FNMA POOL AU9263	3.5% 01 Sep 2028	UNITED STATES	371,189	388,450
FNMA POOL AV0461	3.5% 01 Nov 2028	UNITED STATES	293,761	307,431
FNMA POOL MA0359	4% 01 Mar 2025	UNITED STATES	464,890	493,095
FNMA POOL MA0515	3.5% 01 Sep 2025	UNITED STATES	404,604	423,346
FNMA POOL MA0537	4.5% 01 Oct 2040	UNITED STATES	1,410,248	1,494,690
FNMA POOL MA0546	3.5% 01 Oct 2025	UNITED STATES	320,088	334,962
FNMA POOL MA0790	4.5% 01 Jul 2041	UNITED STATES	75,090	79,596
FNMA POOL MA0918	4% 01 Dec 2041	UNITED STATES	720,901	742,562
FNMA POOL MA1034	3.5% 01 Apr 2027	UNITED STATES	161,919	169,423
FNMA POOL MA1167	2.5% 01 Sep 2027	UNITED STATES	1,461,662	1,451,599
FNMA TBA 15 YR	3% 01 Dec 2099	UNITED STATES	9,470,000	9,664,209
FNMA TBA 15 YR	3.5% 01 Dec 2099	UNITED STATES	1,755,000	1,835,278
FNMA TBA 30YR SINGLE FAMILY JA	3.5% 01 Dec 2099	UNITED STATES	18,730,000	18,605,622
FNMA TBA 3PCT JAN 30 SINGLE FA	3% 01 Dec 2099	UNITED STATES	21,845,000	20,737,391
FNMA TBA SINGLE FAMILY MORTGAG	4% 01 Dec 2099	UNITED STATES	12,185,000	12,542,934
FORD MOTOR CREDIT CO LLC	1.7% 09 May 2016	UNITED STATES	1,610,000	1,628,422
FORD MOTOR CREDIT CO LLC	3% 12 Jun 2017	UNITED STATES	2,520,000	2,619,081
FREDDIE MAC	5.05% 26 Jan 2015	UNITED STATES	160,000	168,249
FREDDIE MAC	2.375% 13 Jan 2022	UNITED STATES	1,005,000	960,745
FREDDIE MAC	0.55% 27 Feb 2015	UNITED STATES	3,220,000	3,220,673
FREDDIE MAC	1% 08 Mar 2017	UNITED STATES	2,845,000	2,849,635
FREDDIE MAC	5.4% 17 Mar 2021	UNITED STATES	50,000	54,663
FREDDIE MAC	6.75% 15 Mar 2031	UNITED STATES	180,000	238,155
FREDDIE MAC	2.5% 27 May 2016	UNITED STATES	935,000	978,564
FREDDIE MAC	1.75% 30 May 2019	UNITED STATES	2,515,000	2,470,485
FREDDIE MAC	6.25% 15 Jul 2032	UNITED STATES	1,345,000	1,701,437
FREDDIE MAC	0.875% 14 Oct 2016	UNITED STATES	13,025,000	13,070,053
FREDDIE MAC	5% 13 Nov 2014	UNITED STATES	100,000	104,159
FREEMPORT MCMORAN	2.375% 15 Mar 2018	UNITED STATES	1,300,000	1,296,824
FREEMPORT MCMORAN	3.875% 15 Mar 2023	UNITED STATES	790,000	747,060
GCCFC COMMERCIAL MORTGAG	5.8737% 10 Jul 2038	UNITED STATES	2,317,238	2,531,237
GCCFC COMMERCIAL MORTGAG	5.444% 10 Mar 2039	UNITED STATES	2,500,000	2,746,110
GENERAL DYNAMICS CORP	2.25% 15 Nov 2022	UNITED STATES	600,000	538,723
GENERAL ELEC CAP CORP	1% 08 Jan 2016	UNITED STATES	985,000	987,463
GENERAL ELEC CAP CORP	6.75% 15 Mar 2032	UNITED STATES	2,985,000	3,696,340
GENERAL ELEC CAP CORP	5.625% 01 May 2018	UNITED STATES	2,500,000	2,870,920
GENERAL ELEC CAP CORP	3.15% 07 Sep 2022	UNITED STATES	1,600,000	1,548,347
GNMA II JUMBOS 3.5 30 YRS	3.5% 01 Dec 2099	UNITED STATES	14,230,000	14,355,069
GNMA II POOL 004098	5.5% 20 Mar 2038	UNITED STATES	224,433	247,432
GNMA II POOL 004561	6% 20 Oct 2039	UNITED STATES	77,339	87,155
GNMA II POOL 004774	6% 20 Aug 2040	UNITED STATES	74,071	83,467
GNMA II POOL 004804	6% 20 Sep 2040	UNITED STATES	106,849	119,016
GNMA II POOL 004905	6% 20 Dec 2040	UNITED STATES	280,549	313,494
GNMA II POOL 004928	6% 20 Jan 2041	UNITED STATES	370,791	414,455
GNMA II POOL 004945	4% 20 Feb 2041	UNITED STATES	337,517	351,584
GNMA II POOL 004978	4.5% 20 Mar 2041	UNITED STATES	569,689	611,599
GNMA II POOL 004991	6% 20 Mar 2041	UNITED STATES	29,602	33,000
GNMA II POOL 005017	4.5% 20 Apr 2041	UNITED STATES	2,364,681	2,532,025
GNMA II POOL 005054	4% 20 May 2041	UNITED STATES	1,637,263	1,705,255
GNMA II POOL 005055	4.5% 20 May 2041	UNITED STATES	1,317,623	1,412,906

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GNMA II POOL 005057	5.5% 20 May 2041	UNITED STATES	227,158	251,304
GNMA II POOL 005082	4.5% 20 Jun 2041	UNITED STATES	1,522,159	1,629,942
GNMA II POOL 005115	4.5% 20 Jul 2041	UNITED STATES	194,463	208,228
GNMA II POOL 005140	4.5% 20 Aug 2041	UNITED STATES	2,280,550	2,447,665
GNMA II POOL 005204	4.5% 20 Oct 2041	UNITED STATES	1,104,250	1,185,194
GNMA II POOL 005260	4.5% 20 Dec 2041	UNITED STATES	1,295,004	1,385,444
GNMA II POOL 005281	4.5% 20 Jan 2042	UNITED STATES	2,579,872	2,763,237
GNMA II POOL 005305	4% 20 Feb 2042	UNITED STATES	588,584	612,781
GNMA II POOL 005306	4.5% 20 Feb 2042	UNITED STATES	208,580	223,109
GNMA II POOL 782909	5.5% 20 Sep 2039	UNITED STATES	798,356	880,033
GNMA II POOL 782913	5.5% 20 Nov 2039	UNITED STATES	675,735	744,864
GNMA II POOL 783229	5.5% 20 Dec 2040	UNITED STATES	1,551,190	1,709,558
GNMA II POOL AA6148	3% 20 Mar 2043	UNITED STATES	499,655	483,668
GNMA II POOL AA6149	3% 20 Mar 2043	UNITED STATES	2,684,822	2,598,728
GNMA II POOL AD8825	3.5% 20 Mar 2043	UNITED STATES	2,150,968	2,173,367
GNMA II POOL MA0023	4% 20 Apr 2042	UNITED STATES	1,632,709	1,699,894
GNMA II POOL MA0088	3.5% 20 May 2042	UNITED STATES	465,018	469,864

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GNMA II POOL MA0089	4% 20 May 2042	UNITED STATES	2,650,324	2,759,298
GNMA II POOL MA0090	4.5% 20 May 2042	UNITED STATES	2,365,370	2,537,934
GNMA II POOL MA0154	3.5% 20 Jun 2042	UNITED STATES	2,110,163	2,132,076
GNMA II POOL MA0155	4% 20 Jun 2042	UNITED STATES	2,096,765	2,183,956
GNMA II POOL MA0221	4% 20 Jul 2042	UNITED STATES	1,116,622	1,163,111
GNMA II POOL MA0317	3% 20 Aug 2042	UNITED STATES	1,341,824	1,299,224
GNMA II POOL MA0319	4% 20 Aug 2042	UNITED STATES	1,249,724	1,301,265
GNMA II POOL MA0320	4.5% 20 Aug 2042	UNITED STATES	272,217	292,102
GNMA II POOL MA0391	3% 20 Sep 2042	UNITED STATES	645,701	625,189
GNMA II POOL MA0394	4.5% 20 Sep 2042	UNITED STATES	31,191	33,368
GNMA II POOL MA0461	3% 20 Oct 2042	UNITED STATES	687,959	666,101
GNMA II POOL MA0698	3% 20 Jan 2043	UNITED STATES	664,977	643,860
GNMA II POOL MA0701	4.5% 20 Jan 2043	UNITED STATES	170,723	183,174
GNMA II POOL MA0782	3% 20 Feb 2043	UNITED STATES	2,495,344	2,416,066
GNMA II POOL MA0852	3.5% 20 Mar 2043	UNITED STATES	469,251	474,130
GNMA II POOL MA0934	3.5% 20 Apr 2043	UNITED STATES	477,239	482,210
GNMA II POOL MA1012	3.5% 20 May 2043	UNITED STATES	405,001	409,203
GNMA II POOL MA1157	3.5% 20 Jul 2043	UNITED STATES	2,156,144	2,178,555
GNMA II POOL MA1223	3% 20 Aug 2043	UNITED STATES	1,237,323	1,197,491
GNMA II POOL MA1375	3.5% 20 Oct 2043	UNITED STATES	3,334,962	3,371,908
GNMA II TBA JAN 30 JUMBOS	4% 01 Dec 2099	UNITED STATES	5,225,000	5,432,571
GNMA II TBA JAN 30 JUMBOS	4.5% 01 Dec 2099	UNITED STATES	3,060,000	3,271,570
GNMA POOL 475810	6.5% 15 Aug 2028	UNITED STATES	34,487	38,489
GNMA POOL 615278	5% 15 Jul 2033	UNITED STATES	1,720,475	1,895,277
GNMA POOL 618700	6.5% 15 Sep 2036	UNITED STATES	2,670	3,037
GNMA POOL 645990	6.5% 15 Oct 2036	UNITED STATES	71,608	79,888
GNMA POOL 646541	6.5% 15 Aug 2036	UNITED STATES	14,822	16,520
GNMA POOL 657982	6.5% 15 Oct 2036	UNITED STATES	4,080	4,557
GNMA POOL 697488	6% 15 Sep 2038	UNITED STATES	246,134	273,868
GNMA POOL 698342	5% 15 May 2039	UNITED STATES	377,572	409,414
GNMA POOL 700978	6% 15 Nov 2038	UNITED STATES	92,567	102,908
GNMA POOL 704182	5% 15 Jan 2039	UNITED STATES	2,213,037	2,401,273
GNMA POOL 714130	5% 15 Sep 2039	UNITED STATES	305,163	331,112
GNMA POOL 729038	5% 15 Feb 2040	UNITED STATES	862,436	938,825
GNMA POOL 733018	6% 15 Jan 2040	UNITED STATES	65,273	72,914
GNMA POOL 733603	5% 15 Apr 2040	UNITED STATES	1,311,022	1,428,414
GNMA POOL 738423	5% 15 Jun 2041	UNITED STATES	72,020	78,704
GNMA POOL 745134	5% 15 Jun 2040	UNITED STATES	1,242,827	1,352,056
GNMA POOL 749368	5% 15 Apr 2041	UNITED STATES	332,663	363,521
GNMA POOL 763854	3% 15 Jul 2043	UNITED STATES	976,149	944,932
GNMA POOL 782369	6% 15 Jul 2038	UNITED STATES	105,329	117,210
GNMA POOL 782449	6% 15 Sep 2038	UNITED STATES	389,059	432,950
GNMA POOL 783292	6% 15 Dec 2040	UNITED STATES	189,610	210,704
GNMA POOL 783622	6% 15 Jun 2041	UNITED STATES	212,221	235,186
GNMA POOL AB0935	3% 15 Sep 2042	UNITED STATES	1,413,227	1,367,497
GNMA POOL AD9016	3% 15 Apr 2043	UNITED STATES	724,705	701,255
GOLDMAN SACHS GROUP INC	5.75% 24 Jan 2022	UNITED STATES	2,000,000	2,251,376
GOLDMAN SACHS GROUP INC	3.625% 07 Feb 2016	UNITED STATES	3,150,000	3,305,862
GOLDMAN SACHS GROUP INC	6.25% 01 Feb 2041	UNITED STATES	950,000	1,094,780
GOLDMAN SACHS GROUP INC	6.15% 01 Apr 2018	UNITED STATES	635,000	728,140
GOLDMAN SACHS GROUP INC	2.9% 19 Jul 2018	UNITED STATES	3,075,000	3,140,878
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	UNITED STATES	1,000,000	1,112,545
GOVERNMENT NATL MTG ASSN	3% 01 Dec 2099	UNITED STATES	9,045,000	8,739,025
GS MORTGAGE SECURITIES TRUST	5.56% 10 Nov 2039	UNITED STATES	1,400,000	1,535,075
GS MORTGAGE SECURITIES TRUST	5.9788% 10 Aug 2045	UNITED STATES	2,000,000	2,196,136
HALLIBURTON COMPANY	1% 01 Aug 2016	UNITED STATES	815,000	816,355
HARTFORD FINL SVCS GRP	5.375% 15 Mar 2017	UNITED STATES	1,100,000	1,212,110
HARTFORD FINL SVCS GRP	6.1% 01 Oct 2041	UNITED STATES	750,000	857,580
HCP INC	3.75% 01 Feb 2016	UNITED STATES	1,000,000	1,050,805
HEALTH CARE REIT INC	5.25% 15 Jan 2022	UNITED STATES	1,000,000	1,065,635
HESS CORP	5.6% 15 Feb 2041	UNITED STATES	390,000	406,425

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HEWLETT PACKARD CO	2.6% 15 Sep 2017	UNITED STATES	1,975,000	2,006,689
HOME DEPOT INC	2.7% 01 Apr 2023	UNITED STATES	1,155,000	1,064,737
HONEYWELL INTERNATIONAL	5.375% 01 Mar 2041	UNITED STATES	500,000	549,412
HUMANA INC	4.625% 01 Dec 2042	UNITED STATES	1,000,000	901,365
ILLINOIS ST	4.421% 01 Jan 2015	UNITED STATES	1,030,000	1,060,931
ILLINOIS ST	5.1% 01 Jun 2033	UNITED STATES	400,000	371,576
ING US INC	5.7% 15 Jul 2043	UNITED STATES	1,000,000	1,044,796
INGREDION INC	4.625% 01 Nov 2020	UNITED STATES	875,000	912,356
INTEL CORP	1.95% 01 Oct 2016	UNITED STATES	890,000	914,917
INTER AMERICAN DEVEL BK	0.875% 15 Nov 2016	UNITED STATES	3,990,000	3,992,919
INTER AMERICAN DEVEL BK	3.875% 17 Sep 2019	UNITED STATES	1,900,000	2,067,029
INTL FINANCE CORP	2.25% 11 Apr 2016	UNITED STATES	1,025,000	1,061,521
INTL PAPER CO	7.3% 15 Nov 2039	UNITED STATES	850,000	1,049,514
JEFFERIES GROUP LLC	5.125% 13 Apr 2018	UNITED STATES	700,000	756,875
JOHN DEERE CAPITAL CORP	2.25% 07 Jun 2016	UNITED STATES	1,025,000	1,058,041
JOHNSON + JOHNSON	5.85% 15 Jul 2038	UNITED STATES	575,000	680,525

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JP MORGAN CHASE COMMERCIAL MOR	5.44% 12 Jun 2047	UNITED STATES	3,000,000	3,296,913
JP MORGAN CHASE COMMERCIAL MOR	5.688% 12 Feb 2051	UNITED STATES	1,034,355	1,104,804
JP MORGAN MORTGAGE ACQUISITION	1% 25 Jul 2036	UNITED STATES	2,845,000	39,557
* JPMORGAN CHASE + CO	2.6% 15 Jan 2016	UNITED STATES	4,300,000	4,428,940
* JPMORGAN CHASE + CO	1.1% 15 Oct 2015	UNITED STATES	2,525,000	2,534,630
* JPMORGAN CHASE + CO	4.25% 15 Oct 2020	UNITED STATES	2,000,000	2,120,074
* JPMORGAN CHASE + CO	5.5% 15 Oct 2040	UNITED STATES	1,465,000	1,591,778
KENTUCKY UTILITIES	5.125% 01 Nov 2040	UNITED STATES	1,370,000	1,448,468
KIMBERLY CLARK CORP	3.875% 01 Mar 2021	UNITED STATES	880,000	917,388
KINDER MORGAN ENER PART	6.95% 15 Jan 2038	UNITED STATES	1,450,000	1,665,757
KRAFT FOODS GROUP INC	3.5% 06 Jun 2022	UNITED STATES	2,000,000	1,949,188
KRAFT FOODS GROUP INC	5% 04 Jun 2042	UNITED STATES	850,000	837,923
LB UBS COMMERCIAL MORTGAGE TRU	5.3% 15 Nov 2038	UNITED STATES	938,585	973,087
LINCOLN NATIONAL CORP	4.3% 15 Jun 2015	UNITED STATES	1,110,000	1,163,684
LINCOLN NATIONAL CORP	4% 01 Sep 2023	UNITED STATES	1,520,000	1,500,042
LOCKHEED MARTIN CORP	3.35% 15 Sep 2021	UNITED STATES	1,200,000	1,190,641
LOWE S COMPANIES INC	2.125% 15 Apr 2016	UNITED STATES	1,665,000	1,707,761
MARATHON PETROLEUM CORP	3.5% 01 Mar 2016	UNITED STATES	1,000,000	1,044,221
MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	UNITED STATES	1,500,000	1,709,567
MCKESSON CORP	3.25% 01 Mar 2016	UNITED STATES	1,470,000	1,532,012
MERCK + CO INC	2.4% 15 Sep 2022	UNITED STATES	700,000	639,403
MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	UNITED STATES	990,000	1,175,249
* METLIFE INC	4.75% 08 Feb 2021	UNITED STATES	1,100,000	1,188,892
MIDAMERICAN ENERGY HLDGS	6.125% 01 Apr 2036	UNITED STATES	1,035,000	1,175,826
MOLSON COORS BREWING CO	3.5% 01 May 2022	UNITED STATES	1,600,000	1,570,909
MONDELEZ INTERNATIONAL	6.5% 09 Feb 2040	UNITED STATES	1,000,000	1,195,001
MORGAN STANLEY	6.625% 01 Apr 2018	UNITED STATES	3,610,000	4,224,039
MORGAN STANLEY	2.125% 25 Apr 2018	UNITED STATES	4,050,000	4,015,069
MORGAN STANLEY	5.5% 24 Jul 2020	UNITED STATES	2,200,000	2,460,482
MORGAN STANLEY	5.375% 15 Oct 2015	UNITED STATES	1,600,000	1,720,914
MORGAN STANLEY CAPITAL I TRUST	5.328% 12 Nov 2041	UNITED STATES	2,270,114	2,476,888
MORGAN STANLEY CAPITAL INC	1% 25 Oct 2036	UNITED STATES	862,812	9
MYLAN INC	1.8% 24 Jun 2016	UNITED STATES	1,000,000	1,009,452
MYLAN INC	2.6% 24 Jun 2018	UNITED STATES	2,430,000	2,452,043
NATIONAL RURAL UTIL COOP	3.05% 15 Feb 2022	UNITED STATES	1,200,000	1,165,765
NBCUNIVERSAL MEDIA LLC	2.875% 15 Jan 2023	UNITED STATES	2,000,000	1,851,552
NBCUNIVERSAL MEDIA LLC	6.4% 30 Apr 2040	UNITED STATES	775,000	890,962
NEW CENTURY HOME EQUITY LOAN T	1% 25 May 2036	UNITED STATES	2,010,725	24,742
NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	UNITED STATES	955,000	1,216,135
NEWMONT MINING CORP	6.25% 01 Oct 2039	UNITED STATES	750,000	663,390
NEXTERA ENERGY CAPITAL	4.5% 01 Jun 2021	UNITED STATES	800,000	825,112
NORDSTROM INC	4.75% 01 May 2020	UNITED STATES	935,000	1,023,228
NORFOLK SOUTHERN CORP	6% 15 Mar 2105	UNITED STATES	1,605,000	1,705,179
NORTHROP GRUMMAN CORP	1.75% 01 Jun 2018	UNITED STATES	2,545,000	2,482,803
NOVARTIS CAPITAL CORP	2.4% 21 Sep 2022	UNITED STATES	925,000	848,068
OHIO POWER COMPANY	5.375% 01 Oct 2021	UNITED STATES	1,005,000	1,121,283
ONEOK PARTNERS LP	3.25% 01 Feb 2016	UNITED STATES	1,090,000	1,133,323
ORACLE CORP	5.75% 15 Apr 2018	UNITED STATES	500,000	577,784
ORACLE CORP	3.625% 15 Jul 2023	UNITED STATES	1,405,000	1,393,714
ORACLE CORP	5.375% 15 Jul 2040	UNITED STATES	650,000	694,060
PACIFIC GAS + ELECTRIC	3.5% 01 Oct 2020	UNITED STATES	1,060,000	1,078,745
PACKAGING CORP OF AMERICA	4.5% 01 Nov 2023	UNITED STATES	1,935,000	1,940,056
PEPSICO INC	4% 05 Mar 2042	UNITED STATES	1,385,000	1,206,098
PFIZER INC	0.9% 15 Jan 2017	UNITED STATES	1,305,000	1,298,544

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PHILIP MORRIS INTL INC	2.5% 22 Aug 2022	UNITED STATES	1,500,000	1,367,337
PHILLIPS 66	2.95% 01 May 2017	UNITED STATES	990,000	1,029,986
PLAINS ALL AMER PIPELINE	6.5% 01 May 2018	UNITED STATES	1,000,000	1,161,456
PNC BANK NA	1.15% 01 Nov 2016	UNITED STATES	2,870,000	2,873,516
PNC FUNDING CORP	3.625% 08 Feb 2015	UNITED STATES	1,730,000	1,789,555
PORT AUTH OF NEW YORK NEW JE	4.926% 01 Oct 2051	UNITED STATES	655,000	612,857
PROGRESS ENERGY INC	4.4% 15 Jan 2021	UNITED STATES	985,000	1,039,473
* PRUDENTIAL FINANCIAL INC	3.875% 14 Jan 2015	UNITED STATES	910,000	940,726
* PRUDENTIAL FINANCIAL INC	6.2% 15 Nov 2040	UNITED STATES	1,000,000	1,147,813
PUBLIC SERVICE COLORADO	3.2% 15 Nov 2020	UNITED STATES	945,000	949,864
QWEST CORP	6.75% 01 Dec 2021	UNITED STATES	2,040,000	2,233,727
RAYTHEON COMPANY	3.125% 15 Oct 2020	UNITED STATES	1,015,000	1,016,156
REPUBLIC SERVICES INC	5.25% 15 Nov 2021	UNITED STATES	550,000	599,635
REYNOLDS AMERICAN INC	3.25% 01 Nov 2022	UNITED STATES	1,075,000	990,845
ROPER INDUSTRIES INC	2.05% 01 Oct 2018	UNITED STATES	900,000	874,641
SCANA CORPORATION	4.75% 15 May 2021	UNITED STATES	1,020,000	1,045,058
SIMON PROPERTY GROUP LP	5.25% 01 Dec 2016	UNITED STATES	800,000	885,491
SOUTHERN CAL EDISON	3.9% 15 Mar 2043	UNITED STATES	1,100,000	969,692
SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	UNITED STATES	700,000	749,002
SOUTHERN CO	2.375% 15 Sep 2015	UNITED STATES	1,625,000	1,663,007
SOUTHERN POWER CO	4.875% 15 Jul 2015	UNITED STATES	1,000,000	1,060,965
SOUTHERN POWER CO	5.15% 15 Sep 2041	UNITED STATES	1,500,000	1,468,487
SPECTRA ENERGY PARTNERS	2.95% 25 Sep 2018	UNITED STATES	2,270,000	2,300,929

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SSGA G STIFF ERISA QUALIFIED	G STIFF ERISA QUALIFIED	UNITED STATES	83,507,972	83,507,972
TBA FHLMC GOLD CONV	3% 01 Dec 2099	UNITED STATES	11,600,000	10,987,375
TC PIPELINES LP	4.65% 15 Jun 2021	UNITED STATES	960,000	971,401
TENN VALLEY AUTHORITY	5.375% 01 Apr 2056	UNITED STATES	50,000	51,301
TENN VALLEY AUTHORITY	4.375% 15 Jun 2015	UNITED STATES	100,000	105,690
TENN VALLEY AUTHORITY	4.65% 15 Jun 2035	UNITED STATES	65,000	64,638
TENN VALLEY AUTHORITY	6.75% 01 Nov 2025	UNITED STATES	150,000	189,930
THERMO FISHER SCIENTIFIC	2.4% 01 Feb 2019	UNITED STATES	2,200,000	2,179,520
TIME WARNER ENT COMPANY	8.375% 15 Jul 2033	UNITED STATES	1,200,000	1,307,378
TIME WARNER INC	4.875% 15 Mar 2020	UNITED STATES	705,000	772,738
TIME WARNER INC	5.375% 15 Oct 2041	UNITED STATES	1,775,000	1,795,418
TIME WARNER INC	5.875% 15 Nov 2016	UNITED STATES	800,000	902,538
TOYOTA MOTOR CREDIT CORP	2.8% 11 Jan 2016	UNITED STATES	1,335,000	1,395,092
TRAVELERS COS INC	3.9% 01 Nov 2020	UNITED STATES	1,625,000	1,711,990
UNITED PARCEL SERVICE	4.875% 15 Nov 2040	UNITED STATES	765,000	785,872
UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042	UNITED STATES	825,000	801,147
UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	UNITED STATES	1,100,000	987,173
UNITEDHEALTH GROUP INC	1.4% 15 Oct 2017	UNITED STATES	1,900,000	1,876,011
US DOLLAR		UNITED STATES	0	0
US TREASURY N/B	0.25% 15 Jan 2015	UNITED STATES	56,000,000	56,045,920
US TREASURY N/B	0.375% 15 Jan 2016	UNITED STATES	23,005,000	22,996,005
US TREASURY N/B	1.25% 31 Jan 2019	UNITED STATES	6,250,000	6,095,213
US TREASURY N/B	4% 15 Feb 2015	UNITED STATES	890,000	927,756
US TREASURY N/B	0.875% 28 Feb 2017	UNITED STATES	17,000,000	16,998,674
US TREASURY N/B	0.75% 28 Feb 2018	UNITED STATES	26,250,000	25,558,890
US TREASURY N/B	3.5% 15 Feb 2018	UNITED STATES	2,980,000	3,235,163
US TREASURY N/B	1.375% 28 Feb 2019	UNITED STATES	4,000,000	3,917,500
US TREASURY N/B	1.25% 29 Feb 2020	UNITED STATES	1,000,000	946,641
US TREASURY N/B	2% 15 Feb 2022	UNITED STATES	2,075,000	1,969,142
US TREASURY N/B	6% 15 Feb 2026	UNITED STATES	600,000	765,937
US TREASURY N/B	5.25% 15 Feb 2029	UNITED STATES	3,300,000	3,972,375
US TREASURY N/B	4.375% 15 Feb 2038	UNITED STATES	3,600,000	3,918,377
US TREASURY N/B	3.5% 15 Feb 2039	UNITED STATES	2,650,000	2,495,555
US TREASURY N/B	3.125% 15 Feb 2043	UNITED STATES	4,545,000	3,891,656
US TREASURY N/B	0.75% 31 Mar 2018	UNITED STATES	4,500,000	4,372,029
US TREASURY N/B	1.125% 31 Mar 2020	UNITED STATES	7,200,000	6,746,623
US TREASURY N/B	0.25% 15 Apr 2016	UNITED STATES	12,825,000	12,756,874
US TREASURY N/B	2.625% 30 Apr 2018	UNITED STATES	11,300,000	11,860,582
US TREASURY N/B	1.125% 30 Apr 2020	UNITED STATES	5,000,000	4,673,045
US TREASURY N/B	3.125% 15 May 2021	UNITED STATES	1,725,000	1,798,178
US TREASURY N/B	8.125% 15 May 2021	UNITED STATES	2,385,000	3,301,548
US TREASURY N/B	5% 15 May 2037	UNITED STATES	3,390,000	4,034,100
US TREASURY N/B	4.375% 15 May 2040	UNITED STATES	6,380,000	6,930,275
US TREASURY N/B	2.875% 15 May 2043	UNITED STATES	2,745,000	2,224,737
US TREASURY N/B	0.25% 15 Jun 2015	UNITED STATES	54,030,000	54,143,949
US TREASURY N/B	1% 30 Jun 2019	UNITED STATES	2,270,000	2,158,629
US TREASURY N/B	1.5% 31 Jul 2016	UNITED STATES	10,350,000	10,586,104
US TREASURY N/B	2.375% 31 Jul 2017	UNITED STATES	32,625,000	34,090,580
US TREASURY N/B	0.875% 31 Jul 2019	UNITED STATES	3,500,000	3,295,744
US TREASURY N/B	0.5% 15 Aug 2014	UNITED STATES	35,000,000	35,082,040
US TREASURY N/B	8.875% 15 Aug 2017	UNITED STATES	985,000	1,256,799
US TREASURY N/B	1% 31 Aug 2019	UNITED STATES	2,500,000	2,364,258
US TREASURY N/B	2.625% 15 Aug 2020	UNITED STATES	8,000,000	8,162,496
US TREASURY N/B	2.5% 15 Aug 2021	UNITED STATES	3,790,000	3,671,563
US TREASURY N/B	1.625% 15 Aug 2022	UNITED STATES	18,400,000	16,716,694
US TREASURY N/B	6.25% 15 Aug 2023	UNITED STATES	2,250,000	2,890,195
US TREASURY N/B	6.875% 15 Aug 2025	UNITED STATES	10,000,000	13,615,620
US TREASURY N/B	5.5% 15 Aug 2028	UNITED STATES	1,200,000	1,479,187
US TREASURY N/B	3.875% 15 Aug 2040	UNITED STATES	145,000	145,045
US TREASURY N/B	2.75% 15 Aug 2042	UNITED STATES	10,620,000	8,414,693
US TREASURY N/B	0.25% 15 Sep 2014	UNITED STATES	60,000,000	60,051,540
US TREASURY N/B	0.625% 30 Sep 2017	UNITED STATES	12,895,000	12,627,029
US TREASURY N/B	1.875% 30 Sep 2017	UNITED STATES	19,995,000	20,505,812

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US TREASURY N/B	1.375% 30 Sep 2018	UNITED STATES	19,760,000	19,519,165
US TREASURY N/B	1% 30 Sep 2019	UNITED STATES	9,635,000	9,096,037
US TREASURY N/B	1% 31 Oct 2016	UNITED STATES	13,000,000	13,098,514
US TREASURY N/B	0.375% 15 Nov 2015	UNITED STATES	9,380,000	9,385,497
US TREASURY N/B	2.625% 15 Nov 2020	UNITED STATES	7,605,000	7,728,581
US TREASURY N/B	1.625% 15 Nov 2022	UNITED STATES	5,000,000	4,513,280
US TREASURY N/B	6.5% 15 Nov 2026	UNITED STATES	1,700,000	2,270,563
US TREASURY N/B	6.125% 15 Nov 2027	UNITED STATES	13,100,000	17,046,375
US TREASURY N/B	3.125% 15 Nov 2041	UNITED STATES	8,985,000	7,760,794
US TREASURY N/B	3.75% 15 Nov 2043	UNITED STATES	2,990,000	2,890,020
US TREASURY N/B	0.875% 31 Dec 2016	UNITED STATES	6,000,000	6,013,128
VALERO ENERGY CORP	6.625% 15 Jun 2037	UNITED STATES	600,000	684,440
VERIZON COMMUNICATIONS	6.35% 01 Apr 2019	UNITED STATES	945,000	1,110,744
VERIZON COMMUNICATIONS	2.5% 15 Sep 2016	UNITED STATES	2,270,000	2,347,262

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VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	UNITED STATES	3,400,000	3,977,861
VERIZON COMMUNICATIONS	2.45% 01 Nov 2022	UNITED STATES	2,240,000	1,982,949
VERIZON COMMUNICATIONS	7.75% 01 Dec 2030	UNITED STATES	800,000	1,021,795
VIACOM INC	5.85% 01 Sep 2043	UNITED STATES	1,000,000	1,051,222
VIACOM INC	2.5% 15 Dec 2016	UNITED STATES	1,100,000	1,137,608
WACHOVIA BANK				
COMMERCIAL MORTG	5.509% 15 Apr 2047	UNITED STATES	3,000,000	3,274,308
WAL MART STORES INC	5.625% 01 Apr 2040	UNITED STATES	840,000	948,864
WAL MART STORES INC	5% 25 Oct 2040	UNITED STATES	1,901,000	1,988,815
WASHINGTON ST	5.14% 01 Aug 2040	UNITED STATES	1,080,000	1,109,603
WELLPOINT INC	3.3% 15 Jan 2023	UNITED STATES	1,400,000	1,306,500
WELLS FARGO + COMPANY	3.625% 15 Apr 2015	UNITED STATES	2,905,000	3,021,586
WELLS FARGO + COMPANY	4.6% 01 Apr 2021	UNITED STATES	2,000,000	2,192,454
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	UNITED STATES	2,000,000	2,048,012
WI TREASURY N/B	0.375% 15 Feb 2016	UNITED STATES	16,000,000	15,984,992
WILLIAMS PARTNERS LP	3.8% 15 Feb 2015	UNITED STATES	660,000	681,860
XEROX CORPORATION	6.4% 15 Mar 2016	UNITED STATES	2,000,000	2,210,580
XEROX CORPORATION	2.75% 15 Mar 2019	UNITED STATES	3,445,000	3,414,329
ZOETIS INC	4.7% 01 Feb 2043	UNITED STATES	1,165,000	1,088,878
CORP ANDINA DE FOMENTO	8.125% 04 Jun 2019	VENEZUELA, BOLIVARIAN REP OF	655,000	793,037
Total : EXHIBIT D - Total Bond Market Fund				\$ 1,644,184,863

n / a - Cost is not applicable

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	ACADIA REALTY TRUST	REAL ESTATE INV TRST UNITED STATES	122,577	\$ 3,043,587
	AGREE REALTY CORP	REAL ESTATE INV TRST UNITED STATES	33,162	962,361
	ALEXANDER S INC	REAL ESTATE INV TRST UNITED STATES	5,093	1,680,690
	ALEXANDRIA REAL ESTATE EQUIT	REAL ESTATE INV TRST UNITED STATES	157,590	10,025,876
	AMERICAN ASSETS TRUST INC	REAL ESTATE INV TRST UNITED STATES	73,952	2,324,311
	AMERICAN CAMPUS COMMUNITIES	REAL ESTATE INV TRST UNITED STATES	231,210	7,447,274
	AMERICAN HOMES 4 RENT	REAL ESTATE INV TRST UNITED STATES	122,811	1,989,538
	AMERICAN REALTY CAPITAL PROP	REAL ESTATE INV TRST UNITED STATES	408,237	5,249,928
	AMERICAN RESIDENTIAL PROPERT	REAL ESTATE INV TRST UNITED STATES	67,829	1,163,946
	AMREIT INC	REAL ESTATE INV TRST UNITED STATES	41,677	700,174
	APARTMENT INVNT + MGMT CO	REAL ESTATE INV TRST UNITED STATES	321,921	8,340,973
	ASHFORD HOSPITALITY PRIME IN	REAL ESTATE INV TRST UNITED STATES	33,493	609,573
	ASHFORD HOSPITALITY TRUST	REAL ESTATE INV TRST UNITED STATES	169,889	1,406,681
	ASSOCIATED ESTATES REALTY CP	REAL ESTATE INV TRST UNITED STATES	111,793	1,794,278
	AVALONBAY COMMUNITIES INC	REAL ESTATE INV TRST UNITED STATES	270,995	32,039,739
	AVIV REIT INC	REAL ESTATE INV TRST UNITED STATES	33,296	789,115
	BIOMED REALTY TRUST INC	REAL ESTATE INV TRST UNITED STATES	423,930	7,681,612
	BOSTON PROPERTIES INC	REAL ESTATE INV TRST UNITED STATES	335,925	33,716,792
	BRANDYWINE REALTY TRUST	REAL ESTATE INV TRST UNITED STATES	346,073	4,876,169
	BRE PROPERTIES INC REIT	REAL ESTATE INV TRST UNITED STATES	170,225	9,313,010

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CAMDEN PROPERTY TRUST	REAL ESTATE INV TRST	UNITED STATES	188,062	10,696,967
CAMPUS CREST COMMUNITIES INC	REAL ESTATE INV TRST	UNITED STATES	143,210	1,347,606
CBL + ASSOCIATES PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	356,251	6,398,268
CEDAR REALTY TRUST INC	REAL ESTATE INV TRST	UNITED STATES	121,129	758,268
CHESAPEAKE LODGING TRUST	REAL ESTATE INV TRST	UNITED STATES	107,485	2,718,296
COLE REAL ESTATE INVESTMENT	REAL ESTATE INV TRST	UNITED STATES	1,035,153	14,533,548
COMMONWEALTH	REAL ESTATE INV TRST	UNITED STATES	261,163	6,087,710
CORESITE REALTY CORP	REAL ESTATE INV TRST	UNITED STATES	47,504	1,529,154
CORPORATE OFFICE PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	192,949	4,570,962
CORRECTIONS CORP OF AMERICA	REAL ESTATE INV TRST	UNITED STATES	255,270	8,186,509
COUSINS PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	379,246	3,906,234
CUBESMART	REAL ESTATE INV TRST	UNITED STATES	283,518	4,519,277
CYRUSONE INC	REAL ESTATE INV TRST	UNITED STATES	44,339	990,090
DCT INDUSTRIAL TRUST INC	REAL ESTATE INV TRST	UNITED STATES	691,948	4,933,589
DDR CORP	REAL ESTATE INV TRST	UNITED STATES	600,277	9,226,257
DIAMONDROCK HOSPITALITY CO	REAL ESTATE INV TRST	UNITED STATES	431,656	4,985,627
DIGITAL REALTY TRUST INC	REAL ESTATE INV TRST	UNITED STATES	283,236	13,912,552
DJ US REAL ESTATE	MAR14 XCBT 20140321	UNITED STATES	25,800	32,459
DOUGLAS EMMETT INC	REAL ESTATE INV TRST	UNITED STATES	298,966	6,962,918
DUKE REALTY CORP	REAL ESTATE INV TRST	UNITED STATES	716,968	10,783,199
DUPONT FABROS TECHNOLOGY	REAL ESTATE INV TRST	UNITED STATES	143,007	3,533,703
EASTGROUP PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	67,259	3,896,314
EDUCATION REALTY TRUST INC	REAL ESTATE INV TRST	UNITED STATES	254,119	2,241,330
EPR PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	112,073	5,509,509
EQUITY LIFESTYLE PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	174,776	6,332,134
EQUITY ONE INC	REAL ESTATE INV TRST	UNITED STATES	145,102	3,256,089
EQUITY RESIDENTIAL	REAL ESTATE INV TRST	UNITED STATES	754,568	39,139,442
ESSEX PROPERTY TRUST INC	REAL ESTATE INV TRST	UNITED STATES	83,880	12,037,619
EXCEL TRUST INC	REAL ESTATE INV TRST	UNITED STATES	107,002	1,218,753
EXTRA SPACE STORAGE INC	REAL ESTATE INV TRST	UNITED STATES	233,092	9,820,166
FEDERAL REALTY INVS TRUST	REAL ESTATE INV TRST	UNITED STATES	144,871	14,691,368
FELCOR LODGING TRUST INC	REAL ESTATE INV TRST	UNITED STATES	247,606	2,020,465
FIRST INDUSTRIAL REALTY TR	REAL ESTATE INV TRST	UNITED STATES	230,790	4,027,286
FIRST POTOMAC REALTY TRUST	REAL ESTATE INV TRST	UNITED STATES	130,369	1,516,191
FRANKLIN STREET PROPERTIES C	REAL ESTATE INV TRST	UNITED STATES	199,524	2,384,312

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GENERAL GROWTH PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	1,065,931	21,393,235
GEO GROUP INC/THE	REAL ESTATE INV TRST	UNITED STATES	155,076	4,996,549
GETTY REALTY CORP	REAL ESTATE INV TRST	UNITED STATES	59,416	1,091,472
GLIMCHER REALTY TRUST	REAL ESTATE INV TRST	UNITED STATES	320,669	3,001,462
GOVERNMENT PROPERTIES INCOME	REAL ESTATE INV TRST	UNITED STATES	117,757	2,926,261
HCP INC	REAL ESTATE INV TRST	UNITED STATES	1,004,747	36,492,411
HEALTH CARE REIT INC	REAL ESTATE INV TRST	UNITED STATES	631,191	33,812,902
HEALTHCARE REALTY TRUST INC	REAL ESTATE INV TRST	UNITED STATES	211,704	4,511,412
HEALTHCARE TRUST OF AME CL A	REAL ESTATE INV TRST	UNITED STATES	384,048	3,779,032
HERSHA HOSPITALITY TRUST	REAL ESTATE INV TRST	UNITED STATES	403,755	2,248,915

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HIGHWOODS PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	195,967	7,088,126
HOME PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	125,500	6,729,310
HOSPITALITY PROPERTIES TRUST	REAL ESTATE INV TRST	UNITED STATES	327,253	8,845,649
HOST HOTELS + RESORTS INC	REAL ESTATE INV TRST	UNITED STATES	1,653,419	32,142,465
HUDSON PACIFIC PROPERTIES IN	REAL ESTATE INV TRST	UNITED STATES	100,450	2,196,842
INLAND REAL ESTATE CORP	REAL ESTATE INV TRST	UNITED STATES	198,572	2,088,977
INVESTORS REAL ESTATE TRUST	REAL ESTATE INV TRST	UNITED STATES	229,299	1,967,385
KILROY REALTY CORP	REAL ESTATE INV TRST	UNITED STATES	179,662	9,015,439
KIMCO REALTY CORP	REAL ESTATE INV TRST	UNITED STATES	903,223	17,838,654
KITE REALTY GROUP TRUST	REAL ESTATE INV TRST	UNITED STATES	278,927	1,832,550
LASALLE HOTEL PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	227,221	7,012,040
LEXINGTON REALTY TRUST	REAL ESTATE INV TRST	UNITED STATES	418,964	4,277,622
LIBERTY PROPERTY TRUST	REAL ESTATE INV TRST	UNITED STATES	315,147	10,674,029
LTC PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	76,857	2,719,969
MACERICH CO/THE	REAL ESTATE INV TRST	UNITED STATES	309,875	18,248,539
MACK CALI REALTY CORP	REAL ESTATE INV TRST	UNITED STATES	184,714	3,967,657
MEDICAL PROPERTIES TRUST INC	REAL ESTATE INV TRST	UNITED STATES	353,552	4,320,405
MID AMERICA APARTMENT COMM	REAL ESTATE INV TRST	UNITED STATES	164,821	10,011,228
MONMOUTH REIT CLASS A	REAL ESTATE INV TRST	UNITED STATES	87,482	795,211
NATIONAL RETAIL PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	267,395	8,110,090
NATL HEALTH INVESTORS INC	REAL ESTATE INV TRST	UNITED STATES	60,817	3,411,834
OMEGA HEALTHCARE INVESTORS	REAL ESTATE INV TRST	UNITED STATES	258,496	7,703,181
ONE LIBERTY PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	27,902	561,667
PARKWAY PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	123,960	2,391,188
PEBBLEBROOK HOTEL TRUST	REAL ESTATE INV TRST	UNITED STATES	136,053	4,184,990
PENN REAL ESTATE INVEST TST	REAL ESTATE INV TRST	UNITED STATES	150,731	2,860,874
PIEDMONT OFFICE REALTY TRU	REAL ESTATE INV TRST	UNITED STATES	367,266	6,067,234
POST PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	120,559	5,452,884
PROLOGIS INC	REAL ESTATE INV TRST	UNITED STATES	1,099,071	40,610,673
PS BUSINESS PARKS INC/CA	REAL ESTATE INV TRST	UNITED STATES	44,177	3,376,006
PUBLIC STORAGE	REAL ESTATE INV TRST	UNITED STATES	322,267	48,507,629
RAIT FINANCIAL TRUST	REAL ESTATE INV TRST	UNITED STATES	147,761	1,325,416
RAMCO GERSHENSON PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	147,314	2,318,722
REALTY INCOME CORP	REAL ESTATE INV TRST	UNITED STATES	422,511	15,772,336
REGENCY CENTERS CORP	REAL ESTATE INV TRST	UNITED STATES	203,596	9,426,495
RETAIL OPPORTUNITY INVESTMEN	REAL ESTATE INV TRST	UNITED STATES	158,997	2,340,436
RETAIL PROPERTIES OF AME	REAL ESTATE INV TRST	UNITED STATES	414,491	5,272,326
RLJ LODGING TRUST	REAL ESTATE INV TRST	UNITED STATES	243,854	5,930,529
ROUSE PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	55,144	1,223,645
RYMAN HOSPITALITY PROPERTIES	REAL ESTATE INV TRST	UNITED STATES	100,396	4,194,545
SABRA HEALTH CARE REIT INC	REAL ESTATE INV TRST	UNITED STATES	82,652	2,160,523
SAUL CENTERS INC	REAL ESTATE INV TRST	UNITED STATES	27,048	1,291,001
SELECT INCOME REIT	REAL ESTATE INV TRST	UNITED STATES	66,196	1,770,081
SENIOR HOUSING PROP TRUST	REAL ESTATE INV TRST	UNITED STATES	414,934	9,223,983
SILVER BAY REALTY TRUST CORP	REAL ESTATE INV TRST	UNITED STATES	82,918	1,325,859
SIMON PROPERTY GROUP INC	REAL ESTATE INV TRST	UNITED STATES	683,942	104,068,615

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SL GREEN REALTY CORP	REAL ESTATE INV TRST	UNITED STATES	198,102	18,300,663
SOVRAN SELF STORAGE INC	REAL ESTATE INV TRST	UNITED STATES	69,441	4,525,470
SPIRIT REALTY CAPITAL INC	REAL ESTATE INV TRST	UNITED STATES	776,488	7,632,877
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	UNITED STATES	409,782	344,864
STAG INDUSTRIAL INC	REAL ESTATE INV TRST	UNITED STATES	93,794	1,912,460
STRATEGIC HOTELS + RESORTS I	REAL ESTATE INV TRST	UNITED STATES	363,462	3,434,716
SUMMIT HOTEL PROPERTIES INC	REAL ESTATE INV TRST	UNITED STATES	180,056	1,620,504
SUN COMMUNITIES INC	REAL ESTATE INV TRST	UNITED STATES	75,833	3,233,519
SUNSTONE HOTEL INVESTORS INC	REAL ESTATE INV TRST	UNITED STATES	403,770	5,410,518
TANGER FACTORY OUTLET CENTER	REAL ESTATE INV TRST	UNITED STATES	208,393	6,672,744
TAUBMAN CENTERS INC	REAL ESTATE INV TRST	UNITED STATES	140,832	9,001,981
UDR INC	REAL ESTATE INV TRST	UNITED STATES	552,978	12,912,036
UNIVERSAL HEALTH RLTY INCOME	REAL ESTATE INV TRST	UNITED STATES	25,987	1,041,039
URSTADT BIDDLE CLASS A	REAL ESTATE INV TRST	UNITED STATES	50,671	934,880
US DOLLAR	FOREIGN CURRENCY	UNITED STATES	(188,678)	(188,678)
VANGUARD REIT ETF	MUTUAL FUNDS	UNITED STATES	34,655	2,237,327
VENTAS INC	REAL ESTATE INV TRST	UNITED STATES	646,375	37,024,360
VORNADO REALTY TRUST	REAL ESTATE INV TRST	UNITED STATES	370,984	32,939,669
WASHINGTON REIT	REAL ESTATE INV TRST	UNITED STATES	146,967	3,433,149
WEINGARTEN REALTY INVESTORS	REAL ESTATE INV TRST	UNITED STATES	255,619	7,009,073
WHITESTONE REIT	REAL ESTATE INV TRST	UNITED STATES	47,766	638,631
WINTHROP REALTY TRUST	REAL ESTATE INV TRST	UNITED STATES	73,065	807,368
WP CAREY INC	REAL ESTATE INV TRST	UNITED STATES	67,828	4,161,248
Total : EXHIBIT E - Real Estate Investment Trust (REIT) Index Fund				\$ 1,095,808,727

n / a - Cost is not applicable

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(Managed by Neuberger Berman)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	BARRICK PD AU FIN PTY LT	5.95% 15 Oct 2039 AUSTRALIA	775,000	\$ 670,564
	BHP BILLITON FIN USA LTD	4.125% 24 Feb 2042 AUSTRALIA	485,000	430,965
	BHP BILLITON FIN USA LTD	5% 30 Sep 2043 AUSTRALIA	1,250,000	1,270,926
	RIO TINTO FIN USA LTD CO	7.125% 15 Jul 2028 AUSTRALIA	1,125,000	1,383,597
	FED REPUBLIC OF BRAZIL	4.875% 22 Jan 2021 BRAZIL	1,225,000	1,292,375
	FED REPUBLIC OF BRAZIL	5.625% 07 Jan 2041 BRAZIL	4,090,000	3,967,300
	VALE SA	5.625% 11 Sep 2042 BRAZIL	2,215,000	2,010,739
	AGRIUM INC	4.9% 01 Jun 2043 CANADA	195,000	180,571
	BRITISH COLUMBIA PROV OF	2% 23 Oct 2022 CANADA	645,000	578,952
	CANADIAN NATL RAILWAY	6.2% 01 Jun 2036 CANADA	750,000	900,723
	CANADIAN NATL RESOURCES	6.25% 15 Mar 2038 CANADA	1,100,000	1,232,583
	ENCANA CORP	6.5% 15 Aug 2034 CANADA	1,650,000	1,805,603
	HUSKY ENERGY INC	6.8% 15 Sep 2037 CANADA	520,000	624,922
	NEXEN ENERGY ULC	6.4% 15 May 2037 CANADA	460,000	523,625
	PROVINCE OF QUEBEC	7.5% 15 Sep 2029 CANADA	1,150,000	1,520,657
	ROGERS COMMUNICATIONS IN	7.5% 15 Aug 2038 CANADA	1,020,000	1,285,983
	SUNCOR ENERGY INC	6.5% 15 Jun 2038 CANADA	1,885,000	2,194,402
	TECK RESOURCES LIMITED	6.25% 15 Jul 2041 CANADA	1,100,000	1,094,973
	THOMSON REUTERS CORP	5.65% 23 Nov 2043 CANADA	1,180,000	1,201,396
	TRANS CANADA PIPELINES	5% 16 Oct 2043 CANADA	1,500,000	1,478,166
	PETROBRAS INTL FIN CO	6.875% 20 Jan 2040 CAYMAN ISLANDS	875,000	827,528
	PETROBRAS INTL FIN CO	6.75% 27 Jan 2041 CAYMAN ISLANDS	885,000	823,433
	ORANGE SA	5.375% 13 Jan 2042 FRANCE	800,000	803,466
	KFW	2% 04 Oct 2022 GERMANY	1,000,000	915,832
	INTL BK RECON + DEVELOP	7.625% 19 Jan 2023 INTERNATIONAL	500,000	674,960
	INTL BK RECON + DEVELOP	4.75% 15 Feb 2035 INTERNATIONAL	445,000	475,713
	PERRIGO CO PLC	5.3% 15 Nov 2043 IRELAND	805,000	790,144
	ITALY GOV T INT BOND	5.375% 15 Jun 2033 ITALY	950,000	988,950
	AMERICA MOVIL SAB DE CV	6.125% 30 Mar 2040 MEXICO	1,335,000	1,412,585
	FOMENTO ECONOMICO	4.375% 10 May 2043 MEXICO	1,375,000	1,134,463
	PETROLEOS MEXICANOS	6.5% 02 Jun 2041 MEXICO	2,500,000	2,612,500
	UNITED MEXICAN STATES	6.05% 11 Jan 2040 MEXICO	1,000,000	1,087,500
	UNITED MEXICAN STATES	3.625% 15 Mar 2022 MEXICO	1,300,000	1,300,000
	UNITED MEXICAN STATES	6.75% 27 Sep 2034 MEXICO	3,895,000	4,596,100
	DEUTSCHE TELEKOM INT FIN	8.25% 15 Jun 2030 NETHERLANDS	1,000,000	1,410,783
	LYB INTL FINANCE BV	5.25% 15 Jul 2043 NETHERLANDS	1,565,000	1,573,202
	RABOBANK	4.625% 01 Dec 2023 NETHERLANDS	1,605,000	1,616,264
	SHELL INTERNATIONAL FIN	4.55% 12 Aug 2043 NETHERLANDS	800,000	780,274
	STATOIL ASA	5.1% 17 Aug 2040 NORWAY	1,440,000	1,494,546

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REPUBLIC OF PERU	6.55% 14 Mar 2037	PERU	2,525,000	2,903,750
REPUBLIC OF SOUTH AFRICA	6.25% 08 Mar 2041	SOUTH AFRICA	725,000	751,318
TELEFONICA EMISIONES SAU	7.045% 20 Jun 2036	SPAIN	900,000	992,106
REPUBLIC OF TURKEY	6% 14 Jan 2041	TURKEY	2,780,000	2,440,840
ASTRAZENECA PLC	4% 18 Sep 2042	UNITED KINGDOM	400,000	347,871
BP CAPITAL MARKETS PLC	3.245% 06 May 2022	UNITED KINGDOM	1,300,000	1,260,041
BRITISH TELECOM PLC	9.625% 15 Dec 2030	UNITED KINGDOM	500,000	746,122
HSBC HOLDINGS PLC	6.5% 15 Sep 2037	UNITED KINGDOM	1,600,000	1,892,378
VODAFONE GROUP PLC	6.15% 27 Feb 2037	UNITED KINGDOM	1,405,000	1,522,693
21ST CENTURY FOX AMERICA	6.15% 01 Mar 2037	UNITED STATES	3,150,000	3,462,130
ABB FINANCE USA INC COMP	4.375% 08 May 2042	UNITED STATES	745,000	682,721
ABBVIE INC	4.4% 06 Nov 2042	UNITED STATES	590,000	550,278
AETNA INC	6.625% 15 Jun 2036	UNITED STATES	725,000	866,869
AETNA INC	2.75% 15 Nov 2022	UNITED STATES	310,000	285,557
ALCOA INC	5.95% 01 Feb 2037	UNITED STATES	750,000	693,020
ALTRIA GROUP INC	5.375% 31 Jan 2044	UNITED STATES	2,205,000	2,214,131
ALTRIA GROUP INC	9.95% 10 Nov 2038	UNITED STATES	505,000	770,328
AMERICAN EXPRESS CO	4.05% 03 Dec 2042	UNITED STATES	587,000	516,457
AMERICAN INTL GROUP	6.25% 01 May 2036	UNITED STATES	850,000	984,966
AMERICAN MUNI PWR OHIO	8.084% 15 Feb 2050	UNITED STATES	1,000,000	1,319,100
AMGEN INC	6.4% 01 Feb 2039	UNITED STATES	500,000	572,382
AMGEN INC	5.375% 15 May 2043	UNITED STATES	840,000	862,441
AMGEN INC	6.375% 01 Jun 2037	UNITED STATES	400,000	458,743

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AMGEN INC	5.15% 15 Nov 2041	UNITED STATES	755,000	752,196
ANADARKO PETROLEUM CORP	6.2% 15 Mar 2040	UNITED STATES	1,045,000	1,155,911
ANADARKO PETROLEUM CORP	6.45% 15 Sep 2036	UNITED STATES	1,630,000	1,830,384
ANHEUSER BUSCH INBEV WOR	6.375% 15 Jan 2040	UNITED STATES	750,000	914,908
ANHEUSER BUSCH INBEV WOR	3.75% 15 Jul 2042	UNITED STATES	1,045,000	886,255
APACHE CORP	5.25% 01 Feb 2042	UNITED STATES	200,000	207,650
APPLIED MATERIALS INC	5.85% 15 Jun 2041	UNITED STATES	540,000	559,190
ATMOS ENERGY CORP	5.5% 15 Jun 2041	UNITED STATES	480,000	519,774
BANK OF AMERICA CORP	3.3% 11 Jan 2023	UNITED STATES	1,200,000	1,135,520
BANK OF AMERICA CORP	5.875% 07 Feb 2042	UNITED STATES	1,000,000	1,143,690
BARRICK NA FINANCE LLC	5.7% 30 May 2041	UNITED STATES	400,000	343,643
BARRICK NA FINANCE LLC	5.75% 01 May 2043	UNITED STATES	1,250,000	1,124,005
BAXTER INTERNATIONAL INC	3.65% 15 Aug 2042	UNITED STATES	350,000	290,330
BAY AREA CA TOLL AUTH TOLL BRI	7.043% 01 Apr 2050	UNITED STATES	1,250,000	1,541,988
BERKSHIRE HATHAWAY FIN	5.75% 15 Jan 2040	UNITED STATES	1,585,000	1,753,314
BOEING CO	6.875% 15 Mar 2039	UNITED STATES	840,000	1,110,362
BRISTOL MYERS SQUIBB CO	4.5% 01 Mar 2044	UNITED STATES	940,000	900,371
BRISTOL MYERS SQUIBB CO	5.875% 15 Nov 2036	UNITED STATES	460,000	526,431
BURLINGTN NORTH SANTA FE	4.45% 15 Mar 2043	UNITED STATES	165,000	149,607
BURLINGTN NORTH SANTA FE	5.75% 01 May 2040	UNITED STATES	225,000	246,913
BURLINGTN NORTH SANTA FE	4.375% 01 Sep 2042	UNITED STATES	1,240,000	1,107,863
BURLINGTN NORTH SANTA FE	7% 15 Dec 2025	UNITED STATES	500,000	614,251
CALIFORNIA INSTITUTE OF	4.7% 01 Nov 2111	UNITED STATES	760,000	644,692
CALIFORNIA ST	7.55% 01 Apr 2039	UNITED STATES	3,180,000	4,113,235
CATERPILLAR INC	3.803% 15 Aug 2042	UNITED STATES	1,382,000	1,162,157
CBS CORP	5.5% 15 May 2033	UNITED STATES	625,000	614,370
CBS CORP	5.9% 15 Oct 2040	UNITED STATES	655,000	664,241
CHICAGO IL	5.432% 01 Jan 2042	UNITED STATES	500,000	415,830
CISCO SYSTEMS INC	5.5% 15 Jan 2040	UNITED STATES	190,000	201,026
CITIGROUP INC	6.875% 05 Mar 2038	UNITED STATES	417,000	512,784
CITIGROUP INC	8.125% 15 Jul 2039	UNITED STATES	2,130,000	2,987,725
COMCAST CORP	6.95% 15 Aug 2037	UNITED STATES	375,000	460,988
COMCAST CORP	6.5% 15 Nov 2035	UNITED STATES	1,565,000	1,825,421
CONOCOPHILLIPS	6.5% 01 Feb 2039	UNITED STATES	2,665,000	3,341,955
CONS EDISON CO OF NY	5.85% 15 Mar 2036	UNITED STATES	525,000	600,133
CONS EDISON CO OF NY	3.95% 01 Mar 2043	UNITED STATES	980,000	864,643
CONTL AIRLINES 2007 I	5.983% 19 Oct 2023	UNITED STATES	0	0
COX COMMUNICATIONS INC	8.375% 01 Mar 2039	UNITED STATES	740,000	897,453
CSX CORP	6.15% 01 May 2037	UNITED STATES	650,000	725,768
CSX CORP	4.75% 30 May 2042	UNITED STATES	470,000	446,460
DAIMLER FINANCE NA LLC	8.5% 18 Jan 2031	UNITED STATES	500,000	725,967
DALLAS TX AREA RAPID TRANSIT S	5.022% 01 Dec 2048	UNITED STATES	675,000	685,793
DENVER CO PUBLIC SCHS COPS	7.017% 15 Dec 2037	UNITED STATES	450,000	522,027
DEVON FINANCING CO LLC	7.875% 30 Sep 2031	UNITED STATES	1,350,000	1,736,373
DIGNITY HEALTH	3.125% 01 Nov 2022	UNITED STATES	300,000	268,063
DIRECTV HOLDINGS/FING	6.375% 01 Mar 2041	UNITED STATES	555,000	575,456
DIRECTV HOLDINGS/FING	6% 15 Aug 2040	UNITED STATES	1,735,000	1,713,314
DOMINION RESOURCES INC	5.95% 15 Jun 2035	UNITED STATES	1,930,000	2,130,375
DOW CHEMICAL CO/THE	4.375% 15 Nov 2042	UNITED STATES	1,860,000	1,633,140
DTE ENERGY COMPANY	6.375% 15 Apr 2033	UNITED STATES	675,000	766,781
DUKE ENERGY CAROLINAS	6.45% 15 Oct 2032	UNITED STATES	1,000,000	1,175,900
DUKE ENERGY FLORIDA INC	6.4% 15 Jun 2038	UNITED STATES	700,000	863,065
DUKE ENERGY INDIANA INC	6.45% 01 Apr 2039	UNITED STATES	925,000	1,142,963
E.I. DU PONT DE NEMOURS	4.9% 15 Jan 2041	UNITED STATES	350,000	345,097
EASTMAN CHEMICAL CO	4.8% 01 Sep 2042	UNITED STATES	930,000	878,145
ECOLAB INC	5.5% 08 Dec 2041	UNITED STATES	775,000	829,925
ENERGY TRANSFER PARTNERS	5.2% 01 Feb 2022	UNITED STATES	1,200,000	1,263,353
ENERGY TRANSFER PARTNERS	6.5% 01 Feb 2042	UNITED STATES	465,000	499,761
ENERGY TRANSFER PARTNERS	6.625% 15 Oct 2036	UNITED STATES	1,175,000	1,266,209
ENTERPRISE PRODUCTS OPER	6.875% 01 Mar 2033	UNITED STATES	1,450,000	1,733,405
ENTERPRISE PRODUCTS OPER	7.55% 15 Apr 2038	UNITED STATES	880,000	1,112,404

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EPR PROPERTIES	5.25% 15 Jul 2023	UNITED STATES	780,000	761,986
ERAC USA FINANCE LLC COM	6.7% 01 Jun 2034	UNITED STATES	1,390,000	1,542,914
EXELON GENERATION CO LLC	6.25% 01 Oct 2039	UNITED STATES	1,550,000	1,570,750
EXELON GENERATION CO LLC	5.75% 01 Oct 2041	UNITED STATES	1,715,000	1,642,745
EXPRESS SCRIPTS HOLDING	6.125% 15 Nov 2041	UNITED STATES	295,000	331,846
FIFTH THIRD BANCORP SUBO	4.3% 16 Jan 2024	UNITED STATES	1,000,000	979,441
FLORIDA POWER + LIGHT	5.25% 01 Feb 2041	UNITED STATES	675,000	732,068
FLORIDA POWER + LIGHT	5.625% 01 Apr 2034	UNITED STATES	900,000	1,021,263
FLORIDA POWER + LIGHT	4.05% 01 Jun 2042	UNITED STATES	350,000	319,901
FREEMPORT MCMORAN C + G	3.875% 15 Mar 2023	UNITED STATES	1,500,000	1,418,468
FREEMPORT MCMORAN C + G	5.45% 15 Mar 2043	UNITED STATES	1,400,000	1,339,850
GENERAL ELEC CAP CORP	5.875% 14 Jan 2038	UNITED STATES	2,570,000	2,927,523
GENERAL ELEC CAP CORP	6.75% 15 Mar 2032	UNITED STATES	3,285,000	4,067,832
GENERAL ELECTRIC CO	4.125% 09 Oct 2042	UNITED STATES	495,000	457,310
GEORGIA POWER COMPANY	5.65% 01 Mar 2037	UNITED STATES	1,280,000	1,375,873
GEORGIA POWER COMPANY	4.3% 15 Mar 2042	UNITED STATES	1,800,000	1,619,298

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GLAXOSMITHKLINE CAP INC	6.375% 15 May 2038	UNITED STATES	1,115,000	1,364,703
GLENCORE FUNDING LLC COM	4.125% 30 May 2023	UNITED STATES	1,170,000	1,093,383
GOLDMAN SACHS GROUP INC	6.45% 01 May 2036	UNITED STATES	3,245,000	3,475,129
GOLDMAN SACHS GROUP INC	6.75% 01 Oct 2037	UNITED STATES	1,425,000	1,585,377
HCP INC	6.75% 01 Feb 2041	UNITED STATES	1,005,000	1,189,590
HEALTH CARE REIT INC	3.75% 15 Mar 2023	UNITED STATES	1,110,000	1,043,336
HEALTH CARE REIT INC	6.5% 15 Mar 2041	UNITED STATES	585,000	649,685
HESS CORP	6% 15 Jan 2040	UNITED STATES	1,125,000	1,216,286
HEWLETT PACKARD CO	6% 15 Sep 2041	UNITED STATES	650,000	651,253
HOME DEPOT INC	4.2% 01 Apr 2043	UNITED STATES	1,600,000	1,458,077
HONEYWELL INTERNATIONAL	5.375% 01 Mar 2041	UNITED STATES	710,000	780,165
ILLINOIS ST	5.1% 01 Jun 2033	UNITED STATES	2,575,000	2,392,021
INDIANA MICHIGAN POWER	6.05% 15 Mar 2037	UNITED STATES	905,000	980,329
INTEL CORP	4.8% 01 Oct 2041	UNITED STATES	365,000	355,961
INTL PAPER CO	6% 15 Nov 2041	UNITED STATES	605,000	657,003
JOHNSON + JOHNSON	5.95% 15 Aug 2037	UNITED STATES	1,155,000	1,366,035
JOHNSON CONTROLS INC	5.7% 01 Mar 2041	UNITED STATES	570,000	591,278
* JPMORGAN CHASE + CO	5.4% 06 Jan 2042	UNITED STATES	475,000	511,364
* JPMORGAN CHASE + CO	5.5% 15 Oct 2040	UNITED STATES	1,700,000	1,847,115
JUNIPER NETWORKS INC	5.95% 15 Mar 2041	UNITED STATES	645,000	636,811
KINDER MORGAN ENER PART	6.95% 15 Jan 2038	UNITED STATES	1,995,000	2,291,852
KINDER MORGAN ENER PART	6.5% 01 Feb 2037	UNITED STATES	1,190,000	1,304,017
KRAFT FOODS GROUP INC	5% 04 Jun 2042	UNITED STATES	1,330,000	1,311,103
LINCOLN NATIONAL CORP	7% 15 Jun 2040	UNITED STATES	825,000	1,033,620
LOCKHEED MARTIN CORP	0.01% 15 Sep 2041	UNITED STATES	925,000	909,033
LORILLARD TOBACCO CO	8.125% 01 May 2040	UNITED STATES	730,000	879,060
LOS ANGELES CA CMNTY CLG DIST	6.6% 01 Aug 2042	UNITED STATES	900,000	1,102,608
LOS ANGELES CA DEPT WTR PWR	6.574% 01 Jul 2045	UNITED STATES	675,000	828,488
LOS ANGELES CA UNIF SCH DIST	6.758% 01 Jul 2034	UNITED STATES	1,600,000	1,966,624
MACYS RETAIL HLDGS INC	5.125% 15 Jan 2042	UNITED STATES	650,000	620,269
MACYS RETAIL HLDGS INC	6.375% 15 Mar 2037	UNITED STATES	850,000	948,545
MARATHON OIL CORP	6.6% 01 Oct 2037	UNITED STATES	985,000	1,180,091
MARATHON PETROLEUM CORP	6.5% 01 Mar 2041	UNITED STATES	670,000	763,606
MASSACHUSETTS ST	4.91% 01 May 2029	UNITED STATES	1,300,000	1,357,525
MCDONALD S CORP	6.3% 15 Oct 2037	UNITED STATES	575,000	700,688
MCKESSON CORP	6% 01 Mar 2041	UNITED STATES	950,000	1,065,077
MERCK + CO INC	6.55% 15 Sep 2037	UNITED STATES	600,000	748,123
MERCK SHARP + DOHME CORP	5.75% 15 Nov 2036	UNITED STATES	900,000	1,011,810
MET TRANSPRTN AUTH NY REVENUE	6.814% 15 Nov 2040	UNITED STATES	1,000,000	1,187,120
* METLIFE INC	6.5% 15 Dec 2032	UNITED STATES	1,925,000	2,290,427
MICROSOFT CORP	5.3% 08 Feb 2041	UNITED STATES	615,000	658,891
MIDAMERICAN ENERGY HLDGS	6.125% 01 Apr 2036	UNITED STATES	2,695,000	3,061,692
MOLSON COORS BREWING CO	5% 01 May 2042	UNITED STATES	545,000	533,254
MONDELEZ INTERNATIONAL	6.5% 09 Feb 2040	UNITED STATES	645,000	770,776
MORGAN STANLEY	6.25% 09 Aug 2026	UNITED STATES	1,540,000	1,779,937
MORGAN STANLEY	5% 24 Nov 2025	UNITED STATES	940,000	942,811
MUNI ELEC AUTH OF GEORGIA	6.655% 01 Apr 2057	UNITED STATES	1,000,000	1,044,900
MYLAN INC	5.4% 29 Nov 2043	UNITED STATES	830,000	836,700
NATIONAL RURAL UTIL COOP	8% 01 Mar 2032	UNITED STATES	650,000	871,923
NBCUNIVERSAL MEDIA LLC	2.875% 15 Jan 2023	UNITED STATES	900,000	833,198
NBCUNIVERSAL MEDIA LLC	6.4% 30 Apr 2040	UNITED STATES	2,390,000	2,747,613
NEW JERSEY ST ECON DEV AUTH LE	7.425% 15 Feb 2029	UNITED STATES	1,100,000	1,327,040
NEW JERSEY ST TRANSPRTN TRUST	6.561% 15 Dec 2040	UNITED STATES	1,000,000	1,174,600
NEW JERSEY ST TURNPIKE AUTH	7.102% 01 Jan 2041	UNITED STATES	650,000	827,736
NEW YORK CITY NY MUNI WTR FIN	5.79% 15 Jun 2041	UNITED STATES	1,500,000	1,564,695
NEW YORK NY	5.985% 01 Dec 2036	UNITED STATES	1,000,000	1,109,130

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NEW YORK ST DORM AUTH ST				
PERSO	5.427% 15 Mar 2039	UNITED STATES	600,000	644,124
NIAGARA MOHAWK POWER	4.119% 28 Nov 2042	UNITED STATES	765,000	668,338
NOBLE ENERGY INC	5.25% 15 Nov 2043	UNITED STATES	805,000	804,342
NORFOLK SOUTHERN CORP	6% 15 Mar 2105	UNITED STATES	650,000	690,571
NORFOLK SOUTHERN CORP	5.59% 17 May 2025	UNITED STATES	1,100,000	1,202,084
NORTHERN STATES PWR MINN	5.35% 01 Nov 2039	UNITED STATES	425,000	466,387
NORTHROP GRUMMAN CORP	5.05% 15 Nov 2040	UNITED STATES	950,000	932,825
NORTHWESTERN MUTUAL LIFE	6.063% 30 Mar 2040	UNITED STATES	500,000	561,755
OHIO ST UNIV	4.8% 01 Jun 2111	UNITED STATES	430,000	372,070
ONEOK PARTNERS LP	6.65% 01 Oct 2036	UNITED STATES	905,000	995,928
ONEOK PARTNERS LP	6.85% 15 Oct 2037	UNITED STATES	480,000	546,231
ORACLE CORP ED	5.375% 15 Jul 2040	UNITED STATES	425,000	453,808
PACIFIC GAS + ELECTRIC	4.45% 15 Apr 2042	UNITED STATES	1,025,000	961,463
PACIFIC GAS + ELECTRIC	3.75% 15 Aug 2042	UNITED STATES	950,000	792,407
PENNSYLVANIA ST	5.45% 15 Feb 2030	UNITED STATES	300,000	321,669
PENNSYLVANIA ST TURNPIKE				
COMMI	5.511% 01 Dec 2045	UNITED STATES	500,000	524,380
PHILIP MORRIS INTL INC	6.375% 16 May 2038	UNITED STATES	825,000	977,860
PHILIP MORRIS INTL INC	3.875% 21 Aug 2042	UNITED STATES	1,165,000	986,164
PHILLIPS 66	5.875% 01 May 2042	UNITED STATES	730,000	791,719
PORT AUTH OF NEW YORK				
NEW JE	4.926% 01 Oct 2051	UNITED STATES	825,000	771,920
PRINCIPAL FINANCIAL GRP	6.05% 15 Oct 2036	UNITED STATES	520,000	590,259

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PROCTER + GAMBLE CO/THE	5.55% 05 Mar 2037	UNITED STATES	650,000	742,964
PROGRESS ENERGY INC	7.75% 01 Mar 2031	UNITED STATES	1,000,000	1,287,756
PROGRESS ENERGY INC	6% 01 Dec 2039	UNITED STATES	585,000	656,127
* PRUDENTIAL FINANCIAL INC	6.625% 21 Jun 2040	UNITED STATES	1,150,000	1,394,567
* PRUDENTIAL FINANCIAL INC	5.7% 14 Dec 2036	UNITED STATES	600,000	644,539
PSEG POWER LLC	8.625% 15 Apr 2031	UNITED STATES	625,000	850,002
QUEST DIAGNOSTIC INC	5.75% 30 Jan 2040	UNITED STATES	370,000	362,404
QWEST CORP	6.75% 01 Dec 2021	UNITED STATES	3,470,000	3,799,525
RAYTHEON COMPANY	4.875% 15 Oct 2040	UNITED STATES	215,000	213,715
RAYTHEON COMPANY	4.7% 15 Dec 2041	UNITED STATES	760,000	737,554
ROCKWELL COLLINS INC	4.8% 15 Dec 2043	UNITED STATES	850,000	853,338
SABMILLER HOLDINGS INC	4.95% 15 Jan 2042	UNITED STATES	575,000	571,118
SAN DIEGO CNTY CA WTR				
AUTH FIN	6.138% 01 May 2049	UNITED STATES	425,000	488,746
SEMPRA ENERGY	4.05% 01 Dec 2023	UNITED STATES	575,000	567,775
SOUTH CAROLINA ELEC+GAS	4.6% 15 Jun 2043	UNITED STATES	920,000	898,946
SOUTHERN CAL EDISON	6% 15 Jan 2034	UNITED STATES	775,000	912,090
SOUTHERN CAL EDISON	4.05% 15 Mar 2042	UNITED STATES	850,000	769,672
SOUTHERN CAL EDISON	5.35% 15 Jul 2035	UNITED STATES	350,000	380,852
SOUTHERN CALIF GAS CO	5.125% 15 Nov 2040	UNITED STATES	1,200,000	1,284,004
SPECTRA ENERGY PARTNERS	5.95% 25 Sep 2043	UNITED STATES	730,000	780,402
SSGA G STIFF ERISA	G STIFF ERISA			
QUALIFIED	QUALIFIED	UNITED STATES	968,263	968,263
TARGET CORP	7% 15 Jan 2038	UNITED STATES	201,000	252,091
TEACHERS INSUR + ANNUITY	6.85% 16 Dec 2039	UNITED STATES	584,000	720,883
TEXAS ST	5.517% 01 Apr 2039	UNITED STATES	400,000	447,432
TEXAS ST TRANSPRTN				
COMMISSION	5.178% 01 Apr 2030	UNITED STATES	675,000	721,386
THERMO FISHER SCIENTIFIC	5.3% 01 Feb 2044	UNITED STATES	810,000	819,052
TIME WARNER CABLE INC	6.55% 01 May 2037	UNITED STATES	2,105,000	1,947,868
TIME WARNER INC	6.1% 15 Jul 2040	UNITED STATES	680,000	742,130
TIME WARNER INC	6.5% 15 Nov 2036	UNITED STATES	3,015,000	3,406,573
TRAVELERS COS INC	4.6% 01 Aug 2043	UNITED STATES	935,000	913,549
UNITED PARCEL SERVICE	4.875% 15 Nov 2040	UNITED STATES	825,000	847,508
UNITED TECHNOLOGIES CORP	4.5% 01 Jun 2042	UNITED STATES	2,045,000	1,985,873
UNITEDHEALTH GROUP INC	4.25% 15 Mar 2043	UNITED STATES	470,000	421,792
UNITEDHEALTH GROUP INC	6.5% 15 Jun 2037	UNITED STATES	935,000	1,109,267
UNITEDHEALTH GROUP INC	3.95% 15 Oct 2042	UNITED STATES	600,000	508,838
UNIV OF CALIFORNIA CA				
REVENUES	5.946% 15 May 2045	UNITED STATES	400,000	441,624
UNIV OF CALIFORNIA CA RGTS				
MED	6.548% 15 May 2048	UNITED STATES	1,000,000	1,166,400
VALERO ENERGY CORP	6.625% 15 Jun 2037	UNITED STATES	895,000	1,020,957
VERIZON COMMUNICATIONS	6.9% 15 Apr 2038	UNITED STATES	440,000	523,629
VERIZON COMMUNICATIONS	6.4% 15 Sep 2033	UNITED STATES	2,000,000	2,300,242
VERIZON COMMUNICATIONS	6.55% 15 Sep 2043	UNITED STATES	3,950,000	4,621,338
VERIZON COMMUNICATIONS	4.75% 01 Nov 2041	UNITED STATES	1,480,000	1,383,571
VERIZON COMMUNICATIONS	7.75% 01 Dec 2030	UNITED STATES	2,165,000	2,765,233
VIACOM INC	4.5% 27 Feb 2042	UNITED STATES	550,000	469,243
VIACOM INC	5.85% 01 Sep 2043	UNITED STATES	1,515,000	1,592,601
WACHOVIA CORP	5.5% 01 Aug 2035	UNITED STATES	1,400,000	1,445,751
WAL MART STORES INC	5.625% 01 Apr 2040	UNITED STATES	1,495,000	1,688,752
WAL MART STORES INC	4% 11 Apr 2043	UNITED STATES	1,000,000	889,983
WAL MART STORES INC	5% 25 Oct 2040	UNITED STATES	2,705,000	2,829,955
WASHINGTON ST	5.481% 01 Aug 2039	UNITED STATES	650,000	690,079
WASTE MANAGEMENT INC	7% 15 Jul 2028	UNITED STATES	1,000,000	1,209,964
WEATHERFORD INTL LLC	6.8% 15 Jun 2037	UNITED STATES	465,000	502,562
WELLPOINT INC	3.3% 15 Jan 2023	UNITED STATES	1,000,000	933,214
WELLPOINT INC	5.85% 15 Jan 2036	UNITED STATES	500,000	539,239
WELLS FARGO + COMPANY	5.375% 02 Nov 2043	UNITED STATES	950,000	972,806
WELLS FARGO + COMPANY	5.606% 15 Jan 2044	UNITED STATES	1,750,000	1,817,702
WILLIAMS PARTNERS LP	6.3% 15 Apr 2040	UNITED STATES	1,175,000	1,262,788
WYETH	5.95% 01 Apr 2037	UNITED STATES	2,405,000	2,787,864

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XEROX CORPORATION	6.75% 15 Dec 2039	UNITED STATES	1,160,000	1,266,407
Total : EXHIBIT F - Long-Term Corporate Bond Fund				\$ 312,949,814

n / a - Cost is not applicable

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(Managed by Pacific Management Investment Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Fair value
	AUSTRALIAN DOLLAR FORTESCUE METALS GROUP LTD	FOREIGN CURRENCY	AUSTRALIA	24,517	\$ 21,934
	BANCO NAC DE DESEN ECONO	BANK LOAN	AUSTRALIA	987,525	999,563
	BRAZILIAN REAL	GOVERNMENT ISSUES	BRAZIL	300,000	427,647
	NOTA DO TESOURO NACIONAL	FOREIGN CURRENCY	BRAZIL	119,931	50,834
	NOTA DO TESOURO NACIONAL	GOVERNMENT ISSUES	BRAZIL	2,303,000	976,158
	CANADIAN DOLLAR	GOVERNMENT ISSUES	BRAZIL	24,498,000	9,816,011
	VALEANT PHARMACEUTICALS	FOREIGN CURRENCY	CANADA	4,619	4,347
	IPIC GMTN LTD	BANK LOAN	CANADA	987,500	993,672
	317U189F2 IRO EUR 10Y CALL	CORPORATE BONDS	CAYMAN ISLANDS	1,100,000	1,186,625
	317U190F9 IRO EUR 10Y PUT	OP-FIXED INCOME	DENMARK	(2,500,000)	(1,581)
	317U192F7 IRO EUR 2Y CALL	OP-FIXED INCOME	DENMARK	(2,500,000)	(431)
	LAFARGE SA NOTES REGS	OP-FIXED INCOME	DENMARK	(2,508,000)	(2,388)
	SWPC485N1 CDS USD P V 03MEVENT	CORPORATE BONDS	FRANCE	500,000	770,963
	SWPC485N1 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	FRANCE	(300,000)	(300,000)
	SWPC498Y2 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	FRANCE	300,000	330,101
	SWPC498Y2 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	FRANCE	(500,000)	(500,000)
	317U191F8 IRO EUR 2Y PUT	CREDIT DEFAULT SWAP	FRANCE	500,000	484,811
	317U207F0 IRO EUR 10Y PUT	OP-FIXED INCOME	GERMANY	(2,508,000)	(10)
	317U208F9 IRO EUR 10Y PUT	OP-FIXED INCOME	GERMANY	(25,000)	(4)
	317U209F8 IRO EUR 10Y CALL	OP-FIXED INCOME	GERMANY	(250,000)	(43)
	317U210F5 IRO EUR 10Y CALL	OP-FIXED INCOME	GERMANY	(250,000)	(158)
	317U292E9 IRO EUR 1Y CALL	OP-FIXED INCOME	GERMANY	(25,000)	(16)
	317U293E8 IRO EUR 1Y PUT	OP-FIXED INCOME	GERMANY	(3,200,000)	(4,745)
	317U305E4 IRO EUR 1Y PUT	OP-FIXED INCOME	GERMANY	(3,200,000)	(1,063)
	317U306E3 IRO EUR 1Y CALL	OP-FIXED INCOME	GERMANY	(3,300,000)	(1,096)
	3M EURIBOR CALL 99.5 DEC14	OP-FIXED INCOME	GERMANY	(3,300,000)	(4,893)
	3M EURIBOR PUT 99.5 DEC14	FUT-FIXED INCOME	GERMANY	(3,000,000)	(9,094)
	HUNGARIAN FORINT	FUT-FIXED INCOME	GERMANY	(3,000,000)	(3,720)
	INDONESIA GOVERNMENT	FOREIGN CURRENCY	HUNGARY	45,986	213
	INDONESIA GOVERNMENT	GOVERNMENT ISSUES	INDONESIA	1,627,000,000	123,997
	INDONESIA GOVERNMENT	GOVERNMENT ISSUES	INDONESIA	3,000,000,000	264,996
	INDONESIA GOVERNMENT	GOVERNMENT ISSUES	INDONESIA	3,241,000,000	209,054
	INDONESIA GOVERNMENT	GOVERNMENT ISSUES	INDONESIA	9,962,000,000	691,692
	INDONESIA GOVERNMENT	GOVERNMENT ISSUES	INDONESIA	18,027,000,000	1,147,981

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INDONESIA GOVERNMENT	GOVERNMENT ISSUES	INDONESIA	39,076,000,000	3,339,280
INDONESIAN RUPIAH	FOREIGN CURRENCY	INDONESIA	53,691,001	4,412
GAZPROM (GAZ CAPITAL SA)	CORPORATE BONDS	IRELAND	600,000	644,250
GAZPROM (GAZ CAPITAL SA)	CORPORATE BONDS	IRELAND	1,000,000	1,230,000
OJSC RUSS AGRIC BK(RSHB)	CORPORATE BONDS	IRELAND	400,000	400,148
RZD CAPITAL PLC (RZD)	CORPORATE BONDS	IRELAND	500,000	541,875
SMURFIT KAPPA ACQUISITIO	CORPORATE BONDS	IRELAND	400,000	570,471
VIMPELCOM (VIP FIN)	CORPORATE BONDS	IRELAND	800,000	938,000
VNESHECONOMBANK(VEB)	CORPORATE BONDS	IRELAND	400,000	441,000
PIRELLI + C SPA	CORPORATE BONDS	ITALY	100,000	146,729
JAPANESE YEN	FOREIGN CURRENCY	JAPAN	15,435,046	146,854
CENT ELET BRASILEIRAS	CORPORATE BONDS	LUXEMBOURG	100,000	107,000
PETROLEOS DE VENEZUELA	CORPORATE BONDS	LUXEMBOURG	100,000	53,250
PETROLEOS DE VENEZUELA	CORPORATE BONDS	LUXEMBOURG	800,000	590,000
SBERBANK (SB CAP SA)	CORPORATE BONDS	LUXEMBOURG	2,000,000	2,091,000
TELENET FINANCE	CORPORATE BONDS	LUXEMBOURG	100,000	146,510
MALAYSIAN GOVERNMENT	GOVERNMENT ISSUES	MALAYSIA	8,100,000	2,353,016
MALAYSIAN GOVERNMENT	GOVERNMENT ISSUES	MALAYSIA	23,800,000	7,149,308
HIPOTECARIA SU CASITA	COMMON STOCK	MEXICO	10,518	0
MEX BONOS DESARR	GOVERNMENT ISSUES	MEXICO	150,000,000	11,577,881
MEXICAN PESO (NEW)	FOREIGN CURRENCY	MEXICO	2,465,768	188,268
ZIGGO BOND CO	CORPORATE BONDS	NETHERLANDS	2,200,000	3,214,106
POLAND GOVERNMENT BOND	GOVERNMENT ISSUES	POLAND	600,000	188,901
POLAND GOVERNMENT BOND	GOVERNMENT ISSUES	POLAND	17,000,000	6,042,173
POLISH ZLOTY	FOREIGN CURRENCY	POLAND	329,194	109,097
ROMANIAN LEU	FOREIGN CURRENCY	ROMANIA	21	6
REPUBLIC OF SOUTH AFRICA	GOVERNMENT ISSUES	SOUTH AFRICA	46,000,000	4,176,943
REPUBLIC OF SOUTH AFRICA	GOVERNMENT ISSUES	SOUTH AFRICA	60,000,000	5,924,039

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SOUTH AFRICAN RAND	FOREIGN CURRENCY	SOUTH AFRICA	8,920	852
COMUNIDAD DE MADRID	GOVERNMENT ISSUES	SPAIN	1,200,000	1,683,369
THAILAND BAHT	FOREIGN CURRENCY	THAILAND	146,263	4,451
THAILAND GOVERNMENT BOND	GOVERNMENT ISSUES	THAILAND	63,000,000	1,876,487
THAILAND GOVERNMENT BOND	GOVERNMENT ISSUES	THAILAND	100,000,000	3,070,648
THAILAND GOVERNMENT BOND	GOVERNMENT ISSUES	THAILAND	145,000,000	4,514,504
TURKISH LIRA	FOREIGN CURRENCY	TURKEY	250	116
ARQIVA BROADC FINANCE	CORPORATE BONDS	UNITED KINGDOM	100,000	183,844
BARCLAYS BANK PLC	CORPORATE BONDS	UNITED KINGDOM	500,000	1,069,225
GOLD FIELDS OROGEN	CORPORATE BONDS	UNITED KINGDOM	500,000	404,335
HBOS PLC	CORPORATE BONDS	UNITED KINGDOM	400,000	566,337
JAGUAR LAND ROVER AUTOMO	CORPORATE BONDS	UNITED KINGDOM	100,000	179,289
KAZMUNAYGAS NATIONAL CO	CORPORATE BONDS	UNITED KINGDOM	1,300,000	1,426,750
LBG CAPITAL NO.1 PLC	CORPORATE BONDS	UNITED KINGDOM	200,000	351,622
LBG CAPITAL NO.1 PLC	CORPORATE BONDS	UNITED KINGDOM	700,000	1,324,592
LBG CAPITAL NO.2 PLC	CORPORATE BONDS	UNITED KINGDOM	300,000	536,804
POUND STERLING	FOREIGN CURRENCY	UNITED KINGDOM	67,198	111,297
SPIRIT ISSUER PLC	CORPORATE BONDS	UNITED KINGDOM	200,000	342,844
SWPC00MM5 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(400,000)	(400,000)
SWPC00MM5 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	400,000	378,074
SWPC054T9 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(1,250,000)	(1,250,000)
SWPC054T9 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	1,250,000	1,352,256
SWPC136T1 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(100,000)	(100,000)
SWPC136T1 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	100,000	87,682
SWPC1CDG1 CDS EUR P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(400,000)	(551,180)
SWPC1CDG1 CDS EUR R F 5.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	400,000	630,280
SWPC271W9 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(300,000)	(300,000)
SWPC271W9 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	300,000	289,568
SWPC280W8 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(1,200,000)	(1,200,000)
SWPC280W8 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	1,200,000	1,181,246
SWPC294D4 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(100,000)	(100,000)
SWPC294D4 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	100,000	103,388
SWPC325X3 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(500,000)	(500,000)
SWPC325X3 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	500,000	591,635
SWPC553H1 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(500,000)	(500,000)
SWPC553H1 CDS USD R F .25000	CREDIT DEFAULT SWAP	UNITED KINGDOM	500,000	500,930
SWPC651X7 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(900,000)	(900,000)
SWPC651X7 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	900,000	872,659
SWPC683W1 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(200,000)	(200,000)
SWPC683W1 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	200,000	232,287
SWPC736X6 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(400,000)	(400,000)
SWPC736X6 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	400,000	387,848
SWPC829X4 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(200,000)	(200,000)
SWPC829X4 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	200,000	193,924
SWPC886M8 CDS USD P V				
03MEVENT	CREDIT DEFAULT SWAP	UNITED KINGDOM	(1,200,000)	(1,200,000)
SWPC886M8 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED KINGDOM	1,200,000	1,220,471
3175028N5 OTC EPUT	OP-FOREIGN CURRENCY	UNITED STATES	(1,000,000)	(564)
317514YN1 CDX P1.2 IG21 5Y PUT	OP-FIXED INCOME	UNITED STATES	(2,600,000)	(551)
317U148F2 IRO USD 5Y CALL	OP-FIXED INCOME	UNITED STATES	(22,310,000)	(178)

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317U149F1 IRO USD 5Y PUT	OP-FIXED INCOME	UNITED STATES	(22,310,000)	(30,922)
317U193F6 IRO USD 2Y PUT	OP-FIXED INCOME	UNITED STATES	(2,500,000)	(4,524)
317U219F6 IRO USD 2Y PUT	OP-FIXED INCOME	UNITED STATES	(36,000,000)	(65,147)
317U283F7 IRO USD 5Y CALL	OP-FIXED INCOME	UNITED STATES	(6,300,000)	(353)
317U285F5 IRO USD 10Y CALL	OP-FIXED INCOME	UNITED STATES	(600,000)	(1)
317U286F4 IRO USD 5Y PUT	OP-FIXED INCOME	UNITED STATES	(6,300,000)	(47,786)
317U311F3 IRO USD 10Y CALL	OP-FIXED INCOME	UNITED STATES	(700,000)	(48)
317U341F7 IRO USD 10Y PUT	OP-FIXED INCOME	UNITED STATES	(2,400,000)	(33,180)
317U342F6 IRO USD 10Y CALL	OP-FIXED INCOME	UNITED STATES	(2,400,000)	(792)
317U933E4 IRO USD 10Y PUT	OP-FIXED INCOME	UNITED STATES	(800,000)	(354)
317U934E3 IRO USD 10Y CALL	OP-FIXED INCOME	UNITED STATES	(1,700,000)	(2)
ACCESS MIDSTREAM PARTNER	CORPORATE BONDS	UNITED STATES	900,000	868,500
AES CORPORATION	CORPORATE BONDS	UNITED STATES	350,000	411,250
AES CORPORATION	CORPORATE BONDS	UNITED STATES	1,300,000	1,521,000
AES PANAMA SA	CORPORATE BONDS	UNITED STATES	200,000	211,965
ALERIS INTL INC	CORPORATE BONDS	UNITED STATES	1,300,000	1,381,250
ALLY FINANCIAL INC	CORPORATE BONDS	UNITED STATES	1,300,000	1,514,500
ALLY FINANCIAL INC	CORPORATE BONDS	UNITED STATES	3,100,000	3,138,347
AMER AIRLN PT TRS 11 1 PASS THRU	CORPORATE BONDS	UNITED STATES	81,691	86,389
AMERICAN AIRLINES INC	CORPORATE BONDS	UNITED STATES	500,000	518,750
AMERICAN INTL GROUP	CORPORATE BONDS	UNITED STATES	1,100,000	1,331,000
AMERICAN TOWER CORP	CORPORATE BONDS	UNITED STATES	400,000	399,818
ANGLOGOLD HOLDINGS PLC	CORPORATE BONDS	UNITED STATES	1,300,000	1,215,500
ASHLAND INC	CORPORATE BONDS	UNITED STATES	400,000	405,000
BANCO DO BRASIL (CAYMAN)	CORPORATE BONDS	UNITED STATES	200,000	211,000
BANCO DO BRASIL (CAYMAN)	CORPORATE BONDS	UNITED STATES	1,200,000	1,044,000
BANCO MERCANTIL DEL NORT	CORPORATE BONDS	UNITED STATES	100,000	104,500
BANCO SANTANDER BRAS CI	CORPORATE BONDS	UNITED STATES	300,000	309,375

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BANCO SANTANDER CHILE	CORPORATE BONDS	UNITED STATES	100,000	103,141
BBVA BANCOMER SA TEXAS	CORPORATE BONDS	UNITED STATES	100,000	108,000
BERRY PETROLEUM CO	CORPORATE BONDS	UNITED STATES	975,000	1,007,906
BERRY PLASTICS CORP	CORPORATE BONDS	UNITED STATES	600,000	694,500
BIOMET INC	CORPORATE BONDS	UNITED STATES	1,300,000	1,365,000
BIOMET INCREMENTAL TERM LOAN	BANK LOAN	UNITED STATES	493,769	496,549
BRASKEM FINANCE LTD COMP	CORPORATE BONDS	UNITED STATES	1,200,000	1,119,600
BUMBLE BEE HOLDINGS INC	CORPORATE BONDS	UNITED STATES	706,000	773,070
BWPC719X7 CDS USD P F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	(1,300,000)	(1,423,500)
BWPC719X7 CDS USD R V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	1,300,000	1,300,000
BWU003AQ3 IRS JPY P F 1.00000	INTEREST RATE SWAP	UNITED STATES	(680,000,000)	(6,527,451)
BWU003AQ3 IRS JPY R V 06MLIBOR	INTEREST RATE SWAP	UNITED STATES	680,000,000	6,469,721
BWU004X94 IRS USD P F 3.50000 CME	INTEREST RATE SWAP	UNITED STATES	(5,300,000)	(4,872,530)
BWU004X94 IRS USD R V 03MLIBOR	INTEREST RATE SWAP	UNITED STATES	5,300,000	5,300,000
CCBCYZUS5 BARCLAYS COC	STIF-TYPE INSTRUMENT	UNITED STATES	1,865,000	1,865,000
CCDEUZUS3 DEUTSCHE BANK	NON-SECY ASSET-STOCK	UNITED STATES	125,000	125,000
CCFOBZUS0 CREDIT SUISSE	STIF-TYPE INSTRUMENT	UNITED STATES	662,000	662,000
CCMSCZUS2 CCPC COC EQUITY MORGAN STANLEY	NON-SECY ASSET-STOCK	UNITED STATES	203,000	203,000
CCRE CO LP/FIN CORP	CORPORATE BONDS	UNITED STATES	500,000	528,750
CCSALZUS5 CITIBANK COC	STIF-TYPE INSTRUMENT	UNITED STATES	59,000	59,000
CCSCXIUS6 STANDARD CHARTER BOC	NON-SECY ASSET-STOCK	UNITED STATES	(200,000)	(200,000)
CENT ELET BRASILEIRAS SA	CORPORATE BONDS	UNITED STATES	100,000	107,000
CENT ELET BRASILEIRAS SA	CORPORATE BONDS	UNITED STATES	550,000	588,500
CGG	CORPORATE BONDS	UNITED STATES	128,000	134,720
CGG	CORPORATE BONDS	UNITED STATES	200,000	205,000
CGG	CORPORATE BONDS	UNITED STATES	200,000	206,000
CIT GROUP INC	CORPORATE BONDS	UNITED STATES	1,700,000	1,770,125
CITIGROUP REPO	SHORT TERMS	UNITED STATES	1,600,000	1,600,000
CLEAR CHANNEL WORLDWIDE	CORPORATE BONDS	UNITED STATES	500,000	510,625
CMS ENERGY CORP	CORPORATE BONDS	UNITED STATES	200,000	219,285
CMS ENERGY CORP	CORPORATE BONDS	UNITED STATES	500,000	526,788
COLUMBUS INTL INC	CORPORATE BONDS	UNITED STATES	300,000	323,250
CONCHO RESOURCES INC	CORPORATE BONDS	UNITED STATES	100,000	110,000
CONSOL ENERGY INC	CORPORATE BONDS	UNITED STATES	1,575,000	1,659,656
CORP FINANCI DE DESARROL CORPORACION GEO SA	CORPORATE BONDS	UNITED STATES	500,000	493,750
CORPORACION GEO SA	CORPORATE BONDS	UNITED STATES	200,000	28,000
CROWN CASTLE INTL	CORPORATE BONDS	UNITED STATES	1,300,000	1,274,000
CS FIRST BOSTON COMMERCIAL MOR	CMO	UNITED STATES	29,963	29,407
CSC HOLDINGS LLC	CORPORATE BONDS	UNITED STATES	590,000	674,075
CSC HOLDINGS LLC	CORPORATE BONDS	UNITED STATES	800,000	938,000
CSFB CASH COLL CCP CSFB	STIF-TYPE INSTRUMENT	UNITED STATES	72,000	72,000
CSN ISLANDS IX CORP COMP	CORPORATE BONDS	UNITED STATES	200,000	215,500
CSN ISLANDS XI CORP	CORPORATE BONDS	UNITED STATES	800,000	830,000
DAVITA HEALTHCARE PARTNE DAVITA INC TERM LOAN B	CORPORATE BONDS	UNITED STATES	1,300,000	1,316,250
DAVITA INC TERM LOAN B	BANK LOAN	UNITED STATES	877,387	882,213
DELL INTL LLC TERM LOAN	BANK LOAN	UNITED STATES	1,100,000	1,101,969
DENALI BORROWER/FIN CORP	CORPORATE BONDS	UNITED STATES	100,000	99,125
DESARROLLADORA HOMEX SA	CORPORATE BONDS	UNITED STATES	150,000	16,875
DEUTSCHE BANK CCD CCDEUCUS4	NON-SECY ASSET-STOCK	UNITED STATES	256,000	256,000
DEUTSCHE CASH COLLATERAL	STIF-TYPE INSTRUMENT	UNITED STATES	257,000	257,000
DISH DBS CORP	CORPORATE BONDS	UNITED STATES	1,300,000	1,439,750
EDISON MISSION ENERGY	CORPORATE BONDS	UNITED STATES	40,000	30,200
EL PASO LLC	CORPORATE BONDS	UNITED STATES	500,000	545,188
EL PASO LLC	CORPORATE BONDS	UNITED STATES	584,000	660,292

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ENERGY FUTURE/EFIH FINAN	CORPORATE BONDS	UNITED STATES	1,000,000	1,062,500
EP ENER/EVEREST ACQ FIN	CORPORATE BONDS	UNITED STATES	200,000	224,000
EQUINIX INC	CORPORATE BONDS	UNITED STATES	300,000	298,500
ESC LEHMAN BRTH HLDH	CORPORATE BONDS	UNITED STATES	800,000	168,000
EURO CURRENCY	FOREIGN CURRENCY	UNITED STATES	140,432	193,508
EURODOLLAR MID CRV 3Y FTR PUT	OP-FUTURE	UNITED STATES	(37,500)	(7,500)
EXPORT IMPORT BK KOREA	CORPORATE BONDS	UNITED STATES	250,000	274,681
EXPRO FINANCE LUXEMBOURG	CORPORATE BONDS	UNITED STATES	100,000	104,250
FIRSTENERGY CORP	CORPORATE BONDS	UNITED STATES	100,000	98,257
FLEXTRONICS INTL LTD	CORPORATE BONDS	UNITED STATES	100,000	97,500
FMG RESOURCES AUG 2006	CORPORATE BONDS	UNITED STATES	103,000	106,863
FNMA POOL AT5897	FNMA	UNITED STATES	987,664	938,763
FORD MOTOR CREDIT CO LLC	CORPORATE BONDS	UNITED STATES	600,000	635,174
FORD MOTOR CREDIT CO LLC	CORPORATE BONDS	UNITED STATES	900,000	968,643
FORD MOTOR CREDIT CO LLC	CORPORATE BONDS	UNITED STATES	1,900,000	2,180,554
FREDDIE MAC DISCOUNT NT	GOVERNMENT ISSUES	UNITED STATES	300,000	299,983
FREDDIE MAC DISCOUNT NT	GOVERNMENT ISSUES	UNITED STATES	16,200,000	16,190,318
FREEMPORT MCMORAN C + G	CORPORATE BONDS	UNITED STATES	100,000	99,756
GENESIS ENERGY LP/GENESI	CORPORATE BONDS	UNITED STATES	400,000	404,500
GERDAU HOLDINGS INC	CORPORATE BONDS	UNITED STATES	600,000	654,000
GOLDMAN SACHS BANK USA COC	NON-SECY ASSET-STOCK	UNITED STATES	270,000	270,000
GRIFOLS INC	CORPORATE BONDS	UNITED STATES	100,000	106,625
H J HEINZ CO TERM LOAN B	BANK LOAN	UNITED STATES	796,000	801,540

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HARVEST OPERATIONS CORP	CORPORATE BONDS	UNITED STATES	100,000	109,500
HCA INC	CORPORATE BONDS	UNITED STATES	400,000	429,500
HCA INC	CORPORATE BONDS	UNITED STATES	660,000	706,200
HCA INC	CORPORATE BONDS	UNITED STATES	800,000	848,000
HCA INC	CORPORATE BONDS	UNITED STATES	1,700,000	1,867,875
HD SUPPLY INC	CORPORATE BONDS	UNITED STATES	800,000	891,000
HERTZ CORP TERM LOAN B	BANK LOAN	UNITED STATES	972,650	970,831
HILTON WORLDWIDE FIN LLC	BANK LOAN	UNITED STATES	652,632	657,526
HIPOTECARIA SU CASITA SA	CORPORATE BONDS	UNITED STATES	87,022	6,092
HOSPITALITY PROP TRUST	CORPORATE BONDS	UNITED STATES	200,000	203,247
INTERGAS FINANCE BV	CORPORATE BONDS	UNITED STATES	200,000	215,000
INTESA SANPAOLO SPA BANK	CORPORATE BONDS	UNITED STATES	300,000	305,719
* JPMORGAN CHASE + CO	CORPORATE BONDS	UNITED STATES	600,000	574,993
JUN15 XCME 20150615	FUT-FIXED INCOME	UNITED STATES	118,750,000	307,819
KINDER MORGAN FIN CO LLC	CORPORATE BONDS	UNITED STATES	1,000,000	1,074,132
KINGDOM OF BAHRAIN	GOVERNMENT ISSUES	UNITED STATES	300,000	309,000
KOREA DEVELOPMENT BANK	CORPORATE BONDS	UNITED STATES	700,000	657,553
KOREA HYDRO + NUCLEAR PO	CORPORATE BONDS	UNITED STATES	200,000	206,009
LEHMAN BROTHERS HOLDINGS	CORPORATE BONDS	UNITED STATES	400,000	83,000
LINN ENERGY LLC/FIN CORP	CORPORATE BONDS	UNITED STATES	1,000,000	1,057,500
LSI OPEN POSITION NET	CORPORATE BONDS	UNITED STATES	171,451	34,290
MAJAPAHIT HOLDING BV	CORPORATE BONDS	UNITED STATES	100,000	109,750
MARKWEST ENERGY PART/FIN	CORPORATE BONDS	UNITED STATES	900,000	843,750
MICHAEL FOODS GROUP INC	CORPORATE BONDS	UNITED STATES	1,000,000	1,087,500
MOHEGAN TRIBAL GAMING	CORPORATE BONDS	UNITED STATES	40,000	39,800
MORGAN STANLEY + CO INC	CASH COLL (CCP)	UNITED STATES	398,000	398,000
MORGAN STANLEY CAP SVCS	NON-SECY ASSET-STOCK	UNITED STATES	(105,000)	(105,000)
MORGAN STANLEY CAP SVCS	NON-SECY ASSET-STOCK	UNITED STATES	50,000	50,000
MORGAN STANLEY TBA CASH	NON-SECY ASSET-STOCK	UNITED STATES	(75,000)	(75,000)
NEW ALBERTSONS INC	CORPORATE BONDS	UNITED STATES	600,000	370,500
NEWFIELD EXPLORATION CO	CORPORATE BONDS	UNITED STATES	200,000	207,700
NEWFIELD EXPLORATION CO	CORPORATE BONDS	UNITED STATES	300,000	321,375
NIELSEN CO LUX SARL/THE	CORPORATE BONDS	UNITED STATES	600,000	609,000
NOBLE GROUP LTD	CORPORATE BONDS	UNITED STATES	500,000	520,000
NOVATEK(NOVATEK FIN LTD)	CORPORATE BONDS	UNITED STATES	300,000	276,000
NOVATEK(NOVATEK FIN LTD)	CORPORATE BONDS	UNITED STATES	900,000	987,750
NOVELIS INC	CORPORATE BONDS	UNITED STATES	100,000	111,250
NOVELIS INC	CORPORATE BONDS	UNITED STATES	1,200,000	1,281,000
NXP BV/NXP FUNDING LLC	CORPORATE BONDS	UNITED STATES	400,000	410,000
ODEBRECHT DRILL VIII/IX	CORPORATE BONDS	UNITED STATES	180,000	184,500
OGX AUSTRIA GMBH	CORPORATE BONDS	UNITED STATES	200,000	16,000
OGX AUSTRIA GMBH	CORPORATE BONDS	UNITED STATES	600,000	48,000
OJSC RUSS AGRIC BK(RSHB)	CORPORATE BONDS	UNITED STATES	190,000	202,588
OSHKOSH CORP	CORPORATE BONDS	UNITED STATES	200,000	221,000
PERU ENHANCED PASS THRU	CORPORATE BONDS	UNITED STATES	121,033	111,881
PETRO CO TRIN/TOBAGO LTD	CORPORATE BONDS	UNITED STATES	100,000	125,250
PETRO CO TRIN/TOBAGO LTD	CORPORATE BONDS	UNITED STATES	100,000	125,250
PETRO CO TRIN/TOBAGO LTD	CORPORATE BONDS	UNITED STATES	141,667	149,813
PETROBRAS INTL FIN CO	CORPORATE BONDS	UNITED STATES	240,000	271,858
PETROBRAS INTL FIN CO	CORPORATE BONDS	UNITED STATES	2,390,000	2,371,807
PETROLEOS DE VENEZUELA	CORPORATE BONDS	UNITED STATES	700,000	582,750
PETROLEOS MEXICANOS	CORPORATE BONDS	UNITED STATES	1,440,000	1,742,400
PETROLEOS MEXICANOS	CORPORATE BONDS	UNITED STATES	2,500,000	2,568,750
PHOSAGRO(PHOS BOND FUND)	CORPORATE BONDS	UNITED STATES	200,000	198,223
POLYMER GROUP INC	CORPORATE BONDS	UNITED STATES	1,500,000	1,599,375
* PRUDENTIAL COVERED TRUST	CORPORATE BONDS	UNITED STATES	425,000	438,166
QTEL INTERNATIONAL FIN	CORPORATE BONDS	UNITED STATES	200,000	210,000
RADIATION THERAPY SERVIC	CORPORATE BONDS	UNITED STATES	700,000	612,500
RAIN CII CARBON LLC/CII	CORPORATE BONDS	UNITED STATES	100,000	103,500
RCI BANQUE SA	CORPORATE BONDS	UNITED STATES	400,000	408,820
RED OAK POWER LLC	CORPORATE BONDS	UNITED STATES	800,000	872,000
REGENCY ENERGY PARTNERS	CORPORATE BONDS	UNITED STATES	300,000	309,750
REGENCY ENERGY PARTNERS	CORPORATE BONDS	UNITED STATES	700,000	637,000

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REGIONS FINANCIAL CORP	CORPORATE BONDS	UNITED STATES	1,000,000	1,055,052
RELIANCE HOLDINGS USA	CORPORATE BONDS	UNITED STATES	300,000	303,403
REPUBLIC OF INDONESIA	GOVERNMENT ISSUES	UNITED STATES	100,000	120,750
REPUBLIC OF INDONESIA	GOVERNMENT ISSUES	UNITED STATES	400,000	444,000
REPUBLIC OF INDONESIA	GOVERNMENT ISSUES	UNITED STATES	400,000	447,400
REPUBLIC OF INDONESIA	GOVERNMENT ISSUES	UNITED STATES	400,000	422,800
REPUBLIC OF INDONESIA	GOVERNMENT ISSUES	UNITED STATES	600,000	799,500
REPUBLIC OF PANAMA	GOVERNMENT ISSUES	UNITED STATES	653,000	906,038
REPUBLIC OF PERU	GOVERNMENT ISSUES	UNITED STATES	255,000	362,738
REPUBLIC OF PERU	GOVERNMENT ISSUES	UNITED STATES	500,000	178,603
REPUBLIC OF PERU	GOVERNMENT ISSUES	UNITED STATES	500,000	630,000
REPUBLIC OF PERU	GOVERNMENT ISSUES	UNITED STATES	2,500,000	1,017,717
REPUBLIC OF PHILIPPINES	GOVERNMENT ISSUES	UNITED STATES	2,000,000	2,490,000
REPUBLIC OF POLAND	GOVERNMENT ISSUES	UNITED STATES	430,000	502,563

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REPUBLIC OF SLOVENIA	GOVERNMENT ISSUES	UNITED STATES	800,000	1,142,386
REPUBLIC OF TURKEY	GOVERNMENT ISSUES	UNITED STATES	100,000	109,500
REPUBLIC OF TURKEY	GOVERNMENT ISSUES	UNITED STATES	500,000	545,750
REPUBLIC OF TURKEY	GOVERNMENT ISSUES	UNITED STATES	1,400,000	1,405,600
REPUBLIC OF VENEZUELA	GOVERNMENT ISSUES	UNITED STATES	100,000	74,500
REPUBLICA ORIENT URUGUAY	GOVERNMENT ISSUES	UNITED STATES	100,000	121,250
REYNOLDS GRP ISS/REYNOLD	CORPORATE BONDS	UNITED STATES	200,000	213,000
REYNOLDS GRP ISS/REYNOLD	CORPORATE BONDS	UNITED STATES	1,300,000	1,371,500
ROCKIES EXPRESS PIPELINE	CORPORATE BONDS	UNITED STATES	100,000	88,750
SCIENTIFIC GAMES INTERNA	CORPORATE BONDS	UNITED STATES	200,000	214,500
SEVERSTAL (STEEL CAP)	CORPORATE BONDS	UNITED STATES	500,000	494,805
SLM CORP	CORPORATE BONDS	UNITED STATES	2,100,000	2,446,500
SLM STUDENT LOAN TRUST	OTHER ASSET BACKED	UNITED STATES	124,707	125,905
SPRINGLEAF FINL FDG CO TERM LOAN	BANK LOAN	UNITED STATES	1,000,000	1,010,500
SPRINT CAPITAL CORP	CORPORATE BONDS	UNITED STATES	2,000,000	2,185,000
SPRINT COMMUNICATIONS	CORPORATE BONDS	UNITED STATES	600,000	585,000
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	UNITED STATES	487,851	487,851
STATE OF QATAR	GOVERNMENT ISSUES	UNITED STATES	200,000	223,500
STATION CASINOS LLC TERM LOAN	BANK LOAN	UNITED STATES	496,250	501,213
STEEL DYNAMICS INC	CORPORATE BONDS	UNITED STATES	400,000	434,000
STRUCTURED ASSET SECURITIES CO	CMO	UNITED STATES	44,462	43,859
SWAP BANK OF AMERICA COC	NON-SECY ASSET-STOCK	UNITED STATES	10,000	10,000
SWAP BARCLAYS BOC SWAP	NON-SECY ASSET-STOCK	UNITED STATES	(370,000)	(370,000)
SWAP CITIBANK COC SWAP CASH	NON-SECY ASSET-STOCK	UNITED STATES	39,000	39,000
SWAP MORGAN STANLEY BOC	NON-SECY ASSET-STOCK	UNITED STATES	(180,000)	(180,000)
SWPC00CY0 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(10,400,000)	(10,400,000)
SWPC00CY0 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	10,400,000	11,284,645
SWPC110T1 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(1,500,000)	(1,500,000)
SWPC110T1 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED STATES	1,500,000	1,315,235
SWPC192D7 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(300,000)	(300,000)
SWPC192D7 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	300,000	310,422
SWPC244T0 CDS USD P V 06MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(500,000)	(500,000)
SWPC244T0 CDS USD R F 1.96000	CREDIT DEFAULT SWAP	UNITED STATES	500,000	515,928
SWPC253D3 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(300,000)	(300,000)
SWPC253D3 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	300,000	310,422
SWPC260D4 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(100,000)	(100,000)
SWPC260D4 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	100,000	103,474
SWPC299D9 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(100,000)	(100,000)
SWPC299D9 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	100,000	103,474
SWPC459X1 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(300,000)	(300,000)
SWPC459X1 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	300,000	326,250
SWPC516X2 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(100,000)	(100,000)
SWPC516X2 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	100,000	108,851
SWPC576X9 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(900,000)	(900,000)
SWPC576X9 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED STATES	900,000	872,659
SWPC639M8 CDS USD P V 03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(1,100,000)	(1,100,000)
SWPC639M8 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	1,100,000	1,205,471
	CREDIT DEFAULT SWAP	UNITED STATES	(14,100,000)	(14,100,000)

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SWPC719X7 CDS USD P V					
03MEVENT					
SWPC719X7 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	14,100,000	15,442,384	
SWPC742X8 CDS USD P V					
03MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(600,000)	(600,000)	
SWPC742X8 CDS USD R F 1.00000	CREDIT DEFAULT SWAP	UNITED STATES	600,000	581,773	
SWPC971Z5 CDS USD P V					
00MEVENT	CREDIT DEFAULT SWAP	UNITED STATES	(10,000,000)	(10,000,000)	
SWPC971Z5 CDS USD R F 5.00000	CREDIT DEFAULT SWAP	UNITED STATES	10,000,000	11,015,000	
SWU005JT3 IRS USD P V					
03MEVENT	INTEREST RATE SWAP	UNITED STATES	(8,800,000)	(8,800,000)	
SWU005JT3 IRS USD R F 1.40000	INTEREST RATE SWAP	UNITED STATES	8,800,000	8,697,902	
SWU005ZP3 IRS AUD P V					
06MBBSW	INTEREST RATE SWAP	UNITED STATES	(2,000,000)	(1,789,299)	
SWU005ZP3 IRS AUD R F 4.50000	INTEREST RATE SWAP	UNITED STATES	2,000,000	1,800,673	
TARGA RESOURCES PARTNERS	CORPORATE BONDS	UNITED STATES	700,000	626,500	
TENET HEALTHCARE CORP	CORPORATE BONDS	UNITED STATES	600,000	626,250	
TOMKINS LLC/TOMKINS INC	CORPORATE BONDS	UNITED STATES	241,000	263,895	
TRANSDIGM INC	CORPORATE BONDS	UNITED STATES	1,000,000	1,072,500	
TREASURY BILL	GOVERNMENT ISSUES	UNITED STATES	232,000	231,973	
TREASURY BILL	GOVERNMENT ISSUES	UNITED STATES	300,000	299,739	
TREASURY BILL	GOVERNMENT ISSUES	UNITED STATES	1,600,000	1,597,936	
TREASURY BILL	GOVERNMENT ISSUES	UNITED STATES	5,500,000	5,493,483	
TURKIYE GARANTI BANKASI	CORPORATE BONDS	UNITED STATES	200,000	193,500	
UBS AG STAMFORD CT	CORPORATE BONDS	UNITED STATES	1,300,000	1,488,910	
UNITED AIRLINES INC	CORPORATE BONDS	UNITED STATES	200,000	206,250	
UNITED MEXICAN STATES	GOVERNMENT ISSUES	UNITED STATES	1,079,000	1,273,220	
UNITED RENTALS NORTH AM	CORPORATE BONDS	UNITED STATES	1,300,000	1,465,750	
UPC HOLDING	CORPORATE BONDS	UNITED STATES	125,000	134,063	
UPCB FINANCE VI LTD	CORPORATE BONDS	UNITED STATES	2,000,000	2,125,000	
US DOLLAR	FOREIGN CURRENCY	UNITED STATES	(3,477,508)	(3,477,508)	
US TREASURY N/B	GOVERNMENT ISSUES	UNITED STATES	100,000	100,012	
US TREASURY N/B	GOVERNMENT ISSUES	UNITED STATES	142,000	144,091	
US TREASURY N/B	GOVERNMENT ISSUES	UNITED STATES	400,000	401,328	
US TREASURY N/B	GOVERNMENT ISSUES	UNITED STATES	1,400,000	1,403,282	

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US TREASURY N/B	GOVERNMENT ISSUES	UNITED STATES	1,700,000	1,700,530
US TREASURY N/B	GOVERNMENT ISSUES	UNITED STATES	1,900,000	1,900,296
US TREASURY N/B	GOVERNMENT ISSUES	UNITED STATES	2,879,000	2,881,473
US TREASURY N/B	GOVERNMENT ISSUES	UNITED STATES	3,000,000	3,002,577
US TREASURY N/B 10/14 0.5	GOVERNMENT ISSUES	UNITED STATES	921,000	923,590
USG CORP	CORPORATE BONDS	UNITED STATES	200,000	236,500
VALE OVERSEAS LIMITED	CORPORATE BONDS	UNITED STATES	200,000	206,551
VALE OVERSEAS LIMITED	CORPORATE BONDS	UNITED STATES	300,000	307,260
VERIZON COMMUNICATIONS	CORPORATE BONDS	UNITED STATES	400,000	429,477
VIDEOTRON LTD	CORPORATE BONDS	UNITED STATES	1,150,000	1,152,875
VIMPELCOM (VIP FIN)	CORPORATE BONDS	UNITED STATES	300,000	325,875
VIRGIN MEDIA SECURED FIN	CORPORATE BONDS	UNITED STATES	300,000	510,539
WARNER CHILCOTT CO LLC	CORPORATE BONDS	UNITED STATES	1,500,000	1,623,750
WEYERHAEUSER CO	CORPORATE BONDS	UNITED STATES	400,000	484,956
WINDSTREAM CORP	CORPORATE BONDS	UNITED STATES	200,000	228,500
CURRENCY CONTRACT	BUYBRL/SELLUSD			(79,113)
CURRENCY CONTRACT	BUYBRL/SELLUSD			(37,863)
CURRENCY CONTRACT	BUYBRL/SELLUSD			(20,229)
CURRENCY CONTRACT	BUYCOP/SELLUSD			(29,880)
CURRENCY CONTRACT	BUYCOP/SELLUSD			(21,394)
CURRENCY CONTRACT	BUYCOP/SELLUSD			(7,702)
CURRENCY CONTRACT	BUYHUF/SELLUSD			131,318
CURRENCY CONTRACT	BUYIDR/SELLUSD			(4,790)
CURRENCY CONTRACT	BUYIDR/SELLUSD			(16,227)
CURRENCY CONTRACT	BUYIDR/SELLUSD			(3,089)
CURRENCY CONTRACT	BUYIDR/SELLUSD			(19,426)
CURRENCY CONTRACT	BUYIDR/SELLUSD			(16,004)
CURRENCY CONTRACT	BUYIDR/SELLUSD			(3,908)
CURRENCY CONTRACT	BUYIDR/SELLUSD			(3,198)
CURRENCY CONTRACT	BUYJPY/SELLUSD			(17,074)
CURRENCY CONTRACT	BUYMXN/SELLUSD			(1,342)
CURRENCY CONTRACT	BUYMYR/SELLUSD			175,794
CURRENCY CONTRACT	BUYMYR/SELLUSD			(3,036)
CURRENCY CONTRACT	BUYPEN/SELLUSD			(2,094)
CURRENCY CONTRACT	BUYPHP/SELLUSD			(6,311)
CURRENCY CONTRACT	BUYPHP/SELLUSD			(1,781)
CURRENCY CONTRACT	BUYPLN/SELLUSD			38,780
CURRENCY CONTRACT	BUYRON/SELLUSD			26,533
CURRENCY CONTRACT	BUYRON/SELLUSD			21,379
CURRENCY CONTRACT	BUYRUB/SELLUSD			(115,245)
CURRENCY CONTRACT	BUYTHB/SELLUSD			(50,758)
CURRENCY CONTRACT	BUYTHB/SELLUSD			(14,884)
CURRENCY CONTRACT	BUYTHB/SELLUSD			(1,533)
CURRENCY CONTRACT	BUYTRY/SELLUSD			(35,416)
CURRENCY CONTRACT	BUYTRY/SELLUSD			(541,533)
CURRENCY CONTRACT	BUYUSD/SELLBRL			895
CURRENCY CONTRACT	BUYUSD/SELLBRL			38,012
CURRENCY CONTRACT	BUYUSD/SELLBRL			13,120
CURRENCY CONTRACT	BUYUSD/SELLBRL			9,325
CURRENCY CONTRACT	BUYUSD/SELLBRL			7,212
CURRENCY CONTRACT	BUYUSD/SELLBRL			21,007
CURRENCY CONTRACT	BUYUSD/SELLCOP			9,457
CURRENCY CONTRACT	BUYUSD/SELLEUR			3,359
CURRENCY CONTRACT	BUYUSD/SELLGBP			(52,849)
CURRENCY CONTRACT	BUYUSD/SELLIDR			56,474
CURRENCY CONTRACT	BUYUSD/SELLJPY			12,040
CURRENCY CONTRACT	BUYUSD/SELLJPY			329
CURRENCY CONTRACT	BUYUSD/SELLMXN			(8,038)
CURRENCY CONTRACT	BUYUSD/SELLMYR			201,390
CURRENCY CONTRACT	BUYUSD/SELLMYR			2,805
CURRENCY CONTRACT	BUYUSD/SELLPHP			1,475
CURRENCY CONTRACT	BUYUSD/SELLPLN			(10,980)
CURRENCY CONTRACT	BUYUSD/SELLRON			(16,766)

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CURRENCY CONTRACT	BUYUSD/SELLTHB	262,757
CURRENCY CONTRACT	BUYUSD/SELLTHB	44,843
CURRENCY CONTRACT	BUYUSD/SELLZAR	19,327
CURRENCY CONTRACT	BUYZAR/SELLUSD	(2,804)
Total : EXHIBIT G - High Yield and Emerging Markets Bond Fund		\$ 247,506,075

n / a - Cost is not applicable

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(Managed by BlackRock Institutional Trust Company)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	AUSTRALIAN DOLLAR	FOREIGN CURRENCY AUSTRALIA	67,950	\$ 60,792
	AZ. BGP HOLDINGS	COMMON STOCK AUSTRALIA	6,007,914	116
	BWP TRUST	REAL ESTATE INV TRST AUSTRALIA	349,847	685,536
	CFS RETAIL PROPERTY TRUST GR	REAL ESTATE INV TRST AUSTRALIA	1,454,443	2,537,309
	CHARTER HALL RETAIL COMMONWEALTH PROPERTY OFFICE	REAL ESTATE INV TRST AUSTRALIA	230,666	740,984
	DEXUS PROPERTY GROUP	REAL ESTATE INV TRST AUSTRALIA	3,545,980	3,189,392
	FEDERATION CENTRES	REAL ESTATE INV TRST AUSTRALIA	1,043,737	2,185,772
	GPT GROUP	REAL ESTATE INV TRST AUSTRALIA	1,158,411	3,533,104
	INVESTA OFFICE FUND	REAL ESTATE INV TRST AUSTRALIA	437,939	1,226,660
	SPI 200 FUTURES	MAR14 XSFE 20140320 AUSTRALIA	150	28,204
	WESTFIELD GROUP	REAL ESTATE INV TRST AUSTRALIA	1,526,464	13,784,883
	WESTFIELD RETAIL TRUST	REAL ESTATE INV TRST AUSTRALIA	2,250,287	5,981,196
	CA IMMOBILIEN ANLAGEN AG	COMMON STOCK AUSTRIA	55,041	977,608
	AEDIFICA	REAL ESTATE INV TRST BELGIUM	6,462	459,002
	BEFIMMO	REAL ESTATE INV TRST BELGIUM	12,382	860,756
	COFINIMMO	REAL ESTATE INV TRST BELGIUM	12,527	1,550,376
	INTERVEST OFFICES+WAREHOUSES	REAL ESTATE INV TRST BELGIUM	4,800	128,998
	LEASINVEST REAL ESTATE SCA	REAL ESTATE INV TRST BELGIUM	1,461	148,300
	WAREHOUSES DE PAUW SCA	REAL ESTATE INV TRST BELGIUM	7,874	572,566
	WERELDHAVE BELGIUM	REAL ESTATE INV TRST BELGIUM	1,447	165,937
	HONGKONG LAND HOLDINGS LTD	COMMON STOCK BERMUDA	863,000	5,109,098

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ALLIED PROPERTIES REAL ESTAT	REAL ESTATE INV TRST	CANADA	50,279	1,550,249
ARTIS REAL ESTATE INVESTMENT	REAL ESTATE INV TRST	CANADA	93,073	1,301,708
BOARDWALK REAL ESTATE INVEST	REAL ESTATE INV TRST	CANADA	29,159	1,642,509
BROOKFIELD OFFICE PROPERTIES	COMMON STOCK	CANADA	184,111	3,543,595
CALLOWAY REAL ESTATE INVESTM	REAL ESTATE INV TRST	CANADA	74,687	1,768,588
CAN APARTMENT PROP REAL ESTA	REAL ESTATE INV TRST	CANADA	79,317	1,586,340
CAN REAL ESTATE INVEST TRUST	REAL ESTATE INV TRST	CANADA	49,740	2,030,328
CANADIAN DOLLAR	FOREIGN CURRENCY	CANADA	96,921	91,219
CHARTWELL RETIREMENT RESIDEN	REAL ESTATE INV TRST	CANADA	127,607	1,199,806
COMINAR REAL ESTATE INV TR U	REAL ESTATE INV TRST	CANADA	92,515	1,605,625
CROMBIE REAL ESTATE INVESTME	REAL ESTATE INV TRST	CANADA	39,314	500,999
CROMBIE REAL ESTATE INVESTME	REAL ESTATE INV TRST	CANADA	15,094	192,351
DUNDEE INTERNATIONAL REAL ES	REAL ESTATE INV TRST	CANADA	69,984	554,603
DUNDEE REAL ESTATE INVESTM A	REAL ESTATE INV TRST	CANADA	76,528	2,075,799
EXTENDICARE INC	COMMON STOCK	CANADA	64,117	411,556
FIRST CAPITAL REALTY INC	COMMON STOCK	CANADA	61,102	1,018,463
GRANITE REAL ESTATE INVESTME	REAL ESTATE INV TRST	CANADA	34,444	1,253,275
H+R REAL ESTATE INV UTS	REAL ESTATE INV TRST	CANADA	197,148	3,970,793
INNVEST REAL ESTATE INVESTME	REAL ESTATE INV TRST	CANADA	64,186	282,116
KILLAM PROPERTIES INC	COMMON STOCK	CANADA	37,395	368,847
MORGUARD REAL ESTATE TR UTS	REAL ESTATE INV TRST	CANADA	25,846	400,157
NORTHERN PROPERTY REAL ESTAT	REAL ESTATE INV TRST	CANADA	23,680	618,466
NORTHWEST HEALTHCARE PROPERT	REAL ESTATE INV TRST	CANADA	22,491	220,994
PURE INDUSTRIAL REAL ESTATE	REAL ESTATE INV TRST	CANADA	99,457	446,503
PURE INDUSTRIAL REAL ESTATE	REAL ESTATE INV TRST	CANADA	883	3,964
RIOCAN REAL ESTATE INVST TR	REAL ESTATE INV TRST	CANADA	221,002	5,152,207
CITYCON OYJ	COMMON STOCK	FINLAND	175,183	619,008
SPONDA OYJ	COMMON STOCK	FINLAND	179,798	848,542
TECHNOPOLIS OYJ	COMMON STOCK	FINLAND	71,035	426,049
AFFINE	REAL ESTATE INV TRST	FRANCE	4,243	81,485
ANF IMMOBILIER	REAL ESTATE INV TRST	FRANCE	5,097	156,726
FONCIERE DES REGIONS	REAL ESTATE INV TRST	FRANCE	24,814	2,147,022
GEcina SA	REAL ESTATE INV TRST	FRANCE	13,515	1,788,950
ICADE	REAL ESTATE INV TRST	FRANCE	23,297	2,176,552
KLEPIERRE	REAL ESTATE INV TRST	FRANCE	71,819	3,334,154
MERCIALYS	REAL ESTATE INV TRST	FRANCE	30,689	645,838
STE DE LA TOUR EIFFEL	REAL ESTATE INV TRST	FRANCE	4,104	274,876
UNIBAIL RODAMCO SE	REAL ESTATE INV TRST	FRANCE	1,183	303,609
UNIBAIL RODAMCO SE	REAL ESTATE INV TRST	FRANCE	70,446	18,120,231

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	REAL ESTATE INV TRST			
ALSTRIA OFFICE AG	REAL ESTATE INV TRST	GERMANY	50,256	633,749

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DEUTSCHE ANNINGTON IMMOBILIE	COMMON STOCK	GERMANY	26,595	659,681
DEUTSCHE EUROSHOP AG	COMMON STOCK	GERMANY	33,985	1,490,412
DEUTSCHE WOHNEN AG BR	COMMON STOCK	GERMANY	214,702	4,173,584
DEUTSCHE WOHNEN AG NEW	COMMON STOCK	GERMANY	4,156	77,283
DIC ASSET AG	COMMON STOCK	GERMANY	25,264	232,871
HAMBORNER AG	REAL ESTATE INV TRST	GERMANY	34,296	346,765
LEG IMMOBILIEN AG	COMMON STOCK	GERMANY	24,896	1,473,465
PRIME OFFICE AG	REAL ESTATE INV TRST	GERMANY	29,628	126,408
EUROBANK PROPERTIES REAL EST	REAL ESTATE INV TRST	GREECE	10,915	121,515
F+C COMMERCIAL PROPERTY TRUST	REAL ESTATE INV TRST	GUERNSEY	369,611	737,491
F+C UK REAL ESTATE INVESTMENT	REAL ESTATE INV TRST	GUERNSEY	155,249	215,017
MEDICX FUND LTD MEDICX FUND LTD	REAL ESTATE INV TRST	GUERNSEY	250,441	349,310
PICTON PROPERTY INCOME LTD	REAL ESTATE INV TRST	GUERNSEY	252,944	234,865
SCHRODER REAL ESTATE INVESTM	COMMON STOCK	GUERNSEY	262,330	217,187
STANDARD LIFE INVESTMENT PROPE	REAL ESTATE INV TRST	GUERNSEY	108,072	125,555
UK COMMERCIAL PROPERTY TRUST	REAL ESTATE INV TRST	GUERNSEY	300,332	382,856
CHAMPION	REAL ESTATE INV TRST	HONG KONG	1,714,000	761,818
HANG LUNG PROPERTIES LTD	COMMON STOCK	HONG KONG	1,641,000	5,234,936
HONG KONG DOLLAR	FOREIGN CURRENCY	HONG KONG	153,938	19,853
HYSAN DEVELOPMENT CO	COMMON STOCK	HONG KONG	464,000	2,000,826
LINK	REAL ESTATE INV TRST	HONG KONG	1,680,000	8,196,232
SWIRE PROPERTIES LTD	COMMON STOCK	HONG KONG	862,000	2,180,388
EURO CURRENCY	FOREIGN CURRENCY	INTERNATIONAL	266,156	366,750
REDEFINE INTERNATIONAL PLC	REAL ESTATE INV TRST	ISLE OF MAN	512,087	507,571
AZRIELI GROUP COMMON STOCK	COMMON STOCK	ISRAEL	26,931	895,501
ISRAELI SHEKEL	FOREIGN CURRENCY	ISRAEL	5,231	1,507
BENI STABILI SPA	REAL ESTATE INV TRST	ITALY	607,157	410,183
IMMOBILIARE GRANDE DISTRIBUZ	REAL ESTATE INV TRST	ITALY	98,391	117,656
ACTIVIA PROPERTIES INC	REAL ESTATE INV TRST	JAPAN	141	1,113,097
ADVANCE RESIDENCE INVESTMENT	REAL ESTATE INV TRST	JAPAN	914	1,975,168
AEON MALL CO LTD COMMON STOCK	COMMON STOCK	JAPAN	83,200	2,342,150
DAIWA HOUSE RESIDENTIAL INV	REAL ESTATE INV TRST	JAPAN	234	934,901
FRONTIER REAL ESTATE INVEST GLP J	REAL ESTATE INV TRST	JAPAN	355	1,759,054
HULIC CO LTD COMMON STOCK	COMMON STOCK	JAPAN	1,339	1,312,021
INDUSTRIAL + INFRASTRUCTURE	REAL ESTATE INV TRST	JAPAN	222,900	3,314,316
JAPAN EXCELLENT INC	REAL ESTATE INV TRST	JAPAN	106	885,280
JAPAN LOGISTICS FUND INC	REAL ESTATE INV TRST	JAPAN	768	902,461
JAPAN PRIME REALTY INVESTMEN	REAL ESTATE INV TRST	JAPAN	125	1,327,252
JAPAN REAL ESTATE INVESTMENT	REAL ESTATE INV TRST	JAPAN	597	1,916,256
JAPAN RETAIL FUND INVESTMENT	REAL ESTATE INV TRST	JAPAN	890	4,783,571
JAPANESE YEN	FOREIGN CURRENCY	JAPAN	1,741	3,552,112
KENEDIX REALTY INVESTMENT CO	REAL ESTATE INV TRST	JAPAN	25,998,724	247,360
MORI HILLS INVESTMENT C	REAL ESTATE INV TRST	JAPAN	249	1,184,150
MORI TRUST SOGO INC	REAL ESTATE INV TRST	JAPAN	173	1,149,743
			149	1,189,979

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NIPPON ACCOMMODATIONS FUND	REAL ESTATE INV TRST	JAPAN	168	1,132,676
NIPPON BUILDING FUND INC	REAL ESTATE INV TRST	JAPAN	996	5,809,230
NIPPON PROLOGIS INC	REAL ESTATE INV TRST	JAPAN	197	1,887,103
NOMURA REAL ESTATE MASTER FU	REAL ESTATE INV TRST	JAPAN	1,256	1,296,072
NOMURA REAL ESTATE OFFICE FU	REAL ESTATE INV TRST	JAPAN	267	1,244,651
ORIX J INC	REAL ESTATE INV TRST	JAPAN	1,273	1,595,564
PREMIER INVESTMENT CORP	REAL ESTATE INV TRST	JAPAN	156	604,813
TOKYU INC	REAL ESTATE INV TRST	JAPAN	140	865,288
TOP INC	REAL ESTATE INV TRST	JAPAN	129	607,097
UNITED URBAN INVESTMENT CORP	REAL ESTATE INV TRST	JAPAN	1,796	2,588,250
GAGFAH SA	COMMON STOCK	LUXEMBOURG	92,827	1,369,499
CORIO NV	REAL ESTATE INV TRST	NETHERLANDS	49,241	2,214,150
EUROCOMMERCIAL PROPRTIE CV	COMMON STOCK	NETHERLANDS	30,206	1,287,327
NIEUWE STEEN INVESTMENTS NV	REAL ESTATE INV TRST	NETHERLANDS	97,035	615,244
VASTNED RETAIL NV	REAL ESTATE INV TRST	NETHERLANDS	14,052	639,879
WERELDHAVE NV	REAL ESTATE INV TRST	NETHERLANDS	16,044	1,266,854
KIWI INCOME PROPERTY TRUST	REAL ESTATE INV TRST	NEW ZEALAND	732,189	650,907
NEW ZEALAND DOLLAR	FOREIGN CURRENCY	NEW ZEALAND	1,148	945
NORWEGIAN KRONE	FOREIGN CURRENCY	NORWAY	163	27
NORWEGIAN PROPERTY ASA COMMON STOCK NOK.5	COMMON STOCK	NORWAY	401,002	478,979
ASCENDAS REAL ESTATE INV TRT	REAL ESTATE INV TRST	SINGAPORE	1,444,200	2,521,466
CAPITACOMMERCIAL TRUST	REAL ESTATE INV TRST	SINGAPORE	1,432,000	1,646,928
CAPITAMALL TRUST	REAL ESTATE INV TRST	SINGAPORE	1,902,800	2,876,334
CDL HOSPITALITY TRUSTS	REAL ESTATE INV TRST	SINGAPORE	465,000	603,962
FORTUNE	REAL ESTATE INV TRST	SINGAPORE	964,000	776,537
GLOBAL LOGISTIC PROPERTIES L	COMMON STOCK	SINGAPORE	2,203,000	5,052,169
KEPPEL	REAL ESTATE INV TRST	SINGAPORE	1,086,000	1,019,867
MAPLETREE COMMERCIAL TRUST	REAL ESTATE INV TRST	SINGAPORE	945,000	892,048
MAPLETREE INDUSTRIAL TRUST	REAL ESTATE INV TRST	SINGAPORE	863,400	913,892
MAPLETREE LOGISTICS TRUST	REAL ESTATE INV TRST	SINGAPORE	1,056,968	883,747
SINGAPORE DOLLAR	FOREIGN CURRENCY	SINGAPORE	24,723	19,581
SUNTEC	REAL ESTATE INV TRST	SINGAPORE	1,504,000	1,836,938

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CASTELLUM AB	COMMON STOCK	SWEDEN	129,759	2,025,325
FABEGE AB	COMMON STOCK	SWEDEN	99,810	1,195,986
FASTIGHETS AB BALDER B SHRS	COMMON STOCK	SWEDEN	69,553	715,009
HUFVUDSTADEN AB A	COMMON STOCK	SWEDEN	85,752	1,151,985
KLOVERN AB	COMMON STOCK	SWEDEN	55,219	245,060
KUNGSLEDEN AB	COMMON STOCK	SWEDEN	104,342	702,657
SWEDISH KRONA	FOREIGN CURRENCY	SWEDEN	136,990	21,329
WALLENSTAM AB B SHS	COMMON STOCK	SWEDEN	75,425	1,144,994
WIHLBORGS FASTIGHETER AB	COMMON STOCK	SWEDEN	50,035	900,378
MOBIMO HOLDING AG REG	COMMON STOCK	SWITZERLAND	4,650	974,940
PSP SWISS PROPERTY AG REG	COMMON STOCK	SWITZERLAND	30,022	2,556,904
SWISS FRANC	FOREIGN CURRENCY	SWITZERLAND	757	852
SWISS PRIME SITE REG	COMMON STOCK	SWITZERLAND	41,536	3,232,351
BIG YELLOW GROUP PLC	REAL ESTATE INV TRST	UNITED KINGDOM	95,863	760,497
BRITISH LAND CO PLC	REAL ESTATE INV TRST	UNITED KINGDOM	735,757	7,670,116
CAPITAL + COUNTIES PROPERTIE	COMMON STOCK	UNITED KINGDOM	483,427	2,644,342
DAEJAN HOLDINGS PLC	COMMON STOCK	UNITED KINGDOM	3,686	275,533
DERWENT LONDON PLC	REAL ESTATE INV TRST	UNITED KINGDOM	67,534	2,796,367
GREAT PORTLAND ESTATES PLC	REAL ESTATE INV TRST	UNITED KINGDOM	253,402	2,522,018
HAMMERSON PLC	REAL ESTATE INV TRST	UNITED KINGDOM	521,967	4,341,801
HANSTEEN HOLDINGS PLC	REAL ESTATE INV TRST	UNITED KINGDOM	476,572	854,057
INTU PROPERTIES PLC	REAL ESTATE INV TRST	UNITED KINGDOM	500,087	2,572,048
LAND SECURITIES GROUP PLC	REAL ESTATE INV TRST	UNITED KINGDOM	579,554	9,253,751
LONDONMETRIC PROPERTY PLC	REAL ESTATE INV TRST	UNITED KINGDOM	433,185	993,171
MUCKLOW (A + J) GROUP PLC	REAL ESTATE INV TRST	UNITED KINGDOM	34,111	270,768
POUND STERLING	FOREIGN CURRENCY	UNITED KINGDOM	32,288	53,476
PRIMARY HEALTH PROPERTIES	REAL ESTATE INV TRST	UNITED KINGDOM	75,739	442,800
SAFESTORE HOLDINGS PLC	REAL ESTATE INV TRST	UNITED KINGDOM	139,530	372,199
SEGRO PLC	REAL ESTATE INV TRST	UNITED KINGDOM	547,098	3,028,043
SHAFTESBURY PLC	REAL ESTATE INV TRST	UNITED KINGDOM	184,173	1,916,921
UNITE GROUP PLC	COMMON STOCK	UNITED KINGDOM	130,991	875,565
WORKSPACE GROUP PLC	REAL ESTATE INV TRST	UNITED KINGDOM	77,200	674,939
MINI MSCI EAFE MAR14 XNLI 20140321	FUTURES	UNITED STATES	700	62,434
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	UNITED STATES	125,594	125,594
US DOLLAR		UNITED STATES	46,416	46,416
Total : EXHIBIT H - International Real Estate Index Fund				\$ 275,125,710

n / a - Cost is not applicable

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EXHIBIT I - Investments - Collateral

(Held by Brokers)

IBM 401(k) PLUS PLAN AT DECEMBER 31, 2013

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value			(d) Cost (n / a)	(e) Fair value
		Issuer Name Product	Coupon %	Maturity Date		
	CCSCXIUS6STANDARD CHARTER BOC	UNITED STATES			\$	200,000
	UNITED STATES DOLLAR	UNITED STATES				7,141,000
	US TREASURY N/B	UNITED STATES	1.875	30-Jun-15		1,302,027
	Total Collateral - Held by Brokers				\$	8,643,027

n / a - Cost is not applicable

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(Managed by various investment companies)

IBM 401(K) PLUS PLAN AT DECEMBER 31, 2013**Schedule H, line 4i-Schedule of Assets (Held At End of Year)**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	10YR RTR SWAPTION BRSL04A46	FEB14 2.6 CALL	4,900,000	\$ 44,933
	10YR US TREASURY NOTE FTR OPTN	EXP 02/21/2014	79,000	174,047
	10YR US TREASURY NOTE FTR OPTN	EXP 02/21/2014	79,000	72,828
	10YR US TREASURY NOTE FTR OPTN	EXP 02/21/2014	(158,000)	(234,531)
	21ST CENTURY FOX AMERICA COMPANY GUAR	7.75% 20 Jan 2024	260,000	304,560
	30YR RTP SWAPTION BRSKNY709	SEP14 3.91 PUT	3,100,000	188,325
	30YR RTP SWAPTION BRSKQRA31	SEP13 3.845 PUT	3,600,000	225,000
	30YR RTP SWAPTION BRSKS9YK5	OCT14 3.867 PUT	10,800,000	678,780
	30YR RTR SWAPTION BRSKNY717	SEP14 3.91 CALL	3,100,000	188,325
	30YR RTR SWAPTION BRSKQRA31	SEP14 3.845 CALL	3,600,000	225,000
	30YR RTR SWAPTION BRSKS9XW0	OCT14 3.867 CALL	10,800,000	678,780
	3YR RTP SWAPTION BRSK5B3G8	AUG14 1.5 PUT	54,400,000	435,200
	3YR RTP SWAPTION BRSK5B3L7	AUG14 1.9 PUT	(54,400,000)	(242,760)
	3YR RTP SWAPTION BRSKH4FP8	AUG14 2.3 PUT	(54,400,000)	(422,960)
	5YR RTP SWAPTION BRSJYDYN6	JUL18 4.5 PUT	30,400,000	1,003,200
	5YR RTP SWAPTION BRSJYDYR7	JUL18 6 PUT	(60,800,000)	(936,212)
	ABBVIE INC SR UNSECURED	1.2% 06 Nov 2015	1,410,000	1,424,331
	ABBVIE INC SR UNSECURED	1.75% 06 Nov 2017	2,105,000	2,101,394
	ABBVIE INC SR UNSECURED	4.4% 06 Nov 2042	500,000	466,337
	AMERICAN INTL GROUP SR UNSECURED	3% 20 Mar 2015	2,345,000	2,408,512
	AMERICAN INTL GROUP SR UNSECURED	4.875% 01 Jun 2022	1,440,000	1,547,745
	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 2 A2	0.76% 08 Oct 2015	426,779	426,852
	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 2 B	1.78% 08 Mar 2017	2,500,000	2,525,163
	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 2 C	2.64% 08 Feb 2016	2,050,000	2,108,097
	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 5 A2	0.51% 08 Jan 2016	1,713,805	1,713,169
	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 1 A3	0.84% 10 Oct 2017	3,535,000	3,528,607
	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 4 A3	1.42% 09 Apr 2018	3,000,000	3,004,539
	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 5 A2B	0.55% 08 Mar 2017	3,085,000	3,085,426
	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2013 5 A3	0.15% 10 Sep 2018	2,565,000	2,567,760
	AMGEN INC SR UNSECURED	3.625% 15 May 2022	985,000	975,793
	ANADARKO PETROLEUM CORP SR UNSECURED	5.95% 15 Sep 2016	1,539,000	1,714,546
	ANADARKO PETROLEUM CORP SR UNSECURED	6.45% 15 Sep 2036	217,000	243,677

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ANADARKO PETROLEUM CORP SR UNSECURED	7.625% 15 Mar 2014	2,960,000	2,999,350
ANADARKO PETROLEUM CORP SR UNSECURED	5.75% 15 Jun 2014	395,000	403,285

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ANHEUSER BUSCH INBEV WOR COMPANY GUAR	2.5% 15 Jul 2022	1,445,000	1,336,579
ANHEUSER BUSCH INBEV WOR COMPANY GUAR	3.75% 15 Jul 2042	1,000,000	848,091
AON PLC COMPANY GUAR	4.45% 24 May 2043	415,000	368,654
APPLE INC SR UNSECURED	2.4% 03 May 2023	232,000	208,617
AUSTRALIAN DOLLAR		1,206,502	1,079,396
AUTO ABS COMP 2012 2 A REGS	2.8% 27 Apr 2025	1,748,860	2,428,618
BANC OF AMERICA COMMERCIAL MOR BACM 2007 2 AM	5.635302% 10 Apr 2049	1,727,600	1,920,051
BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A1A	5.796582% 10 Jun 2049	2,361,562	2,571,581
BANK OF AMERICA CORP SR UNSECURED	5.625% 14 Oct 2016	445,000	495,900
BANK OF AMERICA CORP SR UNSECURED	3.75% 12 Jul 2016	2,520,000	2,679,055
BANK OF AMERICA CORP SR UNSECURED	5.7% 24 Jan 2022	765,000	865,869
BANK OF AMERICA CORP SR UNSECURED	1.5% 09 Oct 2015	2,570,000	2,595,877
BANK OF AMERICA CORP SR UNSECURED	1% 22 Mar 2018	1,970,000	1,996,162
BANK OF AMERICA CORP SR UNSECURED	2.6% 15 Jan 2019	1,350,000	1,355,959
BAT INTL FINANCE PLC COMPANY GUAR 144A	3.25% 07 Jun 2022	1,030,000	986,534
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW17 A1A	5.65% 11 Jun 2050	3,503,575	3,876,022
BERKSHIRE HATHAWAY INC SR UNSECURED	2.2% 15 Aug 2016	660,000	681,711
BHP BILLITON FIN USA LTD COMPANY GUAR	5% 30 Sep 2043	440,000	447,366
BOSTON PROPERTIES LP SR UNSECURED	3.85% 01 Feb 2023	400,000	390,819
BP CAPITAL MARKETS PLC COMPANY GUAR	2.5% 06 Nov 2022	1,405,000	1,279,230
BP CAPITAL MARKETS PLC COMPANY GUAR	2.75% 10 May 2023	365,000	333,280
BRSJ60E15 10Y RTP SWAPTION	MAY18 4 PUT	74,000,000	3,204,200
BRSJ60LP4 10Y RTP SWAPTION	MAY18 5.5 PUT	(148,000,000)	(2,812,000)
BRSJN5WB3 TRS USD P F 1.81900	1.819% 20 Jun 2020	(11,600,000)	(11,250,840)
BRSJN5WB3 TRS USD R V 03MUSDIB	1% 20 Jun 2020	11,600,000	11,600,000
BRSJT3GS3 IRS USD P F 1.56300 2 VANILLA	1.563% 05 Jul 2018	(19,700,000)	(19,698,030)
BRSJT3GS3 IRS USD R V 03MLIBOR 1 VANILLA	1% 05 Jul 2018	19,700,000	19,700,000
BRSK34JV6 IRS USD P F .48700 2 VANILLA	0.487% 05 Aug 2015	(38,300,000)	(38,353,620)
BRSK34JV6 IRS USD R V 03MLIBOR 1 VANILLA	1% 05 Aug 2015	38,300,000	38,300,000
BRSKGF91 IRS USD P F .58700 2 VANILLA	0.587% 06 Sep 2015	(22,800,000)	(22,866,120)
BRSKGF91 IRS USD R V 03MLIBOR 1 VANILLA	1% 06 Sep 2015	22,800,000	22,800,000
BRSKK0FC1 IRS USD P F .61250 2 CCPVANILLA CME	0.6125% 13 Sep 2015	(30,100,000)	(30,205,350)
BRSKK0FC1 IRS USD R V 03MLIBOR 1 CCPVANILLA CME	1% 13 Sep 2015	30,100,000	30,100,000
BRSL80X82 IRS USD P F 2.86000 2 CCPVANILLA CME	2.86% 15 Nov 2023	(2,700,000)	(2,648,700)
BRSL80X82 IRS USD R V 03MLIBOR 1 CCPVANILLA CME	1% 15 Nov 2023	2,700,000	2,700,000
BRSL81698 IRS USD P F 2.86000 2 CCPVANILLA CME	2.86% 15 Nov 2023	(5,500,000)	(5,395,500)
BRSL81698 IRS USD R V 03MLIBOR 1 CCPVANILLA CME	1% 15 Nov 2023	5,500,000	5,500,000
BURLINGTN NORTH SANTA FE SR UNSECURED	4.45% 15 Mar 2043	595,000	539,493
CAIXA ECONOMICA FEDERAL SR UNSECURED 144A	2.375% 06 Nov 2017	1,405,000	1,304,894
CAMERON INTL CORP SR UNSECURED	7% 15 Jul 2038	995,000	1,203,083
CANADIAN DOLLAR		1	1
CAPITAL ONE BANK USA NA SR UNSECURED	2.15% 21 Nov 2018	950,000	944,556
CAPITAL ONE FINANCIAL CO SR UNSECURED	4.75% 15 Jul 2021	1,220,000	1,297,286
CAPITAL ONE FINANCIAL CO SR UNSECURED	3.5% 15 Jun 2023	707,000	663,667
CAPITAL ONE MULTI ASSET ASSET BACKED	6.625% 19 Apr 2017	1,150,000	1,934,510
CARMAX AUTO OWNER TRUST CARMX 2012 3 A2	0.43% 15 Sep 2015	1,200,654	1,200,593
CHEVRON CORP SR UNSECURED	3.191% 24 Jun 2023	495,000	475,176
CHRYSLER CAPITAL AUTO RECEIVAB CCART 2013 AA A3 144A	0.98% 16 Apr 2018	2,590,000	2,592,024

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CITIGROUP INC SR UNSECURED	4.587% 15 Dec 2015	3,360,000	3,590,543
CITIGROUP INC SR UNSECURED	1.3% 01 Apr 2016	1,960,000	1,964,557
CITIGROUP INC SR UNSECURED	1.03835% 01 Apr 2016	1,610,000	1,620,510
CMS ENERGY CORP SR UNSECURED	5.05% 15 Mar 2022	1,349,000	1,456,340
COCA COLA FEMSA SAB CV COMPANY GUAR	4.625% 15 Feb 2020	1,264,000	1,333,520
COMCAST CORP COMPANY GUAR	6.5% 15 Nov 2035	210,000	244,945
COMCAST CORP COMPANY GUAR	4.5% 15 Jan 2043	570,000	514,892
COMM MORTGAGE TRUST COMM 2012 LTRT A2 144A	3.399% 05 Oct 2030	1,440,000	1,332,877
COMM MORTGAGE TRUST COMM 2012 LTRT B 144A	3.8003% 07 Oct 2030	2,540,000	2,330,023
COMM MORTGAGE TRUST COMM 2013 LC6 XA		0	21,122,762
21,122,762			2,024,942
CONSOLIDATED NATURAL GAS SR UNSECURED	5% 01 Mar 2014	365,000	367,644
COX COMMUNICATIONS INC SR UNSECURED 144A	8.375% 01 Mar 2039	230,000	278,938
CREDIT SUISSE NEW YORK SR UNSECURED	5.5% 01 May 2014	3,490,000	3,546,887
CREDIT SUISSE NEW YORK SUBORDINATED	5.4% 14 Jan 2020	1,275,000	1,416,950
CROWN CASTLE TOWERS LLC SR SECURED 144A	6.113% 15 Jan 2040	4,215,000	4,726,410
CURRENCY CONTRACT	BUYEUR/SELLUSD		205,538
CURRENCY CONTRACT	BUYUSD/SELLEUR		(194,541)
CURRENCY CONTRACT	BUYUSD/SELLEUR		(37,128)
CURRENCY CONTRACT	BUYUSD/SELLEUR		25,326
CURRENCY CONTRACT	BUYUSD/SELLEUR		0
CURRENCY CONTRACT	BUYUSD/SELLGBP		(33,497)
CURRENCY CONTRACT	BUYJPY/SELLUSD		(207,071)
CURRENCY CONTRACT	BUYUSD/SELLJPY		397,657
CVS CAREMARK CORP SR UNSECURED	4% 05 Dec 2023	580,000	578,773
CVS CAREMARK CORP SR UNSECURED	5.3% 05 Dec 2043	290,000	299,907
DBRR TRUST DBRR 2013 EZ3 A 144A	5.125% 18 Dec 2049	2,684,032	2,688,227
DBUBS MORTGAGE TRUST DBUBS 2011 LC1A A1 144A	3.742% 10 Nov 2046	2,825,157	2,969,136
DELPHI CORP COMPANY GUAR	5% 15 Feb 2023	1,875,000	1,928,906
DIRECTV HOLDINGS/FING COMPANY GUAR	3.5% 01 Mar 2016	2,400,000	2,519,254
DISCOVER BANK SUBORDINATED	8.7% 18 Nov 2019	511,000	639,064
DISCOVER FINANCIAL SVS SR UNSECURED	3.85% 21 Nov 2022	1,639,000	1,554,051
DOLLAR GENERAL CORP SR UNSECURED	3.25% 15 Apr 2023	1,455,000	1,338,405
DORIC NIMROD AIR 2013 1	5.25% 30 May 2025	1,100,000	1,111,000
DUKE ENERGY CORP SR UNSECURED	3.95% 15 Sep 2014	4,765,000	4,878,107
DUKE ENERGY FLORIDA INC 1ST MORTGAGE	5.9% 01 Mar 2033	345,000	380,940
DUKE ENERGY FLORIDA INC 1ST MORTGAGE	6.4% 15 Jun 2038	705,000	869,230
EATON CORP COMPANY GUAR	2.75% 02 Nov 2022	875,000	821,795
EKSPORTFINANS ASA SR UNSECURED	3% 17 Nov 2014	2,775,000	2,786,100
EL PASO PIPELINE PART OP COMPANY GUAR	6.5% 01 Apr 2020	492,000	565,022
EL PASO PIPELINE PART OP COMPANY GUAR	4.1% 15 Nov 2015	1,540,000	1,619,721
ENERGY TRANSFER PARTNERS SR UNSECURED	6.5% 01 Feb 2042	733,000	787,795
ENTERPRISE PRODUCTS OPER COMPANY GUAR	4.45% 15 Feb 2043	305,000	269,411
EURO CURRENCY		291,488	401,656
FANNIE MAE FNR 2004 88 HA	6.5% 25 Jul 2034	59,213	62,014
FANNIE MAE NOTES	0.75% 30 Jan 2017	3,325,000	3,310,051
FANNIE MAE NOTES	0.5% 30 Mar 2016	1,345,000	1,343,554
FED HM LN PC POOL 1B8062	3.129% 01 Mar 2041	400,164	416,591
FED HM LN PC POOL 2B0646	2.051% 01 Jul 2042	827,453	846,049

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FED HM LN PC POOL A32162	5% 01 Mar 2035	155,332	171,151
FED HM LN PC POOL C00748	6% 01 Apr 2029	1,098	1,230
FED HM LN PC POOL C03811	3.5% 01 Apr 2042	697,232	693,499
FED HM LN PC POOL E00975	6% 01 May 2016	5,067	5,263
FED HM LN PC POOL E01157	6% 01 Jun 2017	661	698
FED HM LN PC POOL E75506	6% 01 Mar 2014	6	6
FED HM LN PC POOL E75722	6% 01 Mar 2014	8	8
FED HM LN PC POOL E77295	6% 01 Jun 2014	3,633	3,645
FED HM LN PC POOL E84261	6% 01 Jul 2016	19,116	19,815
FED HM LN PC POOL E84593	6% 01 Jul 2016	2,394	2,473
FED HM LN PC POOL E87958	6% 01 Feb 2017	1,483	1,496
FED HM LN PC POOL E88282	6% 01 Mar 2017	677	705
FED HM LN PC POOL E88512	6% 01 Mar 2017	1,438	1,503
FED HM LN PC POOL E88786	6% 01 Mar 2017	2,202	2,302
FED HM LN PC POOL E88982	6% 01 Apr 2017	5,371	5,603
FED HM LN PC POOL E89201	6% 01 Apr 2017	3,643	3,810
FED HM LN PC POOL E89245	6% 01 Apr 2017	34,715	36,229
FED HM LN PC POOL E89336	6% 01 May 2017	3,382	3,569
FED HM LN PC POOL E89350	6% 01 Apr 2017	14,408	14,820
FED HM LN PC POOL E89435	6% 01 May 2017	3,286	3,427
FED HM LN PC POOL E89704	6% 01 May 2017	4,180	4,356
FED HM LN PC POOL E90431	6% 01 Dec 2014	311	312
FED HM LN PC POOL E91323	6% 01 Sep 2017	9,404	9,845
FED HM LN PC POOL G01838	5% 01 Jul 2035	1,876,876	2,031,148
FED HM LN PC POOL G01840	5% 01 Jul 2035	1,397,320	1,512,407
FED HM LN PC POOL G07550	3% 01 Aug 2043	2,490,000	2,361,915
FED HM LN PC POOL G07553	5.5% 01 Jun 2041	3,274,937	3,569,268
FED HM LN PC POOL J00625	5% 01 Dec 2020	31,528	33,470
FED HM LN PC POOL J12438	4.5% 01 Jun 2025	1,023,702	1,098,464
FED HM LN PC POOL Q12841	3.5% 01 Nov 2042	734,442	729,734
FED HM LN PC POOL Q16567	3% 01 Mar 2043	799,629	758,497
FED HM LN PC POOL Q16673	3% 01 Mar 2043	967,777	917,995
FED HM LN PC POOL Q17039	3% 01 Mar 2043	489,717	464,526
FED HM LN PC POOL Q17095	3% 01 Apr 2043	292,483	277,450
FED HM LN PC POOL Q17122	3% 01 Apr 2043	295,035	279,858
FED REPUBLIC OF BRAZIL SR UNSECURED	4.875% 22 Jan 2021	1,915,000	2,020,325
FEDERAL HOME LOAN BANK	4% 01 Sep 2028	1,380,000	1,332,839
FHLMC TBA FEB 30 GOLD SINGLE	4.5% 01 Dec 2099	700,000	738,254
FHLMC TBA FEB 30 GOLD SINGLE	5.5% 01 Dec 2099	500,000	545,781
FHLMC TBA JAN 15 GOLD SINGLE	4.5% 01 Dec 2099	(200,000)	(212,031)
FHLMC TBA JAN 30 GOLD SINGLE	0% 01 Dec 2099	(900,000)	(970,594)
FHLMC MULTIFAMILY STRUCTURED P FHMS K501 X1A	1% 25 Aug 2016	4,534,731	141,393
FHLMC MULTIFAMILY STRUCTURED P FHMS K708 X1	1.5098% 25 Jan 2019	29,875,665	1,970,001
FHLMC TBA FEB 30 GOLD SINGLE F	4% 01 Dec 2099	9,700,000	9,931,133
FHLMC TBA JAN 30 GOLD SINGLE	3.5% 01 Dec 2099	8,500,000	8,433,594
FMS WERTMANAGEMENT GOVT GUARANT	1.625% 20 Nov 2018	3,017,000	2,977,779
FNMA TBA FEB 30 SINGLE FAM	3.5% 01 Dec 2099	(1,700,000)	(1,683,664)
FNMA TBA FEB 30 SINGLE FAM	4.5% 01 Dec 2099	3,000,000	3,168,867
FNMA TBA FEB 30 SINGLE FAM	6% 01 Dec 2099	2,300,000	2,548,867
FNMA TBA JAN 15 SINGLE FAM	0% 01 Dec 2099	(300,000)	(319,207)
FNMA TBA JAN 15 SINGLE FAM	5.5% 01 Dec 2099	2,300,000	2,444,109
FNMA TBA JAN 30 SINGLE FAM	5% 01 Dec 2099	(400,000)	(433,750)
FNMA TBA JAN 30 SINGLE FAM	5% 01 Dec 2099	400,000	434,406
FNMA TBA JAN 30 SINGLE FAM	5.5% 01 Dec 2099	500,000	549,980

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FNMA CONV 15YR TBA	2.5% 01 Dec 2099	6,000,000	5,938,125
FNMA CONV. 30YR	2.5% 01 Dec 2099	2,300,000	2,081,320
FNMA POOL 253800	7% 01 May 2016	1,562	1,624
FNMA POOL 254693	5.5% 01 Apr 2033	430,317	473,909
FNMA POOL 305049	9.5% 01 Feb 2025	4,854	4,877
FNMA POOL 305113	9.5% 01 Mar 2025	618	621
FNMA POOL 306419	9.5% 01 Mar 2025	20,396	21,164
FNMA POOL 316338	9.5% 01 Jul 2025	2,316	2,327
FNMA POOL 324556	9.5% 01 Aug 2025	901	906
FNMA POOL 532892	7% 01 Apr 2015	691	693
FNMA POOL 535675	7% 01 Jan 2016	9,350	9,648
FNMA POOL 555299	7% 01 Nov 2017	12,461	13,021
FNMA POOL 555424	5.5% 01 May 2033	1,359,322	1,498,041
FNMA POOL 572156	7% 01 Jan 2016	6,017	6,220
FNMA POOL 572557	7% 01 Apr 2016	484	489
FNMA POOL 604436	7% 01 Sep 2016	24,877	25,142
FNMA POOL 677377	5.5% 01 Jan 2033	2,254,664	2,484,174
FNMA POOL 725206	5.5% 01 Feb 2034	740,980	816,431
FNMA POOL 725424	5.5% 01 Apr 2034	19,309	21,276
FNMA POOL 725946	5.5% 01 Nov 2034	345,623	380,351
FNMA POOL 735288	5% 01 Mar 2035	5,503,913	5,976,758
FNMA POOL 735989	5.5% 01 Feb 2035	1,034,655	1,140,387
FNMA POOL 819967	5.5% 01 Apr 2035	275,310	307,088
FNMA POOL 889466	6% 01 May 2038	507,485	563,709
FNMA POOL 889529	6% 01 Mar 2038	172,866	192,318
FNMA POOL 889983	6% 01 Oct 2038	290,848	322,068
FNMA POOL 995113	5.5% 01 Sep 2036	57,291	63,040
FNMA POOL 995203	5% 01 Jul 2035	1,582,345	1,719,809
FNMA POOL AB7458	3% 01 Jan 2043	952,163	905,014
FNMA POOL AB7497	3% 01 Jan 2043	953,703	906,398
FNMA POOL AB7567	3% 01 Jan 2043	1,036,412	985,041
FNMA POOL AB7766	3% 01 Feb 2043	946,631	899,676
FNMA POOL AB7767	3% 01 Feb 2043	681,372	647,575
FNMA POOL AB8529	3% 01 Feb 2043	668,077	634,907
FNMA POOL AB8701	3% 01 Mar 2043	1,164,694	1,107,130
FNMA POOL AB8712	3% 01 Mar 2043	130,068	123,635
FNMA POOL AB8830	3% 01 Mar 2043	425,967	404,915
FNMA POOL AB8923	3% 01 Apr 2043	390,277	370,936
FNMA POOL AB8924	3% 01 Apr 2043	289,746	275,425
FNMA POOL AB9016	3% 01 Apr 2043	1,063,521	1,010,957
FNMA POOL AB9033	3% 01 Apr 2043	94,370	89,705
FNMA POOL AB9171	2.5% 01 Apr 2028	3,040,651	3,012,798
FNMA POOL AB9173	3% 01 May 2043	777,424	739,105
FNMA POOL AB9189	2.5% 01 Apr 2028	1,986,148	1,967,955
FNMA POOL AB9357	3.5% 01 May 2043	294,403	292,851
FNMA POOL AB9462	3% 01 May 2043	483,234	459,531
FNMA POOL AB9564	3% 01 Jun 2043	60,306	57,344
FNMA POOL AB9662	3% 01 Jun 2043	629,698	598,817
FNMA POOL AB9864	3.5% 01 Jul 2043	2,156,676	2,145,976
FNMA POOL AD6391	4.5% 01 May 2025	1,461,671	1,583,454
FNMA POOL AE0028	6% 01 Oct 2039	2,199,022	2,438,948
FNMA POOL AE0823	6% 01 Sep 2040	179,727	198,822
FNMA POOL AH6958	2.975% 01 Feb 2041	549,301	570,425
FNMA POOL AL0533	3.234% 01 Jul 2041	1,559,349	1,645,875

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FNMA POOL AL1704	6.5% 01 May 2040	1,812,972	2,014,148
FNMA POOL AL1938	4% 01 Jun 2027	1,392,728	1,476,338
FNMA POOL AL2683	4% 01 Sep 2026	1,519,443	1,610,722
FNMA POOL AL3162	3% 01 Feb 2043	2,327,130	2,212,392
FNMA POOL AL3759	3% 01 May 2043	288,208	274,383
FNMA POOL AL3817	4.5% 01 Jun 2042	3,042,227	3,231,609
FNMA POOL AL3921	3.5% 01 Jul 2043	493,447	491,134
FNMA POOL AL4009	3.5% 01 Jul 2043	2,637,886	2,627,221
FNMA POOL AL4010	3.5% 01 Jul 2043	943,653	939,250
FNMA POOL AL4014	3.5% 01 Jul 2043	2,750,678	2,738,695
FNMA POOL AL4141	6% 01 Apr 2040	1,832,102	2,027,163
FNMA POOL AL4142	6% 01 Jun 2041	354,853	392,792
FNMA POOL AL4311	4% 01 Oct 2043	1,673,807	1,724,177
FNMA POOL AL4312	4% 01 Oct 2043	552,617	569,247
FNMA POOL AL4543	3.5% 01 Dec 2043	1,490,000	1,483,016
FNMA POOL AL4597	4% 01 Jan 2044	2,400,000	2,472,220
FNMA POOL AL4598	4% 01 Dec 2043	1,879,000	1,935,543
FNMA POOL AO3107	3.5% 01 Jun 2042	86,865	86,460
FNMA POOL AO6482	2.324% 01 Jul 2042	310,580	320,121
FNMA POOL AO8011	3.5% 01 Jul 2042	269,544	268,203
FNMA POOL AP0006	2.025% 01 Jul 2042	1,018,556	1,041,623
FNMA POOL AR2001	3% 01 Feb 2043	2,881,402	2,738,670
FNMA POOL AR7568	3% 01 Mar 2043	222,151	211,129
FNMA POOL AR7576	3% 01 Mar 2043	289,791	275,523
FNMA POOL AR8630	3% 01 Apr 2043	485,313	461,237
FNMA POOL AR9194	3% 01 Mar 2043	1,187,089	1,128,532
FNMA POOL AR9218	3% 01 Mar 2043	473,742	450,393
FNMA POOL AR9222	3.5% 01 Mar 2043	100,578	100,047
FNMA POOL AS0207	3.5% 01 Aug 2043	482,122	479,585
FNMA POOL AS0209	3.5% 01 Aug 2043	1,183,170	1,177,667
FNMA POOL AS0428	4.5% 01 Sep 2043	1,194,045	1,266,783
FNMA POOL AS0531	4% 01 Sep 2043	1,985,567	2,048,370
FNMA POOL AS0547	4% 01 Sep 2043	396,779	409,329
FNMA POOL AS0564	4.5% 01 Sep 2043	1,482,096	1,572,381
FNMA POOL AS0570	4.5% 01 Sep 2043	295,684	313,696
FNMA POOL AS1200	4% 01 Dec 2043	2,048,000	2,114,669
FNMA POOL AS1201	4% 01 Dec 2043	699,108	721,221
FNMA POOL AS1232	4% 01 Dec 2043	99,859	103,064
FNMA POOL AT2037	3% 01 Apr 2043	194,556	184,949
FNMA POOL AT2040	3% 01 Apr 2043	562,849	535,097
FNMA POOL AT2043	3% 01 Apr 2043	295,827	281,188
FNMA POOL AT2719	3% 01 May 2043	1,256,813	1,194,894
FNMA POOL AT6144	4% 01 May 2042	186,834	193,204
FNMA POOL AT6308	3.5% 01 Jun 2043	296,603	295,134
FNMA POOL AT6654	3% 01 May 2043	483,842	460,032
FNMA POOL AT7676	3% 01 Jun 2043	166,200	158,021
FNMA POOL AT7682	3.5% 01 Jun 2043	1,098,356	1,092,921
FNMA POOL AT9147	3.5% 01 Jul 2043	295,268	293,805
FNMA POOL AT9149	3.5% 01 Jul 2043	198,035	196,993
FNMA POOL AT9215	3.5% 01 Jul 2043	98,050	97,534
FNMA POOL AU0567	3.5% 01 Aug 2043	392,411	390,467
FNMA POOL AU0570	3.5% 01 Aug 2043	198,302	197,380
FNMA POOL AU0577	3.5% 01 Aug 2043	198,356	197,313
FNMA POOL AU0600	3.5% 01 Aug 2043	397,013	395,043

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FNMA POOL AU0613	3.5% 01 Aug 2043	297,613	296,230
FNMA POOL AU2861	3.5% 01 Aug 2043	297,897	296,328
FNMA POOL AU3267	3.5% 01 Aug 2043	99,311	98,912
FNMA POOL AU3270	3.5% 01 Aug 2043	198,591	197,670
FNMA POOL AU3271	3.5% 01 Aug 2043	297,165	295,695
FNMA POOL AU3741	3.5% 01 Aug 2043	4,439,833	4,417,801
FNMA POOL AU3765	3.5% 01 Aug 2043	397,466	395,373
FNMA POOL AU5750	4% 01 Sep 2043	255,298	263,357
FNMA POOL AU6939	4.5% 01 Oct 2043	7,750,570	8,223,245
FNMA POOL AV0438	4% 01 Oct 2043	86,980	89,733
FNMA POOL AV3914	4% 01 Dec 2043	100,000	103,209
FNMA POOL AV4889	4% 01 Dec 2043	800,000	825,306
FNMA TBA 15 YR	3% 01 Dec 2099	8,800,000	8,980,469
FNMA TBA 15 YR	3.5% 01 Dec 2099	5,100,000	5,333,285
FNMA TBA 30YR SINGLE FAMILY JA	3.5% 01 Dec 2099	(1,700,000)	(1,688,711)
FNMA TBA 3PCT JAN 30 SINGLE FA	3% 01 Dec 2099	1,400,000	1,329,016
FNMA TBA 3PCT JAN 30 SINGLE FA	3% 01 Dec 2099	(1,900,000)	(1,803,664)
FNMA TBA DECEMBER 15 YR SINGLE	3% 01 Dec 2099	7,200,000	7,349,947
FNMA TBA SINGLE FAMILY JAN 15	4% 01 Dec 2099	2,200,000	2,331,141
FNMA TBA SINGLE FAMILY MORTGAG	4% 01 Dec 2099	8,500,000	8,749,688
FORD CREDIT FLOORPLAN MASTER O FORDF 2012 2 A	1.92% 15 Jan 2019	5,395,000	5,494,354
FORD CREDIT FLOORPLAN MASTER O FORDF 2012 4 B	0.94% 15 Sep 2016	2,805,000	2,807,698
FORD MOTOR CREDIT CO LLC SR UNSECURED	1% 09 May 2016	1,795,000	1,821,338
FREDDIE MAC NOTES	6.75% 15 Mar 2031	1,277,000	1,689,581
FREDDIE MAC NOTES	6.25% 15 Jul 2032	1,388,000	1,755,832
FREDDIE MAC NOTES	2.02% 16 Jul 2018	6,665,000	6,680,143
FREMF MORTGAGE TRUST FREMF 2013 K712 B 144A	3.3668% 25 May 2045	1,309,138	1,256,120
GENERAL ELEC CAP CORP SR UNSECURED	6.15% 07 Aug 2037	180,000	210,002
GENERAL ELEC CAP CORP SR UNSECURED	2.375% 30 Jun 2015	2,500,000	2,565,655
GENERAL ELEC CAP CORP SR UNSECURED	1% 08 Jan 2016	480,000	481,200
GENERAL ELEC CAP CORP SR UNSECURED	0.9191% 12 Jul 2016	2,085,000	2,099,628
GENERAL ELECTRIC CO SR UNSECURED	2.7% 09 Oct 2022	1,150,000	1,076,399
GLAXOSMITHKLINE CAPITAL COMPANY GUAR	2.85% 08 May 2022	405,000	381,974
GLENORE FUNDING LLC COMPANY GUAR 144A	6% 15 Apr 2014	1,580,000	1,602,720
GMAC COMMERCIAL MORTGAGE SECUR GMACC 2006 C1 A1A	5.233% 10 Nov 2045	2,519,557	2,693,283
GNMA I TBA JAN 30 SINGLE FAM	3.5% 01 Dec 2099	3,700,000	3,729,051
GNMA I TBA JAN 30 SINGLE FAM	4.5% 01 Dec 2099	1,000,000	1,066,953
GNMA I TBA JAN 30 SINGLE FAM	5% 15 Dec 2099	(900,000)	(975,480)
GNMA II JUMBOS 4PCT 30 YR DEC	4% 20 Dec 2099	700,000	727,241
GNMA II JUMBOS 3.5 30 YRS	3.5% 01 Dec 2099	8,200,000	8,272,071
GNMA II POOL 004223	6.5% 20 Aug 2038	442,203	492,375
GNMA II POOL 004292	6.5% 20 Nov 2038	264,228	296,135
GNMA II POOL 004559	5% 20 Oct 2039	1,643,555	1,799,832
GNMA II POOL 004838	6.5% 20 Oct 2040	501,370	563,467
GNMA II POOL 005018	5% 20 Apr 2041	119,649	130,690
GNMA II POOL 005056	5% 20 May 2041	22,439	24,513
GNMA II POOL 005083	5% 20 Jun 2041	268,245	293,036
GNMA II POOL 005115	4.5% 20 Jul 2041	3,833,696	4,105,064
GNMA II POOL 005116	5% 20 Jul 2041	121,715	132,950
GNMA II POOL 783584	4.5% 20 Jul 2041	518,296	556,359
GNMA II POOL 783590	4.5% 20 Jun 2041	756,101	811,628
GNMA II POOL MA1449	4% 20 Nov 2043	15,768,937	16,434,185
GNMA II TBA JAN 30 JUMBOS	0% 01 Dec 2099	(7,000,000)	(7,278,086)
GNMA II TBA JAN 30 JUMBOS	0% 01 Dec 2099	(1,800,000)	(1,924,453)

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GNMA POOL 351469	6% 15 Mar 2024	9,181	10,198
GNMA POOL 355176	6% 15 Dec 2023	36,128	40,164
GNMA POOL 462265	6% 15 Dec 2028	4,602	5,114
GNMA POOL 491767	6% 15 Dec 2028	880	979
GNMA POOL 492131	6% 15 Jan 2029	3,982	4,425
GNMA POOL 492133	6% 15 Jan 2029	782	873
GNMA POOL 492165	6% 15 Feb 2029	1,624	1,815
GNMA POOL 615272	4.5% 15 Jul 2033	108,497	117,571
GNMA POOL 616411	4.5% 15 May 2034	140,921	150,425
GNMA POOL 646609	4.5% 15 Jul 2040	515,731	551,256
GNMA POOL 671489	6.5% 15 Aug 2037	59,046	65,988
GNMA POOL 685496	6.5% 15 Sep 2038	71,949	80,194
GNMA POOL 691303	6.5% 15 Aug 2038	46,075	52,060
GNMA POOL 691858	6.5% 15 Jul 2038	74,177	82,763
GNMA POOL 697656	6.5% 15 Oct 2038	147,741	164,671
GNMA POOL 701684	6.5% 15 Feb 2039	291,248	324,625
GNMA POOL 728627	4.5% 15 Jan 2040	251,504	268,954
GNMA POOL 732087	4.5% 15 May 2040	46,259	49,460
GNMA POOL 745793	4.5% 15 Jul 2040	940,769	1,005,863
GNMA POOL 780914	6% 15 Nov 2028	46,758	53,416
GNMA POOL 782557	5% 15 Jan 2039	3,267,011	3,566,341
GNMA POOL 782619	5% 15 Apr 2039	1,974,357	2,144,289
GNMA POOL 782695	6.5% 15 Jun 2039	240,790	271,872
GNMA POOL 782696	5% 15 Jun 2039	450,307	494,697
GNMA POOL 782958	5% 15 May 2040	980,801	1,067,492
GNMA POOL 783289	4.5% 15 Apr 2041	100,757	108,124
GNMA POOL 783571	5% 15 Dec 2033	702,784	769,975
GNMA POOL 783609	4.5% 15 Oct 2040	2,244,778	2,409,088
GNMA POOL 783610	4.5% 15 Nov 2041	1,596,460	1,712,905
GNMA TBA 30YR	3% 01 Dec 2099	1,900,000	1,834,836
GOLDMAN SACHS GROUP INC SR UNSECURED	3.7% 01 Aug 2015	1,640,000	1,707,717
GOLDMAN SACHS GROUP INC SR UNSECURED	5.75% 24 Jan 2022	375,000	422,133
GOLDMAN SACHS GROUP INC SR UNSECURED	3.625% 22 Jan 2023	1,070,000	1,036,138
GOLDMAN SACHS GROUP INC SR UNSECURED	1.465% 30 Apr 2018	1,385,000	1,401,362
GOLDMAN SACHS GROUP INC SR UNSECURED	2.9% 19 Jul 2018	1,194,000	1,219,580
GOVERNMENT NATIONAL MORTGAGE A GNR 2006 3 B	5.091% 16 Jan 2037	673,615	691,731
GOVERNMENT NATL MTG ASSN	3% 01 Dec 2099	5,700,000	5,507,180
GS MORTGAGE SECURITIES TRUST GSMS 2004 GG2 A6	5.396% 10 Aug 2038	4,369,773	4,413,545
GS MORTGAGE SECURITIES TRUST GSMS 2007 GG10 AAB	1% 10 Aug 2045	1,957,591	2,028,658
GS MORTGAGE SECURITIES TRUST GSMS 2012 ALOH A 144A	3.551% 10 Apr 2034	1,257,000	1,235,900
GTE CORP COMPANY GUAR	6.94% 15 Apr 2028	110,000	124,865
HILTON USA TRUST HILT 2013 HLT AFX 144A	2.662% 05 Nov 2030	1,600,000	1,586,090
HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T3 A3 144A	1.793% 15 May 2046	2,705,000	2,657,725
HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T6 AT6 144A	1.286% 15 Sep 2044	2,585,000	2,583,449
HOST HOTELS + RESORTS LP COMPANY GUAR	6% 01 Nov 2020	1,060,000	1,161,664
HSBC BANK PLC SR UNSECURED 144A	3.1% 24 May 2016	1,490,000	1,560,701
ICAHN ENTERPRISES/FIN COMPANY GUAR	8% 15 Jan 2018	2,285,000	2,376,400
INTERPUBLIC GROUP COS SR UNSECURED	6.25% 15 Nov 2014	1,421,000	1,479,616
JABIL CIRCUIT INC SR UNSECURED	8.25% 15 Mar 2018	1,180,000	1,385,025
JAPANESE YEN		6,472,818	61,584
JERSEY CENTRAL PWR + LT SR UNSECURED	5.625% 01 May 2016	1,210,000	1,314,594
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2004 CB8 A1A 144A	4.158% 12 Jan 2039	191,174	191,730
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2004 LN2 A2	5.115% 15 Jul 2041	2,713,631	2,742,650
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 A3	5.336% 15 May 2047	1,420,000	1,554,474

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JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 CB20 AM	6.078238% 12 Feb 2051	1,985,000	2,245,948
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LD12 A1A	5.85% 15 Feb 2051	2,703,053	3,033,947
* JPMORGAN CHASE + CO SR UNSECURED	0.85435% 26 Feb 2016	2,185,000	2,191,077
* JPMORGAN CHASE + CO SR UNSECURED	4.5% 24 Jan 2022	225,000	237,989
* JPMORGAN CHASE + CO SR UNSECURED	3.25% 23 Sep 2022	300,000	287,496
* JPMORGAN CHASE + CO SR UNSECURED	1% 25 Jan 2018	1,480,000	1,494,788
* JPMORGAN CHASE + CO SR UNSECURED	2% 15 Aug 2017	1,770,000	1,795,407
* JPMORGAN CHASE + CO SUBORDINATED	5.625% 16 Aug 2043	410,000	433,277
KRAFT FOODS GROUP INC SR UNSECURED	2.25% 05 Jun 2017	1,595,000	1,615,054
LB COMMERCIAL CONDUIT MORTGAGE LBCMT 2007 C3 AM	5.893952% 15 Jul 2044	1,300,000	1,443,118
LEHMAN BROS CAP TR VII LIMITD GUARA	1% 29 Nov 2049	330,000	33
LEHMAN BROTHERS HOLDINGS SUBORDINATED	6.75% 28 Dec 2017	3,250,000	325
LORILLARD TOBACCO CO COMPANY GUAR	3.75% 20 May 2023	720,000	655,466
LYONDELLBASELL IND NV SR UNSECURED	5% 15 Apr 2019	1,415,000	1,571,529
MANULIFE FINANCIAL CORP SR UNSECURED	3.4% 17 Sep 2015	3,030,000	3,154,015
MARATHON OIL CORP SR UNSECURED	5.9% 15 Mar 2018	1,035,000	1,177,706
MERCK + CO INC SR UNSECURED	4.15% 18 May 2043	510,000	465,931
MERCK + CO INC SR UNSECURED	0.59845% 18 May 2018	1,495,000	1,498,921
MERRILL LYNCH MORTGAGE TRUST MLMT 2007 C1 A1A	6.047405% 12 Jun 2050	1,857,635	1,988,374
* METLIFE INC	4.875% 13 Nov 2043	625,000	613,400
MEXICAN PESO (NEW)		623	48
MIDAMERICAN ENERGY HLDGS SR UNSECURED	5.95% 15 May 2037	530,000	579,960
MIDAMERICAN ENERGY HLDGS SR UNSECURED	6.5% 15 Sep 2037	480,000	557,539
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4 A1A	5.166% 12 Dec 2049	2,216,569	2,416,177
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4 AM	5.204% 12 Dec 2049	1,925,000	2,102,079
MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ15 A4	5.88091% 11 Jun 2049	3,120,000	3,480,591
MORGAN STANLEY SR UNSECURED	3.75% 25 Feb 2023	715,000	695,741
MORGAN STANLEY SR UNSECURED	6% 28 Apr 2015	2,885,000	3,072,623
MORGAN STANLEY SUBORDINATED	5% 24 Nov 2025	625,000	626,869
MORGAN STANLEY SUBORDINATED	4.1% 22 May 2023	715,000	691,942
MYLAN INC COMPANY GUAR 144A	7.875% 15 Jul 2020	1,005,000	1,137,200
MYLAN INC SR UNSECURED	5.4% 29 Nov 2043	250,000	252,018
MYLAN INC SR UNSECURED	2.55% 28 Mar 2019	750,000	742,515
NATIONSTAR MORTGAGE ADVANCE RE NMART 2013 T1A A1 144A	1% 20 Jun 2044	4,510,000	4,507,138
NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A	0.965% 15 Apr 2018	1,770,000	1,776,480
NBCUNIVERSAL MEDIA LLC COMPANY GUAR	4.45% 15 Jan 2043	1,090,000	976,448
NISSAN MASTER OWNER TRUST RECE NMOTR 2013 A A	0.49103% 15 Feb 2018	4,470,000	4,461,912
NOBLE ENERGY INC SR UNSECURED	5.25% 15 Nov 2043	555,000	554,547
OEKB OEST. KONTROLLBANK GOVT GUARANT	1.125% 06 Jul 2015	3,880,000	3,922,059
OHIO POWER COMPANY SR UNSECURED	6.05% 01 May 2018	1,110,000	1,268,868
OMNICOM GROUP INC COMPANY GUAR	5.9% 15 Apr 2016	267,000	295,147
ONCOR ELECTRIC DELIVERY SR SECURED	5.3% 01 Jun 2042	685,000	712,255
PACIFIC GAS + ELECTRIC SR UNSECURED	5.125% 15 Nov 2043	690,000	712,533
PACIFICORP 1ST MORTGAGE	5.75% 01 Apr 2037	770,000	880,574
PACIFICORP 1ST MORTGAGE	4.1% 01 Feb 2042	970,000	876,256
PENSKE TRUCK LEASING/PTL UNSECURED 144A	3.125% 11 May 2015	2,045,000	2,103,242
PERRIGO CO PLC COMPANY GUAR 144A	5.3% 15 Nov 2043	215,000	211,032
PETROBRAS INTL FIN CO COMPANY GUAR	3.875% 27 Jan 2016	2,425,000	2,496,445
PETROHAWK ENERGY CORP COMPANY GUAR	10.5% 01 Aug 2014	3,145,000	3,175,859
PETROHAWK ENERGY CORP COMPANY GUAR	7.25% 15 Aug 2018	760,000	819,280
PETROLEOS MEXICANOS COMPANY GUAR	8% 03 May 2019	165,000	199,650
PETROLEOS MEXICANOS COMPANY GUAR	4.875% 24 Jan 2022	660,000	678,150
PETROLEOS MEXICANOS COMPANY GUAR	3.5% 30 Jan 2023	2,753,000	2,522,436
PETROLEOS MEXICANOS COMPANY GUAR	4.875% 18 Jan 2024	255,000	255,000

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PHILIP MORRIS INTL INC SR UNSECURED	4.5% 20 Mar 2042	235,000	219,509
PHILIP MORRIS INTL INC SR UNSECURED	3.875% 21 Aug 2042	60,000	50,790
PHILIP MORRIS INTL INC SR UNSECURED	4.125% 04 Mar 2043	1,315,000	1,151,176
POUND STERLING		0	0
PUB SVC ELEC + GAS SR SECURED	0.85% 15 Aug 2014	2,050,000	2,055,865
QVC INC SR SECURED	5.125% 02 Jul 2022	1,815,000	1,795,229
QWEST CORP SR UNSECURED	7.5% 01 Oct 2014	516,000	541,613
RABOBANK NEDERLAND	5.75% 01 Dec 2043	275,000	290,284
ROGERS COMMUNICATIONS IN COMPANY GUAR	7.5% 15 Mar 2015	280,000	302,589
RUBY PIPELINE LLC SR UNSECURED 144A	6% 01 Apr 2022	885,000	929,026
SANTANDER DRIVE AUTO RECEIVABL SDART 2011 4 B	2.9% 16 May 2016	7,189,000	7,245,053
SANTANDER DRIVE AUTO RECEIVABL SDART 2011 4 C	3.82% 15 Aug 2017	2,860,000	2,941,830
SANTANDER DRIVE AUTO RECEIVABL SDART 2011 S1A B 144A	1.48% 15 May 2017	535,588	535,854
SANTANDER DRIVE AUTO RECEIVABL SDART 2012 4 A2	1.06% 17 Aug 2015	338,879	338,916
SANTANDER DRIVE AUTO RECEIVABL SDART 2012 6 B	1.33% 15 May 2017	2,830,000	2,838,049
SANTANDER DRIVE AUTO RECEIVABL SDART 2013 3 A2	0.55% 15 Sep 2016	2,397,947	2,397,357
SANTANDER DRIVE AUTO RECEIVABL SDART 2013 3 A3	0.7% 16 Oct 2017	2,930,000	2,927,236
SANTANDER DRIVE AUTO RECEIVABL SDART 2013 4 A2	0.89% 15 Sep 2016	1,917,935	1,920,646
SANTANDER DRIVE AUTO RECEIVABL SDART 2013 5 C	2.25% 17 Jun 2019	2,125,000	2,113,263
SANTANDER DRIVE AUTO RECEIVABL SDART 2013 A A2 144A	0.8% 17 Oct 2016	7,375,000	7,381,912
SANTANDER DRIVE AUTO RECEIVABL SDART 2013 A A3 144A	1.02% 16 Jan 2018	4,500,000	4,514,561
SBA TOWER TRUST MORTGAGE 144A	4.254% 15 Apr 2015	2,760,000	2,794,472
SCHLUMBERGER INVT SA	3.65% 01 Dec 2023	450,000	446,082
SCHOLAR FUNDING TRUST SCHOL 2011 A A 144A	1.209% 28 Apr 2036	2,057,188	2,059,416
SEMPRA ENERGY SR UNSECURED	6% 15 Oct 2039	665,000	730,477
SLM STUDENT LOAN TRUST SLMA 2004 B A2	0.50156% 15 Jun 2021	2,270,219	2,243,408
SMALL BUSINESS ADMINISTRATION SBIC 2004 P10A 1	4.504% 10 Feb 2014	101,351	101,617
SOUTHERN CAL EDISON 1ST REF MORT	5.95% 01 Feb 2038	445,000	517,927
SPRINT CORP COMPANY GUAR 144A	7.875% 15 Sep 2023	1,360,000	1,462,000
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	47,895,577	47,895,577
* STATE STREET CORP SR UNSECURED	3.7% 20 Nov 2023	730,000	724,261
STATOIL ASA COMPANY GUAR	2.65% 15 Jan 2024	1,130,000	1,019,262
SWAP DEUTSCHE BOC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	(1,410,000)	(1,410,000)
SWAP GOLDMAN COC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	330,000	330,000
SWAP HSBC BOC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	(200,000)	(200,000)
T MOBILE USA INC COMPANY GUAR	6.5% 15 Jan 2024	980,000	992,250
TAKEDA PHARMACEUTICAL SR UNSECURED 144A	1.625% 17 Mar 2017	1,585,000	1,581,484
TBA FHLMC GOLD CONV	3% 01 Dec 2099	2,505,000	2,372,705
TRANSOCEAN INC COMPANY GUAR	6.5% 15 Nov 2020	1,465,000	1,672,942
UNION PACIFIC CORP SR UNSECURED	4.25% 15 Apr 2043	520,000	462,902
UNITED TECHNOLOGIES CORP SR UNSECURED	4.5% 01 Jun 2042	1,210,000	1,175,015
UNITEDHEALTH GROUP INC SR UNSECURED	3.375% 15 Nov 2021	495,000	488,892
US 10YR NOTE (CBT)MAR14	XCBT 20140320	11,700,000	(157,304)
US 2YR NOTE (CBT) MAR14	XCBT 20140331	45,800,000	(63,229)
US 5YR NOTE (CBT) MAR14	XCBT 20140331	40,600,000	(463,468)
US DOLLAR		310,884	310,884
US LONG BOND(CBT) MAR14 XCBT 20140320	XCBT 20140320	16,300,000	(277,485)
US TREASURY N/B	8.5% 15 Feb 2020	740,000	1,014,552
US TREASURY N/B	8.875% 15 Aug 2017	2,150,000	2,743,267
US TREASURY N/B	8.75% 15 Aug 2020	10,240,000	14,371,205
US TREASURY N/B	6.125% 15 Aug 2029	2,235,000	2,935,534
US TREASURY N/B	4.5% 15 Feb 2036	10,240,000	11,393,597
US TREASURY N/B	4.75% 15 Feb 2037	2,870,000	3,301,846
US TREASURY N/B	3.125% 15 Feb 2042	1,780,000	1,534,695

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US TREASURY N/B	2.875% 15 May 2043	1,045,000	846,940
US TREASURY N/B	3.75% 15 Nov 2043	12,410,000	11,995,034
US TREASURY N/B	0.625% 15 Dec 2016	18,050,000	17,976,681
US TREASURY N/B	0.25% 31 Dec 2015	40,910,000	40,801,343
US TREASURY N/B	2.375% 31 Dec 2020	1,035,000	1,030,957
US TREASURY N/B	2.75% 15 Nov 2023	14,180,000	13,872,025
US ULTRA BOND(CBT MAR14	XCBT 20140320	(6,300,000)	147,656
VERIZON COMMUNICATIONS SR UNSECURED	2.45% 01 Nov 2022	970,000	858,688
VERIZON COMMUNICATIONS SR UNSECURED	2.5% 15 Sep 2016	7,955,000	8,225,756
VERIZON COMMUNICATIONS SR UNSECURED	5.15% 15 Sep 2023	1,005,000	1,079,060
VERIZON COMMUNICATIONS SR UNSECURED	6.55% 15 Sep 2043	1,460,000	1,708,140
VERIZON COMMUNICATIONS SR UNSECURED	7.75% 15 Jun 2032	240,000	307,176
VERIZON MARYLAND LLC COMPANY GUAR	5.125% 15 Jun 2033	200,000	189,620
VIRGIN MEDIA SECURED FIN SR SECURED	6.5% 15 Jan 2018	980,000	1,015,525
VIRGINIA ELEC + POWER CO SR UNSECURED	6% 15 May 2037	435,000	508,168
VIRGINIA ELEC + POWER CO SR UNSECURED	6.35% 30 Nov 2037	150,000	180,790
VIRGINIA ELEC + POWER CO SR UNSECURED	4% 15 Jan 2043	830,000	739,074
VODAFONE GROUP PLC SR UNSECURED	4.15% 10 Jun 2014	1,510,000	1,534,089
WAL MART STORES INC SR UNSECURED	4% 11 Apr 2043	300,000	266,995
WELLPOINT INC SR UNSECURED	3.3% 15 Jan 2023	1,145,000	1,068,530
WELLPOINT INC SR UNSECURED	4.65% 15 Jan 2043	560,000	518,449
WELLS FARGO + COMPANY SR UNSECURED	1% 23 Apr 2018	1,775,000	1,784,802
WELLS FARGO + COMPANY SR UNSECURED	1.25% 20 Jul 2016	1,975,000	1,989,651
WELLS FARGO + COMPANY SUBORDINATED	5.375% 02 Nov 2043	390,000	399,362
WI TREASURY N/B	0% 30 Nov 2018	11,550,000	11,302,761
WI TREASURY N/B	1.5% 31 Dec 2018	9,465,000	9,358,519
WILLIAMS COMPANIES INC SR UNSECURED	7.5% 15 Jan 2031	1,531,000	1,618,213
WM WRIGLEY JR CO 1	2.4% 21 Oct 2018	1,230,000	1,222,456
WORLD FINANCIAL NETWORK CREDIT WFNMT 2013 B			
A	0.91% 16 Mar 2020	2,980,000	2,960,211
Sub-Total: Fund 5710 1 of 16			\$ 811,121,924

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	10YR US TREASURY NOTE FTR OPTN MAR14 123 PUT	EXP 02/21/2014	(220,000)	\$ (202,813)
	10YR US TREASURY NOTE FTR OPTN MAR14 127.5 CALL	EXP 02/21/2014	(220,000)	(6,875)
	317U219F6 IRO USD 2Y1Y P 2.000	MAR14 2 PUT	(215,900,000)	(390,701)
	317U337F3 IRO USD 5Y P 2.0000		(25,400,000)	(110,211)
	317U383F6 IRO USD 10Y C 2.4000	MAY14 2.4 CALL	44,300,000	17,853
	317U384F5 IRO USD 10Y P 3.9000	MAY14 3.9 PUT	(44,300,000)	(182,073)
	317U484D9 IRO USD 5Y P 2.5000	SEP15 2.5 PUT	(23,100,000)	(924,901)
	317U488D5 IRO USD 30Y P 3.4500	SEP15 3.45 PUT	5,500,000	912,049
	90DAY EUR FUTR DEC15	XCME 20151214	20,000,000	(22,137)
	90DAY EUR FUTR JUN15	XCME 20150615	43,000,000	(49,375)
	90DAY EUR FUTR JUN16	XCME 20160613	25,000,000	(101,210)
	90DAY EUR FUTR MAR15	XCME 20150316	45,000,000	(43,028)
	90DAY EUR FUTR MAR16	XCME 20160314	80,250,000	(134,207)
	90DAY EUR FUTR SEP15	XCME 20150914	67,000,000	(38,431)

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ABBEY NATL TREASURY SERV BANK GUARANT	1% 25 Apr 2014	7,000,000	7,030,765
ALLY FINANCIAL INC COMPANY GUAR	3.679617% 20 Jun 2014	5,300,000	5,365,561
ALLY FINANCIAL INC COMPANY GUAR	3.5% 18 Jul 2016	200,000	206,369
ALLY FINANCIAL INC COMPANY GUAR	2.75% 30 Jan 2017	1,600,000	1,606,000
AUSTRALIAN DOLLAR	BUYAUD/SELLUSD	338,144	302,521
AUSTRALIAN DOLLAR	BUYUSD/SELLAUD		51,546
AUSTRALIAN DOLLAR	BUYUSD/SELLAUD		110,959
AUSTRALIAN DOLLAR	5.75% 15 May 2021		(51,580)
AUSTRALIAN GOVERNMENT SR UNSECURED	6.14463% 20 Jan 2047	4,600,000	4,604,132
BANC OF AMERICA FUNDING CORPOR BAFC 2006 J 4A1	5.75% 01 Dec 2017	103,787	82,970
BANK OF AMERICA CORP SR UNSECURED	5.65% 01 May 2018	2,600,000	2,959,094
BANK OF AMERICA CORP SR UNSECURED	2% 11 Jan 2018	3,900,000	4,439,249
BANK OF AMERICA CORP SR UNSECURED	6.4% 28 Aug 2017	1,300,000	1,297,694
BANK OF AMERICA CORP SR UNSECURED	6.875% 25 Apr 2018	4,100,000	4,726,915
BANK OF AMERICA CORP SR UNSECURED	1.34313% 13 Jan 2014	1,500,000	1,773,552
BARCLAYS BANK PLC SR UNSECURED	CCBCYCUS6	6,400,000	6,401,754
BARCLAYS CASH COLLATERAL CCBCYCUS6	2.6% 25 Mar 2035	510,000	510,000
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 2 A1	2.32% 25 Aug 2035	653,519	657,878
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 5 A2	5.495728% 25 Nov 2036	164,128	164,259
BEAR STEARNS ALT A TRUST BALTA 2006 6 32A1	5.7% 15 Nov 2014	1,340,097	919,627
BEAR STEARNS COS LLC SR UNSECURED	6.4% 02 Oct 2017	1,100,000	1,148,973
BEAR STEARNS COS LLC SR UNSECURED	5.651764% 26 Jan 2036	600,000	696,337
BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 1A1	5.726115% 26 Dec 2046	459,602	349,278
BEAR STEARNS STRUCTURED PRODUC BSSP 2007 R6 2A1		303,404	177,538
BRAZILIAN REAL	5.875% 01 Jun 2047	472,659	200,343
BUCKEYE OH TOBACCO SETTLEMENT BUCGEN	1% 20 Dec 2018	1,100,000	815,122
BWPC969Z9 CDS USD P F 1.00000 1 CCPCDX ICE	1% 20 Dec 2018	(34,100,000)	(34,710,424)
BWPC969Z9 CDS USD R V 03MEVENT 2 CCPCDX ICE	5% 20 Jun 2015	34,100,000	34,100,000
BWPCTESK2 CDS USD P F 5.00000 BRC CDS USD P F 5.00000 CME	1% 20 Jun 2015	(12,672,000)	(12,672,000)
BWPCTESK2 CDS USD R V 00MEVENT BRC CDS USD R V 00MEVENT CME	5% 20 Dec 2015	12,672,000	11,926,380
BWPCTESL0 CDS USD P F 5.00000 BRC CDS P F 5.00000 CME CCP	1% 20 Dec 2015	(10,752,000)	(10,752,000)
BWPCTESL0 CDS USD R V 00MEVENT BRC CDS R V 00MEVENT CME CCP	7.5% 01 Apr 2034	10,752,000	9,927,730
CALIFORNIA ST CAS	CCFOBZUS0 CASH COLL CCP COC		
CCFOBZUS0 CREDIT SUISSE CCP US	US	800,000	1,020,696
CCFOBZUS0 CREDIT SUISSE CCP US	5.886% 15 Nov 2044	253,000	253,000
CD COMMERCIAL MORTGAGE TRUST CD 2007 CD5 A4	6.899% 01 Dec 2040	879,329	986,695
CHICAGO IL TRANSIT AUTH SALES CHITRN	FUTURES CASH COLLATERAL	6,900,000	7,682,184
CITIGROUP FUTURES CASH COLLATERAL	6% 15 Aug 2017	1,332,000	1,332,000
CITIGROUP INC SR UNSECURED	1.2259% 25 Jul 2016	100,000	113,976
CITIGROUP INC SR UNSECURED	0.91585% 15 Nov 2016	1,400,000	1,414,549
CITIGROUP INC SR UNSECURED	1% 25 Sep 2035	5,800,000	5,808,132
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A2	1% 21 Jul 2014	334,932	327,955
CREDIT AG HOME LOAN SFH COVERED 144A	CSFB CASH COLL CCFOBCUS1	9,000,000	9,027,153
CSFB CASH COLL CCP	BUYBRL/SELLUSD	417,000	417,000
CURRENCY CONTRACT	BUYUSD/SELLBRL		(35,612)
CURRENCY CONTRACT	BUYUSD/SELLBRL		1,290
CURRENCY CONTRACT	BUYEUR/SELLUSD		36,983
CURRENCY CONTRACT	BUYUSD/SELLEUR		10,839
CURRENCY CONTRACT	BUYUSD/SELLEUR		(89,815)
CURRENCY CONTRACT	BUYNOK/SELLUSD		(10,876)
CURRENCY CONTRACT	1% 01 Aug 2016		13,854
DAIMLER FINANCE NA LLC COMPANY GUAR 144A	CCDEUCUS4 DEUTCHE CCD	6,600,000	6,613,570
DEUTCHE BANK CCD CCDEUCUS4 DEUTCHE CCD	2.75% 29 Apr 2014	73,000	73,000
DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A	0.00001% 29 Apr 2014	1,400,000	1,410,542
DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A	1% 24 Jan 2013	8,800,000	8,805,130

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ESC LEHMAN BRTH HLDG		7,400,000	1,572,500
EURO CURRENCY		175,382	241,667
EURODOLLAR MID CRV 3Y FTR OPTN MAR14 97.375 PUT	EXP 03/14/2014	(787,500)	(157,500)
EURO-OAT FUTURE MAR14	XEUR 20140306	(2,700,000)	67,309
EXPORT IMPORT BK KOREA SR UNSECURED	8.125% 21 Jan 2014	10,400,000	10,438,709
FANNIE MAE FNR 1997 66 Z	7.5% 20 Sep 2027	706,873	804,339
FANNIE MAE FNR G92 61 Z	7% 25 Oct 2022	154,022	179,148
FANNIE MAE FNR G93 5 Z	6.5% 25 Feb 2023	157,817	179,821
FANNIEMAE WHOLE LOAN FNW 1998 W2 A8	6.5% 25 Jun 2028	70,232	79,090
FED HM LN PC POOL 1J1214	5.351% 01 Sep 2035	192,407	202,690
FED HM LN PC POOL 1J1219	4.893% 01 Oct 2035	1,168,141	1,246,969
FED HM LN PC POOL 785867	4.423% 01 Dec 2026	36,151	37,733
FED HM LN PC POOL 789758	1% 01 Sep 2032	51,101	54,426
FED HM LN PC POOL 789777	5.149% 01 Sep 2032	28,704	30,453
FED HM LN PC POOL G06239	4% 01 Feb 2041	11,516,429	11,836,161
FED HM LN PC POOL Q00232	4.5% 01 Apr 2041	402,962	427,051
FHA 221 D4 PROJ GMAC 12 P10/0012/04/95	7.43% 01 Dec 2020	113,143	110,605
FHA 221/D4 GMAC 56 P8/01	7.43% 25 Oct 2022	30,896	30,203
FHA 253 P11 02 PJ HUNT PG 87 NCP ASCT FHA AMD AIR 7300000	7.43% 01 Jan 2021	272,559	266,444
FHA INSD 23RD MTG SER USGI	7.43% 01 Mar 2022	10,569	10,332
FHA INSD MTG P/T 091 ML LYNCH	7.43% 01 Jul 2024	18,745	18,510
FHA INSD MTG POOL 56 GMAC	7.43% 25 Oct 2022	4,414	4,315
FHA PROJ LN CTF SER POOL 5	7.43% 01 Feb 2022	5,415	5,293
FHLMC GOLD TBA 30 YR	4% 01 Dec 2009	(11,000,000)	(11,296,484)
FIRST HORIZON MORTGAGE PASS TH FHASI 2005 AR3 2A1	5.3659% 25 Aug 2035	88,906	83,909
FNMA TBA JAN 15 SINGLE FAM	0% 01 Dec 2009	(3,000,000)	(3,192,070)
FNMA TBA JAN 30 SINGLE FAM	5% 01 Dec 2009	(2,000,000)	(2,172,031)
FNMA POOL 066414	4.859% 01 Sep 2028	84,701	88,200
FNMA POOL 190639	5.5% 01 Jan 2024	4,031	4,494
FNMA POOL 255075	5.5% 01 Feb 2024	481,944	529,315
FNMA POOL 256158	5.25% 01 Feb 2036	25,010	26,692
FNMA POOL 257238	5% 01 Jun 2028	357,398	391,274
FNMA POOL 450838	5.5% 01 Dec 2028	4,065	4,503
FNMA POOL 544502	5.109% 01 Jul 2030	50,696	51,762
FNMA POOL 725027	5% 01 Nov 2033	109,795	119,610
FNMA POOL 735764	2.396% 01 Jul 2035	911,704	958,523
FNMA POOL 735965	2.685% 01 Oct 2035	681,738	727,789
FNMA POOL 745393	4.5% 01 Sep 2020	320,755	341,518
FNMA POOL 783610	2.335% 01 Jun 2035	1,315,120	1,400,449
FNMA POOL 822101	4.997% 01 May 2035	1,073,552	1,145,558
FNMA POOL 825157	1% 01 Aug 2035	404,095	425,144
FNMA POOL 826129	2.107% 01 Jul 2035	955,239	1,006,507
FNMA POOL 897717	1% 01 Aug 2036	214,979	229,133
FNMA POOL 898700	5% 01 Jul 2033	69,292	75,522
FNMA POOL 899007	4.5% 01 Jan 2022	17,016	18,096
FNMA POOL 929672	4.5% 01 Jun 2023	583,168	621,334
FNMA POOL 940730	6% 01 Oct 2037	258,376	286,062
FNMA POOL 962845	4.5% 01 Apr 2023	10,588	11,284
FNMA POOL 975330	4.5% 01 May 2023	37,452	39,907
FNMA POOL AA4274	4.5% 01 May 2024	208,640	222,360
FNMA POOL AA7916	4% 01 Mar 2039	78,214	80,599
FNMA POOL AB0554	4.5% 01 Apr 2024	7,951	8,474
FNMA POOL AB3959	2.5% 01 Nov 2021	577,656	589,666
FNMA POOL AB4114	4% 01 Dec 2041	147,382	151,811

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FNMA POOL AC3290	4.5% 01 Dec 2024	1,391,789	1,482,331
FNMA POOL AC3879	4.5% 01 Jan 2025	125,512	133,624
FNMA POOL AC8594	4.5% 01 Apr 2025	78,907	84,035
FNMA POOL AD4308	3.5% 01 Nov 2025	5,529	5,885
FNMA POOL AE7758	3.5% 01 Dec 2025	504,132	527,520
FNMA POOL AE8058	4.5% 01 Aug 2024	243,913	255,250
FNMA POOL AE8158	3.5% 01 Dec 2025	303,416	323,249
FNMA POOL AE9826	3.5% 01 Jan 2026	407,761	426,685
FNMA POOL AH2894	3.5% 01 Apr 2026	654,735	685,145
FNMA POOL AH4598	4.5% 01 Jun 2041	521,290	545,538
FNMA POOL AI5737	4.5% 01 Jun 2026	436,095	462,156
FNMA POOL AL030	4% 01 Aug 2042	353,013	375,682
FNMA POOL AL2459	3% 01 Jul 2043	446,191	459,520
FNMA POOL AO4688	2.5% 01 Sep 2027	2,000,000	1,902,812
FNMA POOL AP5199	2.5% 01 Jan 2043	588,368	582,978
FNMA POOL AQ9316	3% 01 Aug 2043	8,933,488	8,095,259
FNMA POOL AS0301	3% 01 Jun 2043	4,999,998	4,757,029
FNMA POOL AT0861	3% 01 May 2043	0	0
FNMA POOL AT1572	3% 01 Jul 2043	4,999,999	4,757,030
FNMA POOL AT1599	3% 01 Jun 2043	0	0
FNMA POOL AT4253	3% 01 Jun 2043	5,000,000	4,757,031
FNMA POOL AT8001	3% 01 Aug 2043	2,000,000	1,902,812
FNMA POOL AT8489	3% 01 Sep 2043	3,999,998	3,805,623
FNMA POOL AT8535	3% 01 Jul 2043	4,999,997	4,757,028
FNMA POOL AT9127	3% 01 Jul 2043	999,999	951,406
FNMA POOL AT9193	3% 01 Aug 2043	5,000,000	4,757,031
FNMA POOL AU0604	3% 01 Aug 2043	3,999,997	3,805,622
FNMA POOL AU3226	3% 01 Aug 2043	4,999,996	4,757,028
FNMA POOL AU3736	3% 01 Oct 2043	1,000,000	950,489
FNMA POOL AU5016	3% 01 Jul 2043	5,000,000	4,757,031
FNMA POOL AU5385	3% 01 Aug 2043	4,999,998	4,757,029
FNMA POOL AU6069	5% 01 Sep 2029	0	0
FNMA POOL MA0184	3% 01 Aug 2043	2,390,062	2,605,820
FNMA POOL MA1524	4% 01 Dec 2099	3,999,999	3,805,624
FNMA TBA FEB 30YR SINGLE FAM	0.84% 02 Jun 2014	1,000,000	1,026,250
FORD MOTOR CREDIT CO	0.9% 01 Jul 2014	300,000	299,320
FORD MOTOR CREDIT CO	1% 28 Aug 2014	300,000	299,148
FORD MOTOR CREDIT CO LLC SR UNSECURED	7% 15 May 2022	8,100,000	8,137,649
FREDDIE MAC FHR 1278 K	8.146% 11 Apr 2018	143,890	159,441
GAZPROM (GAZ CAPITAL SA) SR UNSECURED 144A	8.5% 20 Apr 2030	2,800,000	3,297,000
GNMA II POOL 002910	8.5% 20 Jul 2030	1,953	2,306
GNMA II POOL 002947	8.5% 20 Jan 2031	804	948
GNMA II POOL 003029	8.5% 20 Jul 2028	3,844	4,524
GNMA II POOL 780840	3% 15 Dec 2042	12,920	14,204
GNMA POOL AA5897	3% 15 Nov 2042	1,706,274	1,651,063
GNMA POOL AB9206	3% 15 Feb 2043	7,905,178	7,649,381
GNMA POOL AD1716	3% 15 Apr 2043	99,682	96,457
GNMA POOL AD7464	3% 15 Jun 2043	1,002,281	969,849
GNMA POOL AE7511	3% 01 Dec 2099	580,442	561,660
GNMA TBA 30YR	3% 01 Dec 2099	34,000,000	32,833,905
GNMA TBA JULY SINGLE FAMILY	6.15% 01 Apr 2018	0	0
GOLDMAN SACHS GROUP INC SR UNSECURED	0.6371% 22 Jul 2015	3,300,000	3,784,034
GOLDMAN SACHS GROUP INC SR UNSECURED	4.539823% 25 Sep 2035	600,000	598,621
GSR MORTGAGE LOAN TRUST GSR 2005 AR6 2A1	2.375% 17 Jul 2017	1,334,025	1,325,014

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INDUSTRIAL BANK OF KOREA SR UNSECURED 144A	5.04428% 25 Dec 2034	9,500,000	9,538,162
INDYMAC INDX MORTGAGE LOAN TRU INDX 2004 AR11 2A	7.125% 01 Sep 2018	55,693	50,944
INTL LEASE FINANCE CORP SR SECURED 144A		4,400,000	5,093,000
JAPANESE YEN	0.6395% 13 Jun 2016	240	2
* JP MORGAN CHASE BANK NA SUBORDINATED	5.020432% 25 Feb 2035	900,000	895,271
JP MORGAN MORTGAGE TRUST JPMMT 2005 A1 6T1	2.86433% 25 Feb 2036	91,442	91,794
JP MORGAN MORTGAGE TRUST JPMMT 2006 A1 2A2	6.3% 23 Apr 2019	595,778	532,276
* JPMORGAN CHASE + CO SR UNSECURED	5.373% 01 Nov 2025	500,000	590,127
KENTUCKY ST PROPERTY BLDGS C KYSFAC	5.866% 15 Sep 2045	3,300,000	3,438,600
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 A3	7.875% 01 Nov 2020	379,141	420,489
LBG CAPITAL NO.1 PLC BANK GUARANT 144A	6.75% 28 Dec 2017	310,000	333,626
LEHMAN BROTHERS HOLDINGS SUBORDINATED	TBA CASH COLLATERAL	3,100,000	310
LEHMAN BROTHERS INC TBA CASH COLLATERAL	12% 31 Dec 2049	(637,501)	(637,501)
LLOYDS BANK PLC JR SUBORDINA 144A	5.53% 25 Feb 2036	10,900,000	14,673,656
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A10 A		277,702	252,605
MEXICAN PESO (NEW)	4.25875% 25 Oct 2035	9,855	752
MLCC MORTGAGE INVESTORS INC MLCC 2005 2 3A	5.57% 25 Nov 2035	72,010	70,608
MLCC MORTGAGE INVESTORS INC MLCC 2005 3 4A	SWAP CASH COLLATERAL USD	41,765	38,267
MORGAN STANLEY CAP SVCS BOC	5.88091% 11 Jun 2049	(108,000)	(108,000)
MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ15 A4	1% 09 Jan 2014	400,000	446,230
MORGAN STANLEY SR UNSECURED	5.55% 27 Apr 2017	1,200,000	1,200,018
MORGAN STANLEY SR UNSECURED	7.3% 13 May 2019	3,500,000	3,904,324
MORGAN STANLEY SR UNSECURED	0.61% 13 Apr 2016	1,100,000	1,335,849
MORGAN STANLEY SR UNSECURED	TBA CASH COLLATERAL	3,500,000	4,777,547
MORGAN STANLEY TBA CASH COLLATERAL	4.725% 01 Nov 2023	(160,000)	(160,000)
NEW YORK CITY NY TRANSITIONAL NYCEN	4.905% 01 Nov 2024	2,500,000	2,643,475
NEW YORK CITY NY TRANSITIONAL NYCEN	5.075% 01 Nov 2025	1,900,000	2,016,983
NEW YORK CITY NY TRANSITIONAL NYCEN		1,900,000	2,033,380
NEW ZEALAND DOLLAR	10% 01 Jan 2021	116	95
NOTA DO TESOURO NACIONAL NOTES	0	147,000	54,159
NOTA DO TESOURO NACIONAL NOTES	10% 01 Jan 2023	1,008,000	427,254
NOTA DO TESOURO NACIONAL NOTES 01/23 10.	10% 01 Jan 2017	147,000	52,625
NOTA DO TESOURO NACIONAL SENIOR NOTES	4.75% 01 May 2032	8,057,000	3,228,329
PALOMAR CA CMNTY CLG DIST PMRHGR	ASSET BKD SECS PORTFOLIO	100,000	104,659
PIMCO FDS PAC INVT MGMT SER ASSET BKD SECS PORTFOLIO		2,467,224	29,557,343
POUND STERLING	4.5% 11 Jan 2021	35,379	58,597
RABOBANK NEDERLAND BANK GUARANT	0	5,600,000	5,943,874
REPO BANK AMERICA REPO	6% 25 Jun 2036	9,100,000	9,100,000
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QS7 A1	1% 20 Apr 2035	1,726,378	1,350,235
SEQUOIA MORTGAGE TRUST SEMT 2005 4 2A1		962,155	950,615
SINGAPORE DOLLAR	6.25% 25 Jan 2016	0	0
SLM CORP SR UNSECURED	1.7659% 25 Apr 2023	300,000	324,000
SLM STUDENT LOAN TRUST SLMA 2008 9 A	5.6% 01 Sep 2028	9,689,130	9,983,021
SMALL BUSINESS ADMINISTRATION SBAP 2008 20I 1	STIF-TYPE INSTRUMENT	5,400,054	6,014,311
SSGA G STIFF ERISA QUALIFIED	0.00001% 14 Apr 2014	1,620,666	1,620,666
SSIF NEVADA LP BANK GUARANT 144A	5.537% 25 Aug 2035	4,500,000	4,507,740
STRUCTURED ADJUSTABLE RATE MOR SARM 2005 17 3A1	5.57% 19 Jul 2035	64,208	58,723
STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A1	5.57% 19 Jul 2035	51,034	47,110
STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A2	0.469% 19 Jul 2035	92,943	88,955
STRUCTURED ASSET MORTGAGE INVE SAMI 2005 AR5 A3	0.44875% 25 May 2036	202,930	198,632
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 12A1	SWAP CASH COLLATERAL USD	2,455,592	1,788,491
SWAP MORGAN STANLEY BOC	2.48% 25 Jul 2045	(165,000)	(165,000)
SWPC01RN6 CDS USD P V 01MEVENT 2 ABX	0.54% 25 Jul 2045	(226,544)	(226,544)
SWPC01RN6 CDS USD R F .54000 1 ABX	1% 20 Dec 2016	226,544	35,952

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SWPC460Q3 CDS USD P F	1% 20 Dec 2016	(2,600,000)	(2,600,000)
SWPC460Q3 CDS USD R V 03MEVENT	1% 20 Dec 2015	2,600,000	2,539,308
SWPC87756 CDS USD P V 00MEVENT MYC CDS USD P V 0M EVENT	1% 20 Dec 2015	(10,700,000)	(10,700,000)
SWPC87756 CDS USD R F .46250 MYC CDS USD R F .46250	1% 20 Dec 2017	10,700,000	10,741,184
SWPC949F8 CDS USD P F	1% 20 Dec 2017	(5,000,000)	(5,000,000)
SWPC949F8 CDS USD R V 03MEVENT	1% 20 Jun 2017	5,000,000	5,025,955
SWPC974P4 CDS USD P V 03MEVENT	1.28% 20 Jun 2017	(1,500,000)	(1,500,000)
SWPC974P4 CDS USD R F	1% 02 Jan 2017	1,500,000	1,550,264
SWU003PF1 IRS BRL P V 00MBRCDI DUBSWU003PF1 IRS BRL P V	9.21% 02 Jan 2017	(100,000)	(42,386)
SWU003PF1 IRS BRL R F 9.21000 DUBSWU003PF1 IRS BRL R F	1% 02 Jan 2017	100,000	39,919
SWU003PU8 IRS BRL P V 00MBRCDI MYCBZDIOVRA	9.14% 02 Jan 2017	(4,900,000)	(2,076,931)
SWU003PU8 IRS BRL R F 9.14000 MYCSWU003PU8 IRS BRL R F	1% 02 Jan 2017	4,900,000	1,951,713
SWU003XI6 IRS BRL P V 01MCETIP UAGSWU003XI6 IRS BRL P V	8.59% 02 Jan 2017	(2,800,000)	(1,186,818)
SWU003XI6 IRS BRL R F 8.59000 UAGSWU003XI6 IRS BRL R F	1% 31 Jul 2023	2,800,000	1,096,107
SWU005A13 IRS USD P V 03MLIBOR MYCSWUV05A13 CCPVANILLA CME	2.65% 31 Jul 2023	(27,300,000)	(27,300,000)
SWU005A13 IRS USD R F 2.65000 MYCSWU005A13 CCPVANILLA CME	1% 02 Jan 2017	27,300,000	26,413,219
SWU023JK5 IRS BRL P V 00MBRCDI DUBSWU023JK5 IRS BRL ZCS R	8.6% 02 Jan 2017	(5,200,000)	(2,204,090)
SWU023JK5 IRS BRL R F 8.60000 DUBSWU023JK5 IRS BRL ZCS R	1% 02 Jan 2015	5,200,000	2,042,339
SWU023PD4 IRS BRL P V 00MBRCDI DUB	7.62% 02 Jan 2015	(400,000)	(169,545)
SWU023PD4 IRS BRL R F 7.62000 DUB	1% 02 Jan 2015	400,000	164,687
SWU023PT9 IRS BRL P V 00MCETIP SWU023PT9	7.89% 02 Jan 2015	(700,000)	(296,704)
SWU023PT9 IRS BRL R F 7.89000 SWU023PT9	1% 02 Jan 2017	700,000	289,810
SWU023WA2 IRS BRL P V 00MCETIP NDFPREDISWAP	8.495% 02 Jan 2017	(5,000,000)	(2,119,318)
SWU023WA2 IRS BRL R F 8.49500 NDFPREDISWAP	1% 02 Jan 2017	5,000,000	1,957,989
SWU023WF1 IRS BRL P V 00MCETIP UAGNDFPREDISWAP	8.9% 02 Jan 2017	(7,200,000)	(3,051,817)
SWU023WF1 IRS BRL R F 8.90000 UAGNDFPREDISWAP	1% 02 Jan 2017	7,200,000	2,853,525
SWU023YB8 IRS BRL P V 00MBRCDI BPS IRS BRL P V 00MBRCDI	8.485% 02 Jan 2017	(600,000)	(254,318)
SWU023YB8 IRS BRL R F 8.48500 BPS IRS BRL R F	1% 02 Jan 2015	600,000	235,553
SWU02FFG1 IRS BRL P V 01MBBD GLM BZDIOVRA	7.55% 02 Jan 2015	(4,200,000)	(1,780,227)
SWU02FFG1 IRS BRL R F 7.55000 GLM IRS BRL R F	1% 02 Jan 2015	4,200,000	1,727,101
SWU036C24 IRS BRL P V 00MBZDIO BZDIOVRA	9.98% 02 Jan 2015	(3,800,000)	(1,610,681)
SWU036C24 IRS BRL R F 9.98000 NDFPREDISWAP	1% 02 Jan 2015	3,800,000	1,650,459
SWU036GW4 IRS BRL P V 00MBRCDI UAG IRS BRL P V 00MBRCDI	9.93% 02 Jan 2015	(1,700,000)	(720,568)
SWU036GW4 IRS BRL R F 9.93000 UAG IRS BRL R F	1% 02 Jan 2015	1,700,000	737,469
SWU036QQ6 IRS BRL P V 00MCETIP DUB IRS BRL P V 00MCETIP	8.43% 02 Jan 2015	(2,600,000)	(1,102,045)
SWU036QQ6 IRS BRL R F 8.43000 DUB IRS BRL R F	1% 02 Jan 2015	2,600,000	1,090,643
SWU036VH0 IRS BRL P V 00MCETIP HUS IRS BRL P V 00MCETIP	8.075% 02 Jan 2015	(9,100,000)	(3,857,158)
SWU036VH0 IRS BRL R F 8.07500 HUS IRS BRL R F	1% 02 Jan 2017	9,100,000	3,784,717
SWU09G516 IRS BRL P V 00MBRCDI	8.86% 02 Jan 2017	(4,000,000)	(1,695,454)
SWU09G516 IRS BRL R F	1% 02 Jan 2015	4,000,000	1,593,908
SWU09H555 IRS BRL P V 00MBRCDI MYC SWU09H555 IRS BRL P V	7.795% 02 Jan 2015	(10,000,000)	(4,238,635)
SWU09H555 IRS BRL R F 7.79500 MYC WU09H555 IRS BRL R F	1% 02 Jan 2017	10,000,000	4,133,466
SWU09H753 IRS BRL P V 00MBRCDI	8.935% 02 Jan 2017	(7,400,000)	(3,136,590)
SWU09H753 IRS BRL R F	1% 02 Jan 2015	7,400,000	2,935,786
SWU09J098 IRS BRL P V 00MBRCDI UAG SWU09J098 IRS BRL P V	8.56% 02 Jan 2015	(7,500,000)	(3,178,976)
	1% 02 Jan 2015	7,500,000	3,130,675

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SWU09J098 IRS BRL R F 8.56000 UAG SWU09J098 IRS BRL
R F

SWU0ANAR6 IRS BRL P V 00MBRCDI MYC IRS BRL P V 00MBRCDI	9.93% 02 Jan 2015	(8,600,000)	(3,645,226)
SWU0ANAR6 IRS BRL R F 9.93000 MYC IRS BRL R F	1% 02 Jan 2015	8,600,000	3,730,776
SWU0AT466 IRS BRL P V 00MCETIP MYC SWU0AT466 IRS BRL P V	8.27% 02 Jan 2015	(10,500,000)	(4,450,567)
SWU0AT466 IRS BRL R F 8.27000 MYC SWU0AT466 IRS BRL R F	7.467% 01 Jun 2047	10,500,000	4,364,542
TOBACCO SETTLEMENT FIN AUTH WV TOBGEN	5% 01 Jun 2041	1,865,000	1,446,214
TOBACCO SETTLEMENT FING CORP N TOBGEN	8.91% 15 Oct 2017	2,300,000	1,618,901
TOLL BROS FINANCE CORP COMPANY GUAR	0.01% 29 May 2014	4,100,000	4,950,750
TREASURY BILL	0.01% 13 Nov 2014	390,000	389,915

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TREASURY BILL	1.25% 15 Jul 2020	1,840,000	1,838,451
TSY INFL IX N/B	1.125% 15 Jan 2021	1,070,980	1,145,782
TSY INFL IX N/B	1.125% 15 Jan 2021	0	0
TSY INFL IX N/B	1% 15 Jan 2022	320,316	336,657
TSY INFL IX N/B	0.125% 15 Jul 2022	27,037,090	25,985,185
TSY INFL IX N/B	0.125% 15 Jan 2023	812,536	778,321
TSY INFL IX N/B	0.125% 15 Apr 2018	3,642,804	3,440,457
TSY INFL IX N/B	9.56% 19 Oct 2018	25,260,250	25,763,485
UAL 1995 PASS TRUST PASS THRU CE	4.875% 04 Aug 2020	840,624	277,406
UBS AG STAMFORD CT SR UNSECURED	XCBT 20140331	250,000	278,202
US 5YR NOTE (CBT) MAR14		18,300,000	(276,842)
US DOLLAR	0.625% 15 Jul 2014	2,648,550	2,648,550
US TREASURY N/B	0.625% 15 Dec 2016	8,497,000	8,520,562
US TREASURY N/B	2.25% 31 May 2014	35,100,000	34,957,424
US TREASURY N/B	2.125% 29 Feb 2016	3,600,000	3,631,500
US TREASURY N/B	1% 15 May 2014	9,000,000	9,328,356
US TREASURY N/B	1.5% 30 Jun 2016	2,500,000	2,508,300
US TREASURY N/B	0.5% 15 Aug 2014	5,200,000	5,319,844
US TREASURY N/B	0.25% 15 Sep 2014	200,000	200,469
US TREASURY N/B	0.375% 15 Nov 2014	24,400,000	24,420,960
US TREASURY N/B	0.25% 15 Jan 2015	1,000,000	1,001,914
US TREASURY N/B	0.25% 31 May 2014	7,200,000	7,205,904
US TREASURY N/B	0.25% 30 Jun 2014	1,400,000	1,400,820
US TREASURY N/B	0.125% 31 Jul 2014	18,000,000	18,014,058
US TREASURY N/B	0.5% 31 Jul 2017	8,400,000	8,400,983
US TREASURY N/B	0.25% 31 Aug 2014	600,000	587,390
US TREASURY N/B	0.125% 31 Dec 2014	20,449,000	20,466,566
US TREASURY N/B	1.125% 31 Dec 2019	5,000,000	4,998,440
US TREASURY N/B	0.25% 31 Jan 2015	7,700,000	7,272,288
US TREASURY N/B	1.25% 29 Feb 2020	15,700,000	15,712,874
US TREASURY N/B	0.75% 28 Feb 2018	10,600,000	10,034,395
US TREASURY N/B	0.375% 15 Mar 2016	4,500,000	4,381,524
US TREASURY N/B	1.75% 15 May 2023	7,500,000	7,488,285
US TREASURY N/B	1.375% 30 Jun 2018	1,300,000	1,171,726
US TREASURY N/B	1.75% 31 Oct 2020	29,600,000	29,375,691
US TREASURY N/B	1.782371% 15 Sep 2016	7,400,000	7,099,375
VERIZON COMMUNICATIONS SR UNSECURED	1.9841% 14 Sep 2018	2,700,000	2,781,618
VERIZON COMMUNICATIONS SR UNSECURED	0.98433% 01 Apr 2014	900,000	946,348
VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A	0.9959% 21 Mar 2014	2,400,000	2,402,304
VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A	2.47% 25 Aug 2046	1,200,000	1,201,572
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR9 2A	PREFERRED STOCK 7.5	2,070,006	1,854,806
WELLS FARGO + COMPANY	2.61607% 25 Nov 2034	12,400	13,764,000
WELLS FARGO MORTGAGE BACKED SE WFMB 2004 X 1A1	2.910922% 25 Apr 2036	632,045	629,247
WELLS FARGO MORTGAGE BACKED SE WFMB 2006 AR8 2A4	0.375% 15 Feb 2016	530,371	496,673
WI TREASURY N/B		14,700,000	14,686,211
Sub-Total: Fund 5711 2 of 16			\$ 713,233,533

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Fair value
	SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	166,372,866	\$	166,372,866
	Sub-Total: Fund 5725 3 of 16			\$	166,372,866

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Shares/ Par Value	(d) Cost (n/a)	(e) Fair value
	0WP059058 CDS USD P F	0% 20 Sep 2017	(300,000)	\$	(300,000)
	0WP059058 CDS USD R F	3.77% 20 Sep 2017	300,000		331,921
	0WP059777 CDS USD P V 00MEVENT	1% 20 Sep 2017	(300,000)		(300,000)
	0WP059777 CDS USD R F	3.95% 20 Sep 2017	300,000		333,882
	0WP060353 CDS USD P V 00MEVENT FORD MOTOR CREDIT COMPANY LLC	1% 20 Sep 2017	(440,000)		(440,000)
	0WP060353 CDS USD R F 4.28000 FORD MOTOR CREDIT COMPANY LLC	4.28% 20 Sep 2017	440,000		494,968
	10YR US TREASURY NOTE FTR OPTN	EXP 01/24/2014	(127,000)		(47,625)
	10YR US TREASURY NOTE FTR OPTN	FEB14 125 PUT	64,000		129,000
	21ST CENTURY FOX AMERICA COMPANY GUAR	6.75% 09 Jan 2038	1,060,000		1,203,879
	21ST CENTURY FOX AMERICA COMPANY GUAR	6.2% 15 Dec 2034	60,000		66,418
	21ST CENTURY FOX AMERICA COMPANY GUAR	6.65% 15 Nov 2037	100,000		116,726
	30YR US TREASURY NOTE FTR OPTN	JAN14 128 PUT	(72,000)		(1,125)
	30YR US TREASURY NOTE FTR OPTN	JAN14 136 CALL	172,000		2,688
	30YR US TREASURY NOTE FTR OPTN	JAN14 132 CALL	49,000		766
	30YR US TREASURY NOTE FTR OPTN	EXP 01/24/2014	(108,000)		(57,375)
	30YR US TREASURY NOTE FTR OPTN	EXP 01/24/2014	54,000		156,094
	90DAY EUR FUTR DEC15	XCME 20151214	(48,000,000)		52,350
	90DAY EUR FUTR MAR15	XCME 20150316	48,000,000		(21,300)
	ABB FINANCE USA INC COMPANY GUAR	4.375% 08 May 2042	60,000		54,984
	ABBVIE INC SR UNSECURED	1.75% 06 Nov 2017	1,850,000		1,846,831
	ABBVIE INC SR UNSECURED	2.9% 06 Nov 2022	1,130,000		1,056,161
	ACCESS MIDSTREAM PARTNER COMPANY GUAR	5.875% 15 Apr 2021	1,400,000		1,491,000
	ACTIVISION BLIZZARD COMPANY GUAR 144A	5.625% 15 Sep 2021	530,000		548,550
	AES CORPORATION SR UNSECURED	8% 01 Jun 2020	1,850,000		2,164,500
	ALLY FINANCIAL INC COMPANY GUAR	8% 15 Mar 2020	1,850,000		2,217,688
	ALTRIA GROUP INC COMPANY GUAR	9.95% 10 Nov 2038	540,000		823,717
	ALTRIA GROUP INC COMPANY GUAR	9.25% 06 Aug 2019	1,950,000		2,568,753
	ALTRIA GROUP INC COMPANY GUAR	2.85% 09 Aug 2022	1,270,000		1,169,316
	ALTRIA GROUP INC COMPANY GUAR	5.375% 31 Jan 2044	710,000		712,940
	ALTRIA GROUP INC COMPANY GUAR	4% 31 Jan 2024	140,000		136,838
	AMER EXPRESS CREDIT CO SR UNSECURED	5.125% 25 Aug 2014	3,260,000		3,359,264
	AMERICA MOVIL SAB DE CV COMPANY GUAR	5.625% 15 Nov 2017	780,000		878,604
	AMERICA MOVIL SAB DE CV COMPANY GUAR	5% 30 Mar 2020	770,000		833,959
	AMERICAN EXPRESS CO SUBORDINATED	6.8% 01 Sep 2066	600,000		639,300
	AMERICAN HOME MORTGAGE ASSETS AHMA 2006 2 2A1	2.66188% 25 Sep 2046	4,800,086		3,376,164
	AMERICAN HOME MORTGAGE INVESTM AHM 2005 4 1A1	0.483% 25 Nov 2045	2,202,596		1,897,543
	AMERICAN HOME MORTGAGE INVESTM AHM 2005 SD1 1A1 144A	0.67875% 25 Sep 2035	1,148,588		731,238
	AMERICAN HONDA FINANCE UNSECURED 144A	1% 11 Aug 2015	1,540,000		1,546,037
	AMERICAN INTL GROUP SR UNSECURED	5.85% 16 Jan 2018	1,400,000		1,605,870
	AMORTIZING RESIDENTIAL COLLATE ARC 2002 BC1M A	1.66% 01 Jan 2032	76,906		53,550

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AMORTIZING RESIDENTIAL COLLATE ARC 2002 BC5 M1	3.4275% 25 Jul 2032	241,166	215,309
AMRESCO RESIDENTIAL SECURITIES AMRES 1997 3 M1A	3.69% 25 Sep 2027	56,973	53,763
ANADARKO FINANCE CO COMPANY GUAR	7.5% 01 May 2031	200,000	243,162
ANADARKO PETROLEUM CORP SR UNSECURED	6.45% 15 Sep 2036	120,000	134,752
ANADARKO PETROLEUM CORP SR UNSECURED	6.375% 15 Sep 2017	1,060,000	1,216,953
ANHEUSER BUSCH INBEV WOR COMPANY GUAR	5.375% 15 Jan 2020	1,650,000	1,893,634
ANHEUSER BUSCH INBEV WOR COMPANY GUAR	5% 15 Apr 2020	940,000	1,063,807
ANHEUSER BUSCH INBEV WOR COMPANY GUAR	2.5% 15 Jul 2022	1,210,000	1,119,211
ANZ NEW ZEALAND INTL/LDN BANK GUARANT 144A	1.85% 15 Oct 2015	680,000	690,383
APACHE CORP SR UNSECURED	5.1% 01 Sep 2040	940,000	954,408
APACHE CORP SR UNSECURED	4.75% 15 Apr 2043	80,000	77,596
ARCELORMITTAL SR UNSECURED	5% 25 Feb 2017	490,000	525,525
ARCH COAL INC COMPANY GUAR	7% 15 Jun 2019	1,680,000	1,335,600
ARCH COAL INC COMPANY GUAR	7.25% 15 Jun 2021	1,250,000	956,250
ARDAGH PKG FIN/MP HD USA SR SECURED 144A	4.875% 15 Nov 2022	480,000	475,200
ARIZONA BRD OF RGTS ST UNIV SY AZSHGR	5% 01 Jul 2043	150,000	154,175
AT+T INC SR UNSECURED	5.5% 01 Feb 2018	1,440,000	1,620,979
AT+T INC SR UNSECURED	2.5% 15 Aug 2015	700,000	718,687
AT+T INC SR UNSECURED	4.45% 15 May 2021	300,000	315,849
AT+T INC SR UNSECURED	3.875% 15 Aug 2021	150,000	151,965
AT+T INC SR UNSECURED	4.35% 15 Jun 2045	63,000	53,335
ATWOOD OCEANICS INC SR UNSECURED	6.5% 01 Feb 2020	360,000	384,300
AVIS BUDGET RENTAL CAR FUNDING AESOP 2010 5A A 144A	3.15% 20 Mar 2016	690,000	717,221
AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 2A A 144A	2.795% 20 May 2018	875,000	902,388
AVIS BUDGET RENTAL CAR FUNDING AESOP 2012 3A A 144A	2.1% 20 Mar 2019	700,000	698,967
AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 1A A 144A	1.92% 20 Sep 2019	580,000	568,243
AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 2A A 144A	2.97% 20 Feb 2020	820,000	834,807
BAKER HUGHES INC SR UNSECURED	7.5% 15 Nov 2018	1,450,000	1,786,488
BALL CORP COMPANY GUAR	5.75% 15 May 2021	890,000	936,725
BALL CORP COMPANY GUAR	5% 15 Mar 2022	170,000	168,300
BALL CORP COMPANY GUAR	4% 15 Nov 2023	470,000	420,650
BANC OF AMERICA FUNDING CORPOR BAFC 2005 F 2A1	3.065693% 20 Sep 2035	329,375	245,433
BANC OF AMERICA MORTGAGE SECUR BOAMS 2005 L 1A1	2.829773% 25 Jan 2036	880,352	673,492
BANK OF AMERICA CORP SR UNSECURED	6.5% 01 Aug 2016	1,400,000	1,580,723
BANK OF AMERICA CORP SR UNSECURED	5.75% 01 Dec 2017	430,000	489,389
BANK OF AMERICA CORP SR UNSECURED	7.625% 01 Jun 2019	290,000	359,695
BANK OF AMERICA CORP SR UNSECURED	4.5% 01 Apr 2015	2,580,000	2,699,134
BANK OF AMERICA CORP SR UNSECURED	5.625% 01 Jul 2020	970,000	1,108,432
BANK OF AMERICA CORP SR UNSECURED	5% 13 May 2021	2,630,000	2,873,993
BANK OF AMERICA CORP SR UNSECURED	3.875% 22 Mar 2017	400,000	426,927
BANK OF AMERICA CORP SR UNSECURED	2.6% 15 Jan 2019	1,710,000	1,717,548
BANK OF AMERICA CORP SUBORDINATED	5.42% 15 Mar 2017	1,100,000	1,209,327
BANK OF AMERICA CORP SUBORDINATED	5.7% 02 May 2017	650,000	722,518
BARCLAYS BANK PLC SUBORDINATED 144A	10.179% 12 Jun 2021	120,000	158,614
BARCLAYS BANK PLC SUBORDINATED 144A	6.05% 04 Dec 2017	550,000	614,891
BARRICK GOLD CORP SR UNSECURED	6.95% 01 Apr 2019	500,000	577,140
BARRICK GOLD CORP SR UNSECURED	4.1% 01 May 2023	1,580,000	1,428,148
BARRICK NA FINANCE LLC COMPANY GUAR	4.4% 30 May 2021	2,150,000	2,070,119
BAYVIEW FINANCIAL ACQUISITION BAYV 2004 C A1	0.89063% 28 May 2044	395,855	395,475
BBVA US SENIOR SA UNIPER BANK GUARANT	3.25% 16 May 2014	1,620,000	1,633,012
BBVA US SENIOR SA UNIPER BANK GUARANT	4.664% 09 Oct 2015	2,030,000	2,134,094
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 10 15A1	1% 25 Jan 2035	282,854	285,297
BEAR STEARNS ALT A TRUST BALTA 2004 12 1A3	0.893% 25 Jan 2035	2,129,110	2,005,309
BEAR STEARNS ALT A TRUST BALTA 2004 5 4A1	3.5% 25 Jun 2034	738,694	723,176

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BEAR STEARNS COS LLC SR UNSECURED	6.4% 02 Oct 2017	580,000	673,125
BEAR STEARNS MORTGAGE FUNDING BSMF 2006 AR5 1A1	1% 25 Dec 2046	5,215,890	3,921,462
BERKSHIRE HATHAWAY INC SR UNSECURED	3.2% 11 Feb 2015	740,000	762,717
BHP BILLITON FIN USA LTD COMPANY GUAR	6.5% 01 Apr 2019	1,740,000	2,086,072
BHP BILLITON FIN USA LTD COMPANY GUAR	3.25% 21 Nov 2021	1,180,000	1,173,007
BHP BILLITON FIN USA LTD COMPANY GUAR	5% 30 Sep 2043	830,000	843,895
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A	3.85% 22 Jan 2015	840,000	866,519
BNP PARIBAS SR UNSECURED	2.375% 14 Sep 2017	810,000	826,982
BOEING CAPITAL CORP SR UNSECURED	4.7% 27 Oct 2019	740,000	830,320
BOEING CO SR UNSECURED	6% 15 Mar 2019	590,000	694,930
BOEING CO SR UNSECURED	4.875% 15 Feb 2020	420,000	468,273
BP CAPITAL MARKETS PLC COMPANY GUAR	3.875% 10 Mar 2015	790,000	821,835
BP CAPITAL MARKETS PLC COMPANY GUAR	3.561% 01 Nov 2021	110,000	110,860
BP CAPITAL MARKETS PLC COMPANY GUAR	3.245% 06 May 2022	770,000	746,332
BUILDING MATERIALS CORP SENIOR NOTES 144A	6.75% 01 May 2021	1,000,000	1,082,500
BUONI POLIENNALI DEL TES BONDS	3.5% 01 Dec 2018	9,690,000	13,846,367
CALIFORNIA ST CAS	5% 01 Apr 2042	430,000	434,601
CALIFORNIA ST CAS	5% 01 Sep 2023	610,000	700,060
CALIFORNIA ST CAS	5% 01 Sep 2025	440,000	488,730
CALIFORNIA ST CAS	5% 01 Nov 2043	395,000	399,562
CALPINE CORP SR SECURED 144A	7.785% 15 Jan 2023	1,015,000	1,108,888
CALPINE CORP SR SECURED 144A	5.875% 15 Jan 2024	210,000	205,275
CATHOLIC HEALTH INITIATI SECURED	4.35% 01 Nov 2042	150,000	130,125
CBS CORP COMPANY GUAR	7.875% 30 Jul 2030	490,000	609,648
CCO HLDGS LLC/CAP CORP COMPANY GUAR	8.125% 30 Apr 2020	1,360,000	1,475,600
CCO HLDGS LLC/CAP CORP COMPANY GUAR	7% 15 Jan 2019	360,000	379,350
CCO HLDGS LLC/CAP CORP COMPANY GUAR	6.625% 31 Jan 2022	70,000	72,100
CDC MORTGAGE CAPITAL TRUST CDCMC 2002 HE1 A	1% 25 Jan 2033	243,088	234,475
CELLCO PART/VERI WIRELSS SR UNSECURED	8.5% 15 Nov 2018	1,720,000	2,177,749
CELULOSA ARAUCO CONSTITU SR UNSECURED	4.75% 11 Jan 2022	940,000	915,787
CGG COMPANY GUAR	6.5% 01 Jun 2021	230,000	235,750
CGG COMPANY GUAR	7.75% 15 May 2017	1,380,000	1,421,400
CHASE FUNDING MORTGAGE LOAN AS CFAB 2002 4 2A1	1.1775% 25 Oct 2032	285,349	268,192
CHESAPEAKE ENERGY CORP COMPANY GUAR	6.875% 15 Nov 2020	650,000	734,500
CHESAPEAKE ENERGY CORP COMPANY GUAR	6.125% 15 Feb 2021	540,000	579,150
CIT GROUP INC SR UNSECURED	5% 01 Aug 2023	990,000	952,875
CITIGROUP CAPITAL XIII PREFERRED STOCK	PREFERRED STOCK 10/40 VAR	10,350	280,992
CITIGROUP INC JR SUBORDINA	5.95% 31 Dec 2049	630,000	582,971
CITIGROUP INC JR SUBORDINA	5.9% 29 Dec 2049	360,000	336,600
CITIGROUP INC JR SUBORDINA	5.35% 31 Dec 2049	620,000	545,600
CITIGROUP INC NOTES	5.5% 15 Oct 2014	223,000	231,284
CITIGROUP INC SR UNSECURED	6% 15 Aug 2017	840,000	957,398
CITIGROUP INC SR UNSECURED	5.125% 05 May 2014	75,000	76,096
CITIGROUP INC SR UNSECURED	6.375% 12 Aug 2014	92,000	95,093
CITIGROUP INC SR UNSECURED	6.01% 15 Jan 2015	1,192,000	1,255,227
CITIGROUP INC SUB NOTES	3.5% 15 May 2023	1,430,000	1,332,461
CITIGROUP INC SUBORDINATED	5.5% 15 Feb 2017	590,000	650,083
CITIGROUP INC SUBORDINATED	4.05% 30 Jul 2022	100,000	98,886
CITIGROUP INC SUBORDINATED	6.675% 13 Sep 2043	550,000	632,845
CITIGROUP INC SUBORDINATED	5.5% 13 Sep 2025	1,090,000	1,148,031
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2003 HE3 A	0.6188% 25 Dec 2033	139,658	132,148
CLIFFS NATURAL RESOURCES SR UNSECURED	4.8% 01 Oct 2020	520,000	516,836
CLIFFS NATURAL RESOURCES SR UNSECURED	4.875% 01 Apr 2021	180,000	175,056
CLIFFS NATURAL RESOURCES SR UNSECURED	3.95% 15 Jan 2018	1,470,000	1,484,399

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COBALT CMBS COMMERCIAL MORTGAG CWCI 2007 C2 AMFX	5.526% 15 Apr 2047	180,000	198,983
CODELCO INC SR UNSECURED 144A	4.75% 15 Oct 2014	590,000	606,347
COMCAST CORP COMPANY GUAR	6.5% 15 Jan 2015	445,000	471,843
COMCAST CORP COMPANY GUAR	5.65% 15 Jun 2035	280,000	298,235
COMCAST CORP COMPANY GUAR	6.5% 15 Jan 2017	260,000	297,855
COMCAST CORP COMPANY GUAR	5.7% 15 May 2018	1,660,000	1,906,102
COMM MORTGAGE TRUST COMM 2012 CR3 A3	2.822% 15 Oct 2045	60,000	56,399
COMM MORTGAGE TRUST COMM 2013 CR12 A4	4.046% 10 Oct 2046	1,250,000	1,263,029
COMM MORTGAGE TRUST COMM 2013 CR12 AM	4.3% 10 Oct 2046	370,000	373,033
COMM MORTGAGE TRUST COMM 2013 WWP A2 144A	3.424% 10 Mar 2031	440,000	418,363
COMMONWEALTH BANK AUST SR UNSECURED 144A	3.75% 15 Oct 2014	1,130,000	1,158,808
COMMONWEALTH BANK AUST SR UNSECURED 144A	5% 15 Oct 2019	480,000	535,022
COMMONWEALTH BK AUSTR NY SR UNSECURED	1.25% 18 Sep 2015	1,690,000	1,708,549
CONCHO RESOURCES INC COMPANY GUAR	6.5% 15 Jan 2022	684,000	740,430
CONCHO RESOURCES INC COMPANY GUAR	5.5% 01 Oct 2022	260,000	268,450
CONCHO RESOURCES INC COMPANY GUAR	5.5% 01 Apr 2023	40,000	41,200
CONNECTICUT ST CTS	5% 15 Jul 2024	200,000	227,966
CONOCOPHILLIPS COMPANY GUAR	6% 15 Jan 2020	1,740,000	2,041,222
CONSOL ENERGY INC COMPANY GUAR	6.375% 01 Mar 2021	730,000	753,725
CONTINENTAL RESOURCES COMPANY GUAR	5% 15 Sep 2022	140,000	145,425
CONTINENTAL RESOURCES COMPANY GUAR	4.5% 15 Apr 2023	350,000	354,813
CONTL AIRLINES 1998 1 PASS THRU CE	6.648% 15 Mar 2019	419,104	440,563
CONTL AIRLINES 2001 1 PASS THRU CE	6.703% 15 Dec 2022	596,890	644,641
CONTL AIRLINES 2007 1 PASS THRU CE	5.983% 19 Apr 2022	1,565,137	1,709,912
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004 33 1A1	1% 25 Dec 2034	227,262	223,393
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004 33 2A1	1% 25 Dec 2034	243,195	238,420
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 24 4A1	0.4375% 20 Jul 2035	0	0
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OAI 2A1	0.68% 20 Mar 2046	438,963	314,405
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007 AL1 A1	5.57% 25 Jun 2037	1,586,684	954,023
COUNTRYWIDE ASSET BACKED CERTI CWL 2004 5 1A	1% 25 Oct 2034	8,937,105	8,176,924
COUNTRYWIDE FINL CORP SUBORDINATED	6.25% 15 May 2016	970,000	1,070,393
COUNTRYWIDE HOME LOANS CWHL 2005 R3 AF 144A	0.65722% 25 Sep 2035	3,876,152	3,378,578
COX COMMUNICATIONS INC SR UNSECURED	5.45% 15 Dec 2014	188,000	196,470
COX COMMUNICATIONS INC SR UNSECURED 144A	6.95% 01 Jun 2038	30,000	31,469
COX COMMUNICATIONS INC SR UNSECURED 144A	4.7% 15 Dec 2042	10,000	8,398
CREDIT AGRICOLE LONDON SR UNSECURED 144A	2.625% 21 Jan 2014	500,000	500,474
CREDIT AGRICOLE SA JR SUBORDINA 144A	8.375% 29 Oct 2049	2,000,000	2,270,000
CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C1 A3	5.383% 15 Feb 2040	5,846,017	6,310,073
CSC HOLDINGS LLC SR UNSECURED	6.75% 15 Nov 2021	415,000	447,163
CURRENCY CONTRACT	BUYAUD/SELLUSD		(67,158)
CURRENCY CONTRACT	BUYAUD/SELLUSD		(47,444)
CURRENCY CONTRACT	BUYUSD/SELLAUD		288,811
CURRENCY CONTRACT	BUYUSD/SELLEUR		(128,679)
CURRENCY CONTRACT	BUYEUR/SELLUSD		50,941
CURRENCY CONTRACT	BUYUSD/SELLEUR		(393,297)
CURRENCY CONTRACT	BUYUSD/SELLEUR		(83,799)
CURRENCY CONTRACT	BUYJPY/SELLUSD		(51,515)
CURRENCY CONTRACT	BUYUSD/SELLJPY		293,372
CVS CAREMARK CORP SR UNSECURED	2.75% 01 Dec 2022	2,620,000	2,418,189
CVS PASS THROUGH TRUST PASS THRU CE	6.036% 10 Dec 2028	897,576	987,436
DAIMLER FINANCE NA LLC COMPANY GUAR 144A	2.625% 15 Sep 2016	2,050,000	2,119,907
DAIMLER FINANCE NA LLC COMPANY GUAR 144A	1.3% 31 Jul 2015	440,000	442,581
DELTA AIR LINES 2007 1 A PASS THRU CE	6.821% 10 Aug 2022	558,382	629,576
DENBURY RESOURCES INC COMPANY GUAR	4.625% 15 Jul 2023	430,000	388,075

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DEUTSCHE MORTGAGE SECURITIES, DMSI 2004 4 7AR2	3.04875% 25 Jun 2034	638,236	573,761
DEUTSCHE TELEKOM INT FIN COMPANY GUAR	5.75% 23 Mar 2016	840,000	922,289
DEVON ENERGY CORPORATION SR UNSECURED	5.6% 15 Jul 2041	1,460,000	1,521,466
DEVON ENERGY CORPORATION SR UNSECURED	3.25% 15 May 2022	200,000	190,710
DEVON FINANCING CO LLC COMPANY GUAR	7.875% 30 Sep 2031	390,000	501,619
DIAGEO CAPITAL PLC COMPANY GUAR	4.828% 15 Jul 2020	2,760,000	3,056,294
DISH DBS CORP COMPANY GUAR	5% 15 Mar 2023	675,000	629,438
DISH DBS CORP COMPANY GUAR	7.875% 01 Sep 2019	545,000	624,025
DOMINION RESOURCES INC SR UNSECURED	8.875% 15 Jan 2019	1,330,000	1,689,923
DUKE ENERGY CAROLINAS 1ST MORTGAGE	5.3% 15 Feb 2040	1,220,000	1,324,575
EAGLE SPINCO INC COMPANY GUAR 144A	4.625% 15 Feb 2021	670,000	656,600
EATON CORP COMPANY GUAR	1.5% 02 Nov 2017	650,000	641,901
EATON CORP COMPANY GUAR	2.75% 02 Nov 2022	2,320,000	2,178,930
EATON CORP COMPANY GUAR	4.15% 02 Nov 2042	670,000	602,017
ECOLAB INC SR UNSECURED	4.35% 08 Dec 2021	460,000	476,989
EFS VOLUNTEER NO 2 LLC EFSV2 2012 1 A2 144A	1.58875% 25 Mar 2036	1,400,000	1,411,133
EFS VOLUNTEER NO 3 LLC EFSV3 2012 1 A3 144A	1.47143% 25 Apr 2033	220,000	216,022
EL PASO LLC SR SECURED	6.7% 15 Feb 2027	650,000	669,500
EL PASO LLC SR SECURED	7.8% 01 Aug 2031	1,190,000	1,207,573
EL PASO NATURAL GAS SR UNSECURED	8.375% 15 Jun 2032	910,000	1,167,793
EMERALDS 2006 1 O NOTES 144A	3.27% 04 Aug 2020	9	8
ENERGY FUTURE/EFIH FINAN SR SECURED	11.25% 01 Dec 2020	3,388,000	3,599,750
ENERGY TRANSFER EQUITY SR SECURED	7.5% 15 Oct 2020	370,000	415,325
ENTERPRISE PRODUCTS OPER COMPANY GUAR	9.75% 31 Jan 2014	2,470,000	2,487,278
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/68 VAR	7.034% 15 Jan 2068	910,000	1,005,550
EURO CURRENCY		83,391	114,908
EXPRESS SCRIPTS HOLDING COMPANY GUAR	3.5% 15 Nov 2016	3,630,000	3,837,694
EXTENDED STAY AMERICA TRUST ESA 2013 ESH7 A27 144A	2.957% 05 Dec 2031	410,000	397,622
FANNIE DISCOUNT NOTE DISCOUNT NOT	0.01% 24 Feb 2014	1,560,000	1,559,931
FANNIE MAE FNR 2004 38 FK	0.678751% 25 May 2034	566,687	565,743
FANNIE MAE FNR 2007 105 SM	1% 25 Nov 2037	824,724	114,035
FANNIE MAE FNR 2010 123 PM	4% 25 Jul 2040	3,100,000	3,215,782
FANNIE MAE FNR 2010 142 SM	6.27278% 25 Dec 2040	501,844	56,282
FANNIE MAE FNR 2010 150 SN	1% 25 Jan 2041	500,943	74,365
FANNIE MAE FNR 2011 117 LS	6.3925% 25 Oct 2040	3,529,756	661,697
FANNIE MAE FNR 2011 63 SW	6.482% 25 Jul 2041	1,633,388	216,325
FANNIE MAE FNR 2011 87 SG	1% 25 Apr 2040	4,392,707	876,786
FANNIE MAE FNR 2011 87 SJ	5.706% 25 Sep 2041	4,007,690	620,411
FANNIE MAE FNR 2012 118 CI	3.5% 25 Dec 2039	6,813,030	1,339,877
FANNIE MAE FNR 2012 120 ES	6.00672% 25 Nov 2039	2,696,639	545,945
FANNIE MAE FNR 2012 134 MS	5.942% 25 Dec 2042	765,826	171,375
FANNIE MAE FNR 2012 28 B	6.5% 25 Jun 2039	1,431,727	1,596,262
FANNIE MAE FNR 2012 46 BA	6% 25 May 2042	2,170,440	2,373,258
FANNIE MAE FNR 2012 51 B	7% 25 May 2042	2,985,147	3,315,123
FANNIE MAE FNR 2012 74 OA	0% 25 Mar 2042	161,335	144,631
FANNIE MAE FNR 2012 74 SA	6.4045% 25 Mar 2042	1,855,349	285,779
FANNIE MAE FNR 2012 75 AO	0% 25 Mar 2042	80,667	72,116
FANNIE MAE FNR 2013 10 JS	5.956718% 25 Feb 2043	2,185,652	494,405
FANNIE MAE FNR 2013 10 SJ	5.956718% 25 Feb 2043	2,547,278	603,117
FANNIE MAE FNR 2013 26 HI	3% 25 Apr 2032	1,797,087	267,014
FANNIE MAE FNR 2013 70 JZ	3% 25 Jul 2043	1,725,660	1,171,747
FANNIE MAE FNR 2013 9 CB	5.5% 25 Apr 2042	8,391,148	9,146,175
FANNIE MAE NOTES	6.625% 15 Nov 2030	5,460,000	7,102,248
FANNIE MAE SUBORDINATED	0% 09 Oct 2019	10,540,000	8,962,067

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FANNIEMAE STRIP FNS 390 C3	6% 25 Jul 2038	1,198,776	210,409
FANNIEMAE STRIP FNS 407 22	5% 25 Jan 2039	79,470	15,546
FANNIEMAE STRIP FNS 407 23	5% 25 Jan 2039	54,456	10,225
FANNIEMAE STRIP FNS 407 27	5.5% 25 Jan 2039	30,998	5,881
FANNIEMAE STRIP FNS 407 34	5% 25 Jan 2038	42,669	6,937
FANNIEMAE STRIP FNS 407 41	6% 25 Jan 2038	576,963	109,831
FANNIEMAE STRIP FNS 409 C1	3% 25 Nov 2026	4,038,223	467,008
FANNIEMAE STRIP FNS 409 C13	3.5% 25 Nov 2041	1,670,570	358,761
FANNIEMAE STRIP FNS 409 C2	3% 25 Apr 2027	2,661,762	296,929
FED HM LN PC POOL 1G2403	1% 01 Jan 2038	808,948	862,562
FED HM LN PC POOL 1G2603	2.747% 01 Oct 2036	1,994,606	2,113,562
FED HM LN PC POOL 1J1534	5.739998% 01 Mar 2037	2,691,333	2,850,000
FED HM LN PC POOL 1J2919	5.826% 01 Aug 2037	1,099,584	1,170,743
FED HM LN PC POOL A39586	5.5% 01 Nov 2035	446,237	487,691
FED HM LN PC POOL A74793	5% 01 Mar 2038	5,797,595	6,241,398
FED HM LN PC POOL C00860	7% 01 Sep 2029	4,311	4,914
FED HM LN PC POOL G01737	5% 01 Dec 2034	25,201	27,279
FED HM LN PC POOL G06172	5.5% 01 Dec 2038	1,172,445	1,278,059
FED HM LN PC POOL G06669	6.5% 01 Sep 2039	429,411	477,884
FED HM LN PC POOL G06875	5.5% 01 Dec 2038	1,978,530	2,163,252
FED HM LN PC POOL G07117	6% 01 Oct 2036	2,709,930	3,032,199
FED HM LN PC POOL G07335	7% 01 Mar 2039	338,615	372,404
FED HM LN PC POOL G14492	4% 01 Oct 2025	422,032	445,705
FED HM LN PC POOL Q12752	3.5% 01 Nov 2042	95,903	95,265
FED HM LN PC POOL Q18473	4% 01 May 2043	98,672	101,969
FED HM LN PC POOL Q19131	4% 01 Jun 2043	99,117	102,437
FED HM LN PC POOL Q19134	4% 01 Jun 2043	198,201	204,214
FED HM LN PC POOL Q19135	4% 01 Jun 2043	99,074	102,300
FED HM LN PC POOL Q19236	4% 01 Jun 2043	99,112	102,115
FED HM LN PC POOL Q19254	4% 01 Jun 2043	98,871	102,083
FED HM LN PC POOL Q19611	4% 01 Jul 2043	586,318	605,945
FED HM LN PC POOL Q19615	4% 01 Jul 2043	781,336	806,749
FED HM LN PC POOL U62476	3.5% 01 Apr 2043	489,490	482,548
FED HM LN PC POOL U90316	4% 01 Oct 2042	380,707	388,053
FED HM LN PC POOL U91254	4% 01 Apr 2043	1,082,044	1,102,936
FED HM LN PC POOL U95137	4% 01 Jul 2043	595,494	606,918
FHLMC TBA JAN 15 GOLD SINGLE	3.5% 01 Dec 2099	600,000	625,500
FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1	1.06333% 25 Jan 2020	5,559,442	281,074
FHLMC MULTIFAMILY STRUCTURED P FHMS K007 X1	1.2449% 25 Apr 2020	14,129,971	801,452
FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1	1.84533% 25 Jun 2020	9,528,127	762,688
FHLMC MULTIFAMILY STRUCTURED P FHMS K009 X1	1.522% 25 Aug 2020	5,054,472	368,582
FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1	1.681% 25 Jul 2021	6,254,080	613,863
FHLMC MULTIFAMILY STRUCTURED P FHMS K017 X1	1% 25 Dec 2021	2,946,128	255,915
FHLMC TBA JAN 30 GOLD SINGLE	3.5% 01 Dec 2099	8,100,000	8,036,719
FICO STRIP PRIN DEBENTURES	0.01% 11 May 2018	1,720,000	1,585,422
FICO STRIP PRIN DEBENTURES	0% 26 Sep 2019	90,000	77,709
FICO STRIP PRIN DEBENTURES	0% 06 Apr 2018	1,390,000	1,285,308
FICO STRIP PRIN DEBENTURES	0% 03 Aug 2018	1,640,000	1,500,001
FICO STRIP PRIN DEBENTURES	0% 02 Nov 2018	1,620,000	1,467,757
FICO STRIP PRN 6 DEBENTURES	0% 03 Aug 2018	740,000	676,830
FICO STRIP PRN 7 DEBENTURES	0.01% 03 Aug 2018	1,330,000	1,216,465
FICO STRIP PRN 8 DEBENTURES	0.01% 03 Aug 2018	700,000	640,245
FICO STRIP PRN11 DEBENTURES	0.01% 08 Feb 2018	450,000	419,947
FICO STRIP PRN15 DEBENTURES	0% 07 Mar 2019	3,230,000	2,880,288

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FICO STRIP PRN19 DEBENTURES	0.01% 06 Jun 2019	220,000	195,491
FIRST DATA CORPORATION SR SECURED 144A	7.375% 15 Jun 2019	1,250,000	1,334,375
FIRST DATA CORPORATION SR SECURED 144A	6.75% 01 Nov 2020	150,000	156,000
FIRST HORIZON ALTERNATIVE MORT FHAMS 2006 FA8 1A8	0.84125% 25 Feb 2037	426,644	285,447
FIRSTENERGY CORP SR UNSECURED	7.375% 15 Nov 2031	4,010,000	4,357,202
FIRSTENERGY CORP SR UNSECURED	2.75% 15 Mar 2018	480,000	471,634
FIRSTENERGY CORP SR UNSECURED	4.25% 15 Mar 2023	1,950,000	1,817,698
FMG RESOURCES AUG 2006 COMPANY GUAR 144A	6% 01 Apr 2017	610,000	648,125
FMG RESOURCES AUG 2006 COMPANY GUAR 144A	6.875% 01 Apr 2022	650,000	708,500
FNMA TBA JAN 30 SINGLE FAM	5% 01 Dec 2099	11,200,000	12,163,375
FNMA POOL 555743	5% 01 Sep 2033	407,531	444,032
FNMA POOL 254793	5% 01 Jul 2033	331,831	361,408
FNMA POOL 313046	9% 01 Aug 2026	10,253	11,988
FNMA POOL 535460	8% 01 Sep 2015	2,634	2,719
FNMA POOL 631364	5.5% 01 Feb 2017	2,068	2,196
FNMA POOL 725162	6% 01 Feb 2034	37,645	42,240
FNMA POOL 745000	6% 01 Oct 2035	82,026	91,634
FNMA POOL 880622	5.5% 01 Apr 2036	1,751,539	1,926,884
FNMA POOL 888160	1% 01 Feb 2037	1,003,292	1,072,396
FNMA POOL 888560	6% 01 Nov 2035	465,688	522,740
FNMA POOL 889117	5% 01 Oct 2035	1,181,703	1,287,074
FNMA POOL 890248	6% 01 Aug 2037	915,319	1,027,331
FNMA POOL 892570	6.5% 01 Jul 2036	219,488	243,708
FNMA POOL 892988	6.5% 01 Sep 2036	118,363	132,015
FNMA POOL 894044	6.5% 01 Oct 2036	121,024	135,254
FNMA POOL 898835	6.5% 01 Nov 2036	190,461	211,519
FNMA POOL 903858	6.5% 01 Oct 2036	6,588	7,326
FNMA POOL 904000	6% 01 Jan 2037	477,141	530,542
FNMA POOL 918357	6% 01 May 2037	1,025,799	1,135,914
FNMA POOL 922285	6.5% 01 Dec 2036	186,367	207,277
FNMA POOL 924874	7% 01 Oct 2037	6,496	6,849
FNMA POOL 928938	7% 01 Dec 2037	8,972	9,745
FNMA POOL 934648	7% 01 Nov 2038	25,713	27,820
FNMA POOL 939416	5.705% 01 May 2037	2,412,806	2,540,226
FNMA POOL 942478	6% 01 Aug 2037	382,445	425,288
FNMA POOL 944510	2.32% 01 Jul 2037	700,949	753,209
FNMA POOL 946585	6.5% 01 Sep 2037	140,880	156,686
FNMA POOL 948696	6% 01 Aug 2037	825,662	917,069
FNMA POOL 950189	6.5% 01 Sep 2037	136,627	151,703
FNMA POOL 952445	4.5% 01 Sep 2037	273,743	289,728
FNMA POOL 974963	4.5% 01 Apr 2038	748,192	792,223
FNMA POOL 984867	5% 01 Jun 2038	112,504	122,795
FNMA POOL 985626	6% 01 Apr 2033	188,924	212,030
FNMA POOL 985867	7% 01 Aug 2038	6,678	7,727
FNMA POOL 995072	5.5% 01 Nov 2038	862,990	950,795
FNMA POOL AB3517	4.5% 01 Sep 2041	941,624	1,000,312
FNMA POOL AB6201	3% 01 Sep 2042	1,390,715	1,322,292
FNMA POOL AB7130	3.5% 01 Dec 2042	381,990	376,301
FNMA POOL AB9383	4% 01 May 2043	1,554,708	1,603,879
FNMA POOL AB9594	4% 01 Jun 2043	95,331	98,422
FNMA POOL AB9597	4% 01 Jun 2043	98,939	101,977
FNMA POOL AB9683	4% 01 Jun 2043	1,153,259	1,188,669
FNMA POOL AD0217	6% 01 Aug 2037	53,442	59,975
FNMA POOL AE0758	7% 01 Feb 2039	2,134,869	2,396,514

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FNMA POOL AK8441	4% 01 Apr 2042	277,776	286,414
FNMA POOL AL0215	4.5% 01 Apr 2041	6,046,909	6,425,376
FNMA POOL AL0814	6.5% 01 Jun 2040	1,559,311	1,731,973
FNMA POOL AL1176	6.5% 01 Oct 2039	896,440	995,579
FNMA POOL AL2491	6% 01 Sep 2039	1,013,969	1,141,007
FNMA POOL AL3192	5% 01 May 2042	858,179	931,828
FNMA POOL AL3414	4.5% 01 Sep 2041	1,895,948	2,010,964
FNMA POOL AL3429	4.5% 01 Jun 2041	3,412,256	3,619,257
FNMA POOL AL3508	4% 01 Apr 2043	290,812	300,303
FNMA POOL AO2711	4% 01 May 2042	174,173	179,618
FNMA POOL AO4170	4% 01 Jun 2042	64,861	66,810
FNMA POOL AO6086	4% 01 Jun 2042	97,282	100,281
FNMA POOL AO6908	4% 01 Jun 2042	97,267	100,268
FNMA POOL AO7501	4% 01 Jun 2042	97,240	100,238
FNMA POOL AO9859	4% 01 Jul 2042	86,578	89,252
FNMA POOL AP0692	4% 01 Jul 2042	183,186	188,845
FNMA POOL AP2530	4% 01 Aug 2042	187,843	193,664
FNMA POOL AP2958	4% 01 Aug 2042	183,374	189,066
FNMA POOL AP4532	4% 01 Sep 2042	97,774	100,785
FNMA POOL AP4781	3% 01 Sep 2042	644,600	612,843
FNMA POOL AP4903	4% 01 Sep 2042	195,585	201,645
FNMA POOL AP7399	4% 01 Sep 2042	474,024	488,695
FNMA POOL AP9229	4% 01 Oct 2042	190,496	196,412
FNMA POOL AP9766	4% 01 Oct 2042	1,720,712	1,755,556
FNMA POOL AP9862	4% 01 Oct 2042	84,563	87,091
FNMA POOL AQ0100	4% 01 Oct 2042	97,700	100,711
FNMA POOL AQ1641	4% 01 Oct 2042	97,757	100,762
FNMA POOL AQ3599	4% 01 Nov 2042	188,745	194,595
FNMA POOL AQ4078	4% 01 Jun 2043	385,525	398,074
FNMA POOL AQ4080	4% 01 Jun 2043	487,368	502,764
FNMA POOL AQ4555	4% 01 Dec 2042	1,011,112	1,060,460
FNMA POOL AQ4573	4% 01 Dec 2042	180,658	190,314
FNMA POOL AQ5137	4% 01 Nov 2042	83,327	85,902
FNMA POOL AQ5369	3.5% 01 Dec 2042	475,913	468,824
FNMA POOL AQ6744	4% 01 Nov 2042	98,063	101,069
FNMA POOL AQ7003	4% 01 Dec 2042	446,945	460,799
FNMA POOL AQ7048	4% 01 Dec 2042	93,050	98,042
FNMA POOL AQ7082	4% 01 Jan 2043	489,920	505,575
FNMA POOL AQ7083	3.5% 01 Dec 2042	481,271	474,101
FNMA POOL AQ7661	4% 01 Dec 2042	271,555	279,756
FNMA POOL AS0070	4% 01 Aug 2043	496,415	506,427
FNMA POOL AS0467	3.5% 01 Sep 2033	96,208	97,970
FNMA POOL AS1348	3.5% 01 Dec 2033	598,720	609,668
FNMA POOL AT3870	4% 01 Jun 2043	97,015	100,165
FNMA POOL AT3874	4% 01 Jun 2043	198,247	204,492
FNMA POOL AT4281	4% 01 Jun 2043	99,076	102,298
FNMA POOL AT6546	4% 01 Jun 2043	97,946	101,293
FNMA POOL AT6549	4% 01 Jun 2043	194,898	201,249
FNMA POOL AT7208	4% 01 Jun 2043	99,060	102,289
FNMA POOL AT7698	4% 01 Jun 2043	296,892	306,429
FNMA POOL AT8394	4% 01 Jun 2043	784,694	810,195
FNMA POOL AT9627	4% 01 Jul 2043	96,314	99,350
FNMA POOL AT9637	4% 01 Jul 2043	1,561,014	1,610,371
FNMA POOL AT9653	4% 01 Jul 2043	1,086,448	1,121,767

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FNMA POOL AT9657	4% 01 Jul 2043	960,467	989,948
FNMA POOL AT9839	4% 01 Jun 2043	99,142	102,363
FNMA POOL MA0706	4.5% 01 Apr 2031	692,973	744,827
FNMA POOL MA0734	4.5% 01 May 2031	2,215,430	2,381,582
FNMA POOL MA0776	4.5% 01 Jun 2031	757,201	813,951
FNMA POOL MA0913	4.5% 01 Nov 2031	901,224	965,309
FNMA POOL MA0939	4.5% 01 Dec 2031	984,670	1,054,587
FNMA POOL MA0968	4.5% 01 Dec 2031	137,552	147,039
FNMA POOL MA1213	3.5% 01 Sep 2042	95,732	93,948
FNMA POOL MA1372	3.5% 01 Mar 2043	1,943,354	1,914,395
FNMA POOL MA1403	3.5% 01 Apr 2043	4,486,475	4,419,634
FNMA POOL MA1436	3.5% 01 Apr 2043	391,876	385,998
FNMA POOL MA1472	3.5% 01 Jun 2033	96,591	98,349
FNMA POOL MA1543	3.5% 01 Aug 2033	781,944	796,232
FNMA POOL MA1547	4% 01 Aug 2043	496,182	506,028
FNMA POOL MA1584	3.5% 01 Aug 2033	98,334	100,405
FNMA POOL MA1608	3.5% 01 Oct 2033	792,026	806,502
FNMA POOL MA1652	3.5% 01 Nov 2033	397,066	404,335
FNMA POOL MA1688	3.5% 01 Dec 2033	299,109	304,579
FNMA POOL MA1763	3.5% 01 Jan 2034	400,000	408,000
FNMA TBA 15 YR	3% 01 Dec 2099	14,400,000	14,695,312
FNMA TBA 15 YR	3.5% 01 Dec 2099	1,700,000	1,777,762
FNMA TBA 30YR SINGLE FAMILY JA	3.5% 01 Dec 2099	5,200,000	5,165,469
FNMA TBA 3PCT JAN 30 SINGLE FA	3% 01 Dec 2099	100,000	94,930
FNMA TBA SINGLE FAMILY MORTGAG	4% 01 Dec 2099	21,100,000	21,719,813
FORD MOTOR COMPANY SR UNSECURED	4.75% 15 Jan 2043	1,490,000	1,343,792
FORD MOTOR CREDIT CO LLC SR UNSECURED	8.125% 15 Jan 2020	160,000	200,072
FORD MOTOR CREDIT CO LLC SR UNSECURED	12% 15 May 2015	1,300,000	1,491,958
FORD MOTOR CREDIT CO LLC SR UNSECURED	5.75% 01 Feb 2021	380,000	425,701
FORD MOTOR CREDIT CO LLC SR UNSECURED	5.875% 02 Aug 2021	200,000	226,742
FREDDIE MAC FHR 2808 FT	0.625939% 15 Apr 2033	141,798	141,830
FREDDIE MAC FHR 3621 SB	5.99125% 15 Jan 2040	1,245,230	164,471
FREDDIE MAC FHR 3768 MB	4% 15 Dec 2039	4,320,919	4,470,842
FREDDIE MAC FHR 4060 JS	5.80897% 15 Jun 2042	5,092,387	1,006,679
FREDDIE MAC FHR 4063 S	5.71% 15 Jun 2042	349,437	69,073
FREDDIE MAC FHR 4206 CZ	3% 15 May 2043	508,816	378,992
FREDDIE MAC FHR 4210 Z	3% 15 May 2043	1,096,187	854,449
FREDDIE MAC FHR 4226 GZ	3% 15 Jul 2043	708,794	529,350
FREDDIE MAC REFERENCE REMIC FHRR R007 ZA	6% 15 May 2036	2,572,547	2,845,970
FREEPORT MCMORAN C + G COMPANY GUAR	2.375% 15 Mar 2018	280,000	279,316
FREEPORT MCMORAN C + G COMPANY GUAR	3.1% 15 Mar 2020	840,000	816,087
FREEPORT MCMORAN C + G SR UNSECURED	3.55% 01 Mar 2022	1,410,000	1,340,064
FRESENIUS MED CARE US COMPANY GUAR	6.875% 15 Jul 2017	340,000	385,900
FRESENIUS MED CARE US COMPANY GUAR 144A	5.75% 15 Feb 2021	590,000	625,400
GENERAL ELEC CAP CORP SR UNSECURED	6.875% 10 Jan 2039	2,620,000	3,368,262
GENERAL ELEC CAP CORP SR UNSECURED	6% 07 Aug 2019	30,000	35,199
GENERAL ELEC CAP CORP SR UNSECURED	4.375% 16 Sep 2020	1,000,000	1,083,789
GENERAL ELEC CAP CORP SR UNSECURED	4.625% 07 Jan 2021	1,370,000	1,493,912
GENERAL ELEC CAP CORP SR UNSECURED	1.625% 02 Jul 2015	2,450,000	2,489,815
GENERAL ELEC CAP CORP SUBORDINATED	6.375% 15 Nov 2067	2,550,000	2,766,750
GENERAL ELECTRIC CO SR UNSECURED	0.85% 09 Oct 2015	810,000	813,783
GENERAL MOTORS FINL CO COMPANY GUAR 144A	3.25% 15 May 2018	230,000	230,000
GENERAL MOTORS FINL CO COMPANY GUAR 144A	2.75% 15 May 2016	310,000	313,875
GENERAL MOTORS FINL CO COMPANY GUAR 144A	4.25% 15 May 2023	270,000	256,838

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GLAXOSMITHKLINE CAP INC COMPANY GUAR	5.65% 15 May 2018	1,560,000	1,795,778
GLAXOSMITHKLINE CAPITAL COMPANY GUAR	2.85% 08 May 2022	1,190,000	1,122,344
GLITNIR BANKI HF SR UNSECURED 144A	6.375% 25 Sep 2012	1,260,000	368,550
GLITNIR BANKI HF SUB NOTES 144A	6.693% 15 Jun 2016	2,100,000	26,250
GLITNIR BANKI HF SUBORDINATED 144A	7.451% 31 Dec 2049	200,000	0
GMAC MORTGAGE CORPORATION LOAN GMACM 2005 AR2 1A	3.69504% 25 May 2035	257,738	244,715
GNMA I TBA JAN 30 SINGLE FAM	3.5% 01 Dec 2099	2,200,000	2,217,274
GNMA II JUMBOS 3.5 30 YRS	3.5% 01 Dec 2099	3,900,000	3,934,277
GNMA II POOL 003474	6% 20 Nov 2033	54,225	61,522
GNMA II POOL 004006	6% 20 Jul 2037	433,282	487,896
GNMA II POOL 004040	6.5% 20 Oct 2037	1,001,924	1,136,244
GNMA II POOL 004245	6% 20 Sep 2038	2,555,239	2,877,174
GNMA II POOL 004617	4.5% 20 Jan 2040	1,040,115	1,115,565
GNMA II POOL 004696	4.5% 20 May 2040	1,454,685	1,559,526
GNMA II POOL 004717	6% 20 Jun 2040	411,459	463,336
GNMA II POOL 004747	5% 20 Jul 2040	141,327	154,784
GNMA II POOL 004801	4.5% 20 Sep 2040	54,220	58,336
GNMA II POOL 004802	5% 20 Sep 2040	468,621	513,220
GNMA II POOL 004837	6% 20 Oct 2040	195,542	217,959
GNMA II POOL 004854	4.5% 20 Nov 2040	296,313	318,225
GNMA II POOL 004855	5% 20 Nov 2040	736,673	802,759
GNMA II POOL 004883	4.5% 20 Dec 2040	717,272	770,027
GNMA II POOL 004923	4.5% 20 Jan 2041	232,209	249,285
GNMA II POOL 004978	4.5% 20 Mar 2041	9,803,942	10,525,184
GNMA II POOL 004991	6% 20 Mar 2041	1,799,447	2,006,007
GNMA II POOL 005085	6% 20 Jun 2041	2,087,060	2,350,237
GNMA II POOL 005189	6% 20 Sep 2041	927,621	1,045,713
GNMA II POOL 005240	6% 20 Nov 2041	25,723	28,975
GNMA II POOL 783050	5% 20 Jul 2040	2,973,836	3,247,360
GNMA II POOL 783368	4.5% 20 Jul 2041	1,503,092	1,608,742
GNMA II TBA JAN 30 JUMBOS	0% 01 Dec 2099	14,600,000	15,180,008
GNMA POOL 486470	6.5% 15 Aug 2028	4,245	4,785
GNMA POOL 486516	6.5% 15 Sep 2028	8,968	10,267
GNMA POOL 617327	6% 15 Dec 2036	660,960	736,249
GNMA POOL 617567	6% 15 Jun 2037	14,002	15,554
GNMA POOL 661534	6% 15 Dec 2036	112,954	125,785
GNMA POOL 662583	6% 15 Sep 2037	566,160	629,621
GNMA POOL 780851	7.5% 15 Dec 2027	11,196	12,135
GNMA POOL 781001	7.5% 15 Mar 2029	16,193	19,102
GOLDMAN SACHS CAPITAL II LIMITD GUARA	5.793% 31 Dec 2049	100,000	70,300
GOLDMAN SACHS GROUP INC SR UNSECURED	6% 01 May 2014	3,450,000	3,511,607
GOLDMAN SACHS GROUP INC SR UNSECURED	5.375% 15 Mar 2020	840,000	934,188
GOLDMAN SACHS GROUP INC SR UNSECURED	6% 15 Jun 2020	150,000	171,987
GOLDMAN SACHS GROUP INC SR UNSECURED	6.15% 01 Apr 2018	30,000	34,400
GOLDMAN SACHS GROUP INC SR UNSECURED	6.25% 01 Feb 2041	2,710,000	3,123,004
GOLDMAN SACHS GROUP INC SR UNSECURED	5.25% 27 Jul 2021	360,000	394,143
GOLDMAN SACHS GROUP INC SR UNSECURED	5.75% 24 Jan 2022	100,000	112,569
GOLDMAN SACHS GROUP INC SR UNSECURED	2.375% 22 Jan 2018	480,000	481,824
GOLDMAN SACHS GROUP INC SR UNSECURED	2.9% 19 Jul 2018	100,000	101,767
GOLDMAN SACHS GROUP INC SUBORDINATED	6.75% 01 Oct 2037	570,000	634,151
GOVERNMENT NATIONAL MORTGAGE A GNR 2001 36 FC	1% 20 Aug 2031	47,922	48,301
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS	6.30425% 20 Mar 2039	586,028	94,774
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS	0% 20 Apr 2040	217,407	42,820
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 47 XN	6.294% 16 Apr 2034	170,484	10,717

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GOVERNMENT NATIONAL MORTGAGE A GNR 2010 59 LB	4.5% 20 Oct 2039	2,200,000	2,305,098
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS	6.45425% 20 Jan 2040	439,789	75,614
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H27 FA	0.59025% 20 Dec 2060	3,256,673	3,224,120
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 40 SA	5.971% 16 Feb 2036	1,589,302	211,146
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H03 FA	0.6683% 20 Jan 2061	6,089,695	6,063,808
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF	0.67575% 20 Mar 2061	1,398,636	1,392,491
GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H11 FB	1% 20 Apr 2061	12,731,147	12,673,729
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 100 IO	0.89094% 16 Aug 2052	3,286,525	215,073
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 98 SA	5.8925% 16 Aug 2042	1,292,050	217,508
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 153 AB	2.9% 16 Jun 2044	1,334,124	1,368,280
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 154 AB	2.9% 16 Feb 2044	4,014,686	4,119,423
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 A	2.25% 16 Mar 2035	1,436,170	1,437,177
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 IO	0.94973% 16 Jun 2055	3,491,317	229,798
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 193 AB	2% 16 Dec 2049	1,690,000	1,680,886
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC13 A5	4.0395% 10 Jul 2046	300,000	307,410
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 A4	4.271% 10 Nov 2046	2,600,000	2,672,505
GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 AS	4.649% 10 Nov 2046	750,000	768,613
GSRPM MORTGAGE LOAN TRUST GSRPM 2007 1 A 144A	0.6097% 25 Oct 2046	3,428,680	2,485,518
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 2 1A	2.822058% 25 Feb 2036	216,736	172,096
HAWK ACQUISITION SUB INC SECURED 144A	4.25% 15 Oct 2020	720,000	696,600
HCA INC SR UNSECURED	7.69% 15 Jun 2025	170,000	177,650
HCA INC SR UNSECURED	7.5% 15 Nov 2095	1,630,000	1,409,950
HCA INC SR UNSECURED	7.5% 06 Nov 2033	190,000	190,000
HEINEKEN NV SR UNSECURED 144A	1.4% 01 Oct 2017	490,000	480,726
HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A	1.83% 25 Aug 2019	1,690,000	1,658,955
HESS CORP SR UNSECURED	7.3% 15 Aug 2031	160,000	195,403
HESS CORP SR UNSECURED	7.875% 01 Oct 2029	580,000	739,146
HESS CORP SR UNSECURED	8.125% 15 Feb 2019	830,000	1,030,955
HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T7 A7 144A	1.9807% 15 Nov 2046	1,570,000	1,567,331
HSBC FINANCE CORP SUBORDINATED	6.676% 15 Jan 2021	2,040,000	2,344,035
HUMANA INC SR UNSECURED	3.15% 01 Dec 2022	300,000	277,713
HUNGARY SR UNSECURED	5.75% 22 Nov 2023	2,508,000	2,465,236
HYUNDAI CAPITAL AMERICA SR UNSECURED 144A	2.125% 02 Oct 2017	410,000	407,197
ILFC E CAPITAL TRUST II LIMITD GUARA 144A	1% 21 Dec 2065	720,000	680,400
IMPAC CMB TRUST IMM 2003 1 1A1	1% 25 Mar 2033	192,355	188,763
IMPAC SECURED ASSETS CORP. IMSA 2006 2 2A1	0.543% 25 Aug 2036	70,501	68,358
IMPERIAL TOBACCO FINANCE COMPANY GUAR 144A	2.05% 11 Feb 2018	770,000	761,391
ING BANK NV SUBORDINATED 144A	5.8% 25 Sep 2023	1,650,000	1,725,230
ING US INC COMPANY GUAR	2.9% 15 Feb 2018	230,000	235,241
INTESA SANPAOLO SPA BANK GUARANT	3.125% 15 Jan 2016	590,000	601,247
INTESA SANPAOLO SPA SENIOR NOTES 144A	3.625% 12 Aug 2015	820,000	843,735
INTL LEASE FINANCE CORP SR SECURED 144A	6.5% 01 Sep 2014	740,000	764,975
INTL LEASE FINANCE CORP SR SECURED 144A	6.75% 01 Sep 2016	3,140,000	3,501,100
INTL LEASE FINANCE CORP SR UNSECURED	8.625% 15 Jan 2022	880,000	1,039,942
JOHN DEERE CAPITAL CORP SENIOR NOTES	1.7% 15 Jan 2020	270,000	254,254
JOHN DEERE CAPITAL CORP UNSECURED	2.25% 17 Apr 2019	550,000	548,826
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 CB20 AM	6.078238% 12 Feb 2051	30,000	33,944
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 CB20 AMFX	5.929999% 12 Feb 2051	1,000,000	1,125,179
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C5 A3	4.1712% 15 Aug 2046	50,000	52,507

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JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 INN A 144A	1.5545% 15 Oct 2030	1,290,000	1,292,356
JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 AS	4.419% 15 Nov 2045	830,000	849,028
* JPMORGAN CHASE + CO SR UNSECURED	1.1% 15 Oct 2015	2,480,000	2,489,459
* JPMORGAN CHASE + CO SR UNSECURED	4.4% 22 Jul 2020	1,050,000	1,128,707

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* JPMORGAN CHASE + CO SR UNSECURED	4.25% 15 Oct 2020	80,000	84,803
* JPMORGAN CHASE + CO SR UNSECURED	4.35% 15 Aug 2021	1,810,000	1,907,595
* JPMORGAN CHASE + CO SR UNSECURED	4.5% 24 Jan 2022	530,000	560,597
* JPMORGAN CHASE + CO SUBORDINATED	3.375% 01 May 2023	1,790,000	1,668,280
KAUPTHING BANK HF SUBORDINATED 144A	7.125% 19 May 2016	700,000	0
KERR MCGEE CORP COMPANY GUAR	6.95% 01 Jul 2024	440,000	511,131
KERR MCGEE CORP COMPANY GUAR	7.875% 15 Sep 2031	1,920,000	2,402,577
KEY ENERGY SERVICES INC COMPANY GUAR	6.75% 01 Mar 2021	1,210,000	1,240,250
KRAFT FOODS GROUP INC SR UNSECURED	5.375% 10 Feb 2020	935,000	1,054,869
KRAFT FOODS GROUP INC SR UNSECURED	3.5% 06 Jun 2022	1,100,000	1,072,053
LA HIPOTECARIA SA LHIPO 2007 1GA A 144A	5.0225% 08 Oct 2036	5,201,239	5,149,226
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2001 C3 X 144A	1% 15 Jun 2036	1,040,011	2,509
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C1 AM	5.217% 15 Feb 2031	390,000	419,078
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2007 C7 AM	6.188777% 15 Sep 2045	940,000	1,074,415
LEHMAN BROS CAP TR VII LIMITD GUARA	1% 29 Nov 2049	1,400,000	140
LEHMAN BROTHERS HOLDINGS SUBORDINATED	6.75% 28 Dec 2017	3,500,000	350
LEHMAN XS TRUST LXS 2005 5N 1A1	0.5017% 25 Nov 2035	1,263,953	1,103,710
LEHMAN XS TRUST LXS 2006 4N A2A	1% 25 Apr 2046	2,190,021	1,615,211
LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003 4 AV1	0.810029% 25 Aug 2033	2,298,686	2,070,268
LORILLARD TOBACCO CO COMPANY GUAR	8.125% 23 Jun 2019	400,000	487,258
LYONDELLBASELL IND NV SR UNSECURED	5% 15 Apr 2019	365,000	405,377
M+T BANK CORPORATION JR SUBORDINA 144A	6.875% 31 Dec 2049	2,800,000	2,689,422
MALAYSIAN RINGGIT		742,867	226,795
MALLINCKRODT INTL FIN COMPANY GUAR 144A	4.75% 15 Apr 2023	530,000	489,157
MALLINCKRODT INTL FIN COMPANY GUAR 144A	3.5% 15 Apr 2018	170,000	166,768
MARKWEST ENERGY PART/FIN COMPANY GUAR	6.25% 15 Jun 2022	670,000	708,525
MARKWEST ENERGY PART/FIN COMPANY GUAR	4.5% 15 Jul 2023	180,000	168,750
MASTR ADJUSTABLE RATE MORTGAGE MARM 2004 4 1A1	1% 25 Apr 2034	78,450	76,183
MASTR SPECIALIZED LOAN TRUST MASD 2006 3 A 144A	0.418% 25 Jun 2046	3,457,150	2,774,425
MCDONALD S CORP SR UNSECURED	5.35% 01 Mar 2018	970,000	1,102,166
MEDTRONIC INC SR UNSECURED	4.45% 15 Mar 2020	760,000	832,898
MEDTRONIC INC SR UNSECURED	3.125% 15 Mar 2022	160,000	155,463
MERRILL LYNCH MORTGAGE INVESTO MLMI 2005 A3 A1	0.4797% 25 Apr 2035	69,230	66,780
MERRILL LYNCH MORTGAGE TRUST MLMT 2007 C1 A4	1% 12 Jun 2050	430,000	476,425
* METLIFE CAPITAL TRUST IV JR SUBORDINA 144A 1	7.875% 15 Dec 2067	300,000	344,250
* METLIFE INC SR UNSECURED	4.75% 08 Feb 2021	750,000	810,608
MEX BONOS DESARR FIX RT BONDS	6.5% 09 Jun 2022	190,606,000	14,712,091
MEXICAN PESO (NEW)		6,305,933	481,474
MIDAMERICAN ENERGY HLDGS SR UNSECURED	6.5% 15 Sep 2037	220,000	255,539
MLCC MORTGAGE INVESTORS INC MLCC 2003 G XA2	0.98162% 25 Jan 2029	6,038,548	215,842
MLCC MORTGAGE INVESTORS INC MLCC 2003 H A3A	4.82889% 25 Jan 2029	180,637	178,688
MOLSON COORS BREWING CO COMPANY GUAR	3.5% 01 May 2022	160,000	157,091
MONDELEZ INTERNATIONAL SR UNSECURED	6.5% 09 Feb 2040	60,000	71,700
MONDELEZ INTERNATIONAL SR UNSECURED	5.375% 10 Feb 2020	1,255,000	1,417,384
MORGAN STANLEY BAML TRUST MSBAM 2012 C6 AS	3.522% 15 Nov 2045	580,000	556,645
MORGAN STANLEY BAML TRUST MSBAM 2013 C7 A4	2.918% 15 Feb 2046	480,000	449,676
MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS	3.461% 15 Feb 2046	515,000	479,975
MORGAN STANLEY MORTGAGE LOAN T MSM 2005 3AR 3A	1% 25 Jul 2035	2,491,621	2,019,930
MORGAN STANLEY NOTES	6.625% 01 Apr 2018	2,260,000	2,644,412
MORGAN STANLEY SR UNSECURED	4.9525% 18 Oct 2016	560,000	555,388
MORGAN STANLEY SR UNSECURED	4.75% 22 Mar 2017	250,000	272,830
N E OH REGL SWR DIST NEOUTL	5% 15 Nov 2043	320,000	330,858
NATIONAL AUSTRALIA BK LT SR UNSECURED	1.6% 07 Aug 2015	580,000	589,246
NATIONAL SEMICONDUCTOR SR UNSECURED	6.6% 15 Jun 2017	170,000	198,672

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NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A	1.974% 15 Apr 2019	1,510,000	1,477,050
NELNET STUDENT LOAN TRUST NSLT 2004 4 A5	0.43375% 25 Jan 2037	256,483	249,324
NEW JERSEY ST ECON DEV AUTH LE NJSDEV	5% 15 Jun 2046	200,000	205,602
NEW JERSEY ST TRANSPRTN TRUSTF NJSTRN	5% 15 Jun 2038	540,000	547,042
NEW JERSEY ST TRANSPRTN TRUSTF NJSTRN	5% 15 Jun 2042	350,000	352,433
NEW JERSEY ST TURNPIKE AUTH NJSTRN	5% 01 Jan 2043	230,000	233,494
NEW YORK CITY NY MUNI WTR FINA NYCUTL	5% 15 Jun 2047	160,000	163,002
NEW YORK CITY NY MUNI WTR FINA NYCUTL	5% 15 Jun 2047	160,000	163,134
NEW YORK CITY NY TRANSITIONALF NYCGEN	5% 01 Nov 2042	330,000	341,906
NEW YORK NY NYC	5% 01 Aug 2025	190,000	212,361
NEW YORK ST DORM AUTH ST PERSO NYSHGR	5% 15 Dec 2026	140,000	155,320
NEW YORK ST DORM AUTH ST PERSO NYSHGR	5% 15 Dec 2027	370,000	406,623
NEW YORK ST LIBERTY DEV CORP L NYCDEV	5% 15 Dec 2041	280,000	284,026
NEW YORK ST URBAN DEV CORP REV NYSDEV	5% 15 Mar 2027	700,000	770,896
NOBLE ENERGY INC SR UNSECURED	8.25% 01 Mar 2019	1,200,000	1,491,535
NOBLE ENERGY INC SR UNSECURED	4.15% 15 Dec 2021	1,170,000	1,203,051
NORDEA BANK AB SR UNSECURED 144A	3.7% 13 Nov 2014	670,000	688,621
NORDEA BANK AB SUBORDINATED 144A	4.875% 13 May 2021	2,160,000	2,232,624
NOTA DO TESOURO NACIONAL NOTES	10% 01 Jan 2021	12,600,000	4,642,215
NOTA DO TESOURO NACIONAL SENIOR NOTES	10% 01 Jan 2017	6,268,000	2,511,501
OCCIDENTAL PETROLEUM COR SR UNSECURED	3.125% 15 Feb 2022	1,760,000	1,714,189
OCCIDENTAL PETROLEUM COR SR UNSECURED	2.7% 15 Feb 2023	170,000	155,630
OHIO ST TURNPIKE COMMISSION OHSTRN	5% 15 Feb 2048	280,000	283,049
OHIO ST TURNPIKE COMMISSION OHSTRN	5% 15 Feb 2048	670,000	659,186
ORACLE CORP SR UNSECURED	1.2% 15 Oct 2017	1,650,000	1,623,696
ORIGEN MANUFACTURED HOUSING ORGN 2005 B M2	6.48% 15 Jan 2037	64,815	69,305
PACIFIC GAS + ELECTRIC SR UNSECURED	6.05% 01 Mar 2034	970,000	1,111,130
PACIFIC GAS + ELECTRIC SR UNSECURED	8.25% 15 Oct 2018	810,000	1,013,048
PEABODY ENERGY CORP COMPANY GUAR	6.5% 15 Sep 2020	1,909,000	2,009,223
PEGASUS AVIATION LEASE SECURIT PALS 2000 1 A2 144A	8.37% 25 Mar 2030	1,290,000	441,825
PEMEX PROJ FDG MASTER TR COMPANY GUAR	6.625% 15 Jun 2035	1,121,000	1,179,853
PENNSYLVANIA ST TURNPIKE COMMI PASTRN	5% 01 Dec 2043	250,000	248,070
PEPSICO INC SR UNSECURED	7.9% 01 Nov 2018	311,000	388,744
PEPSICO INC SR UNSECURED	4% 05 Mar 2042	90,000	78,375
PEPSICO INC SR UNSECURED	0.7% 13 Aug 2015	1,660,000	1,661,756
PERNOD RICARD SA SR UNSECURED 144A	4.45% 15 Jan 2022	2,270,000	2,296,228
PERRIGO CO PLC COMPANY GUAR 144A	4% 15 Nov 2023	670,000	657,334
PETROBRAS INTL FIN CO COMPANY GUAR	6.125% 06 Oct 2016	740,000	801,466
PETROBRAS INTL FIN CO COMPANY GUAR	5.75% 20 Jan 2020	726,000	747,010
PETROBRAS INTL FIN CO COMPANY GUAR	5.375% 27 Jan 2021	4,510,000	4,475,670
PETROBRAS INTL FIN CO COMPANY GUAR	3.875% 27 Jan 2016	1,150,000	1,183,881
PFIZER INC SR UNSECURED	7.2% 15 Mar 2039	320,000	430,114
PFIZER INC SR UNSECURED	6.2% 15 Mar 2019	760,000	900,927
PHILIP MORRIS INTL INC SR UNSECURED	2.5% 22 Aug 2022	1,530,000	1,394,684
PHILIP MORRIS INTL INC SR UNSECURED	2.9% 15 Nov 2021	1,670,000	1,594,274
PLAINS EXPLORATION + PRO COMPANY GUAR	6.875% 15 Feb 2023	70,000	78,050
PLAINS EXPLORATION + PRO COMPANY GUAR	6.5% 15 Nov 2020	280,000	309,226
POTASH CORP SASKATCHEWAN SR UNSECURED	4.875% 30 Mar 2020	90,000	97,374
POUND STERLING		482	798
PPG INDUSTRIES INC SR UNSECURED	6.65% 15 Mar 2018	215,000	248,624
PRIME MORTGAGE TRUST PRIME 2005 5 1A2	7.5% 25 Jul 2034	940,620	932,245
PRIV CLGS UNIVS AUTH GA PRIHGR	5% 01 Oct 2043	330,000	344,457
PROVIDENT FUNDING MORTGAGE LOA PFMLT 2005 1 1A1	2.66451% 25 May 2035	811,779	797,604
PROVINCE OF QUEBEC NOTES	1% 22 Jul 2036	280,000	394,346

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QEP RESOURCES INC SR UNSECURED	6.875% 01 Mar 2021	240,000	257,400
QEP RESOURCES INC SR UNSECURED	5.25% 01 May 2023	270,000	253,125
QVC INC SR SECURED	5.95% 15 Mar 2043	40,000	36,290
RABOBANK NEDERLAND	4.625% 01 Dec 2023	1,500,000	1,510,184
RABOBANK NEDERLAND	5.75% 01 Dec 2043	510,000	540,644
RABOBANK NEDERLAND JR SUBORDINA 144A	11% 29 Dec 2049	1,680,000	2,223,900
RANGE RESOURCES CORP COMPANY GUAR	6.75% 01 Aug 2020	1,450,000	1,569,625
RAYTHEON COMPANY SR UNSECURED	3.125% 15 Oct 2020	550,000	550,626
RBSCF TRUST RBSCF 2013 GSP A 144A	3.833% 13 Jan 2032	2,980,000	2,969,989
REGENCY ENERGY PARTNERS COMPANY GUAR	6.5% 15 Jul 2021	896,000	949,760
REGENCY ENERGY PARTNERS COMPANY GUAR	4.5% 01 Nov 2023	80,000	72,800
REPUBLIC OF INDONESIA SR UNSECURED 144A	3.75% 25 Apr 2022	300,000	270,375
REPUBLIC OF INDONESIA SR UNSECURED REGS	5.875% 13 Mar 2020	230,000	243,110
REPUBLIC OF INDONESIA SR UNSECURED REGS	4.875% 05 May 2021	250,000	247,500
REPUBLIC OF INDONESIA SR UNSECURED REGS	3.75% 25 Apr 2022	850,000	766,063
REPUBLIC OF SOUTH AFRICA	5.875% 16 Sep 2025	2,460,000	2,558,400
REPUBLIC OF TURKEY SR UNSECURED	7% 11 Mar 2019	680,000	744,600
REPUBLIC OF TURKEY SR UNSECURED	7.5% 07 Nov 2019	240,000	268,440
REPUBLIC OF TURKEY SR UNSECURED	5.625% 30 Mar 2021	463,000	464,852
REPUBLIC OF TURKEY SR UNSECURED	6.25% 26 Sep 2022	681,000	707,219
RESIDENTIAL ASSET MORTGAGE PRO RAMP 2002 RS4 AII	0.8402% 25 Aug 2032		
		42,393	35,192
RESIDENTIAL ASSET MORTGAGE PRO RAMP 2002 RS5 AII	0.69875% 25 Sep 2032		
		127,988	114,726
RESIDENTIAL ASSET MORTGAGE PRO RAMP 2004 SL2 A4	8.5% 25 Oct 2031	397,278	439,177
RESIDENTIAL ASSET SECURITIES C RASC 2001 KS2 AII	0.65328% 25 Jun 2031	207,532	175,398
REYNOLDS AMERICAN INC COMPANY GUAR	6.75% 15 Jun 2017	590,000	675,350
REYNOLDS AMERICAN INC COMPANY GUAR .	3.25% 01 Nov 2022	520,000	479,292
REYNOLDS GRP ISS/REYNOLD SR SECURED	7.125% 15 Apr 2019	290,000	308,850
REYNOLDS GRP ISS/REYNOLD SR SECURED	6.875% 15 Feb 2021	1,080,000	1,163,700
RICHMOND VA RIC	5% 01 Mar 2027	160,000	180,134
RICHMOND VA RIC	5% 01 Mar 2028	170,000	189,689
RICHMOND VA RIC	5% 01 Mar 2029	170,000	188,146
RIO TINTO FIN USA LTD COMPANY GUAR	9% 01 May 2019	2,130,000	2,780,975
RIO TINTO FIN USA LTD COMPANY GUAR	6.5% 15 Jul 2018	340,000	401,362
RIO TINTO FIN USA LTD COMPANY GUAR	3.75% 20 Sep 2021	220,000	222,111
RIO TINTO FIN USA PLC	2.25% 14 Dec 2018	390,000	388,076
ROCHE HLDGS INC COMPANY GUAR 144A	6% 01 Mar 2019	911,000	1,066,084
ROCK TENN CO COMPANY GUAR	4% 01 Mar 2023	410,000	391,587
ROCK TENN CO COMPANY GUAR	3.5% 01 Mar 2020	330,000	324,582
ROGERS COMMUNICATIONS IN COMPANY GUAR	6.75% 15 Mar 2015	150,000	160,684
ROGERS COMMUNICATIONS IN COMPANY GUAR	6.375% 01 Mar 2014	130,000	131,240
ROYAL BK OF SCOT GRP PLC SUBORDINATED	4.7% 03 Jul 2018	200,000	203,192
ROYAL BK SCOTLND GRP PLC JR SUBORDINA	7.648% 31 Dec 2049	190,000	198,550
ROYAL BK SCOTLND GRP PLC SR UNSECURED	6.4% 21 Oct 2019	690,000	795,104
ROYAL BK SCOTLND GRP PLC SR UNSECURED	2.55% 18 Sep 2015	350,000	357,965
ROYAL BK SCOTLND GRP PLC SUBORDINATED	5% 01 Oct 2014	810,000	827,781
ROYAL BK SCOTLND GRP PLC SUBORDINATED	6.1% 10 Jun 2023	1,300,000	1,310,525
ROYAL BK SCOTLND GRP PLC SUBORDINATED	6% 19 Dec 2023	960,000	966,835
RUSSIA FOREIGN BOND SR UNSECURED REGS	7.5% 31 Mar 2030	2,197,910	2,561,005
RUSSIA GOVT BOND OFZ BONDS	7% 25 Jan 2023	179,700,000	5,274,518
SACO I TRUST SACO 2006 7 A1	0.418% 25 Jul 2036	760,886	1,117,592
SAN ANTONIO TX ELEC GAS REVE SANUTL	5% 01 Feb 2043	550,000	559,614
SANTANDER US DEBT SA UNI BANK GUARANT 144A	3.724% 20 Jan 2015	900,000	917,934
SANTANDER US DEBT SA UNI BANK GUARANT 144A	3.781% 07 Oct 2015	600,000	618,268
SECURITIZED ASSET BACKED RECEI SABR 2006 FR3 A2	0.31885% 25 May 2036	991,906	545,463

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SERVICE CORP INTL SR UNSECURED	7.625% 01 Oct 2018	20,000	23,000
SERVICE CORP INTL SR UNSECURED	7.5% 01 Apr 2027	370,000	390,350
SESI LLC COMPANY GUAR	7.125% 15 Dec 2021	360,000	401,400
SHELL INTERNATIONAL FIN COMPANY GUAR	6.375% 15 Dec 2038	550,000	683,094
SHELL INTERNATIONAL FIN COMPANY GUAR	4.375% 25 Mar 2020	490,000	537,161
SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A	2.75% 17 May 2017	880,000	899,784
SLM CORP SR UNSECURED	5% 15 Apr 2015	70,000	73,238
SLM CORP SR UNSECURED	3.875% 10 Sep 2015	1,620,000	1,674,675
SLM STUDENT LOAN TRUST SLMA 2003 4 A5A 144A	1.0595% 15 Mar 2033	87,100	86,788
SLM STUDENT LOAN TRUST SLMA 2005 4 A3	0.53833% 25 Jan 2027	900,000	877,956
SLM STUDENT LOAN TRUST SLMA 2006 5 A5	0.3486% 25 Jan 2027	1,990,000	1,949,868
SLM STUDENT LOAN TRUST SLMA 2012 6 A3	0.908% 26 May 2026	600,000	600,416
SOFTBANK CORP COMPANY GUAR 144A	4.5% 15 Apr 2020	1,210,000	1,179,750
SOUTHERN COPPER CORP SR UNSECURED	5.25% 08 Nov 2042	2,700,000	2,189,638
SOUTHERN NATURAL GAS SR UNSECURED	8% 01 Mar 2032	500,000	639,336
SOUTHERN NATURAL GAS SR UNSECURED 144A	5.9% 01 Apr 2017	100,000	112,068
SPECIALTY UNDERWRITING + RESID SURF 2003 BC4 M1	1.058% 25 Nov 2034	1,731,545	1,589,866
SPRINT CAPITAL CORP COMPANY GUAR	8.75% 15 Mar 2032	1,630,000	1,748,175
SPRINT CORP COMPANY GUAR 144A	7.875% 15 Sep 2023	880,000	946,000
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	70,111,362	70,111,362
* STATE STREET CORP JR SUB DEBS	4.956% 15 Mar 2018	1,970,000	2,137,253
STEEL DYNAMICS INC COMPANY GUAR	7.625% 15 Mar 2020	100,000	108,500
STRIP PRINC 05/30 0.00000	0% 15 May 2030	11,190,000	5,983,573
STRUCTURED ADJUSTABLE RATE MOR SARM 2005 16XS A1	1% 25 Aug 2035	642,753	604,638
STRUCTURED ASSET SECURITIES CO SASC 2004 SC1 A 144A	12.265875% 25 Dec 2029	1,044,812	1,004,937
SUMITOMO MITSUI BANKING SR UNSECURED 144A	3.1% 14 Jan 2016	750,000	778,277
SUNTRUST PREFERRED CAP I LIMITD GUARA	1% 29 Jun 2049	81,000	60,446
TAYLOR MORRISON COMM/MON COMPANY GUAR 144A	7.75% 15 Apr 2020	290,000	319,000
TAYLOR MORRISON COMM/MON COMPANY GUAR 144A	5.25% 15 Apr 2021	660,000	641,850
TBA FHLMC GOLD CONV INTER AGGR	2.5% 01 Dec 2099	9,000,000	8,916,680
TBA WESTERN/LEHMAN RECEIVABLE LBI LEHESC R(LEH ESCROW REC)	0.01% 15 Sep 2099	956,648	210,463
TCI COMMUNICATIONS INC SR UNSECURED	7.125% 15 Feb 2028	110,000	135,284
TEACHERS INSUR + ANNUITY SUBORDINATED 144A	6.85% 16 Dec 2039	1,400,000	1,728,145
TELECOM ITALIA CAPITAL COMPANY GUAR	7.175% 18 Jun 2019	60,000	67,350
TELEFONICA EMISIONES SAU COMPANY GUAR	6.221% 03 Jul 2017	90,000	101,459
TELEFONICA EMISIONES SAU COMPANY GUAR	5.877% 15 Jul 2019	250,000	278,775
TELEFONICA EMISIONES SAU COMPANY GUAR	5.134% 27 Apr 2020	840,000	892,382
TELEFONICA EMISIONES SAU COMPANY GUAR	5.462% 16 Feb 2021	90,000	94,963
TEMASEK FINANCIAL I LTD COMPANY GUAR 144A	2.375% 23 Jan 2023	1,280,000	1,151,802
TENET HEALTHCARE CORP SR SECURED 144A	6% 01 Oct 2020	870,000	908,063
TENET HEALTHCARE CORP SR UNSECURED	9.25% 01 Feb 2015	321,000	345,878
TENN VALLEY AUTHORITY SR UNSECURED	5.25% 15 Sep 2039	3,040,000	3,244,635
TEVA PHARM FIN IV BV COMPANY GUAR	3.65% 10 Nov 2021	200,000	196,164
TEVA PHARMACEUT FIN BV COMPANY GUAR	3.65% 10 Nov 2021	70,000	68,657
THERMO FISHER SCIENTIFIC SR UNSECURED	3.6% 15 Aug 2021	530,000	525,253
THERMO FISHER SCIENTIFIC SR UNSECURED	5.3% 01 Feb 2044	130,000	131,453
TIME WARNER CABLE INC COMPANY GUAR	8.25% 01 Apr 2019	1,310,000	1,534,672
TIME WARNER CABLE INC COMPANY GUAR	6.75% 15 Jun 2039	440,000	414,349
TIME WARNER CABLE INC COMPANY GUAR	5% 01 Feb 2020	160,000	162,457
TIME WARNER CABLE INC COMPANY GUAR	4.125% 15 Feb 2021	180,000	170,598
TIME WARNER CABLE INC COMPANY GUAR	5.875% 15 Nov 2040	170,000	147,058
TIME WARNER CABLE INC COMPANY GUAR	5.5% 01 Sep 2041	60,000	49,717
TIME WARNER ENT COMPANY GUAR	8.375% 15 Jul 2033	50,000	54,474
TIME WARNER INC COMPANY GUAR	7.7% 01 May 2032	170,000	218,275

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TIME WARNER INC COMPANY GUAR	4.7% 15 Jan 2021	190,000	201,721
TIME WARNER INC COMPANY GUAR	6.1% 15 Jul 2040	570,000	622,079
TIME WARNER INC COMPANY GUAR	4.75% 29 Mar 2021	310,000	330,575
TIME WARNER INC COMPANY GUAR	6.25% 29 Mar 2041	150,000	166,572
TOYOTA MOTOR CREDIT CORP SR UNSECURED	1.25% 05 Oct 2017	1,760,000	1,727,750
TRANSOCEAN INC COMPANY GUAR	5.05% 15 Dec 2016	470,000	519,195
TRANSOCEAN INC COMPANY GUAR	6.375% 15 Dec 2021	430,000	483,197
TSY INFL IX N/B	2.125% 15 Feb 2040	9,844,448	11,061,163
TSY INFL IX N/B	0.75% 15 Feb 2042	1,137,026	914,062
TSY INFL IX N/B	0.375% 15 Jul 2023	10,859,385	10,473,366
TW TELECOM HOLDINGS INC COMPANY GUAR	5.375% 01 Oct 2022	370,000	363,525
UBM PLC NOTES 144A	5.75% 03 Nov 2020	810,000	842,088
UBS AG STAMFORD CT SR UNSECURED	3.875% 15 Jan 2015	558,000	576,891
UBS AG STAMFORD CT SR UNSECURED	2.25% 28 Jan 2014	471,000	471,606
UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2012 C4 AS 144A	3.316% 10 Dec 2022	660,000	619,334
UNITED MEXICAN STATES SR UNSECURED	6.05% 11 Jan 2040	462,000	502,425
UNITED MEXICAN STATES SR UNSECURED	4.75% 08 Mar 2044	2,300,000	2,072,875
UNITED TECHNOLOGIES CORP SR UNSECURED	4.5% 01 Jun 2042	760,000	738,026
UNITEDHEALTH GROUP INC SR UNSECURED	6% 15 Feb 2018	960,000	1,109,101
UNITEDHEALTH GROUP INC SR UNSECURED	3.375% 15 Nov 2021	390,000	385,188
UNITEDHEALTH GROUP INC SR UNSECURED	1.625% 15 Mar 2019	220,000	211,854
US 10YR NOTE (CBT)MAR14	XCBT 20140320	33,900,000	(607,547)
US 2YR NOTE (CBT) MAR14	XCBT 20140331	30,200,000	(63,406)
US 5YR NOTE (CBT) MAR14	XCBT 20140331	(57,500,000)	867,891
US DOLLAR		(371,686)	(371,686)
US LONG BOND(CBT) MAR14	XCBT 20140320	(17,300,000)	227,906
US TREASURY N/B	2.75% 15 Aug 2042	37,741,000	29,903,855
US TREASURY N/B	2.875% 15 May 2043	18,377,000	14,893,989
US TREASURY N/B	3.75% 15 Nov 2043	8,890,000	8,592,736
US TREASURY N/B	2% 30 Nov 2020	33,010,000	32,133,188
US TREASURY N/B	2% 15 Aug 2019	2,950,000	3,214,347
US TREASURY N/B	1.375% 30 Sep 2018	960,000	948,300
US TREASURY N/B	0.75% 31 Oct 2017	31,000,000	30,438,125
US TREASURY N/B	1.375% 30 Jun 2018	6,840,000	6,788,166
US TREASURY N/B	0.25% 31 Oct 2015	3,530,000	3,525,037
US TREASURY N/B	2.75% 15 Nov 2023	19,540,000	19,115,611
US ULTRA BOND(CBT) MAR14	XCBT 20140320	(9,400,000)	161,344
UTAH ST TRANSIT AUTH SALES TAX UTSTRN	5% 15 Jun 2042	590,000	590,384
VALE OVERSEAS LIMITED COMPANY GUAR	8.25% 17 Jan 2034	260,000	299,505
VALE OVERSEAS LIMITED COMPANY GUAR	6.875% 21 Nov 2036	1,451,000	1,498,525
VALE OVERSEAS LIMITED COMPANY GUAR	4.375% 11 Jan 2022	4,497,000	4,369,254
VERIZON COMMUNICATIONS SR UNSECURED	6.35% 01 Apr 2019	410,000	481,910
VERIZON COMMUNICATIONS SR UNSECURED	2.45% 01 Nov 2022	310,000	274,426
VERIZON COMMUNICATIONS SR UNSECURED	4.5% 15 Sep 2020	1,920,000	2,055,487
VERIZON COMMUNICATIONS SR UNSECURED	5.15% 15 Sep 2023	5,770,000	6,195,203
VERIZON COMMUNICATIONS SR UNSECURED	6.4% 15 Sep 2033	3,160,000	3,634,382
VERIZON COMMUNICATIONS SR UNSECURED	6.55% 15 Sep 2043	1,630,000	1,907,033
VESEY STREET INV TRUST I COMPANY GUAR	4.404% 01 Sep 2016	570,000	612,015
VIACOM INC SR UNSECURED	4.25% 01 Sep 2023	1,250,000	1,247,400
VIRGIN MEDIA SECURED FIN SR SECURED 144A	5.375% 15 Apr 2021	950,000	950,000
VNO MORTGAGE TRUST VVND 2012 6AVE A 144A	2.995% 15 Nov 2030	220,000	205,141
WACHOVIA BANK NA SUBORDINATED	6% 15 Nov 2017	720,000	830,808
WACHOVIA CAP TRUST III LIMITD GUARA	5.56975% 29 Mar 2049	3,940,000	3,605,100
WACHOVIA CORP SR UNSECURED	5.75% 01 Feb 2018	560,000	645,724

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WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR8 A1	0.6075% 25 Jun 2044	698,200	636,229
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR11 A1A	0.5825% 25 Aug 2045	1,413,167	1,362,794
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR13 A1A1	0.5462% 25 Oct 2045	1,749,817	1,620,073
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 1A4	5.60225% 25 Nov 2036	889	748
WASTE MANAGEMENT INC COMPANY GUAR	4.6% 01 Mar 2021	190,000	202,438
WASTE MANAGEMENT INC COMPANY GUAR	7.375% 15 May 2029	290,000	352,866
WELLPOINT INC SR UNSECURED	5.875% 15 Jun 2017	110,000	124,071
WELLPOINT INC SR UNSECURED	7% 15 Feb 2019	660,000	783,088
WELLPOINT INC SR UNSECURED	3.7% 15 Aug 2021	1,260,000	1,255,344
WELLPOINT INC SR UNSECURED	1.25% 10 Sep 2015	360,000	362,502
WELLS FARGO + COMPANY SR UNSECURED	3.676% 15 Jun 2016	910,000	968,917
WELLS FARGO + COMPANY SR UNSECURED	4.6% 01 Apr 2021	260,000	285,019
WELLS FARGO + COMPANY SR UNSECURED	1.5% 16 Jan 2018	780,000	774,961
WELLS FARGO + COMPANY SUBORDINATED	3.45% 13 Feb 2023	970,000	917,072
WELLS FARGO + COMPANY SUBORDINATED	5.375% 02 Nov 2043	910,000	931,845
WELLS FARGO + COMPANY SUBORDINATED 144A	4.48% 16 Jan 2024	392,000	390,213
WELLS FARGO + COMPANY SUBORDINATED 144A	5.606% 15 Jan 2044	800,000	830,950
WELLS FARGO CAPITAL X LIMITD GUARA	5.95% 01 Dec 2086	360,000	353,340
WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 A4	4.218% 15 Jul 2046	220,000	226,468
WELLS FARGO MORTGAGE BACKED SE WFMBS 2005 AR8 B1	1% 25 Jun 2035	3,690,142	1,901,737
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2013 C11 AS	3.311% 15 Mar 2045	600,000	568,516
WI TREASURY N/B	0% 30 Nov 2018	150,000	146,789
WI TREASURY SEC	2% 30 Sep 2020	2,290,000	2,238,475
WILLIAMS COMPANIES INC SR UNSECURED	7.5% 15 Jan 2031	19,000	20,082
WILLIAMS COS INC SR UNSECURED	8.75% 15 Mar 2032	807,000	942,184
WILLIAMS COS INC SR UNSECURED	7.75% 15 Jun 2031	535,000	573,638
WILLIAMS COS INC SR UNSECURED	7.875% 01 Sep 2021	60,000	69,187
WM WRIGLEY JR CO	2.4% 21 Oct 2018	240,000	238,528
WM WRIGLEY JR CO SR UNSECURED 144A	3.375% 21 Oct 2020	280,000	276,785
WM WRIGLEY JR CO SR UNSECURED 144A	2.9% 21 Oct 2019	820,000	813,221
WPP FINANCE (UK) COMPANY GUAR	8% 15 Sep 2014	330,000	346,421
WPP FINANCE 2010	5.625% 15 Nov 2043	170,000	168,289
WYETH LLC COMPANY GUAR	5.95% 01 Apr 2037	460,000	533,230
XSTRATA FINANCE CANADA COMPANY GUAR 144A	5.8% 15 Nov 2016	270,000	297,477
XSTRATA FINANCE CANADA COMPANY GUAR 144A	1.8% 23 Oct 2015	1,440,000	1,458,327
XSTRATA FINANCE CANADA COMPANY GUAR 144A	2.45% 25 Oct 2017	1,250,000	1,264,189
ZOETIS INC SR UNSECURED	3.25% 01 Feb 2023	240,000	224,561

Sub-Total: Fund 5728 4 of 16 **\$ 1,131,663,712**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	PRIVEST PRUDENTIAL AST MGMT	7,686	\$	216,634,491
	Sub-Total: Fund 5735 5 of 16		\$	216,634,491

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	317502E40 OTC EPUT USD VS JPY	FEB14 98.0 PUT	(9,620,000)	\$ (54,353)
	317U219F6 IRO USD 2Y1Y P 2.000	MAR14 2 PUT	(325,400,000)	(588,857)
	317U266F8 IRO GBP 5Y P 2.2000	JAN14 2.2 PUT	(12,600,000)	(79,322)
	317U285F5 IRO USD 10Y C 2.5000	JAN14 2.5 CALL	(10,900,000)	(11)
	317U287F3 IRO GBP 5Y C 1.6000	JAN14 1.6 CALL	(12,600,000)	(42)
	317U298E3 IRO EUR 1Y P0.4 BOA	MAR14 0.4 PUT	(4,200,000)	(1,395)
	317U299E2 IRO EUR 1Y P0.4 GLM	MAR14 0.4 PUT	(1,200,000)	(399)
	317U300E9 IRO EUR 1Y C0.4 GLM	MAR14 0.4 CALL	(1,200,000)	(1,779)
	317U301E8 IRO EUR 1Y C0.4 BOA	MAR14 0.4 CALL	(4,200,000)	(6,227)
	317U303E6 IRO EUR 1Y P0.4 RYL	MAR14 0.4 PUT	(3,200,000)	(1,063)
	317U304E5 IRO EUR 1Y C0.4 RYL	MAR14 0.4 CALL	(3,200,000)	(4,745)
	317U305E4 IRO EUR 1Y P0.4 DUB	MAR14 0.4 PUT	(2,400,000)	(797)
	317U306E3 IRO EUR 1Y C0.4 DUB	MAR14 0.4 CALL	(2,400,000)	(3,558)
	317U311F3 IRO USD 10Y C 2.5000	MAR14 2.5 CALL	(7,900,000)	(545)
	317U478F2 IRO USD 5Y P 2.0000	MAR14 2 PUT	(42,400,000)	(183,974)
	317U934E3 IRO USD 10Y C RYL	JAN14 2.5 CALL	(13,600,000)	(14)
	3M EURIBOR CALL 99.5 DEC14	DEC14 FSO	(6,250,000)	(18,947)
	3M EURIBOR PUT 99.5 DEC14	DEC14 FSO	(6,250,000)	(7,751)
	90DAY EUR FUTR SEP15	XCME 20150914	18,000,000	3,504
	90DAY STERLING FU SEP15	XLIF 20150916	38,375,000	(186,347)
	ABBEY NATL TREASURY SERV BANK GUARANT	1% 25 Apr 2014	3,800,000	3,816,701
	ABVIE INC SR UNSECURED	1.2% 06 Nov 2015	3,000,000	3,030,492
	ABVIE INC SR UNSECURED	1% 06 Nov 2015	1,400,000	1,414,398
	ABVIE INC SR UNSECURED	1.75% 06 Nov 2017	2,800,000	2,795,204
	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005 10 3A11	5.371% 25 Jan 2036	229,356	209,279
	AES CORPORATION SR UNSECURED	7.75% 01 Mar 2014	805,000	813,050
	ALLY FINANCIAL INC COMPANY GUAR	6.25% 01 Dec 2017	1,900,000	2,118,500
	ALLY FINANCIAL INC COMPANY GUAR	3.512% 11 Feb 2014	8,200,000	8,219,680
	AMERICA MOVIL SAB DE CV COMPANY GUAR	3.625% 30 Mar 2015	2,800,000	2,891,014
	AMERICAN EXPR CENTURION SR UNSECURED	0.875% 13 Nov 2015	2,100,000	2,104,691
	AMERICAN HOME MORTGAGE ASSETS AHMA 2006 5 A1	1.0975% 25 Nov 2046	805,882	409,013
	AMERICAN INTL GROUP SR UNSECURED	8.25% 15 Aug 2018	8,300,000	10,382,304
	AMERICAN INTL GROUP SR UNSECURED	5.6% 18 Oct 2016	1,000,000	1,114,149
	AUSTRALIAN DOLLAR		759	679
	AUSTRALIAN DOLLAR	BUYUSD/SELLAUD		4,572
	AUTOZONE INC SR UNSECURED	7.125% 01 Aug 2018	3,200,000	3,792,768
	AVIATION CAPITAL GROUP SR UNSECURED 144A	3.875% 27 Sep 2016	3,100,000	3,201,953
	BANC OF AMERICA COMMERCIAL MOR BACM 2006 5 A4	5.414% 10 Sep 2047	2,700,000	2,929,597
	BANC OF AMERICA COMMERCIAL MOR BACM 2007 1 A4	5.451% 15 Jan 2049	2,600,000	2,814,053
	BANC OF AMERICA COMMERCIAL MOR BACM 2007 4 A4	5.74224% 10 Feb 2051	1,000,000	1,104,411
	BANC OF AMERICA FUNDING CORPOR BAFC 2004 A 1A3	5.00874% 20 Sep 2034	187,599	188,968
	BANC OF AMERICA FUNDING CORPOR BAFC 2005 D A1	4.109964% 25 May 2035	618,356	626,084
	BANC OF AMERICA LARGE LOAN BALL 2010 UB5 A4A 144A	5.67203% 17 Feb 2051	8,300,000	8,887,267
	BANC OF AMERICA MORTGAGE SECUR BOAMS 2004 A 3A1	3.82827% 25 Feb 2034	936,273	925,250
	BANK OF AMERICA CORP SR UNSECURED	7.375% 15 May 2014	4,500,000	4,611,996
	BARCLAYS CAPITAL INC	12/30 VAR	45,000	45,000
	BARCLAYS CASH COLLATERAL CCBCYCUS6	CCBCYCUS6	511,000	511,000
		2.5071% 25 May 2033	410,403	409,189

BEAR STEARNS ADJUSTABLE RATE M BSARM
2003 3 3A2

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BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 5 2A1	2.7726% 25 Aug 2033	179,567	181,228
BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 7 1A1	2.939905% 25 Oct 2034	406,619	346,173
BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 9 A1	2.47% 25 Oct 2035	262,740	258,062
BEAR STEARNS ALT A TRUST BALTA 2005 7 22A1	5.7124% 25 Sep 2035	218,663	190,521
BEAR STEARNS ALT A TRUST BALTA 2006 6 31A1	2.794181% 25 Nov 2036	500,462	366,111
BEAR STEARNS ALT A TRUST BALTA 2006 6 32A1	5.495728% 25 Nov 2036	432,289	296,654
BEAR STEARNS COS LLC SR UNSECURED	5.7% 15 Nov 2014	10,000,000	10,445,210
BP CAPITAL MARKETS PLC COMPANY GUAR	3.125% 01 Oct 2015	100,000	104,475
BUONI POLIENALI DEL TES BONDS	2.75% 15 Nov 2016	13,700,000	19,395,163
BWPC133S6 CDS USD P F 5.00000 CME	5% 20 Jun 2017	(9,355,500)	(9,355,500)
BWPC133S6 CDS USD R V 00MEVENT CME	1% 20 Jun 2017	9,355,500	8,448,746
BWPC535X9 CDS EUR P F 1.00000 1 CCPITRAXX ICE	1% 20 Jun 2017	(38,100,000)	(53,501,994)
BWPC535X9 CDS EUR R V 03MEVENT 2 CCPITRAXX ICE	1% 20 Jun 2017	38,100,000	52,499,876
BWPC828U1 CDS USD P F 5.00000 CDX.NA.HY.19 CCP CME	5% 20 Dec 2017	(1,250,000)	(1,250,000)
BWPC828U1 CDS USD R V 00MEVENT 2I65BRJT8 CCP CME	1% 20 Dec 2017	1,250,000	1,124,571
BWU002SB9 IRS USD P F 2.00000 MYC CME SWU002SB9 CCPVANILLA	2% 19 Jun 2023	(82,400,000)	(75,268,222)
BWU002SB9 IRS USD R V 03MLIBOR MYC CME SWUV02SB1 CCPVANILLA	1% 19 Jun 2023	82,400,000	82,400,000
BWU003AQ3 IRS JPY P F 1.00000 SWU003AQ3 CCPVANILLA CME	1% 18 Sep 2023	(1,060,000,000)	(10,175,143)
BWU003AQ3 IRS JPY R V 06MLIBOR SWUV03AQ5 CCPVANILLA CME	1% 18 Sep 2023	1,060,000,000	10,085,153
BWU003KG4 IRS USD P F 1.40000 MYC CME BWU003KG4 CCPVANILLA	1.4% 20 Mar 2018	(78,000,000)	(77,856,517)
BWU003KG4 IRS USD R V 03MLIBOR MYC CME SWUV03KG6 CCPVANILLA	1% 20 Mar 2018	78,000,000	78,000,000
BWU006E82 IRS USD P F 3.75000 SWU006E82 CCPVANILLA	3.75% 18 Jun 2044	(10,400,000)	(9,870,592)
BWU006E82 IRS USD R V 03MLIBOR SWUV06E84 CCPVANILLA	1% 18 Jun 2044	10,400,000	10,400,000
CALIFORNIA ST CAS	5.25% 01 Apr 2014	900,000	910,512
CALIFORNIA ST CAS	5.45% 01 Apr 2015	4,950,000	5,248,287
CANADIAN DOLLAR		232,707	219,018
CANADIAN IMPERIAL BANK COVERED 144A	2.6% 02 Jul 2015	2,300,000	2,372,450
CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A4	5.322% 11 Dec 2049	2,000,000	2,190,216
CIT GROUP INC SR UNSECURED	4.25% 15 Aug 2017	3,400,000	3,540,250
CIT GROUP INC SR UNSECURED 144A	5.25% 01 Apr 2014	4,400,000	4,444,000
CITIBANK CASH COLL CCP CCSALCUS6 CCP CASH COLL	CCSALCUS6 CCP CASH COLL	579,000	579,000
CITIGROUP INC SR UNSECURED	1.7271% 13 Jan 2014	3,000,000	3,001,101
CITIGROUP INC SUBORDINATED	5% 15 Sep 2014	3,605,000	3,707,688
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 6 A1	2.27% 25 Sep 2035	141,630	139,603
CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006 AR1 1A1	2.66% 25 Oct 2035	618,775	597,317
COMM MORTGAGE TRUST COMM 2012 9W57 A 144A	2.3646% 10 Feb 2029	4,700,000	4,808,824
COMM MORTGAGE TRUST COMM 2013 LC6 A2	1.906% 10 Jan 2046	5,700,000	5,663,230
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2003 J3 2A1	6.25% 25 Dec 2033	196,587	205,309
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 56 5A2	1.0162% 25 Nov 2035	502,436	424,049
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 30T1 1A3	6.25% 25 Nov 2036	221,934	189,365
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 41CB 1A9	6% 25 Jan 2037	630,525	518,302
COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 J8 A2	6% 25 Feb 2037	223,403	161,614
COUNTRYWIDE HOME LOANS CWHL 2001 HYB1 2A1	3.55861% 19 Jun 2031	24,326	24,146
COUNTRYWIDE HOME LOANS CWHL 2003 R4 2A 144A	1% 25 Jan 2034	455,446	471,227
COUNTRYWIDE HOME LOANS CWHL 2004 11 2A1	3.904783% 25 Jul 2034	604,695	590,078
COUNTRYWIDE HOME LOANS CWHL 2005 R1 2A1 144A	6% 25 Mar 2035	781,829	799,840
COUNTRYWIDE HOME LOANS CWHL 2005 R2 1AF1 144A	4.87% 25 Jun 2035	483,074	418,333
CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C5 A3	1% 15 Sep 2040	4,000,000	4,046,472
CREDIT SUISSE MORTGAGE TRUST CSMC 2009 RR3 A5A 144A	5.342% 15 Dec 2043	2,200,000	2,384,835

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CROWN CASTLE TOWERS LLC SR SECURED 144A	3.214% 15 Aug 2035	4,200,000	4,282,135
CURRENCY CONTRACT	BUYCAD/SELLUSD		(8,399)
CURRENCY CONTRACT	BUYDKK/SELLUSD		20,843
CURRENCY CONTRACT	BUYUSD/SELLEUR		44,046
CURRENCY CONTRACT	BUYEUR/SELLUSD		70,204

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CURRENCY CONTRACT	BUYEUR/SELLUSD		(244)
CURRENCY CONTRACT	BUYUSD/SELLEUR		(70,442)
CURRENCY CONTRACT	BUYUSD/SELLGBP		(93,309)
CURRENCY CONTRACT	BUYUSD/SELLJPY		11,746
CURRENCY CONTRACT	BUYUSD/SELLJPY		96,324
CURRENCY CONTRACT	BUYMXN/SELLUSD		(43,206)
CURRENCY CONTRACT	BUYMXN/SELLUSD		2,467
DBUBS MORTGAGE TRUST DBUBS 2011 LC3A A2	3.642% 10 Sep 2016	4,600,000	4,832,433
DEUTSCHE BANK CCD CCDEUCUS4 DEUTSCHE CCD	CCDEUCUS4 DEUTSCHE CCD	1,290,000	1,290,000
DEUTSCHE ALT A SECURITIES INC DBALT 2005 6 2A3	5.5% 25 Dec 2035	501,989	436,227
DEUTSCHE ALT A SECURITIES INC DBALT 2006 AB3 A5B	6.3% 25 Jul 2036	416,520	280,864
DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A	0.00001% 29 Apr 2014	5,000,000	5,002,915
DNB BANK ASA SR UNSECURED 144A	3.2% 03 Apr 2017	3,900,000	4,077,255
EKSPORTFINANS ASA SR UNSECURED	2% 15 Sep 2015	6,700,000	6,599,500
ENCANA HLDINGS FIN CORP COMPANY GUAR	5.8% 01 May 2014	2,000,000	2,034,540
EURO CURRENCY		1,326,961	1,828,486
EURODOLLAR MID CRV 3Y FTR OPTN	EXP 03/14/2014	(335,000)	(67,000)
EURO-OAT FUTURE MAR14	XEUR 20140306	(23,600,000)	566,502
EXPORT IMPORT BK KOREA SR UNSECURED	8.125% 21 Jan 2014	9,700,000	9,736,103
FANNIE MAE	1.625% 27 Nov 2018	5,600,000	5,553,285
FANNIE MAE FNR 2001 79 BA	7% 25 Mar 2045	2,204,391	2,503,555
FANNIE MAE FNR 2003 116 FA	1% 25 Nov 2033	2,319,032	2,320,683
FANNIE MAE FNR 2007 114 A6	3.57625% 27 Oct 2037	4,100,000	4,068,524
FANNIE MAE FNR 2007 15 AI	6.214% 25 Mar 2037	3,361,298	462,151
FANNIE MAE FNR 2007 22 SW	5.806% 25 Mar 2037	1,935,200	247,111
FANNIE MAE FNR 2007 32 SC	1% 25 Apr 2037	9,270,705	1,439,183
FANNIE MAE FNR 2007 4 SL	6.956% 25 Feb 2037	1,177,877	191,073
FANNIE MAE FNR 2008 12 FA	0.9463% 25 Mar 2038	4,107,569	4,125,556
FANNIE MAE FNR 2009 87 HS	0% 25 Nov 2039	1,590,197	240,244
FANNIE MAE FNR 2010 117 FE	1% 25 Oct 2040	850,684	852,077
FANNIE MAE FNR 2010 135 LF	0.6542% 25 Dec 2040	1,421,646	1,422,219
FANNIE MAE FNR 2011 3 FA	0.94% 25 Feb 2041	6,251,833	6,259,629
FANNIE MAE FNR 2011 40 SX	9.57313% 25 Nov 2040	10,663	8,610
FANNIE MAE FNR 2011 86 KF	0.7542% 25 Sep 2041	3,049,993	3,053,830
FANNIE MAE FNR 2011 86 NF	0.7542% 25 Sep 2041	1,519,702	1,517,691
FANNIE MAE FNR 2012 11 GF	0.7042% 25 May 2040	3,649,150	3,665,739
FANNIE MAE FNR 2012 141 FA	1% 25 Dec 2042	4,411,677	4,398,451
FANNIE MAE FNR 2013 39 FA	1% 25 May 2043	5,239,122	5,180,533
FANNIE MAE NOTES 03/14 1.25	1.25% 14 Mar 2014	10,850,000	10,874,282
FANNIEMAE ACES FNA 2013 M3 A2	2.50853% 25 Nov 2022	7,700,000	7,203,519
FANNIEMAE WHOLE LOAN FNW 2006 W1 1A1	6.5% 25 Dec 2045	2,567,597	2,896,306
FHLMC STRUCTURED PASS THROUGH FSPC T 61 1A1	6.382987% 25 Jul 2044	2,700,336	2,747,225
FIRST HORIZON ALTERNATIVE MORT FHAMS 2007 FA4 1A8	0	268,555	221,939
FNMA TBA FEB 30 SINGLE FAM	3.5% 01 Dec 2099	8,000,000	7,923,125
FNMA TBA FEB 30 SINGLE FAM	5% 01 Dec 2099	1,000,000	1,082,891
FNMA POOL 257367	5.5% 01 Sep 2028	9,546	10,532
FNMA POOL 725422	5% 01 Apr 2034	21,976	23,945
FNMA POOL 725598	5.5% 01 Jul 2034	108,271	119,139
FNMA POOL 725946	5.5% 01 Nov 2034	80,670	88,776
FNMA POOL 735697	1% 01 Jun 2035	7,522,124	7,810,074
FNMA POOL 784184	5.5% 01 Jun 2034	5,117	5,642
FNMA POOL 795297	5.864% 01 Jul 2044	299,163	304,151
FNMA POOL 905141	5.5% 01 Feb 2037	13,484	14,928
FNMA POOL 905648	5.5% 01 Dec 2036	16,314	18,054

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FNMA POOL 930796	5% 01 Feb 2035	115,881	126,238
FNMA POOL AB9349	3% 01 May 2043	991,689	942,712
FNMA POOL AB9557	3% 01 Jun 2043	989,695	940,656
FNMA POOL AC8111	5.5% 01 Dec 2032	217,912	239,861
FNMA POOL AC8765	5.5% 01 Jan 2040	117,636	132,526
FNMA POOL AE2847	4% 01 Oct 2040	169,078	174,116
FNMA POOL AE6120	4% 01 Oct 2040	2,733,995	2,815,924
FNMA POOL AH0510	3.5% 01 Dec 2040	997,562	992,099
FNMA POOL AI9526	5% 01 Sep 2041	90,524	98,264
FNMA POOL AJ8342	3.5% 01 Dec 2041	998,089	992,505
FNMA POOL AP3334	3.5% 01 Aug 2042	998,350	992,764
FNMA POOL AQ0396	3.5% 01 Oct 2042	988,268	982,736
FNMA POOL AR7924	3.5% 01 Mar 2043	998,356	992,780
FNMA POOL AT1834	3.5% 01 May 2043	998,392	992,813
FNMA POOL AT2545	3.5% 01 May 2043	137,563	136,799
FNMA POOL AT2725	3% 01 May 2043	5,999,995	5,702,287
FNMA POOL AT3062	3.5% 01 Apr 2043	990,678	985,140
FNMA POOL AT3179	3% 01 May 2043	991,318	942,110
FNMA POOL AT7620	3% 01 Jun 2043	992,465	943,387
FNMA POOL AT9193	3% 01 Jul 2043	0	0
FNMA POOL AU2933	3.5% 01 Sep 2043	132,751	132,215
FNMA POOL AU3226	3% 01 Aug 2043	0	0
FNMA TBA 15 YR	3.5% 01 Dec 2099	10,000,000	10,457,422
FORD MOTOR CREDIT CO LLC SR UNSECURED	1% 28 Aug 2014	8,300,000	8,338,578
FREDDIE MAC DISCOUNT NT DISCOUNT NOT	0.12% 11 Jul 2014	16,300,000	16,292,258
FREDDIE MAC FHR 3122 SE	6.51594% 15 Mar 2036	6,000,135	913,552
FREDDIE MAC FHR 3218 SA	6.4155% 15 Sep 2036	1,699,026	231,341
FREDDIE MAC FHR 3828 SY	12.6039% 15 Feb 2041	46,326	44,643
FREDDIE MAC FHR 3904 SJ	13.68825% 15 Aug 2041	408,736	423,837
FREDDIE MAC FHR 3918 CS	11.477924% 15 Sep 2041	373,580	378,834
FREDDIE MAC FHR 3984 DF	0.79175% 15 Jan 2042	7,627,149	7,691,896
FREDDIE MAC NOTES	1.25% 01 Aug 2019	8,000,000	7,615,216
GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007 GG9 A4	5.444% 10 Mar 2039	4,900,000	5,382,376
GE COMMERCIAL MORTGAGE CORPORA GECMC 2007 C1 A4	5.543% 10 Dec 2049	4,300,000	4,657,653
GMAC CAPITAL TRUST I PREFERRED STOCK	PREFERRED STOCK 02/40 VAR	79,000	2,093,500
GNMA I TBA JAN 30 SINGLE FAM	3.5% 01 Dec 2099	1,000,000	1,007,852
GNMA POOL 778875	3.5% 15 Feb 2042	7,748,523	7,822,914
GNMA POOL AB9211	3.5% 15 Nov 2042	3,745,965	3,781,929
GOLDMAN FUTURES CASH COLLATERAL FEDL01	COLLATERAL FEDL01	344,000	344,000
GOLDMAN SACHS GROUP INC SR UNSECURED	5.15% 15 Jan 2014	12,000,000	12,018,204
GOVERNMENT NATIONAL MORTGAGE A GNR 2002 81 Z	6.112% 16 Sep 2042	3,651,519	3,983,084
GOVERNMENT NATIONAL MORTGAGE A GNR 2004 47 PD	6% 16 Jun 2034	2,448,000	2,750,717
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 149 GF	0.51% 20 Dec 2042	9,012,629	8,950,821
GRANITE MASTER ISSUER PLC GRANM 2005 1 A5 REGS	0.288% 20 Feb 2015	2,655,609	3,624,898
GRANITE MASTER ISSUER PLC GRANM 2005 4 A5 REGS	0.815% 22 Dec 2014	103,064	140,738
GRANITE MASTER ISSUER PLC GRANM 2006 1X A6 REGS	0.913% 20 Dec 2054	103,063	140,738
GRANITE MASTER ISSUER PLC GRANM 2006 2 A5 REGS	0.913% 20 Dec 2054	948,184	1,294,791
GS MORTGAGE SECURITIES TRUST GSMS 2007 GG10 A4	5.805084% 10 Aug 2045	2,600,000	2,854,977
GS MORTGAGE SECURITIES TRUST GSMS 2011 GC3 A3 144A	1% 10 Mar 2044	3,500,000	3,815,399
HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006 7 2A1A	0.39153% 19 Sep 2046	309,616	236,488
HCA INC TERM LOAN A 2	100% 02 May 2016	862,500	861,422
HSI ASSET SECURITIZATION CORPO HASC 2006 HE1 2A1	0.2432% 25 Oct 2036	34,799	17,401
IASIS HEALTHCARE LLC TERM LOAN B 2	4.5% 03 May 2018	2,918,025	2,939,910
ING BANK NV UNSECURED 144A	2% 25 Sep 2015	3,000,000	3,049,701

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INTESA SANPAOLO SPA BANK GUARANT	3.125% 15 Jan 2016	2,100,000	2,140,030
INTESA SANPAOLO SPA SR UNSECURED 144A	1% 24 Feb 2014	6,600,000	6,619,292
JAPANESE YEN		30,564,145	290,796
* JP MORGAN CHASE BANK NA SUBORDINATED	0.6395% 13 Jun 2016	1,700,000	1,691,067
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 CB15 A4	5.814% 12 Jun 2043	2,167,551	2,338,493
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A3	5.42% 15 Jan 2049	9,500,000	10,421,139
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C4 A2 144A	3.341% 15 Jul 2046	7,600,000	7,928,244
JP MORGAN MORTGAGE TRUST JPMMT 2007 A1 5A6	3.03184% 25 Jul 2035	1,245,626	1,147,314
* JPMORGAN CHASE + CO SR UNSECURED	1% 24 Jan 2014	200,000	200,105
* JPMORGAN CHASE + CO SR UNSECURED	0.85435% 26 Feb 2016	900,000	902,503
KINDER MORGAN ENER PART SR UNSECURED	3.5% 01 Mar 2016	2,800,000	2,928,708
KOMMUNALBANKEN AS SR UNSECURED 144A	1% 27 Mar 2017	7,000,000	7,053,144
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C1 A4	5.156% 15 Feb 2031	550,000	587,420
LBG CAPITAL NO.1 PLC BANK GUARANT REGS	7.588% 12 May 2020	2,500,000	4,380,778
LBG CAPITAL NO.1 PLC BANK GUARANT REGS	7.869% 25 Aug 2020	200,000	351,622
LBG CAPITAL NO.2 PLC BANK GUARANT	15% 21 Dec 2019	1,300,000	3,107,474
LBG CAPITAL NO.2 PLC BANK GUARANT REGS	7.625% 09 Dec 2019	50,000	87,036
LEHMAN BROTHERS HOLDINGS SR UNSECURED	1% 23 Jan 2009	5,300,000	1,099,750
LEHMAN XS TRUST LXS 2006 4N A1B1	0.9% 25 Apr 2046	2	2
LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004 4 1A1	5.61% 25 Oct 2034	3,092	2,937
LSI OPEN POSITION NET ASSET LSIOPNTA5	0% 31 Dec 2060	102,460	20,492
MASSACHUSETTS EDUCATIONAL FINA MEFA 2008 1 A1	1.26525% 25 Apr 2038	1,189,716	1,197,045
MASTR ALTERNATIVE LOANS TRUST MALT 2006 2 2A1 MEXICAN PESO (NEW)	2.99875% 25 Mar 2036	390,415	86,785
MGM MIRAGE TERM LOAN B	1% 20 Dec 2019	5,049,000	5,058,492
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4 A3	5.172% 12 Dec 2049	7,626,000	8,267,781
MORGAN STANLEY CAP SVCS BOC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	(108,000)	(108,000)
MORGAN STANLEY CAPITAL I TRUST MSC 2007 HQ11 A31	5.439% 12 Feb 2044	685,701	692,849
MORGAN STANLEY CAPITAL I TRUST MSC 2007 IQ16 A4	5.809% 12 Dec 2049	1,800,000	2,012,287
MORGAN STANLEY CAPITAL INC MSAC 2007 HE7 A2A	4.00688% 25 Jul 2037	683,443	632,127
MORGAN STANLEY MORTGAGE LOAN T MSM 2007 10XS A1	6% 25 Jul 2047	233,380	184,289
MORGAN STANLEY MORTGAGE LOAN T MSM 2007 8XS A1	5.75% 25 Apr 2037	131,868	103,946
MORGAN STANLEY REREMIC TRUST MSRR 2009 GG10 A4A 144A	5.981749% 12 Aug 2045	2,300,000	2,512,932
MORGAN STANLEY SR UNSECURED	0.61% 13 Apr 2016	1,700,000	2,320,523
MORGAN STANLEY TBA CASH COLLATERAL	TBA CASH COLLATERAL	(130,000)	(130,000)
NATIONAL AUSTRALIA BANK COVERED 144A	1.25% 08 Mar 2018	2,400,000	2,334,940
NATIONAL AUSTRALIA BK LT SR UNSECURED	1.6% 07 Aug 2015	5,700,000	5,790,869
NBCUNIVERSAL MEDIA LLC COMPANY GUAR	3.65% 30 Apr 2015	7,000,000	7,279,993
NCUA GUARANTEED NOTES NGN 2010 R2 1A	0.5275% 06 Nov 2017	4,701,507	4,707,384
NOVELIS INC TERM LOAN	1% 10 Mar 2017	5,820,118	5,837,113
OGX AUSTRIA GMBH COMPANY GUAR 144A	8.5% 01 Jun 2018	3,000,000	240,000
ORANGE + ROCKLAND UTILIT SR UNSECURED 144A	2.5% 15 Aug 2015	400,000	407,433
PENNSYLVANIA ST ECON DEV FING PASDEV	4% 01 Jan 2017	1,300,000	1,426,555
PENNSYLVANIA ST ECON DEV FING PASDEV	5% 01 Jan 2016	1,400,000	1,528,142
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A	2.5% 15 Mar 2016	3,300,000	3,380,906
PFIZER INC SR UNSECURED	5.35% 15 Mar 2015	8,300,000	8,770,220
POUND STERLING		136,070	225,367
RABOBANK NEDERLAND BANK GUARANT	1.85% 10 Jan 2014	3,000,000	3,000,897
RBSCF TRUST RBSCF 2010 RR3 JPMA 144A	5.42% 16 Jan 2049	2,000,000	2,165,266
REED ELSEVIER CAPITAL COMPANY GUAR	3.125% 15 Oct 2022	335,000	309,793
REPO BANK AMERICA REPO		11,900,000	11,900,000
REPUBLIC OF SLOVENIA SR UNSECURED 144A	4.7% 01 Nov 2016	1,900,000	2,713,167

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RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QO6 A1	3.315% 25 Jun 2046	704,898	325,054
RESIDENTIAL ACCREDIT LOANS, IN RALI 2006 QS7 A1	6% 25 Jun 2036	1,101,944	861,852

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RESIDENTIAL ASSET SECURITIZATI RAST 2006 R1 A2	2.99875% 25 Jan 2046	804,737	422,937
SBERBANK (SB CAP SA) SR UNSECURED 144A	6.125% 07 Feb 2022	3,800,000	4,009,000
SL GREEN REALTY CORP SR UNSECURED	5% 15 Aug 2018	3,100,000	3,305,077
SLC STUDENT LOAN TRUST SLCLT 2008 2 A4	1.199% 15 Jun 2021	5,600,000	5,615,282
SLH OPEN POSITION NET ASSET SLHOPNTA4	0.01% 31 Dec 2060	745,897	324,465
SLM CORP SR UNSECURED	8.45% 15 Jun 2018	1,500,000	1,747,500
SLM STUDENT LOAN TRUST SLMA 2007 7 A4	3.865% 25 Jan 2022	3,000,000	2,912,694
SLM STUDENT LOAN TRUST SLMA 2008 7 A2	0.81578% 25 Oct 2017	2,109,585	2,111,444
SLM STUDENT LOAN TRUST SLMA 2008 9 A	1.7659% 25 Apr 2023	5,015,550	5,167,681
SMALL BUSINESS ADMINISTRATION SBIC 2008 10B 1	5.725% 10 Sep 2018	212,959	228,814
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	665,741	665,741
STANDARD CHARTERED PLC SR UNSECURED 144A	5.5% 18 Nov 2014	9,200,000	9,571,533
STANDARD CHARTERED PLC SR UNSECURED 144A	3.2% 12 May 2016	1,400,000	1,462,460
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR3 11A1	0.495% 25 Apr 2036	725,466	518,030
STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR5 1A1	0.40003% 25 May 2046	1,611,602	1,264,384
SUNGARD DATA SYS INC TERM LOAN B	3.98875% 28 Feb 2014	100,668	100,762
SWAP BANK OF AMERICA COC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	222,000	222,000
SWAP BARCLAYS BOC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	(1,150,000)	(1,150,000)
SWAP CITIBANK BOC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	(2,020,000)	(2,020,000)
SWAP CSFB BOC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	(440,000)	(440,000)
SWAP RBOS COC SWAP CASH COLLATERAL USD	SWAP CASH COLLATERAL USD	20,000	20,000
SWPC024K5 CDS USD P V 03MEVENT	1% 20 Dec 2015	(8,950,000)	(8,950,000)
SWPC024K5 CDS USD R F	1% 20 Dec 2015	8,950,000	9,084,545
SWPC034S6 CDS EUR P F 1.00000 ITRAXX	1% 20 Jun 2017	(5,500,000)	(7,578,722)
SWPC034S6 CDS EUR R V 03MEVENT ITRAXX	1% 20 Jun 2017	5,500,000	7,501,237
SWPC036S4 CDS EUR P F 1.00000 ITRAXX	1% 20 Jun 2017	(9,100,000)	(12,539,340)
SWPC036S4 CDS EUR R V 03MEVENT DJ ITRAXX17SEN2 BP BRC	1% 20 Jun 2017	9,100,000	12,411,138
SWPC26AR2 CDS USD P V 03MEVENT	1% 20 Mar 2021	(3,600,000)	(3,600,000)
SWPC26AR2 CDS USD R F	0.98% 20 Mar 2021	3,600,000	3,723,340
SWPC404H2 CDS USD P V 03MEVENT	1% 20 Jun 2015	(300,000)	(300,000)
SWPC404H2 CDS USD R F	5% 20 Jun 2015	300,000	321,825
SWPC410H4 CDS USD P V 03MEVENT	1% 20 Jun 2015	(700,000)	(700,000)
SWPC410H4 CDS USD R F	5% 20 Jun 2015	700,000	750,925
SWPC423H9 CDS USD P V 03MEVENT	1% 20 Jun 2015	(4,700,000)	(4,700,000)
SWPC423H9 CDS USD R F	5% 20 Jun 2015	4,700,000	5,041,925
SWPC528K6 CDS USD P V 03MEVENT	1% 20 Mar 2016	(500,000)	(500,000)
SWPC528K6 CDS USD R F	1% 20 Mar 2016	500,000	507,835
SWPC530K2 CDS USD P V 03MEVENT	1% 20 Mar 2016	(5,000,000)	(5,000,000)
SWPC530K2 CDS USD R F	1% 20 Mar 2016	5,000,000	5,078,350
SWPC606R6 CDS USD P F .09000 2 ABX	0.09% 25 Aug 2037	(2,884,473)	(2,884,473)
SWPC606R6 CDS USD R V 01MEVENT 1 ABX	1% 25 Aug 2037	2,884,473	4,076,048
SWPC691B7 CDS USD P F	1.2% 20 Sep 2018	(3,200,000)	(3,200,000)
SWPC691B7 CDS USD R V 00MEVENT	1% 20 Sep 2018	3,200,000	3,080,566
SWPC979K0 CDS USD P F .09000 2 ABX	0.09% 25 Aug 2037	(4,370,413)	(4,370,413)
SWPC979K0 CDS USD R V 01MEVENT 1 ABX	1.25% 25 Aug 2037	4,370,413	6,175,831
SWU0006O9 IRS CAD P V 03MCDOR SWUV006O1 CCPVANILLA	1% 15 Dec 2016	(25,000,000)	(23,529,412)
SWU0006O9 IRS CAD R F 2.25000 SWU0006O9 CCPVANILLA	2.25% 15 Dec 2016	25,000,000	23,707,435
SWU003SX9 IRS BRL P V 00MBRCDI BZDIOVRA	1% 02 Jan 2017	(4,700,000)	(1,992,159)
SWU003SX9 IRS BRL R F 8.87500 IRS BRL ZCS CDI	8.875% 02 Jan 2017	4,700,000	1,856,652
SWU006F73 IRS MXN P V 01MTIII VANILLA	1% 26 Oct 2023	(254,100,000)	(19,401,167)
SWU006F73 IRS MXN R F 6.74000 VANILLA	6.74% 26 Oct 2023	254,100,000	19,326,745
SWU0083W7 IRS CAD P V 03MCDOR SWUV083W9 CME CCP	1% 16 Jun 2016	(45,000,000)	(42,352,941)
SWU0083W7 IRS CAD R F 2.00000 SWU0083W7 CME CCP	2% 16 Jun 2016	45,000,000	42,710,654
SWU023FY9 IRS BRL P V 00MBRCDI SWU023FY9 IRS BRL ZCS R	1% 02 Jan 2015	(64,000,000)	(27,127,265)

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SWU023FY9 IRS BRL R F 8.16000 SWU023FY9 IRS BRL ZCS R	8.16% 02 Jan 2015	64,000,000	26,569,827
SWU0283Z8 IRS BRL P V 00MBRCDI	1% 02 Jan 2017	(4,000,000)	(1,695,454)
SWU0283Z8 IRS BRL R F	8.94% 02 Jan 2017	4,000,000	1,585,361
TEXAS ST TRANSPRTN COMMISSION TXSTRN	5.028% 01 Apr 2026	7,000,000	7,522,480
TOKYO ELECTRIC POWER CO GENL REF MOR	4.5% 24 Mar 2014	100,000	138,466
TOTAL CAPITAL SA COMPANY GUAR	3% 24 Jun 2015	5,000,000	5,179,060
TRANSNEFT(TRANS CAP INV) SR UNSECURED REGS	5.67% 05 Mar 2014	500,000	503,650
TRANSOCEAN INC COMPANY GUAR	4.95% 15 Nov 2015	5,300,000	5,677,572
TREASURY BILL	0.01% 09 Jan 2014	905,000	904,998
TREASURY BILL	0.1% 06 Feb 2014	383,000	382,994
TSY INFL IX N/B	0.375% 15 Jul 2023	12,645,864	12,196,341
US DOLLAR		(5,158,630)	(5,158,630)
US TREASURY N/B	2% 30 Nov 2020	17,300,000	16,840,477
US TREASURY N/B	0.625% 15 Dec 2016	74,100,000	73,799,006
US TREASURY N/B	1.5% 31 Aug 2018	68,200,000	67,853,680
US TREASURY N/B	0.25% 15 Jan 2015	6,400,000	6,405,248
US TREASURY N/B	1.625% 15 Aug 2022	17,600,000	15,989,882
US TREASURY N/B	1% 31 Aug 2019	27,490,000	25,997,375
US TREASURY N/B	1% 30 Nov 2019	50,900,000	47,826,098
US TREASURY N/B	0.75% 28 Feb 2018	2,200,000	2,142,078
US TREASURY N/B	1.375% 31 Jul 2018	5,100,000	5,054,182
US TREASURY N/B	0.625% 15 Nov 2016	59,000,000	58,820,227
USD IRS 10YR PRIM MAR14	XCBT 20140317	(7,800,000)	71,186
VERIZON COMMUNICATIONS SR UNSECURED	1.782371% 15 Sep 2016	3,100,000	3,193,710
VERIZON COMMUNICATIONS SR UNSECURED	1.9841% 14 Sep 2018	900,000	946,348
VERIZON COMMUNICATIONS SR UNSECURED	2.5% 15 Sep 2016	2,900,000	2,998,704
VERIZON COMMUNICATIONS SR UNSECURED	3.65% 14 Sep 2018	4,300,000	4,551,825
WACHOVIA CORP SUBORDINATED	5.25% 01 Aug 2014	1,300,000	1,335,343
WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR9 2A	2.7799% 25 Sep 2033	394,970	395,947
WAMU MORTGAGE PASS THROUGH CER WAMU 2005 AR7 A2	2.48392% 25 Aug 2035	1,008,053	1,010,955
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR9 1A	2.51417% 25 Aug 2046	1,331,559	1,140,351
WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR9 2A	2.47% 25 Aug 2046	974,121	872,850
WAMU MORTGAGE PASS THROUGH CER WAMU 2007 OA6 1A	1.08833% 25 Jul 2047	496,301	428,044
WELLPOINT INC SR UNSECURED	1.25% 10 Sep 2015	1,600,000	1,611,122
WELLPOINT INC SR UNSECURED	1.875% 15 Jan 2018	1,800,000	1,779,860
WELLS FARGO + COMPANY SR UNSECURED	1.5% 01 Jul 2015	4,500,000	4,563,279
WELLS FARGO BANK NA SR UNSECURED	0.523% 20 Jul 2015	3,600,000	3,605,519
WELLS FARGO BANK NA SUBORDINATED	2.35875% 16 May 2016	5,400,000	5,349,542
WELLS FARGO MORTGAGE BACKED SE WFMBS 2003 M A1	4.70627% 25 Dec 2033	251,254	254,068
WELLS FARGO MORTGAGE BACKED SE WFMBS 2003 N 1A1	2.69496% 25 Dec 2033	494,147	499,777
WELLS FARGO MORTGAGE BACKED SE WFMBS 2005 AR16 2A1	2.9967% 25 Feb 2034	1,388,221	1,399,316
WELLS FARGO MORTGAGE BACKED SE WFMBS 2006 AR2 2A1	2.631692% 25 Mar 2036	591,547	590,384
WI TREASURY SEC	2% 30 Sep 2020	10,500,000	10,263,750
Sub-Total: Fund 5736 6 of 16			\$ 1,000,883,776

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABBVIE INC SR UNSECURED	1.2% 06 Nov 2015	5,495,000	\$ 5,550,851
	ALLTEL CORPORATION SR UNSECURED	7% 15 Mar 2016	1,955,000	2,193,381
	AMAZON.COM INC SR UNSECURED	0.65% 27 Nov 2015	3,825,000	3,823,279
	AMERICA MOVIL SAB DE CV COMPANY GUAR	5.5% 01 Mar 2014	1,590,000	1,601,925
	AMERICAN EXPRESS CREDIT SR UNSECURED	1.75% 12 Jun 2015	4,590,000	4,664,069
	AMERICAN INTL GROUP SR UNSECURED	3% 20 Mar 2015	2,185,000	2,244,179
	AT+T INC SR UNSECURED	2.5% 15 Aug 2015	3,730,000	3,829,576
	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A	5.2% 15 Aug 2015	1,855,000	1,969,606
	BANK OF AMERICA CORP SR UNSECURED	5.625% 14 Oct 2016	645,000	718,777
	BANK OF AMERICA CORP SR UNSECURED	4.5% 01 Apr 2015	6,193,000	6,478,968
	BANK OF AMERICA NA SR UNSECURED	1.125% 14 Nov 2016	1,955,000	1,957,221
	BANK OF NOVA SCOTIA SR UNSECURED	1.85% 12 Jan 2015	955,000	969,466
	BANK OF NOVA SCOTIA SR UNSECURED	0.75% 09 Oct 2015	715,000	717,336
	BANK OF NOVA SCOTIA SR UNSECURED	1.1% 13 Dec 2016	2,625,000	2,637,587
*	BLACKROCK INC SR UNSECURED	1.375% 01 Jun 2015	2,245,000	2,273,098
	BOTTLING GROUP LLC COMPANY GUAR	6.95% 15 Mar 2014	4,020,000	4,072,272
	BP CAPITAL MARKETS PLC COMPANY GUAR	3.875% 10 Mar 2015	2,387,000	2,483,189
	BP CAPITAL MARKETS PLC COMPANY GUAR	2.248% 01 Nov 2016	2,530,000	2,618,198
	BRITISH TELECOM PLC SR UNSECURED	1.625% 28 Jun 2016	990,000	998,724
	CAPITAL ONE BANK USA NA SR UNSECURED	1.15% 21 Nov 2016	4,540,000	4,526,806
	CAPITAL ONE FINANCIAL CO SR UNSECURED	1% 06 Nov 2015	2,635,000	2,633,851
	CATERPILLAR FINANCIAL SE SR UNSECURED	5.85% 01 Sep 2017	955,000	1,088,644
	CITIGROUP INC SR UNSECURED	6.01% 15 Jan 2015	1,828,000	1,924,963
	CITIGROUP INC SR UNSECURED	4.587% 15 Dec 2015	2,805,000	2,997,462
	CITIGROUP INC SR UNSECURED	1.3% 15 Nov 2016	5,890,000	5,869,450
	CNA FINANCIAL CORP SR UNSECURED	5.85% 15 Dec 2014	2,270,000	2,377,566
	CNOOC FINANCE 2013 LTD COMPANY GUAR	1.125% 09 May 2016	2,820,000	2,809,611
	CNPC GENERAL CAPITAL COMPANY GUAR 144A	1.45% 16 Apr 2016	1,995,000	1,976,193
	COCA COLA AMATIL LTD COMPANY GUAR 144A	3.25% 02 Nov 2014	2,380,000	2,427,079
	CONAGRA FOODS INC SR UNSECURED	1.35% 10 Sep 2015	1,125,000	1,132,811
	CONAGRA FOODS INC SR UNSECURED	1.3% 25 Jan 2016	1,590,000	1,592,755
	COSTCO WHOLESALE CORP SR UNSECURED	5.5% 15 Mar 2017	1,555,000	1,746,716
	COVIDIEN INTL FINANCE SA COMPANY GUAR	1.35% 29 May 2015	2,200,000	2,216,139
	CVS CAREMARK CORP SR UNSECURED	1.2% 05 Dec 2016	1,065,000	1,066,081
	DAIMLER FINANCE NA LLC COMPANY GUAR 144A	1.25% 11 Jan 2016	2,945,000	2,947,079
	DAYTON POWER + LIGHT CO 1ST MORTGAGE 144A	1.875% 15 Sep 2016	2,385,000	2,404,485
	DIAGEO CAPITAL PLC COMPANY GUAR	1.5% 11 May 2017	1,995,000	1,990,693
	DIGITAL REALTY TRUST LP COMPANY GUAR	4.5% 15 Jul 2015	1,590,000	1,653,867
	DOMINION GAS HLDGS LLC SR UNSECURED 144A	1.05% 01 Nov 2016	1,905,000	1,898,942
	DR PEPPER SNAPPLE GROUP COMPANY GUAR	2.9% 15 Jan 2016	1,590,000	1,650,180
	EATON CORP COMPANY GUAR	0.95% 02 Nov 2015	1,920,000	1,927,224
	EBAY INC SR UNSECURED	0.7% 15 Jul 2015	955,000	957,566
	ECOLAB INC SR UNSECURED	2.375% 08 Dec 2014	3,115,000	3,163,775
	EXPRESS SCRIPTS HOLDING COMPANY GUAR	2.1% 12 Feb 2015	1,795,000	1,821,015
	FIFTH THIRD BANK SR UNSECURED	1.15% 18 Nov 2016	1,000,000	999,307
	FORD MOTOR CREDIT CO LLC SR UNSECURED	1.5% 17 Jan 2017	3,220,000	3,218,557
	GATX CORP SR UNSECURED	8.75% 15 May 2014	1,270,000	1,307,915
	GENERAL ELEC CAP CORP SR UNSECURED	2.9% 09 Jan 2017	965,000	1,007,431
	GENERAL ELEC CAP CORP SR UNSECURED	1.625% 02 Jul 2015	3,685,000	3,744,885
	GENERAL ELECTRIC CO SR UNSECURED	0.85% 09 Oct 2015	3,840,000	3,857,933
	GLENCORE FUNDING LLC COMPANY GUAR 144A	1.7% 27 May 2016	1,520,000	1,521,280
	GOLDMAN SACHS GROUP INC SR UNSECURED	3.7% 01 Aug 2015	6,860,000	7,143,256
	HALLIBURTON COMPANY SR UNSECURED	1% 01 Aug 2016	1,325,000	1,327,203
	HEINEKEN NV SR UNSECURED 144A	0.8% 01 Oct 2015	1,705,000	1,705,474

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HEWLETT PACKARD CO SR UNSECURED	6.125% 01 Mar 2014	1,850,000	1,865,668
HOSPITALITY PROP TRUST SR UNSECURED	7.875% 15 Aug 2014	1,385,000	1,396,242
HSBC USA INC SR UNSECURED	2.375% 13 Feb 2015	650,000	663,239
HUNTINGTON NATIONAL BANK SR UNSECURED	1.35% 02 Aug 2016	1,800,000	1,807,288
HUTCHISON WHAM INT 09/16 COMPANY GUAR 144A	4.625% 11 Sep 2015	1,400,000	1,481,511
JOHN DEERE CAPITAL CORP SR UNSECURED	0.7% 04 Sep 2015	2,380,000	2,389,334
* JPMORGAN CHASE + CO SR UNSECURED	1.1% 15 Oct 2015	5,745,000	5,766,911
* JPMORGAN CHASE + CO SR UNSECURED	3.45% 01 Mar 2016	5,230,000	5,485,459
KOREA DEVELOPMENT BANK SR UNSECURED	1% 22 Jan 2016	935,000	927,197
KRAFT FOODS GROUP INC SR UNSECURED	1.625% 04 Jun 2015	2,930,000	2,967,214
MORGAN STANLEY SR UNSECURED	6% 28 Apr 2015	1,175,000	1,251,415
MYLAN INC COMPANY GUAR 144A	7.875% 15 Jul 2020	3,255,000	3,683,169
MYLAN INC SR UNSECURED	1.35% 29 Nov 2016	1,245,000	1,242,718
NCUA GUARANTEED NOTES US GOVT GUAR	1.4% 12 Jun 2015	2,435,000	2,472,572
ONTARIO (PROVINCE OF) SR UNSECURED	1% 22 Jul 2016	6,870,000	6,893,392
PERRIGO CO PLC COMPANY GUAR 144A	1.3% 08 Nov 2016	1,780,000	1,773,831
PETROBRAS GLOBAL FINANCE COMPANY GUAR	2% 20 May 2016	7,940,000	7,933,719
PETROHAWK ENERGY CORP COMPANY GUAR	6.25% 01 Jun 2019	1,310,000	1,443,620
PNC BANK NA SR UNSECURED	1.3% 03 Oct 2016	4,275,000	4,299,493
PRECISION CASTPARTS CORP SR UNSECURED	0.7% 20 Dec 2015	1,985,000	1,985,238
PUB SVC ELEC + GAS SR SECURED	0.85% 15 Aug 2014	3,970,000	3,981,358
REYNOLDS AMERICAN INC COMPANY GUAR	1.05% 30 Oct 2015	1,205,000	1,208,832
RIO TINTO FIN USA PLC	1.375% 17 Jun 2016	2,320,000	2,356,132
SABMILLER HOLDINGS INC COMPANY GUAR 144A	1.85% 15 Jan 2015	3,170,000	3,207,999
SEMPRA ENERGY SR UNSECURED	2% 15 Mar 2014	1,590,000	1,594,913
SINOPEC CAPITAL 2013 COMPANY GUAR 144A	1.25% 24 Apr 2016	3,390,000	3,376,647
SSGA G STIFF ERISA QUALIFIED	STIFF-TYPE INSTRUMENT	19,004,865	19,004,865
TESCO PLC SR UNSECURED 144A	2% 05 Dec 2014	795,000	805,013
THERMO FISHER SCIENTIFIC SR UNSECURED	1.3% 01 Feb 2017	1,840,000	1,832,005
THOMSON REUTERS CORP SR UNSECURED	0.875% 23 May 2016	2,035,000	2,020,680
TIME WARNER CABLE INC COMPANY GUAR	7.5% 01 Apr 2014	1,210,000	1,230,088
TRANS CANADA PIPELINES SR UNSECURED	0.875% 02 Mar 2015	3,110,000	3,119,041
TYCO ELECTRONICS GROUP S COMPANY GUAR	1.6% 03 Feb 2015	1,590,000	1,605,646
UNION BANK NA SR UNSECURED	1.5% 26 Sep 2016	4,265,000	4,296,250
UNITEDHEALTH GROUP INC SR UNSECURED	0.85% 15 Oct 2015	2,005,000	2,013,026
US TREASURY N/B	4% 15 Feb 2015	36,865,000	38,428,887
US TREASURY N/B	1.5% 30 Jun 2016	25,505,000	26,092,814
US TREASURY N/B	11.25% 15 Feb 2015	6,905,000	7,755,178
US TREASURY N/B	0.25% 30 Nov 2015	1,435,000	1,432,141
US TREASURY N/B	4.25% 15 Nov 2014	7,310,000	7,567,846
US TREASURY N/B	4.125% 15 May 2015	38,045,000	40,069,108
US TREASURY N/B	4.25% 15 Aug 2015	15,140,000	16,106,946
US TREASURY N/B	2.375% 28 Feb 2015	32,630,000	33,447,023
US TREASURY N/B	1.75% 31 Jul 2015	1,790,000	1,831,743
US TREASURY N/B	1.25% 31 Oct 2015	2,370,000	2,409,252
US TREASURY N/B	2% 31 Jan 2016	49,635,000	51,263,624
US TREASURY N/B	2% 30 Apr 2016	26,315,000	27,223,683
US TREASURY N/B	1.5% 31 Jul 2016	33,955,000	34,729,581
US TREASURY N/B	0.875% 30 Nov 2016	20,960,000	21,027,135
US TREASURY N/B	0.875% 31 Dec 2016	23,155,000	23,205,663
US TREASURY N/B	0.25% 15 Sep 2015	15,795,000	15,782,048
US TREASURY N/B	0.25% 15 Dec 2015	13,415,000	13,385,125
US TREASURY N/B	0.25% 28 Feb 2015	4,110,000	4,112,569
US TREASURY N/B	0.375% 30 Jun 2015	800,000	801,656

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US TREASURY N/B	0.625% 15 Jul 2016	6,545,000	6,553,181
US TREASURY N/B	0.25% 31 Jul 2015	3,300,000	3,299,871
US TREASURY N/B	0.625% 15 Aug 2016	23,703,000	23,708,547
US TREASURY N/B	0.375% 31 Aug 2015	3,865,000	3,870,886
US TREASURY N/B	0.25% 31 Oct 2015	4,580,000	4,573,561
US TREASURY N/B	0.625% 15 Nov 2016	430,000	428,690
VENTAS REALTY LP COMPANY GUAR	1.55% 26 Sep 2016	3,055,000	3,065,896
VERIZON COMMUNICATIONS SR UNSECURED	2% 01 Nov 2016	5,935,000	6,055,843
VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A	1.15% 20 Nov 2015	2,915,000	2,938,658
WELLS FARGO + COMPANY SR UNSECURED	1.5% 01 Jul 2015	2,405,000	2,438,819
WI TREASURY N/B	0.375% 15 Feb 2016	38,385,000	38,348,995
XSTRATA FINANCE CANADA COMPANY GUAR 144A	1.8% 23 Oct 2015	1,560,000	1,579,854
ZOETIS INC SR UNSECURED	1.15% 01 Feb 2016	2,550,000	2,552,894
Sub-Total: Fund 5737 7 of 16			\$ 709,905,338

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a) Shares/ Par Value	(e) Fair value
	317514ZX8 OTC EPUT FN 3.5 1 4	JAN14 98.0664062 PUT	(17,000,000)	\$ (1,556)
	317523LC0 OTC ECAL FN 3.5 1 4	JAN14 102.0625 CALL	(16,000,000)	0
	317523N04 OTC EPUT FN 3.5 1 4	JAN14 98.890625 PUT	(31,000,000)	(157,422)
	317523VB1 OTC ECAL FN 3.5 1 4	JAN14 101.4375 CALL	(24,000,000)	(41,250)
	317535MY5 OTC ECAL FN 3.5 1 4	JAN14 102.109375 CALL	(18,000,000)	0
	BANC OF AMERICA COMMERCIAL MOR BACM 2006 6 A4	5.356% 10 Oct 2045	3,877,000	4,173,916
	BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A2	1% 10 Jun 2049	208,436	208,231
	BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A2FL 144A	0.43125% 10 Jun 2049	277,915	277,774
	BEAR STEARNS ADJUSTABLE RATE M BSARM 2003 4 1A1	2.331982% 25 Jul 2033	1,506,402	1,446,921
	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004 12 1A1	4.290862% 25 Feb 2035	984,382	851,654
	BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW15 A4	5.331% 11 Feb 2044	3,525,000	3,828,742
	CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A2B	5.205% 11 Dec 2049	79,507	79,521
	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006 AR7 2A2A	5.580749% 25 Nov 2036	2,382,047	1,778,262
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 46CB A2	5.5% 25 Oct 2035	5,431,235	4,854,394
	COUNTRYWIDE HOME LOANS CWHL 2007 4 1A1	6% 25 May 2037	4,741,495	3,935,029
	CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C3 A4	5.7135% 15 Jun 2039	5,593,811	6,139,571
	CREDIT SUISSE MORTGAGE TRUST CSMC 2010 RR6 A 144A	5.600496% 12 Apr 2049	4,084,409	4,090,968
	CS FIRST BOSTON COMMERCIAL MOR CSFB 2003 8 3A4	5.5% 25 Apr 2033	1,612,651	1,637,677
	CS FIRST BOSTON COMMERCIAL MOR CSFB 2003 8 4PPA	5.75% 22 Apr 2033	344,164	360,931
	FANNIE DISCOUNT NOTE DISCOUNT NOT	0% 05 Feb 2014	1,900,000	1,899,947
	FANNIE MAE FNR 1999 32 ZA	6.5% 25 Jul 2029	1,493,564	1,689,728
	FANNIE MAE FNR 1999 45 ZG	6.5% 25 Sep 2029	1,847,282	2,076,133
	FANNIE MAE FNR 2001 41 Z	6% 25 Sep 2031	3,970,264	4,404,126
	FANNIE MAE FNR 2003 80 YS	8.41594% 25 Aug 2023	1,717,840	1,929,227
	FANNIE MAE FNR 2004 81 HS	1% 25 Nov 2024	2,534,311	347,253
	FANNIE MAE FNR 2004 88 HJ	1% 25 Oct 2034	9,007,805	1,455,676

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FANNIE MAE FNR 2005 70 GB	5.5% 25 Aug 2035	2,361,800	2,589,853
FANNIE MAE FNR 2005 84 SG	6.534% 25 Oct 2035	15,155,970	2,692,065
FANNIE MAE FNR 2006 15 IS	1% 25 Mar 2036	3,991,926	731,994
FANNIE MAE FNR 2006 30 KF	0.78281% 25 May 2036	1,751,786	1,755,586

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FANNIE MAE FNR 2007 116 IA	1% 25 May 2037	3,952,569	386,574
FANNIE MAE FNR 2007 22 SW	5.806% 25 Mar 2037	7,955,823	1,015,901
FANNIE MAE FNR 2007 55 DS	1% 25 Jun 2037	511,117	577,959
FANNIE MAE FNR 2009 103 PZ	6% 25 Dec 2039	486,477	557,734
FANNIE MAE FNR 2009 47 MT	7% 25 Jul 2039	2,326,557	2,536,324
FANNIE MAE FNR 2010 2 GO	0.01% 25 Jan 2040	301,235	224,868
FANNIE MAE FNR 2011 38 AH	2.75% 25 May 2020	83,483	86,172
FANNIE MAE FNR 2012 111 HS	3.49983% 25 Oct 2042	483,261	351,558
FANNIE MAE FNR 2012 127 AI	4% 25 Nov 2042	2,440,187	569,224
FANNIE MAE FNR 2012 151 SB	5.7027% 25 Jan 2043	2,595,091	1,968,501
FANNIE MAE FNR 2012 80 HI	3% 25 Jan 2042	2,688,887	472,111
FANNIE MAE FNR 2013 116 XI	3.5% 25 Oct 2043	3,093,623	692,305
FANNIE MAE FNR 2013 14 MI	3.5% 25 Jul 2042	2,568,723	453,797
FANNIE MAE FNR 2013 28 YS	5.947% 25 Jul 2042	3,175,896	657,586
FANNIE MAE FNR 2013 44 ZG	3.5% 25 Mar 2042	2,311,809	1,786,435
FANNIE MAE FNR 2013 58 SP	1% 25 Feb 2043	3,405,392	643,248
FANNIE MAE FNR 2013 81 NS	1% 25 Oct 2042	4,311,884	811,941
FANNIE MAE FNR 2013 96 FW	0.58593% 25 Sep 2043	4,174,328	4,173,218
FANNIE MAE FNR 2013 96 FY	0.53593% 25 Jul 2042	1,660,983	1,659,134
FANNIEMAE ACES FNA 2001 M2 Z2	6.3% 25 Jun 2031	17,025,449	18,643,344
FANNIEMAE ACES FNA 2013 M14 SA	1% 25 Aug 2018	19,976,439	4,305,102
FANNIEMAE ACES FNA 2013 M5 X2	2.4041% 25 Jan 2022	3,658,457	468,817
FANNIEMAE WHOLE LOAN FNW 2007 W9 AC	7.11557% 25 Aug 2037	2,149,949	2,433,299
FED HM LN PC POOL A43389	5.5% 01 Feb 2036	138,562	151,027
FED HM LN PC POOL B14914	5% 01 Jun 2019	14,778	15,654
FED HM LN PC POOL B15130	5% 01 Jun 2019	308,867	330,009
FED HM LN PC POOL B15170	5% 01 Jul 2019	84,765	89,787
FED HM LN PC POOL C91030	5.5% 01 May 2027	289,074	316,442
FED HM LN PC POOL C91441	3% 01 Apr 2032	68,865	68,026
FED HM LN PC POOL E01479	3.5% 01 Sep 2018	1,620,476	1,700,665
FED HM LN PC POOL G01827	4.5% 01 Jun 2035	458,044	485,750
FED HM LN PC POOL G01838	5% 01 Jul 2035	1,364,601	1,476,766
FED HM LN PC POOL G02123	5.5% 01 Mar 2036	56,913	62,170
FED HM LN PC POOL G02254	5.5% 01 Mar 2036	34,222	37,384
FED HM LN PC POOL G04092	5.5% 01 Mar 2038	147,551	160,811
FED HM LN PC POOL G05267	5.5% 01 Dec 2038	730,365	796,159
FED HM LN PC POOL G06193	5.5% 01 May 2040	575,352	627,106
FED HM LN PC POOL G06872	5.5% 01 Sep 2039	1,062,191	1,172,959
FED HM LN PC POOL G08105	5.5% 01 Jan 2036	20,205	22,062
FED HM LN PC POOL G08524	3% 01 Mar 2043	4,980,669	4,724,466
FED HM LN PC POOL G30607	3.5% 01 Sep 2032	1,028,811	1,048,552
FED HOME LN DISCOUNT NT DISCOUNT NOT	0.02% 08 Jan 2010	7,200,000	7,199,978
FED HOME LN DISCOUNT NT DISCOUNT NOT	0% 15 Jan 2014	400,000	399,998
FED HOME LN DISCOUNT NT DISCOUNT NOT	0.035% 17 Jan 2014	7,200,000	7,199,942
FED HOME LN DISCOUNT NT DISCOUNT NOT	0.01% 24 Jan 2014	900,000	899,989
FEDERAL NATL MTG ASSN	3.5% 01 Dec 2099	9,000,000	8,948,646
FEDERAL NATL MTG ASSN	3.5% 01 Dec 2099	(9,000,000)	(8,948,646)
FHLMC TBA JAN 30 GOLD SINGLE	4.5% 01 Dec 2099	1,000,000	1,058,086
FHLMC TBA JAN 30 GOLD SINGLE	0% 01 Dec 2099	2,000,000	2,156,875
FHLMC GOLD TBA 30 YR	4% 01 Dec 2099	2,000,000	2,053,906
FHLMC MULTIFAMILY STRUCTURED P FHMS K003 A6	5.105% 25 May 2019	5,475,000	6,186,115
FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1	1.06333% 25 Jan 2020	22,103,807	1,117,524
FHLMC MULTIFAMILY STRUCTURED P FHMS K014 X1	1.268481% 25 Apr 2021	12,657,260	924,993
FHLMC MULTIFAMILY STRUCTURED P FHMS K026 X1	1.1775% 25 Nov 2022	4,289,900	306,526

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FHLMC MULTIFAMILY STRUCTURED P FHMS K027 X1	0.9625% 25 Jan 2023	11,280,277	650,105
FHLMC MULTIFAMILY STRUCTURED P FHMS K501 A2	1.655% 25 Nov 2016	700,000	709,772
FHLMC MULTIFAMILY STRUCTURED P FHMS K712 X1	1.309% 25 Nov 2019	7,467,878	480,324
FHLMC MULTIFAMILY STRUCTURED P FHMS KAIV X1	1% 25 Jun 2021	5,940,568	438,978
FNMA TBA FEB 30 SINGLE FAM	3.5% 01 Dec 2099	2,000,000	1,980,781
FNMA TBA FEB 30 SINGLE FAM	4.5% 01 Dec 2099	6,000,000	6,337,734
FNMA 30 YR DEC TBA	4% 01 Dec 2099	(8,000,000)	(8,229,064)
FNMA 30 YR DEC TBA	4% 01 Dec 2099	8,000,000	8,229,064
FNMA CONV 15YR TBA	2.5% 01 Dec 2099	4,000,000	3,958,750
FNMA CONV. 30YR	2.5% 01 Dec 2099	(2,000,000)	(1,809,844)
FNMA POOL 251890	6.5% 01 Aug 2018	43,126	47,901
FNMA POOL 254634	5.5% 01 Feb 2023	739,006	811,786
FNMA POOL 255059	5.5% 01 Dec 2033	3,177,629	3,470,812
FNMA POOL 429715	6.5% 01 Apr 2018	44,996	49,989
FNMA POOL 457274	2.445% 01 Oct 2028	18,866	20,228
FNMA POOL 468551	3.98% 01 Jul 2021	5,062,500	5,265,353
FNMA POOL 469616	3.5% 01 Nov 2021	3,622,116	3,712,957
FNMA POOL 499479	6.5% 01 Jun 2029	93,215	103,737
FNMA POOL 526993	4.998% 01 Nov 2028	364,246	385,414
FNMA POOL 555811	4% 01 Oct 2018	2,059,570	2,182,829
FNMA POOL 559810	1.563% 01 Aug 2040	124,446	129,540
FNMA POOL 691210	6% 01 Jan 2037	66,265	73,352
FNMA POOL 745150	4.5% 01 Jun 2020	1,455,271	1,549,324
FNMA POOL 745390	2.4% 01 Feb 2036	4,288,965	4,546,677
FNMA POOL 785677	5% 01 Jul 2019	41,803	44,771
FNMA POOL 785721	5% 01 Jul 2019	496,992	532,142
FNMA POOL 814000	6% 01 Jun 2035	107,212	118,803
FNMA POOL 831368	6% 01 Apr 2036	553,861	616,700
FNMA POOL 842121	6% 01 Aug 2035	19,606	21,778
FNMA POOL 888268	6% 01 Mar 2037	84,539	93,885
FNMA POOL 888637	6% 01 Sep 2037	748,997	830,025
FNMA POOL 889334	6% 01 Feb 2038	685,198	759,167
FNMA POOL 889506	6% 01 Mar 2037	817,601	909,310
FNMA POOL 890341	6% 01 Jun 2040	639,318	707,242
FNMA POOL 890362 08/41 4.5	4.5% 01 Aug 2041	2,836,618	3,036,986
FNMA POOL 891580	6% 01 Jul 2036	2,544	2,822
FNMA POOL 898318	6% 01 Nov 2036	32,416	35,860
FNMA POOL 899601	5.5% 01 Jul 2047	4,573,620	4,876,823
FNMA POOL 902551	6% 01 Nov 2036	17,414	19,359
FNMA POOL 928031	6% 01 Jan 2037	591,864	656,952
FNMA POOL 930177	6% 01 Nov 2038	85,061	94,098
FNMA POOL 930921	4.5% 01 Apr 2039	2,008,973	2,134,898
FNMA POOL 930922	4.5% 01 Apr 2039	5,237,172	5,562,068
FNMA POOL 931790	4.5% 01 Aug 2039	223,165	237,208
FNMA POOL 938224	6% 01 Jul 2037	95,184	105,366
FNMA POOL 973243	6% 01 Mar 2038	5,191	5,743
FNMA POOL AA4483	4.5% 01 Apr 2039	1,175,649	1,249,390
FNMA POOL AA6435	6% 01 May 2040	156,991	173,934
FNMA POOL AB1048	4.5% 01 May 2040	469,641	498,685
FNMA POOL AB1142	4.5% 01 Jun 2040	506,128	537,756
FNMA POOL AB4049	4% 01 Dec 2041	957,037	988,152
FNMA POOL AB6244	4% 01 Sep 2042	2,915,337	3,009,867
FNMA POOL AB6535	4% 01 Oct 2042	6,720,725	6,940,168
FNMA POOL AB7716	2.5% 01 Jan 2028	969,118	960,241

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FNMA POOL AB8851	3.5% 01 Mar 2043	2,906,891	2,893,371
FNMA POOL AB9589	4% 01 Jun 2043	4,901,363	5,068,446
FNMA POOL AB9957	4% 01 Jul 2043	7,814,685	8,069,061
FNMA POOL AC1254	4% 01 Aug 2039	90,579	93,631
FNMA POOL AD9871	4% 01 Oct 2040	437,834	451,568
FNMA POOL AE0504	4.5% 01 Nov 2040	458,747	487,420
FNMA POOL AE8287	4% 01 Nov 2040	5,091,796	5,248,297
FNMA POOL AE8349	6% 01 Aug 2037	42,952	48,319
FNMA POOL AI6645	4.5% 01 Aug 2041	59,625	63,332
FNMA POOL AI8448	4.5% 01 Aug 2041	4,559,435	4,844,889
FNMA POOL AK2411	4% 01 Feb 2042	630,319	650,903
FNMA POOL AK6297	4% 01 Mar 2042	260,802	269,700
FNMA POOL AK9808	4% 01 Apr 2042	20,571	21,274
FNMA POOL AL2935	3.5% 01 Feb 2043	5,776,518	5,749,551
FNMA POOL AL3040	4% 01 Jan 2043	10,209,482	10,518,384
FNMA POOL AL3351	6% 01 Apr 2041	1,825,716	2,025,379
FNMA POOL AL3382	2.355% 01 Mar 2023	1,802,876	1,689,945
FNMA POOL AL3876	1% 01 Jun 2023	1,094,663	1,045,809
FNMA POOL AL4287	6% 01 Nov 2040	2,841,378	3,162,071
FNMA POOL AM3528	2.69% 01 Oct 2023	12,000,000	10,962,467
FNMA POOL AM4014	3.6% 01 Aug 2023	303,000	306,393
FNMA POOL AM4660	3.765% 01 Dec 2025	3,800,000	3,781,082
FNMA POOL AO4597	4% 01 Jun 2042	1,374,548	1,416,514
FNMA POOL AP8328	3% 01 Nov 2043	17,999,982	17,125,295
FNMA POOL AS0001	2% 01 Jul 2028	1,732,956	1,671,492
FNMA POOL AS0082	3.5% 01 Aug 2043	8,299,769	8,266,322
FNMA POOL AS0331	3% 01 Aug 2043	12,000,038	11,406,024
FNMA POOL AS0514	2.5% 01 Aug 2043	4,889,300	4,430,499
FNMA POOL AS0516	3% 01 Sep 2043	0	0
FNMA POOL AS0601	2% 01 Sep 2028	61,530	59,348
FNMA POOL AS0752	2% 01 Oct 2028	7,558,253	7,290,183
FNMA POOL AT0162	2.5% 01 Mar 2043	1,095,187	992,430
FNMA POOL AT2062	2.5% 01 Apr 2028	874,329	866,320
FNMA POOL AT2769	2% 01 May 2028	2,959,477	2,854,512
FNMA POOL AT5977	3% 01 May 2043	991,447	928,276
FNMA POOL AT6477	2.5% 01 Jun 2028	558,355	553,240
FNMA POOL AT7229	2% 01 Jul 2028	488,609	471,279
FNMA POOL AT9217	3% 01 Jul 2043	989,886	926,833
FNMA POOL AU0278	2.5% 01 Jul 2028	5,781,394	5,728,437
FNMA POOL AU1629	3% 01 Jul 2043	500,000	475,253
FNMA POOL AU1660	2.5% 01 Jul 2028	6,785,029	6,722,878
FNMA POOL AU3229	2% 01 Aug 2028	213,888	206,302
FNMA POOL AU3455	2% 01 Aug 2028	494,818	477,268
FNMA POOL AU3781	2.5% 01 Aug 2028	4,874,498	4,829,847
FNMA POOL AU4158	2% 01 Sep 2028	184,512	177,968
FNMA POOL AU5143	2% 01 Aug 2028	490,222	472,835
FNMA POOL AU6956	2% 01 Oct 2028	994,595	959,320
FNMA POOL AU9333	2% 01 Oct 2028	1,212,104	1,169,114
FNMA POOL AU9370	2.5% 01 Nov 2028	555,119	550,034
FNMA POOL AV2068	3% 01 Nov 2028	497,626	508,252
FNMA POOL MA1542	2% 01 Aug 2028	853,033	822,778
FNMA POOL MA1597	2% 01 Sep 2028	599,040	577,793
FNMA POOL MA1631	2% 01 Sep 2028	990,260	955,138
FNMA POOL MB0150	4% 01 Jun 2042	35,009	36,186

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FNMA TBA 15 YR	3% 01 Dec 2099	1,000,000	1,020,508
FNMA TBA 30YR SINGLE FAMILY JA	3.5% 01 Dec 2099	3,000,000	2,980,078
FNMA TBA FEB 30YR SINGLE FAM	4% 01 Dec 2099	(23,500,000)	(24,116,875)
FNMA TBA JAN 30 SINGLE FAM	6% 01 Dec 2099	(3,000,000)	(3,327,422)
FNMA TBA SINGLE FAMILY JAN 15	4% 01 Dec 2099	5,000,000	5,298,047
FNMA TBA SINGLE FAMILY MORTGAG	4% 01 Dec 2099	(18,400,000)	(18,940,500)
FNMA TBA SINGLE FAMILY MORTGAG	4% 01 Dec 2099	17,400,000	17,911,125
FREDDIE MAC DISCOUNT NT DISCOUNT NOT	0.16% 15 Jan 2014	1,700,000	1,699,988
FREDDIE MAC FHR 1818 Z	6.5% 15 Feb 2026	1,289,717	1,420,863
FREDDIE MAC FHR 2078 KE	6% 15 Jul 2023	718,123	796,853
FREDDIE MAC FHR 2102 Z	6% 15 Dec 2028	788,024	875,258
FREDDIE MAC FHR 2519 ZD	5.5% 15 Nov 2032	4,989,789	5,424,989
FREDDIE MAC FHR 2635 DV	4.25% 15 Jan 2018	475,994	482,435
FREDDIE MAC FHR 3114 PF	0.59103% 15 Feb 2036	1,788,471	1,785,409
FREDDIE MAC FHR 3122 DS	6.51594% 15 Mar 2036	10,516,434	1,569,570
FREDDIE MAC FHR 3145 AJ	5.5% 15 Apr 2036	4,986,835	5,330,657
FREDDIE MAC FHR 3318 F	0.48313% 15 May 2037	2,241,817	2,235,892
FREDDIE MAC FHR 3351 ZC	5.5% 15 Jul 2037	13,282,091	14,359,083
FREDDIE MAC FHR 3754 VZ	4% 15 Nov 2040	6,673,074	5,817,192
FREDDIE MAC FHR 3805 SC	13.937998% 15 Feb 2041	3,687,604	3,883,991
FREDDIE MAC FHR 3891 BF	0.7045% 15 Jul 2041	1,433,834	1,439,238
FREDDIE MAC FHR 4104 BI	2.5% 15 Sep 2027	6,097,880	594,848
FREDDIE MAC FHR 4238 FT	0.55% 15 Aug 2043	1,672,024	1,670,193
FREDDIE MAC FHR 4240 DI	4% 15 Nov 2042	5,810,918	1,183,327
FREDDIE MAC FHR 4262 SB	13.071999% 15 May 2041	6,426,390	6,639,361
GE COMMERCIAL MORTGAGE CORPORA GECMC 2007 C1 A4	5.543% 10 Dec 2049	3,923,000	4,249,296
GNMA I TBA JAN 30 SINGLE FAM	4% 01 Dec 2099	2,000,000	2,078,203
GNMA I TBA JAN 30 SINGLE FAM	4.5% 01 Dec 2099	2,000,000	2,133,906
GNMA I TBA JAN 30 SINGLE FAM	5% 15 Dec 2099	(17,000,000)	(18,425,742)
GNMA II JUMBOS 3.5 30 YRS	3.5% 01 Dec 2099	6,000,000	6,052,735
GNMA II POOL 004113	5% 20 Apr 2038	4,388,091	4,762,929
GNMA II POOL 004314	5% 20 Dec 2038	2,265,051	2,458,572
GNMA II POOL 004539	4% 20 Sep 2039	239,263	249,147
GNMA II POOL 080869	1.625% 20 Apr 2034	746,928	773,513
GNMA II POOL 080965	3.5% 20 Jul 2034	944,396	981,137
GNMA II SINGLE FAMILY	2.5% 01 Dec 2099	1,000,000	917,930
GNMA II TBA JAN 30 JUMBOS	0% 01 Dec 2099	4,200,000	4,490,391
GNMA II TBA JAN 30 JUMBOS	5% 01 Dec 2099	9,000,000	9,751,992
GNMA POOL 604548	4.5% 15 Aug 2033	2,411,394	2,598,847
GNMA POOL 608288	4.5% 15 Sep 2033	263,911	284,426
GNMA POOL 678858	5% 15 Mar 2038	30,361	33,010
GNMA POOL 698481	4.5% 15 Aug 2039	58,798	62,817
GNMA POOL 710712	4.5% 15 Jul 2039	52,060	55,619
GNMA POOL 726316	5% 15 Sep 2039	10,927,364	11,862,188
GNMA POOL 733746	4.5% 15 Jun 2040	72,348	77,299
GNMA POOL 736500	5% 15 Apr 2040	137,791	150,948
GNMA POOL 737086	4.5% 15 Aug 2040	679,462	726,535
GNMA POOL 737183	5% 15 Apr 2040	3,105,626	3,403,284
GNMA POOL 737269	4.5% 15 May 2040	265,107	283,396
GNMA POOL 737543	4% 15 Oct 2040	3,720,076	3,870,624
GNMA POOL 738317	5% 15 May 2041	27,905	30,274
GNMA POOL 738882	4% 15 Oct 2041	946,668	984,937
GNMA POOL 745133	4.5% 15 Jun 2040	18,967	20,302
GNMA POOL 747980	4% 15 Jan 2041	30,259	31,482

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GNMA POOL 758958	4% 15 Oct 2041	23,073	24,006
GNMA POOL 774484	5% 15 Sep 2041	51,037	55,794
GNMA POOL 782386	5% 15 Aug 2038	2,776,593	3,017,699
GNMA POOL AA8275	3.5% 15 Jul 2042	965,424	974,693
GNMA POOL AC1428	2.69% 15 Jun 2033	15,904,516	14,780,964
GNMA TBA 30YR	3% 01 Dec 2099	2,000,000	1,931,406
GOVERNMENT NATIONAL MORTGAGE A GNR 2002 42 KZ	6% 16 Jun 2032	5,601,437	6,152,618
GOVERNMENT NATIONAL MORTGAGE A GNR 2004 104 GA	4.5% 20 Nov 2034	1,822,418	1,944,032
GOVERNMENT NATIONAL MORTGAGE A GNR 2004 67 IO	0.40367% 16 Jul 2044	45,541,884	44,768
GOVERNMENT NATIONAL MORTGAGE A GNR 2007 18 CO	0% 20 Mar 2035	39,328	27,951
GOVERNMENT NATIONAL MORTGAGE A GNR 2007 2 BO	0% 20 Jun 2035	443,616	389,007
GOVERNMENT NATIONAL MORTGAGE A GNR 2009 115 IO	1% 16 Nov 2051	16,291,543	516,670
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 155 IO	1.25958% 16 Jun 2039	31,485,062	2,066,081
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 25 OH	0% 16 Feb 2040	1,405,399	1,308,519
GOVERNMENT NATIONAL MORTGAGE A GNR 2010 36 IO	1% 16 Jan 2052	12,040,969	310,296
GOVERNMENT NATIONAL MORTGAGE A GNR 2012 46 IO	1.39464% 16 Sep 2053	29,139,863	2,026,240
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 124 SB	5.97% 20 Oct 2041	5,476,019	881,541
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 54 PS	6.02% 20 Jul 2042	6,537,481	1,214,937
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H10 FS	1.2027% 20 Apr 2063	2,834,817	2,896,681
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H19 DF	0.84465% 20 May 2063	1,980,080	1,954,208
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H20 FB	1.195% 20 Aug 2063	4,004,634	4,024,401
GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H23 TA	0.9023% 20 Sep 2063	3,316,033	3,336,957
GOVERNMENT NATL MTG ASSN	3% 01 Dec 2099	3,500,000	3,381,602
GSR MORTGAGE LOAN TRUST GSR 2005 6F 3A18	5.5% 25 Jul 2035	7,935,108	7,624,742
GSR MORTGAGE LOAN TRUST GSR 2005 AR5 4A1	5.13033% 25 Oct 2035	3,402,251	3,310,254
GSR MORTGAGE LOAN TRUST GSR 2005 AR6 3A1	1% 25 Sep 2035	7,017,040	6,909,258
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 A3 144A	4.3877% 15 Feb 2046	6,000,000	6,493,272
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 C3 XA 144A	1.467919% 15 Feb 2046	46,860,038	2,203,640
JP MORGAN JPST CASH COLL(CLIEN JP MORGAN JPST STIF-TYPE INSTRUMENT		26,000	26,000
JP MORGAN MORTGAGE TRUST JPMMT 2007 S3 1A64	7.5% 25 Aug 2037	4,612,505	3,599,894
JP MORGAN MORTGAGE TRUST JPMMT 2007 S3 2A3	6% 25 Aug 2022	1,450,218	1,458,374
LB COMMERCIAL CONDUIT MORTGAGE LBCMT 2007 C3 A4	6.080715% 15 Jul 2044	2,435,000	2,727,066
MASTR ADJUSTABLE RATE MORTGAGE MARM 2006 2 3A1	3.1256% 25 Jan 2036	3,340,651	3,160,152
MASTR ASSET SECURITIZATION TRU MASTR 2003 6 5A1	5.5% 25 Jul 2033	666,786	698,793
MORGAN STANLEY MSC2 CA H COLL BROKER	1% 31 Dec 2030	(520,000)	(520,000)
MORTGAGE EQUITY CONVERSION ASS MECA 2006 SFG3 A 144A	0.93% 25 Oct 2041	8,172,806	6,497,381
RESIDENTIAL ASSET SECURITIZATI RAST 2003 A5 A4	4.75% 25 Jun 2033	429,367	430,068
SLM STUDENT LOAN TRUST SLMA 2008 9 A	4.31125% 25 Apr 2023	11,968,925	12,331,967
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	526,144	526,144
STRUCTURED ASSET SECURITIES CO SASC 2003 10 A	6% 25 Apr 2033	1,441,487	1,475,628
TBA FHLMC GOLD CONV	3% 01 Dec 2099	2,000,000	1,894,375
TBA FNMA CONV 30YR AGGREGATE	3% 01 Dec 2099	(500,000)	(475,175)
TREASURY BILL	0.0775% 16 Oct 2014	261,000	260,849
UBS BARCLAYS COMMERCIAL MORTGA UBSBB 2013 C6 XA 144A		16,883,356	1,441,805
UBS CITIGROUP COMMERCIAL MORTG UBSC 2011 C1 XA 0 144A		25,907,228	3,032,001
US DOLLAR		(339,382)	(339,382)
US TREASURY N/B	6.125% 15 Aug 2029	16,500,000	21,671,727

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US TREASURY N/B	2% 30 Nov 2020	46,552,000	45,315,486
US TREASURY N/B	1.75% 31 Oct 2020	2,000,000	1,916,406
US TREASURY N/B	1.25% 31 Oct 2018	45,250,000	44,362,693
US TREASURY N/B	2.75% 15 Nov 2023	15,200,000	14,869,871
US TREASURY N/B	0.625% 15 Nov 2016	5,600,000	5,582,937
WAMU COMMERCIAL MORTGAGE SECUR WMCMS 2007 SL3 A1A 144A	5.975576% 23 Mar 2045	2,084,749	2,131,637
WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005 7 3CB	6.5% 25 Aug 2035	4,719,280	3,596,096

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WELLS FARGO COMMERCIAL MORTGAG WFCM 2012 LC5 XA 144A	2.16698% 15 Oct 2045	5,901,984	693,011
WELLS FARGO MORTGAGE BACKED SE WFMBS 2004 I 1A1	2.89499% 25 Jul 2034	351,038	350,690
WELLS FARGO MORTGAGE BACKED SE WFMBS 2005 AR8 3A2	2.9803% 25 Jun 2035	236,813	237,419
WELLS FARGO MORTGAGE BACKED SE WFMBS 2007 11 A90	6% 25 Aug 2037	19,788	18,666
WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2011 C4 XA 144A		8,554,499	257,670
WI TREASURY N/B	1.5% 31 Dec 2018	5,000,000	4,943,750
Sub-Total: Fund 5738 8 of 16			\$ 712,496,127

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	21ST CENTURY FOX AMERICA COMPANY GUAR	6.9% 01 Mar 2019	2,605,000	\$ 3,125,049
	ABB FINANCE USA INC COMPANY GUAR	2.875% 08 May 2022	195,000	184,262
	ABBEY NATL TREASURY SERV BANK GUARANT	2.875% 25 Apr 2014	195,000	196,334
	ABBVIE INC SR UNSECURED	2.9% 06 Nov 2022	900,000	841,190
	ACE INA HOLDINGS COMPANY GUAR	2.7% 13 Mar 2023	1,310,000	1,200,382
	ACTAVIS INC SR UNSECURED	6.125% 15 Aug 2019	780,000	899,173
	ACTAVIS INC SR UNSECURED	3.25% 01 Oct 2022	920,000	858,101
	AETNA INC SR UNSECURED	6.5% 15 Sep 2018	1,070,000	1,260,393
	AETNA INC SR UNSECURED	3.95% 01 Sep 2020	885,000	925,256
	AGRIUM INC SR UNSECURED	3.5% 01 Jun 2023	785,000	731,258
	ALLIED WORLD ASSURANCE COMPANY GUAR	7.5% 01 Aug 2016	1,950,000	2,238,596
	ALLSTATE CORP SR UNSECURED	3.15% 15 Jun 2023	700,000	663,841
	ALTRIA GROUP INC COMPANY GUAR	9.7% 10 Nov 2018	995,000	1,307,820
	ALTRIA GROUP INC COMPANY GUAR	4% 31 Jan 2024	1,450,000	1,417,250
	AMAZON.COM INC SR UNSECURED	1.2% 29 Nov 2017	980,000	959,511
	AMERICA MOVIL SAB DE CV COMPANY GUAR	5% 30 Mar 2020	2,840,000	3,075,899
	AMERICAN ELECTRIC POWER SR UNSECURED	1.65% 15 Dec 2017	750,000	734,860
	AMERICAN EXPRESS CO SR UNSECURED	2.65% 02 Dec 2022	1,930,000	1,790,411
	AMERICAN INTL GROUP SR UNSECURED	6.4% 15 Dec 2020	510,000	602,749
	AMERICAN INTL GROUP SR UNSECURED	3.8% 22 Mar 2017	1,810,000	1,932,897
	AMGEN INC SR UNSECURED	5.85% 01 Jun 2017	270,000	306,341
	AMGEN INC SR UNSECURED	3.45% 01 Oct 2020	745,000	755,932
	AMGEN INC SR UNSECURED	2.3% 15 Jun 2016	535,000	551,599
	AMGEN INC SR UNSECURED	3.875% 15 Nov 2021	770,000	790,936
	ANADARKO PETROLEUM CORP SR UNSECURED	6.375% 15 Sep 2017	335,000	384,603
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR	5.375% 15 Jan 2020	3,315,000	3,804,483
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR	5% 15 Apr 2020	820,000	928,002
	APPLE INC SR UNSECURED	2.4% 03 May 2023	2,100,000	1,888,343
	AT+T INC SR UNSECURED	5.5% 01 Feb 2018	1,960,000	2,206,333
	AXIS SPECIALTY FINANCE COMPANY GUAR	5.875% 01 Jun 2020	785,000	861,151
	BALTIMORE GAS + ELECTRIC SR UNSECURED	3.35% 01 Jul 2023	420,000	403,244
	BANK OF AMERICA CORP SR UNSECURED	3.3% 11 Jan 2023	3,060,000	2,895,577
	BANK OF AMERICA CORP SR UNSECURED	6% 01 Sep 2017	4,485,000	5,120,937
	BANK OF AMERICA CREDIT CARD TR BACCT 2007 A1 A1	5.17% 15 Jun 2019	500,000	559,426
	BANK OF NOVA SCOTIA SR UNSECURED	2.9% 29 Mar 2016	1,875,000	1,951,774
	BARCLAYS BANK PLC SR UNSECURED	5% 22 Sep 2016	2,580,000	2,840,436
	BARRICK PD AU FIN PTY LT COMPANY GUAR	4.95% 15 Jan 2020	500,000	506,341

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BAXTER INTERNATIONAL INC SR UNSECURED	3.2% 15 Jun 2023	685,000	654,414
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 T20 A4B	5.137956% 12 Oct 2042	1,700,000	1,803,061
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 PW11 A4	5.43891% 11 Mar 2039	1,500,000	1,615,779
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2006 T22 AM	5.576852% 12 Apr 2038	320,000	346,723
BERKSHIRE HATHAWAY FIN COMPANY GUAR	5.4% 15 May 2018	3,050,000	3,508,198
BHP BILLITON FIN USA LTD COMPANY GUAR	6.5% 01 Apr 2019	535,000	641,407
BHP BILLITON FIN USA LTD COMPANY GUAR	1.625% 24 Feb 2017	795,000	797,154
BOEING CO SR UNSECURED	6% 15 Mar 2019	200,000	235,570
BOEING CO SR UNSECURED	3.5% 15 Feb 2015	2,390,000	2,468,813
BOTTLING GROUP LLC COMPANY GUAR	5.5% 01 Apr 2016	595,000	655,467
BP CAPITAL MARKETS PLC COMPANY GUAR	4.75% 10 Mar 2019	665,000	741,234
BP CAPITAL MARKETS PLC COMPANY GUAR	3.125% 01 Oct 2015	915,000	955,945
BP CAPITAL MARKETS PLC COMPANY GUAR	3.561% 01 Nov 2021	515,000	519,024
BP CAPITAL MARKETS PLC COMPANY GUAR	3.245% 06 May 2022	1,690,000	1,638,053
BRITISH TELECOM PLC SR UNSECURED	5.95% 15 Jan 2018	1,510,000	1,726,637
BUCKEYE PARTNERS LP	2.65% 15 Nov 2018	305,000	300,518
BURLINGTN NORTH SANTA FE SR UNSECURED	5.65% 01 May 2017	2,360,000	2,646,766
CALIFORNIA ST CAS 03/19 FIXED	6.2% 01 Mar 2019	985,000	1,142,836
CALIFORNIA ST CAS 10/19 FIXED	6.2% 01 Oct 2019	1,630,000	1,899,765
CALIFORNIA ST CAS 11/15 FIXED	3.95% 01 Nov 2015	25,000	26,426
CANADIAN NATL RAILWAY SR UNSECURED	5.55% 01 Mar 2019	550,000	631,131
CANADIAN NATL RAILWAY SR UNSECURED	6.8% 15 Jul 2018	425,000	505,347
CAPITAL ONE BANK USA NA SR UNSECURED	2.15% 21 Nov 2018	715,000	710,902
CARDINAL HEALTH INC SR UNSECURED	4.625% 15 Dec 2020	635,000	685,400
CATERPILLAR INC SR UNSECURED	3.9% 27 May 2021	2,125,000	2,207,240
CATHOLIC HEALTH INITIATI SECURED	1.6% 01 Nov 2017	175,000	169,618
CATHOLIC HEALTH INITIATI UNSECURED	4.2% 01 Aug 2023	545,000	534,395
CBS CORP COMPANY GUAR	4.3% 15 Feb 2021	250,000	254,507
CD COMMERCIAL MORTGAGE TRUST CD 2006 CD3 A5	5.617% 15 Oct 2048	300,000	326,909
CD COMMERCIAL MORTGAGE TRUST CD 2007 CD4 A4	5.322% 11 Dec 2049	2,350,000	2,573,504
CENOVUS ENERGY INC SR UNSECURED	5.7% 15 Oct 2019	360,000	410,087
CF INDUSTRIES INC COMPANY GUAR	6.875% 01 May 2018	335,000	388,538
CF INDUSTRIES INC COMPANY GUAR	3.45% 01 Jun 2023	625,000	570,767
CHASE ISSUANCE TRUST CHAIT 2012 A4 A4	1.58% 16 Aug 2021	1,000,000	955,190
CHEVRON CORP SR UNSECURED	2.355% 05 Dec 2022	1,630,000	1,482,628
CIGNA CORP SR UNSECURED	5.375% 15 Mar 2017	1,400,000	1,551,407
CIGNA CORP SR UNSECURED	4.375% 15 Dec 2020	960,000	1,021,396
CISCO SYSTEMS INC SR UNSECURED	4.95% 15 Feb 2019	995,000	1,119,208
CISCO SYSTEMS INC SR UNSECURED	4.45% 15 Jan 2020	2,085,000	2,274,043
CITIBANK CREDIT CARD ISSUANCE CCCIT 2007 A8 A8	5.65% 20 Sep 2019	2,350,000	2,691,561
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A4	5.699445% 10 Dec 2049	1,450,000	1,621,657
CITIGROUP INC SR UNSECURED	6.125% 21 Nov 2017	3,600,000	4,149,752
CITIGROUP INC SR UNSECURED	4.587% 15 Dec 2015	465,000	496,906
CITIGROUP INC SR UNSECURED	3.375% 01 Mar 2023	1,315,000	1,249,927
CITIGROUP INC SUBORDINATED	5% 15 Sep 2014	2,895,000	2,977,464
CNOOC FINANCE 2013 LTD COMPANY GUAR	1.75% 09 May 2018	235,000	229,713
COCA COLA CO/THE SR UNSECURED	3.15% 15 Nov 2020	650,000	659,398
COMCAST CORP COMPANY GUAR	6.5% 15 Jan 2015	1,915,000	2,030,515
COMCAST CORP COMPANY GUAR	5.875% 15 Feb 2018	2,625,000	3,010,859
COMCAST CORP COMPANY GUAR	5.7% 01 Jul 2019	659,000	761,650
COMM MORTGAGE TRUST COMM 2012 CR3 A3	2.822% 15 Oct 2045	680,000	639,185
COMM MORTGAGE TRUST COMM 2013 CR12 A4	4.046% 10 Oct 2046	1,400,000	1,414,593
COMM MORTGAGE TRUST COMM 2013 CR8 A4	3.334% 10 Jun 2046	1,000,000	961,012
CONOCOPHILLIPS COMPANY COMPANY GUAR	2.4% 15 Dec 2022	1,265,000	1,151,925

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CONTINENTAL RESOURCES COMPANY GUAR	4.5% 15 Apr 2023	800,000	811,000
CONTL AIRLINES 2012 1 A PASS THRU CE	4.15% 11 Oct 2025	638,881	646,468
CONTL AIRLINES 2012 2 A PASS THRU CE	4% 29 Apr 2026	620,000	616,900
COVENTRY HEALTH CARE INC SR UNSECURED	5.95% 15 Mar 2017	720,000	814,021
COVENTRY HEALTH CARE INC SR UNSECURED	5.45% 15 Jun 2021	640,000	712,080
COVIDIEN INTL FINANCE SA COMPANY GUAR	2.95% 15 Jun 2023	245,000	226,641
CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C1 A4	5.464805% 15 Feb 2039	2,085,000	2,246,381
CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C1 AM	1% 15 Feb 2039	620,000	662,496
CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C2 A3	5.857658% 15 Mar 2039	4,995,000	5,374,650
CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375	4.375% 05 Aug 2020	925,000	988,757
CREDIT SUISSE NEW YORK SUBORDINATED	6% 15 Feb 2018	1,405,000	1,626,830
CRH AMERICA INC COMPANY GUAR	6% 30 Sep 2016	1,400,000	1,563,971
CS FIRST BOSTON COMMERCIAL MOR CSFB 2005 C2 A4	4.832% 15 Apr 2037	1,560,000	1,618,644
CSX CORP SR UNSECURED	5.6% 01 May 2017	280,000	314,345
CSX CORP SR UNSECURED	7.375% 01 Feb 2019	2,030,000	2,462,818
CUMMINS INC SR UNSECURED	3.65% 01 Oct 2023	580,000	572,208
CVS CAREMARK CORP SR UNSECURED	5.75% 01 Jun 2017	1,388,000	1,574,146
CVS CAREMARK CORP SR UNSECURED	4% 05 Dec 2023	1,565,000	1,561,688
DEERE + COMPANY SR UNSECURED	2.6% 08 Jun 2022	1,045,000	977,144
DELHAIZE GROUP COMPANY GUAR	6.5% 15 Jun 2017	1,115,000	1,252,248
DEVON ENERGY CORPORATION SR UNSECURED	2.25% 15 Dec 2018	760,000	752,037
DIRECTV HOLDINGS/FING COMPANY GUAR	4.75% 01 Oct 2014	895,000	921,627
DIRECTV HOLDINGS/FING COMPANY GUAR	5.2% 15 Mar 2020	430,000	468,258
DIRECTV HOLDINGS/FING COMPANY GUAR	5.875% 01 Oct 2019	115,000	130,270
DIRECTV HOLDINGS/FING COMPANY GUAR	3.5% 01 Mar 2016	1,700,000	1,784,471
DIRECTV HOLDINGS/FING COMPANY GUAR	3.8% 15 Mar 2022	175,000	168,111
DISCOVER BANK SUBORDINATED	8.7% 18 Nov 2019	467,000	584,037
DISCOVER FINANCIAL SVS SR UNSECURED	3.85% 21 Nov 2022	1,503,000	1,425,100
DISCOVERY COMMUNICATIONS COMPANY GUAR	5.625% 15 Aug 2019	340,000	381,767
DOMINION GAS HLDGS LLC SR UNSECURED 144A	3.55% 01 Nov 2023	315,000	303,415
DOMINION RESOURCES INC SR UNSECURED	5.2% 15 Aug 2019	1,010,000	1,131,457
DOW CHEMICAL CO/THE SR UNSECURED	4.25% 15 Nov 2020	690,000	734,947
DOW CHEMICAL CO/THE SR UNSECURED	8.55% 15 May 2019	680,000	878,012
DOW CHEMICAL CO/THE SR UNSECURED	3% 15 Nov 2022	975,000	909,324
DUKE ENERGY INDIANA INC 1ST MORTGAGE	3.75% 15 Jul 2020	335,000	347,268
E.I. DU PONT DE NEMOURS SR UNSECURED	4.625% 15 Jan 2020	935,000	1,020,659
E.I. DU PONT DE NEMOURS SR UNSECURED	2.8% 15 Feb 2023	660,000	604,456
EBAY INC SR UNSECURED	1.35% 15 Jul 2017	320,000	318,177
ECOLAB INC SR UNSECURED	4.35% 08 Dec 2021	935,000	969,531
EL PASO PIPELINE PART OP COMPANY GUAR	6.5% 01 Apr 2020	395,000	453,626
EMC CORP SR UNSECURED	1.875% 01 Jun 2018	1,210,000	1,196,254
ENTERGY CORP SR UNSECURED	5.125% 15 Sep 2020	975,000	1,029,711
ENTERPRISE PRODUCTS OPER COMPANY GUAR	6.5% 31 Jan 2019	505,000	592,391
ENTERPRISE PRODUCTS OPER COMPANY GUAR	3.7% 01 Jun 2015	600,000	624,676
ENTERPRISE PRODUCTS OPER COMPANY GUAR	1.25% 13 Aug 2015	400,000	402,658
ENTERPRISE PRODUCTS OPER COMPANY GUAR	3.35% 15 Mar 2023	2,040,000	1,937,820
EOG RESOURCES INC SR UNSECURED	4.1% 01 Feb 2021	595,000	621,534
EXPORT IMPORT BK KOREA SR UNSECURED	5.125% 29 Jun 2020	1,135,000	1,247,052
FANNIE MAE	1.625% 27 Nov 2018	2,520,000	2,498,978
FANNIE MAE NOTES	1.875% 18 Sep 2018	3,295,000	3,316,691
FANNIE MAE NOTES	4.375% 15 Oct 2015	845,000	904,573
FANNIE MAE NOTES	2.375% 11 Apr 2016	6,290,000	6,552,054
FANNIE MAE NOTES	0.875% 26 Oct 2017	2,495,000	2,452,560
FANNIE MAE NOTES	0.875% 21 May 2018	1,045,000	1,010,841

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FANNIE MAE NOTES	0.625% 26 Aug 2016	4,265,000	4,257,937
FANNIE MAE NOTES	5.375% 12 Jun 2017	715,000	817,612
FED HM LN PC POOL A47038	5% 01 Sep 2035	169,032	182,576
FED HM LN PC POOL A56599	6% 01 Jan 2037	324,373	357,888
FED HM LN PC POOL A63809	6% 01 Aug 2037	231,906	255,615
FED HM LN PC POOL A69654	6% 01 Dec 2037	96,770	106,663
FED HM LN PC POOL A79537	6% 01 Jul 2038	172,421	191,208
FED HM LN PC POOL A85726	5% 01 Apr 2039	423,269	459,291
FED HM LN PC POOL A92478	4.5% 01 Jun 2040	1,500,699	1,589,108
FED HM LN PC POOL A93318	5% 01 Aug 2040	1,371,070	1,485,147
FED HM LN PC POOL A93713	5% 01 Sep 2040	902,688	978,499
FED HM LN PC POOL A94069	5% 01 Sep 2040	535,359	580,112
FED HM LN PC POOL A94113	5% 01 Oct 2040	504,534	546,704
FED HM LN PC POOL A94898	4.5% 01 Nov 2040	451,172	478,518
FED HM LN PC POOL A95519	4.5% 01 Dec 2040	345,383	366,207
FED HM LN PC POOL A97040	4% 01 Feb 2041	1,171,515	1,204,040
FED HM LN PC POOL C03469	4.5% 01 May 2040	1,693,792	1,793,908
FED HM LN PC POOL C03517	4.5% 01 Sep 2040	137,120	145,294
FED HM LN PC POOL C03545	5% 01 Aug 2040	864,835	936,929
FED HM LN PC POOL C03792	3.5% 01 Apr 2042	3,872,208	3,846,444
FED HM LN PC POOL C04272	3% 01 Oct 2042	1,960,123	1,859,295
FED HM LN PC POOL C04422	3% 01 Dec 2042	1,617,067	1,533,886
FED HM LN PC POOL C09022	3% 01 Jan 2043	8,605,767	8,163,089
FED HM LN PC POOL C91176	5.5% 01 May 2028	228,210	249,297
FED HM LN PC POOL C91370	4.5% 01 May 2031	1,891,475	2,036,908
FED HM LN PC POOL E01098	6% 01 Feb 2017	25,349	26,572
FED HM LN PC POOL E04113	2.5% 01 Nov 2027	3,152,955	3,128,029
FED HM LN PC POOL E97335	5% 01 Jul 2018	242,175	256,452
FED HM LN PC POOL G01843	6% 01 Jun 2035	505,446	565,657
FED HM LN PC POOL G02031	5.5% 01 Feb 2036	1,195,679	1,306,579
FED HM LN PC POOL G02408	5.5% 01 Dec 2036	495,466	540,108
FED HM LN PC POOL G02427	5.5% 01 Dec 2036	889,388	969,770
FED HM LN PC POOL G02794	6% 01 May 2037	804,819	891,079
FED HM LN PC POOL G03695	5.5% 01 Nov 2037	329,850	359,495
FED HM LN PC POOL G03737	6.5% 01 Nov 2037	493,096	547,939
FED HM LN PC POOL G03781	6% 01 Jan 2038	25,366	27,959
FED HM LN PC POOL G03812	5.5% 01 Feb 2038	1,499,270	1,634,015
FED HM LN PC POOL G03819	6% 01 Jan 2038	69,901	77,047
FED HM LN PC POOL G03926	6% 01 Feb 2038	250,994	276,920
FED HM LN PC POOL G04585	5.5% 01 Feb 2038	311,475	339,469
FED HM LN PC POOL G04588	5.5% 01 Aug 2038	121,341	132,265
FED HM LN PC POOL G04688	5.5% 01 Sep 2038	211,909	230,954
FED HM LN PC POOL G05179	5.5% 01 Jan 2039	230,369	251,087
FED HM LN PC POOL G05472	4.5% 01 Jun 2039	328,412	347,579
FED HM LN PC POOL G05676	4% 01 Nov 2039	1,390,248	1,428,745
FED HM LN PC POOL G05726	5% 01 Aug 2039	704,964	763,278
FED HM LN PC POOL G05741	4.5% 01 Dec 2039	223,361	236,571
FED HM LN PC POOL G05927	4.5% 01 Jul 2040	1,731,653	1,842,669
FED HM LN PC POOL G06087	5% 01 Sep 2040	196,830	211,948
FED HM LN PC POOL G06499	4% 01 Mar 2041	1,037,958	1,069,761
FED HM LN PC POOL G06506	4% 01 Dec 2040	2,783,944	2,861,223
FED HM LN PC POOL G06507	4% 01 Feb 2041	484,643	498,114
FED HM LN PC POOL G06601	4.5% 01 Dec 2040	4,788,937	5,089,894
FED HM LN PC POOL G07032	3% 01 Jun 2042	2,878,877	2,730,840

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FED HM LN PC POOL G07129	3.5% 01 Sep 2042	2,761,171	2,743,415
FED HM LN PC POOL G08273	5.5% 01 Jun 2038	131,367	143,173
FED HM LN PC POOL G08368	4.5% 01 Oct 2039	821,714	870,215
FED HM LN PC POOL G08372	4.5% 01 Nov 2039	597,589	632,790
FED HM LN PC POOL G12403	5% 01 Oct 2021	651,923	703,902
FED HM LN PC POOL G13300	4.5% 01 May 2023	195,422	209,489
FED HM LN PC POOL G13492	5% 01 Feb 2024	230,748	249,101
FED HM LN PC POOL G13868	4.5% 01 Jul 2025	643,742	690,732
FED HM LN PC POOL G14239	4% 01 Sep 2026	209,382	221,268
FED HM LN PC POOL G18401	3.5% 01 Sep 2026	356,985	372,337
FED HM LN PC POOL G18475	2.5% 01 Aug 2028	487,673	483,717
FED HM LN PC POOL J09212	5% 01 Jan 2024	268,956	290,552
FED HM LN PC POOL J12398	4.5% 01 Jun 2025	570,067	611,751
FED HM LN PC POOL J12439	4.5% 01 Jun 2025	594,633	638,015
FED HM LN PC POOL J15031	4% 01 Apr 2026	1,229,383	1,299,055
FED HM LN PC POOL J15719	4% 01 Jun 2026	1,298,179	1,382,945
FED HM LN PC POOL J15847	4% 01 Jun 2026	578,846	616,508
FED HM LN PC POOL J16059	4% 01 Jul 2026	649,270	686,371
FED HM LN PC POOL J18912	2.5% 01 Apr 2027	944,782	937,119
FED HM LN PC POOL J23935	3% 01 May 2028	954,430	974,293
FED HM LN PC POOL Q02171	5% 01 Jul 2041	479,080	518,972
FED HM LN PC POOL Q02606	5% 01 Aug 2041	2,567,261	2,781,659
FED HM LN PC POOL Q02808	4.5% 01 Aug 2041	996,816	1,055,230
FED HM LN PC POOL Q02872	4.5% 01 Aug 2041	1,589,659	1,686,199
FED HM LN PC POOL Q03548	4.5% 01 Sep 2041	1,254,080	1,330,505
FED HM LN PC POOL Q10241	3.5% 01 Aug 2042	934,928	929,496
FED HM LN PC POOL Q10448	3.5% 01 Aug 2042	933,090	927,118
FED HM LN PC POOL Q11288	3.5% 01 Sep 2042	917,817	911,932
FED HM LN PC POOL Q11788	3% 01 Oct 2042	458,214	434,643
FED HM LN PC POOL Q12011	3% 01 Oct 2042	989,784	938,870
FED HM LN PC POOL Q12520	3% 01 Oct 2042	199,308	189,056
FED HM LN PC POOL Q13630	3% 01 Nov 2042	489,064	463,907
FED HM LN PC POOL Q14326	2.5% 01 Jan 2043	1,457,188	1,313,957
FED HM LN PC POOL Q15062	3% 01 Feb 2043	2,340,046	2,219,675
FED HM LN PC POOL Q21553	3.5% 01 Sep 2043	2,472,904	2,456,451
FED REPUBLIC OF BRAZIL SR UNSECURED	6% 17 Jan 2017	2,940,000	3,257,520
FED REPUBLIC OF BRAZIL SR UNSECURED	4.25% 07 Jan 2025	805,000	766,763
FHLMC TBA JAN 15 GOLD SINGLE	3.5% 01 Dec 2099	3,500,000	3,648,750
FHLMC GOLD TBA 30 YR	4% 01 Dec 2099	8,500,000	8,729,101
FHLMC TBA JAN 30 GOLD SINGLE	3.5% 01 Dec 2099	2,500,000	2,480,469
FISERV INC COMPANY GUAR	3.125% 15 Jun 2016	480,000	500,883
FNMA TBA JAN 15 SINGLE FAM	0% 01 Dec 2099	500,000	532,012
FNMA TBA JAN 30 SINGLE FAM	4.5% 01 Dec 2099	8,000,000	8,476,562
FNMA TBA JAN 30 SINGLE FAM	5.5% 01 Dec 2099	3,500,000	3,849,863
FNMA CONV 15YR TBA	2.5% 01 Dec 2099	2,500,000	2,474,219
FNMA POOL 257281	5% 01 Jul 2028	61,163	66,886
FNMA POOL 257595	5% 01 Mar 2029	7,361	8,079
FNMA POOL 555800	5.5% 01 Oct 2033	2,223,667	2,456,804
FNMA POOL 655687	6.5% 01 Aug 2032	575,240	639,327
FNMA POOL 660662	6.5% 01 Sep 2032	10,288	11,735
FNMA POOL 667032	5% 01 Nov 2017	43,533	46,322
FNMA POOL 725690	6% 01 Aug 2034	75,019	84,196
FNMA POOL 735061	6% 01 Nov 2034	2,289,450	2,567,664
FNMA POOL 735271	6% 01 Jan 2035	401,225	450,042

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FNMA POOL 735288	5% 01 Mar 2035	485,240	526,927
FNMA POOL 735382	5% 01 Apr 2035	3,371,215	3,660,827
FNMA POOL 735484	5% 01 May 2035	1,301,337	1,413,063
FNMA POOL 735500	5.5% 01 May 2035	1,681,668	1,864,132
FNMA POOL 735578	5% 01 Jun 2035	245,753	266,837
FNMA POOL 735580	5% 01 Jun 2035	1,052,551	1,143,288
FNMA POOL 735591 735591	5% 01 Jun 2035	998,999	1,085,224
FNMA POOL 735667	5% 01 Jul 2035	970,077	1,054,571
FNMA POOL 735676	5% 01 Jul 2035	4,194,359	4,555,781
FNMA POOL 735989	5.5% 01 Feb 2035	1,905,256	2,099,954
FNMA POOL 745355	5% 01 Mar 2036	961,456	1,043,575
FNMA POOL 745412	5.5% 01 Dec 2035	1,123,573	1,235,803
FNMA POOL 745418	5.5% 01 Apr 2036	603,881	663,838
FNMA POOL 745515	5% 01 May 2036	198,497	215,425
FNMA POOL 745885	6% 01 Oct 2036	1,418,765	1,575,932
FNMA POOL 745950	6% 01 Nov 2036	915,138	1,018,204
FNMA POOL 826495	5.5% 01 Jul 2035	19,960	21,933
FNMA POOL 831400	6% 01 Apr 2036	90,156	100,197
FNMA POOL 832690	5% 01 Sep 2035	556,352	603,929
FNMA POOL 832799	5% 01 Sep 2035	843,903	915,953
FNMA POOL 872482	5.5% 01 Apr 2036	2,597,665	2,852,432
FNMA POOL 888102	5.5% 01 May 2036	70,400	77,387
FNMA POOL 888129	5.5% 01 Feb 2037	471,441	517,907
FNMA POOL 888131	5.5% 01 Feb 2037	181,845	199,820
FNMA POOL 888286	5.5% 01 Apr 2037	1,775,818	1,950,894
FNMA POOL 888637	6% 01 Sep 2037	278,457	308,582
FNMA POOL 888763	5.183% 01 Oct 2037	743,774	784,401
FNMA POOL 889072	6.5% 01 Dec 2037	311,667	346,058
FNMA POOL 889190	6% 01 Mar 2038	438,327	485,864
FNMA POOL 889579	6% 01 May 2038	1,099,108	1,216,832
FNMA POOL 889691	6% 01 Jul 2038	354,731	392,768
FNMA POOL 889983	6% 01 Oct 2038	1,883,290	2,085,444
FNMA POOL 898832	5.5% 01 Nov 2036	151,434	166,220
FNMA POOL 899172	6.5% 01 Feb 2037	302,676	345,604
FNMA POOL 902669	5% 01 Nov 2036	156,732	169,869
FNMA POOL 916398	6.5% 01 May 2037	18,182	20,263
FNMA POOL 928075	6% 01 Feb 2037	267,409	296,231
FNMA POOL 933478	5% 01 Mar 2023	126,905	137,065
FNMA POOL 938446	5.5% 01 Jul 2022	50,439	55,325
FNMA POOL 943699	6.5% 01 Aug 2037	12,203	13,549
FNMA POOL 944795	6.5% 01 Oct 2037	67,190	74,650
FNMA POOL 946924	6.5% 01 Sep 2037	191,517	214,297
FNMA POOL 948227	6.5% 01 Aug 2037	224,494	249,474
FNMA POOL 954143	6.5% 01 Dec 2037	8,020	8,907
FNMA POOL 954804	6.5% 01 Dec 2037	1,429	1,587
FNMA POOL 956226	6.5% 01 Nov 2037	3,168	3,609
FNMA POOL 959604	6.5% 01 Nov 2037	39,909	44,313
FNMA POOL 968546	6.5% 01 Feb 2038	118,076	131,149
FNMA POOL 969014	6.5% 01 Feb 2038	462,852	528,366
FNMA POOL 995930	5% 01 Apr 2039	29,360	31,822
FNMA POOL AA0472	4% 01 Mar 2039	364,922	375,837
FNMA POOL AB1047	4.5% 01 May 2040	1,385,920	1,472,469
FNMA POOL AB1141	4.5% 01 Jun 2040	1,286,011	1,366,629
FNMA POOL AB2801	3.5% 01 Apr 2026	1,669,725	1,746,818

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FNMA POOL AB3693	4% 01 Oct 2041	1,648,147	1,697,688
FNMA POOL AB4689	3.5% 01 Mar 2042	1,627,890	1,618,797
FNMA POOL AB5236	3% 01 May 2027	1,678,082	1,714,212
FNMA POOL AB5593	3.5% 01 Jul 2042	1,103,076	1,096,906
FNMA POOL AB6136	2.5% 01 Sep 2027	6,743,668	6,697,256
FNMA POOL AB6229	3.5% 01 Sep 2042	5,274,631	5,245,129
FNMA POOL AB6238	3.5% 01 Sep 2042	928,261	923,638
FNMA POOL AB6390	3% 01 Oct 2042	471,628	448,229
FNMA POOL AB6832	3.5% 01 Nov 2042	2,683,248	2,668,214
FNMA POOL AB7272	3% 01 Dec 2042	2,825,560	2,685,389
FNMA POOL AB7410	3% 01 Dec 2042	3,751,629	3,565,360
FNMA POOL AB7426	3% 01 Dec 2042	2,380,099	2,261,926
FNMA POOL AB7568	3% 01 Jan 2043	3,297,947	3,134,344
FNMA POOL AB7570	3% 01 Jan 2043	5,684,028	5,402,074
FNMA POOL AB7716	2.5% 01 Jan 2028	4,845,587	4,801,201
FNMA POOL AB7741	3% 01 Jan 2043	2,950,179	2,803,702
FNMA POOL AB8499	3% 01 Feb 2043	946,270	899,824
FNMA POOL AB9361	3.5% 01 May 2043	972,104	967,566
FNMA POOL AB9491	2.5% 01 May 2028	2,946,232	2,919,245
FNMA POOL AC1889	4% 01 Sep 2039	592,906	610,479
FNMA POOL AC2953	4.5% 01 Sep 2039	10,222,933	10,830,778
FNMA POOL AC3424	1% 01 Oct 2039	231,842	248,229
FNMA POOL AC3876	4.595% 01 Dec 2039	263,258	281,130
FNMA POOL AC8546	1% 01 Jan 2040	778,195	820,993
FNMA POOL AC8568	4.5% 01 Jan 2040	799,696	847,235
FNMA POOL AC9564	4.5% 01 Feb 2040	790,493	840,025
FNMA POOL AD0567	6.5% 01 Dec 2039	105,694	117,357
FNMA POOL AD5479	5% 01 Jun 2040	166,171	180,737
FNMA POOL AD9713	5% 01 Aug 2040	330,089	359,993
FNMA POOL AD9870	4% 01 Oct 2040	199,700	205,631
FNMA POOL AE0113	4% 01 Jul 2040	958,526	986,836
FNMA POOL AE0967	3.5% 01 Feb 2041	936,692	931,593
FNMA POOL AH0210	4.5% 01 Dec 2040	2,181,558	2,319,789
FNMA POOL AH2899	4.5% 01 Jan 2041	2,438,820	2,600,427
FNMA POOL AH3324	3.5% 01 Feb 2026	183,490	192,010
FNMA POOL AH3765	4% 01 Jan 2041	5,429,148	5,592,391
FNMA POOL AH5616	3.5% 01 Feb 2026	107,409	112,380
FNMA POOL AH5929	3.5% 01 Feb 2026	252,639	264,349
FNMA POOL AH5984	4.5% 01 Mar 2041	1,454,929	1,546,352
FNMA POOL AH6210	3.5% 01 Feb 2026	133,121	139,301
FNMA POOL AH6438	3.5% 01 Feb 2026	258,621	270,625
FNMA POOL AH9374	4.5% 01 Apr 2041	911,334	966,071
FNMA POOL AI1051	4% 01 Jun 2026	1,200,385	1,272,720
FNMA POOL AI8382	3.5% 01 Sep 2026	811,441	848,768
FNMA POOL AK0968	3% 01 Feb 2027	1,200,843	1,226,850
FNMA POOL AK1140	3% 01 Feb 2027	809,151	826,677
FNMA POOL AK1608	3% 01 Jan 2027	825,737	843,622
FNMA POOL AK5567	3% 01 Apr 2027	1,188,253	1,213,801
FNMA POOL AK6966	3% 01 Mar 2027	1,193,171	1,219,016
FNMA POOL AK7088	3.5% 01 Apr 2042	871,652	866,787
FNMA POOL AK8660	3% 01 Apr 2027	1,194,477	1,220,330
FNMA POOL AK9178	3% 01 May 2027	200,000	204,313
FNMA POOL AL1895	3.5% 01 Jun 2042	885,524	881,135
FNMA POOL AL1945	3.5% 01 Jun 2042	2,626,760	2,613,766

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FNMA POOL AL2151	3.5% 01 Mar 2042	3,656,027	3,637,946
FNMA POOL AL2389	3.5% 01 Sep 2042	1,365,449	1,358,649
FNMA POOL AL3218	3.5% 01 Feb 2043	960,336	955,554
FNMA POOL AO0454	3.5% 01 Aug 2042	912,514	907,968
FNMA POOL AO0527	3% 01 May 2027	1,672,196	1,708,424
FNMA POOL AO1967	3% 01 Jun 2027	104,723	106,992
FNMA POOL AO3110	3.5% 01 Jun 2042	1,859,705	1,849,862
FNMA POOL AO7454	3% 01 Sep 2027	1,304,237	1,333,428
FNMA POOL AP0457	3% 01 Jul 2027	300,000	306,495
FNMA POOL AP2611	3.5% 01 Sep 2042	953,675	948,926
FNMA POOL AP3308	3.5% 01 Sep 2042	917,587	913,020
FNMA POOL AP3902	3% 01 Oct 2042	926,255	880,266
FNMA POOL AP4539	3.5% 01 Sep 2042	1,663,368	1,654,045
FNMA POOL AP4931	3% 01 Oct 2027	484,895	495,425
FNMA POOL AP5143	3% 01 Sep 2042	972,601	924,312
FNMA POOL AP6027	3% 01 Apr 2043	1,969,217	1,871,445
FNMA POOL AP6032	3% 01 Apr 2043	1,937,061	1,841,485
FNMA POOL AP8903	3.5% 01 Oct 2042	1,856,918	1,847,090
FNMA POOL AR2638	3.5% 01 Feb 2043	950,145	946,304
FNMA POOL AR9203	3.5% 01 Mar 2043	3,884,895	3,865,547
FNMA POOL AS0516	3% 01 Sep 2043	2,499,999	2,376,141
FNMA POOL AU2296	2.5% 01 Aug 2028	485,651	481,202
FNMA POOL AU3736	3% 01 Aug 2043	3,999,998	3,801,958
FNMA POOL AU4284	3.5% 01 Sep 2043	2,972,881	2,956,283
FNMA POOL AU9300	3% 01 Sep 2028	1,327,181	1,355,781
FNMA POOL AU9553	4% 01 Oct 2043	1,870,002	1,926,250
FNMA POOL AV0043	3% 01 Nov 2028	152,718	155,962
FNMA POOL AV0932	3% 01 Jan 2029	500,000	510,689
FNMA POOL AV2223	4% 01 Dec 2043	3,000,000	3,094,219
FNMA POOL AV2320	3% 01 Dec 2028	279,629	285,607
FNMA POOL AV3918	4% 01 Dec 2043	1,019,998	1,052,032
FNMA POOL AV6081	3% 01 Dec 2028	95,000	97,031
FNMA POOL MA0243	5% 01 Nov 2029	1,119,724	1,220,315
FNMA POOL MA0318	4.5% 01 Feb 2030	240,544	256,307
FNMA POOL MA0648	3.5% 01 Feb 2026	172,015	180,003
FNMA POOL MA0734	4.5% 01 May 2031	1,858,800	1,998,205
FNMA POOL MA0776	4.5% 01 Jun 2031	1,218,391	1,309,706
FNMA POOL MA0918	4% 01 Dec 2041	4,640,439	4,779,868
FNMA POOL MA1035	3% 01 Apr 2027	167,180	170,791
FNMA POOL MA1062	3% 01 May 2027	84,440	86,267
FNMA POOL MA1272	3% 01 Dec 2042	1,063,827	1,011,041
FNMA TBA 15 YR	3% 01 Dec 2099	17,500,000	17,858,887
FNMA TBA 15 YR	3.5% 01 Dec 2099	14,000,000	14,640,391
FNMA TBA 30YR SINGLE FAMILY JA	3.5% 01 Dec 2099	7,500,000	7,450,196
FNMA TBA 30YR SINGLE FAMILY JA	3.5% 01 Dec 2099	(11,000,000)	(10,926,953)
FNMA TBA 3PCT JAN 30 SINGLE FA	3% 01 Dec 2099	10,000,000	9,492,969
FNMA TBA 3PCT JAN 30 SINGLE FA	3% 01 Dec 2099	(1,000,000)	(949,297)
FNMA TBA SINGLE FAMILY MORTGAG	4% 01 Dec 2099	9,500,000	9,779,063
FORD MOTOR CREDIT CO LLC SR UNSECURED	5% 15 May 2018	1,280,000	1,425,804
FORD MOTOR CREDIT CO LLC SR UNSECURED	3.88% 15 Jan 2015	1,335,000	1,377,525
FREDDIE MAC 05/20	1.375% 01 May 2020	1,115,000	1,045,328
FREDDIE MAC NOTES	2% 25 Aug 2016	5,500,000	5,687,616
FREDDIE MAC NOTES	2.375% 13 Jan 2022	4,210,000	4,024,613
FREDDIE MAC NOTES	1.25% 01 Aug 2019	750,000	713,927

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FREDDIE MAC NOTES	1% 29 Sep 2017	1,775,000	1,754,209
FREDDIE MAC NOTES	0.75% 12 Jan 2018	4,190,000	4,077,989
FREDDIE MAC NOTES	0.875% 07 Mar 2018	3,160,000	3,069,586
FREDDIE MAC NOTES	0.875% 14 Oct 2016	1,770,000	1,776,122
FREDDIE MAC SENIOR NOTES	0.625% 01 Nov 2016	2,465,000	2,455,157
FREEMPORT MCMORAN C + G COMPANY GUAR	3.875% 15 Mar 2023	890,000	841,624
GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2005 GG3 AJ	4.859% 10 Aug 2042	777,000	803,193
GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007 GG9 A2	5.381% 10 Mar 2039	1,021,923	1,044,971
GE COMMERCIAL MORTGAGE CORPORA GECMC 2007 C1 A3	5.481% 10 Dec 2049	2,000,000	2,048,340
GENERAL DYNAMICS CORP COMPANY GUAR	2.25% 15 Nov 2022	1,125,000	1,010,105
GENERAL ELEC CAP CORP SR UNSECURED	5.55% 04 May 2020	220,000	253,160
GENERAL ELEC CAP CORP SR UNSECURED	5.625% 01 May 2018	2,735,000	3,140,786
GENERAL ELEC CAP CORP SR UNSECURED	4.65% 17 Oct 2021	290,000	315,940
GENERAL ELEC CAP CORP SR UNSECURED	3.1% 09 Jan 2023	2,035,000	1,930,723
GENERAL ELEC CAP CORP SR UNSECURED	1.5% 12 Jul 2016	1,925,000	1,945,349
GENERAL MILLS INC SR UNSECURED	5.7% 15 Feb 2017	1,805,000	2,024,037
GEORGIA POWER COMPANY SR UNSECURED	5.7% 01 Jun 2017	2,840,000	3,201,177
GILEAD SCIENCES INC SR UNSECURED	2.4% 01 Dec 2014	350,000	355,767
GLAXOSMITHKLINE CAP INC COMPANY GUAR	2.8% 18 Mar 2023	1,035,000	958,558
GLAXOSMITHKLINE CAPITAL COMPANY GUAR	1.5% 08 May 2017	1,715,000	1,715,765
GMAC COMMERCIAL MORTGAGE SECUR GMACC 2006 C1 A4	5.238% 10 Nov 2045	2,000,000	2,101,368
GNMA II POOL 004520	5% 20 Aug 2039	1,104,720	1,209,983
GNMA II POOL 004746	4.5% 20 Jul 2040	7,302,760	7,830,927
GNMA II POOL 004747	5% 20 Jul 2040	2,355,453	2,579,728
GNMA II POOL 004833	4% 20 Oct 2040	8,202,499	8,543,638
GNMA II POOL 004922	4% 20 Jan 2041	811,460	845,266
GNMA II POOL 004923	4.5% 20 Jan 2041	592,371	635,930
GNMA II POOL 004945	4% 20 Feb 2041	1,932,111	2,012,634
GNMA II POOL 004978	4.5% 20 Mar 2041	798,003	856,709
GNMA II POOL 004979	5% 20 Mar 2041	3,548,662	3,876,083
GNMA II POOL 004984	5.5% 20 Mar 2041	702,383	774,591
GNMA II POOL 005017	4.5% 20 Apr 2041	2,201,569	2,357,370
GNMA II POOL 005055	4.5% 20 May 2041	2,494,169	2,674,533
GNMA II POOL 005115	4.5% 20 Jul 2041	1,113,402	1,192,214
GNMA II POOL 005140	4.5% 20 Aug 2041	4,771,576	5,121,230
GNMA II POOL 005326	3% 20 Mar 2027	1,109,568	1,140,663
GNMA II POOL 005332	4% 20 Mar 2042	3,658,201	3,808,684
GNMA II POOL MA0023	4% 20 Apr 2042	1,457,762	1,517,748
GNMA II POOL MA0317	3% 20 Aug 2042	3,900,746	3,776,905
GNMA II POOL MA0318	3.5% 20 Aug 2042	8,830,102	8,921,719
GNMA II POOL MA0391	3% 20 Sep 2042	3,874,204	3,751,136
GNMA II POOL MA0392	3.5% 20 Sep 2042	4,403,804	4,449,548
GNMA II POOL MA0462	3.5% 20 Oct 2042	8,447,738	8,535,482
GNMA II POOL MA0624	3% 20 Dec 2042	1,470,281	1,423,583
GNMA II POOL MA1012	3.5% 20 May 2043	3,383,569	3,418,679
GNMA II TBA JAN 30 JUMBOS	0% 01 Dec 2099	7,500,000	7,797,950
GNMA II TBA JAN 30 JUMBOS	0% 01 Dec 2099	4,000,000	4,276,562
GNMA POOL 391705	5.5% 15 Jan 2038	108,827	119,779
GNMA POOL 561294	5.5% 15 Feb 2033	128,643	141,977
GNMA POOL 600546	5.5% 15 May 2036	8,295	9,113
GNMA POOL 603325	5.5% 15 Dec 2032	1,787	1,974
GNMA POOL 672676	5.5% 15 Apr 2038	259,550	285,473
GNMA POOL 676389	5.5% 15 Jan 2038	3,275	3,595
GNMA POOL 676515	5.5% 15 Feb 2038	744,616	817,816

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GNMA POOL 676754	5.5% 15 Mar 2038	532,932	586,086
GNMA POOL 677222	5.5% 15 Aug 2038	844,317	927,203
GNMA POOL 677228	6% 15 Aug 2038	3,649	4,061
GNMA POOL 683957	5.5% 15 Feb 2038	488,276	536,939
GNMA POOL 684721	5.5% 15 Mar 2038	174,003	191,340
GNMA POOL 687179	5.5% 15 Apr 2038	442,844	487,012
GNMA POOL 697463	6% 15 Sep 2038	250,000	278,213
GNMA POOL 700829	5.5% 15 Oct 2038	10,021	11,011
GNMA POOL 700978	6% 15 Nov 2038	746,351	829,733
GNMA POOL 723344	4% 15 Sep 2039	1,112,798	1,157,782
GNMA POOL 723430	4.5% 15 Nov 2039	1,715,953	1,841,475
GNMA POOL 737111	4.5% 15 Apr 2040	2,307,435	2,467,895
GNMA POOL 738882	4% 15 Oct 2041	739,213	769,095
GNMA POOL 745243	4% 15 Jul 2040	1,348,848	1,403,429
GNMA POOL 771561	4% 15 Aug 2041	708,218	736,839
GNMA POOL 782495	5.5% 15 Dec 2038	166,429	183,125
GNMA POOL 782528	5% 15 Jan 2039	1,527,776	1,659,324
GNMA POOL 783851	6% 15 Mar 2041	500,000	553,839
GNMA POOL AA5821	3% 15 Nov 2042	2,489,708	2,409,145
GNMA POOL AB3031	3% 15 Oct 2042	498,253	482,130
GNMA POOL AB9110	3% 15 Oct 2042	2,458,525	2,378,972
GNMA POOL AD2413	3.5% 15 May 2043	485,261	490,277
GNMA POOL AD2414	3.5% 15 May 2043	973,686	983,034
GNMA POOL AD8784	3% 15 Mar 2043	991,829	959,735
GOLDMAN SACHS GROUP INC SR UNSECURED	5.375% 15 Mar 2020	155,000	172,380
GOLDMAN SACHS GROUP INC SR UNSECURED	6.15% 01 Apr 2018	4,015,000	4,603,908
GOLDMAN SACHS GROUP INC SR UNSECURED	5.75% 24 Jan 2022	300,000	337,706
GOLDMAN SACHS GROUP INC SR UNSECURED	3.625% 22 Jan 2023	1,665,000	1,612,308
GOLDMAN SACHS GROUP INC SR UNSECURED	3.625% 07 Feb 2016	725,000	760,873
GS MORTGAGE SECURITIES TRUST GSMS 2006 GG6 A4	5.553% 10 Apr 2038	810,000	872,212
HALLIBURTON COMPANY SR UNSECURED	3.5% 01 Aug 2023	1,375,000	1,332,888
HARTFORD FINL SVCS GRP SR UNSECURED	5.5% 30 Mar 2020	1,760,000	1,978,171
HOME DEPOT INC SR UNSECURED	3.75% 15 Feb 2024	2,060,000	2,050,388
HONEYWELL INTERNATIONAL SR UNSECURED	5% 15 Feb 2019	650,000	730,363
HSBC BANK USA NA SUBORDINATED	4.875% 24 Aug 2020	265,000	285,996
HSBC FINANCE CORP SUBORDINATED	6.676% 15 Jan 2021	120,000	137,884
HSBC HOLDINGS PLC SR UNSECURED	5.1% 05 Apr 2021	2,700,000	3,000,912
INGERSOLL RAND GL HLD CO COMPANY GUAR	6.875% 15 Aug 2018	535,000	629,638
INGERSOLL RAND GL HLD CO COMPANY GUAR 144A	4.25% 15 Jun 2023	680,000	672,929
INTEL CORP SR UNSECURED	1.35% 15 Dec 2017	2,440,000	2,411,547
INTL PAPER CO SR UNSECURED	7.95% 15 Jun 2018	445,000	540,538
JOHN DEERE CAPITAL CORP SR UNSECURED	2.25% 07 Jun 2016	235,000	242,575
JOHNSON CONTROLS INC SR UNSECURED	1.75% 01 Mar 2014	240,000	240,527
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2004 CBX AJ	4.951% 12 Jan 2037	500,000	510,142
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 CB12 AM	1% 12 Sep 2037	190,000	199,808
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP2 AM	4.78% 15 Jul 2042	615,000	642,989
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2005 LDP4 AM	4.999% 15 Oct 2042	1,110,000	1,175,612
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 CB14 A4	5.481% 12 Dec 2044	1,480,000	1,579,324
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP6 A4	5.475% 15 Apr 2043	1,440,414	1,558,142
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 C10 A4	2.8754% 15 Dec 2047	1,900,000	1,776,222
* JPMORGAN CHASE + CO SR UNSECURED	6.3% 23 Apr 2019	4,360,000	5,145,907
* JPMORGAN CHASE + CO SR UNSECURED	3.2% 25 Jan 2023	1,845,000	1,749,108
* JPMORGAN CHASE + CO SUBORDINATED	3.375% 01 May 2023	350,000	326,200
KELLOGG CO SR UNSECURED	1.75% 17 May 2017	605,000	604,284

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KEYCORP SR UNSECURED	5.1% 24 Mar 2021	280,000	306,016
KINDER MORGAN ENER PART SR UNSECURED	6% 01 Feb 2017	535,000	599,676
KINDER MORGAN ENER PART SR UNSECURED	6.85% 15 Feb 2020	1,650,000	1,961,329
KOREA DEVELOPMENT BANK SR UNSECURED	3.875% 04 May 2017	305,000	321,479
KORGER CO/THE	2.3% 15 Jan 2019	230,000	228,847
KRAFT FOODS GROUP INC SR UNSECURED	5.375% 10 Feb 2020	827,000	933,023
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2005 C7 AM	1% 15 Nov 2040	470,000	503,762
LG+E + KU ENERGY LLC SR UNSECURED	3.75% 15 Nov 2020	600,000	607,026
LLOYDS BANK PLC BANK GUARANT	2.3% 27 Nov 2018	450,000	448,833
LLOYDS BANK PLC BANK GUARANT	4.875% 21 Jan 2016	855,000	911,970
LOCKHEED MARTIN CORP SR UNSECURED	4.25% 15 Nov 2019	772,000	830,156
LORILLARD TOBACCO CO COMPANY GUAR	3.75% 20 May 2023	780,000	710,088
LYB INTL FINANCE BV COMPANY GUAR	4% 15 Jul 2023	370,000	365,210
MCDONALD S CORP SR UNSECURED	5.8% 15 Oct 2017	1,280,000	1,475,739
MCDONALD S CORP SR UNSECURED	1.875% 29 May 2019	535,000	522,003
MCKESSON CORP SR UNSECURED	5.7% 01 Mar 2017	500,000	557,422
MERCK + CO INC COMPANY GUAR	6% 15 Sep 2017	2,520,000	2,913,186
MERCK + CO INC SR UNSECURED 01/21 3.875	3.875% 15 Jan 2021	1,450,000	1,529,357
MERRILL LYNCH MORTGAGE TRUST MLMT 2005 LC1 AM	5.30502% 12 Jan 2044	190,000	202,763
MERRILL LYNCH MORTGAGE TRUST MLMT 2006 C1 AM	1% 12 May 2039	1,120,000	1,207,286
* METLIFE INC SR UNSECURED	6.75% 01 Jun 2016	2,515,000	2,859,633
* METLIFE INC SR UNSECURED	4.368% 15 Sep 2023	1,240,000	1,265,899
MICROSOFT CORP SR UNSECURED	3% 01 Oct 2020	1,170,000	1,192,513
MICROSOFT CORP SR UNSECURED	2.5% 08 Feb 2016	1,735,000	1,800,472
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 1 A4	5.46827% 12 Feb 2039	3,856,408	4,133,491
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 1 AM	1% 12 Feb 2039	2,150,000	2,325,831
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 2 A4	1% 12 Jun 2046	2,775,000	3,031,088
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 2 AM	5.8819% 12 Jun 2046	280,000	308,027
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2007 5 A3	5.364% 12 Aug 2048	856,526	857,536
MOLSON COORS BREWING CO COMPANY GUAR	2% 01 May 2017	380,000	381,385
MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ8 A4	5.5978% 12 Mar 2044	2,000,000	2,135,350
MORGAN STANLEY CAPITAL I TRUST MSC 2006 HQ9 AM	5.773% 12 Jul 2044	320,000	349,180
MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ11 AM	5.67167% 15 Oct 2042	160,000	172,555
MORGAN STANLEY SR UNSECURED	3.75% 25 Feb 2023	1,310,000	1,274,715
MORGAN STANLEY SR UNSECURED	5.75% 25 Jan 2021	100,000	113,126
MORGAN STANLEY SR UNSECURED	5.625% 23 Sep 2019	2,920,000	3,319,123
MORGAN STANLEY SR UNSECURED	3.8% 29 Apr 2016	1,375,000	1,454,516
MORGAN STANLEY SUBORDINATED	4.1% 22 May 2023	235,000	227,421
MORGAN STANLEY SUBORDINATED	4.875% 01 Nov 2022	170,000	174,022
MYLAN INC SR UNSECURED	2.55% 28 Mar 2019	250,000	247,505
NABORS INDUSTRIES INC COMPANY GUAR	6.15% 15 Feb 2018	1,210,000	1,359,712
NBCUNIVERSAL MEDIA LLC COMPANY GUAR	5.15% 30 Apr 2020	900,000	1,005,971
NISOURCE FINANCE CORP COMPANY GUAR	6.8% 15 Jan 2019	480,000	558,620
NOBLE ENERGY INC SR UNSECURED	8.25% 01 Mar 2019	935,000	1,162,155
NOBLE ENERGY INC SR UNSECURED	4.15% 15 Dec 2021	485,000	498,701
NORFOLK SOUTHERN CORP SR UNSECURED	5.75% 01 Apr 2018	785,000	894,364
NORFOLK SOUTHERN CORP SR UNSECURED	5.9% 15 Jun 2019	1,140,000	1,318,325
NORFOLK SOUTHERN CORP SR UNSECURED	3% 01 Apr 2022	765,000	722,743
NORTHROP GRUMMAN CORP SR UNSECURED	5.05% 01 Aug 2019	2,290,000	2,531,130
NOVARTIS CAPITAL CORP COMPANY GUAR	4.4% 24 Apr 2020	250,000	272,284
NOVARTIS CAPITAL CORP COMPANY GUAR	2.4% 21 Sep 2022	1,260,000	1,155,206
NOVARTIS SECS INVEST LTD COMPANY GUAR	5.125% 10 Feb 2019	1,195,000	1,353,182
OCCIDENTAL PETROLEUM COR SR UNSECURED	4.1% 01 Feb 2021	1,520,000	1,595,599
ONEOK PARTNERS LP COMPANY GUAR	8.625% 01 Mar 2019	1,070,000	1,341,973

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ONEOK PARTNERS LP COMPANY GUAR	3.375% 01 Oct 2022	720,000	673,064
ORACLE CORP SR UNSECURED	5.75% 15 Apr 2018	724,000	836,631
ORACLE CORP SR UNSECURED	5% 08 Jul 2019	1,705,000	1,930,207
ORACLE CORP SR UNSECURED	2.5% 15 Oct 2022	590,000	540,402
ORANGE SA SR UNSECURED	2.125% 16 Sep 2015	360,000	366,918
PACIFIC GAS + ELECTRIC SR UNSECURED	3.85% 15 Nov 2023	1,400,000	1,392,468
PEPSICO INC SR UNSECURED	5% 01 Jun 2018	3,265,000	3,662,426
PETROBRAS GLOBAL FINANCE COMPANY GUAR	4.375% 20 May 2023	1,620,000	1,443,245
PFIZER INC SR UNSECURED	6.2% 15 Mar 2019	1,795,000	2,127,847
PHILIP MORRIS INTL INC SR UNSECURED	4.5% 26 Mar 2020	900,000	973,198
PHILIP MORRIS INTL INC SR UNSECURED	2.625% 06 Mar 2023	860,000	778,831
PNC FUNDING CORP BANK GUARANT	6.7% 10 Jun 2019	1,635,000	1,963,921
PNC FUNDING CORP BANK GUARANT	4.375% 11 Aug 2020	595,000	636,103
PRECISION CASTPARTS CORP SR UNSECURED	2.5% 15 Jan 2023	590,000	534,530
PRINCIPAL FINANCIAL GROU COMPANY GUAR	1.85% 15 Nov 2017	410,000	406,292
PROCTER + GAMBLE CO/THE SR UNSECURED	4.7% 15 Feb 2019	1,080,000	1,206,292
PROCTER + GAMBLE CO/THE SR UNSECURED	2.3% 06 Feb 2022	695,000	651,384
PROGRESS ENERGY INC SR UNSECURED	4.875% 01 Dec 2019	1,890,000	2,076,719
QUEST DIAGNOSTIC INC COMPANY GUAR	5.45% 01 Nov 2015	1,095,000	1,180,238
RABOBANK NEDERLAND BANK GUARANT	2.125% 13 Oct 2015	1,645,000	1,687,403
RAYTHEON COMPANY SR UNSECURED	3.125% 15 Oct 2020	550,000	550,626
REPUBLIC OF CHILE SR UNSECURED	3.25% 14 Sep 2021	1,370,000	1,339,175
REPUBLIC SERVICES INC COMPANY GUAR	5.5% 15 Sep 2019	600,000	675,142
REYNOLDS AMERICAN INC COMPANY GUAR	6.75% 15 Jun 2017	1,135,000	1,299,190
RIO TINTO FIN USA LTD COMPANY GUAR	3.5% 02 Nov 2020	435,000	444,123
RIO TINTO FIN USA PLC	1.375% 17 Jun 2016	1,260,000	1,279,623
RIO TINTO FIN USA PLC COMPANY GUAR	3.5% 22 Mar 2022	590,000	578,980
ROGERS COMMUNICATIONS IN COMPANY GUAR	3% 15 Mar 2023	390,000	359,765
ROGERS COMMUNICATIONS IN COMPANY GUAR	6.8% 15 Aug 2018	445,000	530,367
ROYAL BK SCOTLND GRP PLC SR UNSECURED	6.4% 21 Oct 2019	670,000	772,058
SAFEWAY INC SR UNSECURED	3.95% 15 Aug 2020	855,000	854,686
SANOFI SR UNSECURED	2.625% 29 Mar 2016	585,000	608,315
SCHLUMBERGER INVT SA	3.65% 01 Dec 2023	340,000	337,040
SHELL INTERNATIONAL FIN COMPANY GUAR	4.3% 22 Sep 2019	1,150,000	1,260,536
SHELL INTERNATIONAL FIN COMPANY GUAR	4.375% 25 Mar 2020	370,000	405,611
SOUTHERN CAL EDISON 1ST REF MORT	3.5% 01 Oct 2023	1,005,000	984,950
SPECTRA ENERGY PARTNERS SR UNSECURED	4.75% 15 Mar 2024	1,120,000	1,141,731
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	117,567,593	117,567,593
ST JUDE MEDICAL INC SR UNSECURED	3.25% 15 Apr 2023	1,180,000	1,100,920
STATE OF ISRAEL SR UNSECURED	4% 30 Jun 2022	655,000	681,200
STATOIL ASA COMPANY GUAR	5.25% 15 Apr 2019	1,940,000	2,198,724
SUMITOMO MITSUI BANKING BANK GUARANT	3.95% 19 Jul 2023	510,000	507,754
SVENSKA HANDELSBANKEN AB SR UNSECURED	2.5% 25 Jan 2019	1,125,000	1,133,750
TELEFONICA EMISIONES SAU COMPANY GUAR	3.729% 27 Apr 2015	975,000	1,007,313
TENN VALLEY AUTHORITY SR UNSECURED	5.5% 18 Jul 2017	440,000	503,851
TENN VALLEY AUTHORITY SR UNSECURED	3.875% 15 Feb 2021	1,450,000	1,531,100
TEVA PHARMA FIN II/III COMPANY GUAR	3% 15 Jun 2015	970,000	1,001,074
TEVA PHARMACEUT FIN BV COMPANY GUAR	2.95% 18 Dec 2022	1,175,000	1,063,812
TEXTRON INC SR UNSECURED	6.2% 15 Mar 2015	550,000	583,447
TIME WARNER CABLE INC COMPANY GUAR	8.75% 14 Feb 2019	620,000	739,562
TIME WARNER CABLE INC COMPANY GUAR	5.85% 01 May 2017	970,000	1,057,977
TIME WARNER INC COMPANY GUAR	3.15% 15 Jul 2015	1,960,000	2,030,544
TIME WARNER INC COMPANY GUAR	4.75% 29 Mar 2021	1,975,000	2,106,085
TOTAL CAPITAL INTL SA COMPANY GUAR	2.7% 25 Jan 2023	805,000	742,567

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TOTAL CAPITAL INTL SA COMPANY GUAR	2.875% 17 Feb 2022	1,165,000	1,107,864
TOYOTA MOTOR CREDIT CORP SR UNSECURED	2.625% 10 Jan 2023	1,060,000	982,881
TRANSOCEAN INC COMPANY GUAR	2.5% 15 Oct 2017	455,000	459,820
TRAVELERS COS INC SR UNSECURED	5.8% 15 May 2018	1,640,000	1,889,200
TYCO ELECTRONICS GROUP S COMPANY GUAR	6.55% 01 Oct 2017	465,000	532,144
TYCO INTERNATIONAL FINAN COMPANY GUAR	8.5% 15 Jan 2019	600,000	735,982
UNILEVER CAPITAL CORP COMPANY GUAR	4.25% 10 Feb 2021	1,330,000	1,426,301
UNION PACIFIC CORP SR UNSECURED	4% 01 Feb 2021	520,000	542,605
UNITED MEXICAN STATES SR UNSECURED	5.95% 19 Mar 2019	3,642,000	4,206,510
UNITED MEXICAN STATES SR UNSECURED	4% 02 Oct 2023	848,000	839,520
UNITED PARCEL SERVICE SR UNSECURED	5.125% 01 Apr 2019	1,960,000	2,229,302
UNITED PARCEL SERVICE SR UNSECURED	3.125% 15 Jan 2021	1,660,000	1,661,992
UNITEDHEALTH GROUP INC SR UNSECURED	4.7% 15 Feb 2021	440,000	480,063
UNITEDHEALTH GROUP INC SR UNSECURED	6% 15 Feb 2018	600,000	693,188
UNITEDHEALTH GROUP INC SR UNSECURED	1.4% 15 Oct 2017	475,000	469,003
UNITEDHEALTH GROUP INC SR UNSECURED	2.875% 15 Mar 2023	710,000	660,659
US 5YR NOTE (CBT) MAR14	XCBT 20140331	11,700,000	(164,660)
US DOLLAR		2,163,917	2,163,917
US LONG BOND(CBT) MAR14	XCBT 20140320	(2,100,000)	42,023
US TREASURY N/B	8.5% 15 Feb 2020	5,025,000	6,889,355
US TREASURY N/B	8% 15 Nov 2021	2,905,000	4,035,225
US TREASURY N/B	0.625% 15 Dec 2016	2,065,000	2,056,612
US TREASURY N/B	2.375% 31 Dec 2020	8,855,000	8,820,412
US TREASURY N/B	3.125% 31 Oct 2016	18,465,000	19,702,727
US TREASURY N/B	1.875% 30 Jun 2015	26,200,000	26,834,538
US TREASURY N/B	1.5% 30 Jun 2016	3,105,000	3,176,561
US TREASURY N/B	2% 15 Feb 2022	4,020,000	3,814,916
US TREASURY N/B	2% 30 Nov 2020	19,600,000	19,079,385
US TREASURY N/B	0.25% 31 Dec 2015	12,685,000	12,651,309
US TREASURY N/B	4.625% 15 Nov 2016	7,070,000	7,847,700
US TREASURY N/B	4.5% 15 May 2017	1,380,000	1,539,994
US TREASURY N/B	3.5% 15 Feb 2018	4,570,000	4,961,306
US TREASURY N/B	2.375% 28 Feb 2015	40,360,000	41,370,574
US TREASURY N/B	2.125% 31 May 2015	12,620,000	12,955,717
US TREASURY N/B	1.875% 30 Sep 2017	9,525,000	9,768,335
US TREASURY N/B	1.375% 30 Nov 2015	35,135,000	35,814,370
US TREASURY N/B	1.75% 31 May 2016	13,070,000	13,448,821
US TREASURY N/B	1% 31 Aug 2016	2,815,000	2,841,391
US TREASURY N/B	0.875% 31 Jan 2017	1,720,000	1,721,613
US TREASURY N/B	0.375% 15 Mar 2015	14,970,000	15,000,988
US TREASURY N/B	0.625% 31 May 2017	35,970,000	35,500,699
US TREASURY N/B	0.875% 31 Jul 2019	6,100,000	5,744,010
US TREASURY N/B	0.625% 31 Aug 2017	10,680,000	10,479,750
US TREASURY N/B	0.625% 30 Sep 2017	13,225,000	12,950,171
US TREASURY N/B	0.625% 30 Nov 2017	14,845,000	14,473,875
US TREASURY N/B	0.375% 15 Jan 2016	2,630,000	2,628,972
US TREASURY N/B	0.75% 31 Jan 2018	27,150,000	26,632,467
US TREASURY N/B	0.25% 28 Feb 2015	10,160,000	10,166,350
US TREASURY N/B	0.25% 31 Mar 2015	21,390,000	21,401,700
US TREASURY N/B	1% 31 May 2018	7,430,000	7,267,469
US TREASURY N/B	1.375% 30 Jun 2018	3,115,000	3,091,395
US TREASURY N/B	1.375% 31 Jul 2018	8,570,000	8,493,007
US TREASURY N/B	0.375% 31 Aug 2015	16,480,000	16,505,099
US TREASURY N/B	2.125% 31 Aug 2020	35,930,000	35,469,665

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US TREASURY N/B	2.75% 15 Nov 2023	6,365,000	6,226,759
US ULTRA BOND(CBT MAR14	XCBT 20140320	(17,400,000)	487,422
VERIZON COMMUNICATIONS SR UNSECURED	4.6% 01 Apr 2021	2,215,000	2,339,724
VERIZON COMMUNICATIONS SR UNSECURED	5.15% 15 Sep 2023	3,640,000	3,908,239
VIACOM INC SR UNSECURED	5.625% 15 Sep 2019	710,000	807,499
VIACOM INC SR UNSECURED	3.125% 15 Jun 2022	490,000	452,658
VIACOM INC SR UNSECURED	3.25% 15 Mar 2023	820,000	759,498
WACHOVIA BANK COMMERCIAL MORTG WBCMT 2005 C17 AJ	1% 15 Mar 2042	380,000	396,101
WACHOVIA BANK COMMERCIAL MORTG WBCMT 2005 C19 AM	4.75% 15 May 2044	1,000,000	1,043,153
WACHOVIA BANK COMMERCIAL MORTG WBCMT 2005 C20 AMFX	5.179% 15 Jul 2042	560,000	594,280
WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C25 A5	5.7336% 15 May 2043	1,110,000	1,213,636
WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C27 A3	5.765% 15 Jul 2045	1,738,510	1,867,132
WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C28 A4	5.572% 15 Oct 2048	1,180,000	1,291,388
WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C29 A4	5.308% 15 Nov 2048	4,000,000	4,371,576
WAL MART STORES INC SR UNSECURED	5.375% 05 Apr 2017	1,525,000	1,714,830
WAL MART STORES INC SR UNSECURED	5.8% 15 Feb 2018	1,695,000	1,958,727
WAL MART STORES INC SR UNSECURED	3.625% 08 Jul 2020	760,000	796,368
WALT DISNEY COMPANY/THE SR UNSECURED	2.75% 16 Aug 2021	795,000	766,479
WALT DISNEY COMPANY/THE SR UNSECURED	1.1% 01 Dec 2017	440,000	433,567
WASTE MANAGEMENT INC COMPANY GUAR	4.6% 01 Mar 2021	370,000	394,222
WASTE MANAGEMENT INC COMPANY GUAR	4.75% 30 Jun 2020	455,000	494,772
WEATHERFORD BERMUDA COMPANY GUAR	5.125% 15 Sep 2020	440,000	472,674
WEATHERFORD BERMUDA COMPANY GUAR	6% 15 Mar 2018	250,000	280,572
WEATHERFORD BERMUDA COMPANY GUAR	9.625% 01 Mar 2019	810,000	1,040,740
WELLPOINT INC SR UNSECURED	4.35% 15 Aug 2020	315,000	332,927
WELLPOINT INC SR UNSECURED	3.125% 15 May 2022	360,000	337,636
WELLS FARGO + COMPANY SR UNSECURED	5.625% 11 Dec 2017	3,900,000	4,470,161
WESTPAC BANKING CORP SR UNSECURED	3% 04 Aug 2015	165,000	171,418
WI TREASURY N/B	1.5% 31 Dec 2018	34,325,000	33,938,844
WYETH LLC COMPANY GUAR	5.45% 01 Apr 2017	1,790,000	2,010,251
XEROX CORPORATION SR UNSECURED	2.95% 15 Mar 2017	555,000	569,757
XTO ENERGY INC SR UNSECURED	5.3% 30 Jun 2015	370,000	396,569
XTO ENERGY INC SR UNSECURED	5.5% 15 Jun 2018	1,180,000	1,356,834
ZOETIS INC SR UNSECURED	3.25% 01 Feb 2023	700,000	654,970
Sub-Total: Fund 5739 9 of 16			\$ 1,570,400,683

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	PRUDENTIAL INVESTMENT CORP	PRU INVEST CORP	11,457	\$ 322,938,468
Sub-Total: Fund 5740 10 of 16				\$ 322,938,468

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	64,396	\$ 64,396
	US SAVINGS BONDS SERIES I	SERIES I 10/2011	16,000,000	424,640,000
	US SAVINGS BONDS SERIES I	SERIES I 04/2012	6,000,000	155,640,000
	Sub-Total: Fund 5741 11 of 16			\$ 580,344,396

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
			Shares/ Par Value	
	21ST CENTURY FOX AMERICA COMPANY GUAR	8% 17 Oct 2016	500,000	\$ 588,510
	ABBNEY NATL TREASURY SERV BANK GUARANT	3.05% 23 Aug 2018	1,775,000	1,823,866
	AETNA INC SR UNSECURED	6% 15 Jun 2016	350,000	391,211
	AMERICAN EXPRESS BK FSB SR UNSECURED	6% 13 Sep 2017	500,000	575,182
	AMERICAN EXPRESS ISSUANCE TRUS AEITT 2013 2 A	0.5845% 15 Aug 2019	600,000	600,620
	AMERICAN HONDA FINANCE SR UNSECURED	1% 07 Oct 2016	500,000	502,601
	AMERICAN HONDA FINANCE SR UNSECURED	2.125% 10 Oct 2018	575,000	572,633
	AMERICAN HONDA FINANCE SR UNSECURED 144A	2.6% 20 Sep 2016	500,000	520,207
	ANADARKO PETROLEUM CORP SR UNSECURED	6.375% 15 Sep 2017	750,000	861,052
	ANADARKO PETROLEUM CORP SR UNSECURED	5.95% 15 Sep 2016	1,000,000	1,114,065
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR	5.375% 15 Jan 2020	750,000	860,743
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR	1.375% 15 Jul 2017	200,000	199,580
	AON CORP COMPANY GUAR	3.5% 30 Sep 2015	350,000	365,291
	APACHE CORP SR UNSECURED	3.625% 01 Feb 2021	750,000	772,154
	ARCELORMITTAL SR UNSECURED	4.25% 05 Aug 2015	100,000	103,500
	ARCELORMITTAL SR UNSECURED	4.25% 25 Feb 2015	375,000	385,313
	ASSURANT INC SR UNSECURED	2.5% 15 Mar 2018	1,250,000	1,221,318
	AT+T INC SR UNSECURED	2.35% 27 Nov 2018	500,000	500,429
	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A	4.95% 01 Jun 2014	725,000	737,519
	BAKER HUGHES INC SR UNSECURED	7.5% 15 Nov 2018	100,000	123,206
	BANC OF AMERICA COMMERCIAL MOR BACM 2007 1 A4	5.451% 15 Jan 2049	2,580,000	2,792,406
	BANK OF AMERICA CORP SR UNSECURED	2.6% 15 Jan 2019	1,500,000	1,506,621
	BANK OF AMERICA CORP SR UNSECURED	3.875% 22 Mar 2017	1,250,000	1,334,148
	BANK OF AMERICA CORP SR UNSECURED	2% 11 Jan 2018	1,000,000	998,226
	BANK OF AMERICA CORP SR UNSECURED	4.1% 24 Jul 2023	925,000	928,925
	BANK OF NEW YORK MELLON SR UNSECURED	2.95% 18 Jun 2015	503,000	520,706
	BANK OF NEW YORK MELLON SR UNSECURED	1% 01 Aug 2018	475,000	476,290
	BARRICK GOLD CORP SR UNSECURED	4.1% 01 May 2023	2,350,000	2,124,144
	BB+T CORPORATION	1% 15 Jun 2018	1,425,000	1,434,995
	BEAR STEARNS COMMERCIAL MORTGA BSCMS 2007 PW16 A4	5.718912% 11 Jun 2040	2,527,000	2,833,864
	BERKSHIRE HATHAWAY INC SR UNSECURED	1.9% 31 Jan 2017	200,000	204,603
	BHP BILLITON FIN USA LTD COMPANY GUAR	1.875% 21 Nov 2016	1,175,000	1,200,284
	BHP BILLITON FIN USA LTD COMPANY GUAR	1.625% 24 Feb 2017	500,000	501,355
	BNP PARIBAS SR UNSECURED	2.7% 20 Aug 2018	1,625,000	1,655,470
	BOCA HOTEL PORTFOLIO TRUST BHP 2013 BOCA A 144A	1.3045% 15 Aug 2026	1,632,708	1,635,497
	BRANDYWINE OPER PARTNERS COMPANY GUAR	4.95% 15 Apr 2018	1,616,000	1,737,929
	BURLINGTN NORTH SANTA FE SR UNSECURED	4.1% 01 Jun 2021	108,000	110,946
	CAMERON INTL CORP SR UNSECURED	1.6% 30 Apr 2015	125,000	125,764

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CANADIAN NATL RAILWAY SR UNSECURED	1.45% 15 Dec 2016	350,000	352,482
CAPITAL ONE BANK USA NA SR UNSECURED	2.15% 21 Nov 2018	1,075,000	1,068,839
CAPITAL ONE FINANCIAL CO SR UNSECURED	3.5% 15 Jun 2023	700,000	657,096
CAPITAL ONE FINANCIAL CO SR UNSECURED	2.15% 23 Mar 2015	1,004,000	1,020,647
CAPITAL ONE FINANCIAL CO SR UNSECURED	1% 06 Nov 2015	1,350,000	1,349,411
CARDINAL HEALTH INC SR UNSECURED	1.9% 15 Jun 2017	500,000	501,061
CARPENTER TECHNOLOGY SR UNSECURED	4.45% 01 Mar 2023	750,000	719,625
CATERPILLAR INC SR UNSECURED	3.9% 27 May 2021	400,000	415,480
CBL + ASSOCIATES LP LIMITD GUARA	5.25% 01 Dec 2023	2,000,000	1,997,342
CGBAM COMMERCIAL MORTGAGE TRUS CGBAM 2013 BREH A2 144A	1.2666% 15 May 2030	1,500,000	1,498,730
CHASE ISSUANCE TRUST CHAIT 2007 B1 B1	0.4323% 15 Apr 2019	1,500,000	1,481,918
CHESAPEAKE FUNDING LLC CF 2013 1A A 144A	0.6075% 07 Jan 2025	1,000,000	1,000,921
CIGNA CORP SR UNSECURED	5.125% 15 Jun 2020	600,000	665,488
CITIBANK CREDIT CARD ISSUANCE CCCIT 2013 A7 A7	0.5995% 10 Sep 2020	750,000	750,418
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2006 C5 A4	5.431% 15 Oct 2049	1,300,000	1,418,390
CITIGROUP INC SR UNSECURED	5.375% 09 Aug 2020	1,450,000	1,649,581
CITIGROUP INC SUB NOTES	3.5% 15 May 2023	900,000	838,612
CNH EQUIPMENT TRUST CNH 2012 C A3	0.57% 15 Dec 2017	1,400,000	1,398,421
CNH WHOLESALE MASTER NOTE TRUS CNHMT 2013 2A A 144A	1% 15 Aug 2019	2,000,000	2,003,200
COMM MORTGAGE TRUST COMM 2013 THL A2 144A	1.218% 08 Jun 2030	1,600,000	1,601,936
COMMONWEALTH BANK AUST SR UNSECURED 144A	1% 20 Sep 2016	1,500,000	1,503,641
CONOCOPHILLIPS COMPANY GUAR	5.75% 01 Feb 2019	700,000	808,342
CONS EDISON CO OF NY SR UNSECURED	5.375% 15 Dec 2015	300,000	326,295
COX COMMUNICATIONS INC SR UNSECURED	5.45% 15 Dec 2014	416,000	434,741
CREDIT AGRICOLE LONDON SR UNSECURED 144A	1.625% 15 Apr 2016	1,275,000	1,282,862
CREDIT SUISSE NEW YORK SR UNSECURED	3.5% 23 Mar 2015	800,000	828,266
CREDIT SUISSE USA INC BANK GUARANT	5.125% 15 Aug 2015	750,000	803,708
DAIMLER FINANCE NA LLC COMPANY GUAR 144A	3.875% 15 Sep 2021	750,000	756,900
DAIMLER FINANCE NA LLC COMPANY GUAR 144A	2.375% 01 Aug 2018	1,075,000	1,072,622
DAYTON POWER + LIGHT CO 1ST MORTGAGE 144A	1.875% 15 Sep 2016	875,000	882,149
DDR CORP SR UNSECURED	4.625% 15 Jul 2022	1,250,000	1,274,971
DEUTSCHE TELEKOM INT FIN COMPANY GUAR	4.875% 08 Jul 2014	500,000	510,624
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A	2.25% 06 Mar 2017	150,000	152,137
DIAGEO CAPITAL PLC COMPANY GUAR	4.828% 15 Jul 2020	330,000	365,426
DIRECTV HOLDINGS/FING COMPANY GUAR	3.5% 01 Mar 2016	250,000	262,422
DISCOVER CARD EXECUTION NOTE T DCENT 2012 A1 A1	0.81% 15 Aug 2017	343,000	344,201
DOW CHEMICAL CO/THE SR UNSECURED	5.7% 15 May 2018	87,000	99,468
DUKE ENERGY CAROLINAS 1ST REF MORT	5.25% 15 Jan 2018	790,000	893,066
DUKE ENERGY CORP SR UNSECURED	1.625% 15 Aug 2017	725,000	720,418
EMERSON ELECTRIC CO SR UNSECURED	4.125% 15 Apr 2015	1,000,000	1,044,280
ENERGY TRANSFER PARTNERS SR UNSECURED	4.15% 01 Oct 2020	1,850,000	1,876,975
ENTERGY LOUISIANA LLC 1ST MORTGAGE	3.3% 01 Dec 2022	300,000	282,104
ENTERGY MISSISSIPPI INC 1ST MORTGAGE	3.1% 01 Jul 2023	200,000	185,809
ENTERPRISE PRODUCTS OPER COMPANY GUAR	5.6% 15 Oct 2014	1,000,000	1,039,137
ENTERPRISE PRODUCTS OPER COMPANY GUAR	1.25% 13 Aug 2015	250,000	251,661
EXPORT IMPORT BK KOREA SR UNSECURED	1.75% 27 Feb 2018	250,000	243,266
EXPORT IMPORT BK KOREA SR UNSECURED	1.09385% 17 Sep 2016	800,000	803,239
FANNIE MAE NOTES	1.25% 27 Feb 2014	2,200,000	2,203,762
FANNIE MAE NOTES	1.25% 30 Jan 2017	3,500,000	3,542,116
FANNIE MAE NOTES	0.5% 22 Oct 2015	750,000	751,163
FANNIE MAE NOTES	0.7% 06 Sep 2016	750,000	747,950
FANNIE MAE NOTES	1% 15 Feb 2018	750,000	729,260
FED HM LN PC POOL 2B0062	2.453% 01 Dec 2041	409,767	416,454
FED HM LN PC POOL A32438	4.5% 01 Apr 2035	2,387,809	2,532,035

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FED HM LN PC POOL A71410	6% 01 Jan 2038	1,472,486	1,623,026
FED HM LN PC POOL A75437	5.5% 01 Mar 2038	300,181	327,159
FED HM LN PC POOL C91161	5% 01 Feb 2028	1,443,589	1,557,824
FED HM LN PC POOL D99066	3.5% 01 Apr 2032	1,347,676	1,373,629
FED HM LN PC POOL G04576	6% 01 Sep 2038	635,564	700,541
FED HM LN PC POOL G04913	5% 01 Mar 2038	1,569,537	1,690,417
FED HM LN PC POOL G05671	5.5% 01 Aug 2038	1,075,048	1,171,667
FED HM LN PC POOL G06385	5.5% 01 Aug 2040	700,263	763,198
FED HM LN PC POOL G07224	5% 01 Sep 2040	484,303	521,619
FED HM LN PC POOL G08447	4.5% 01 May 2041	2,566,569	2,719,810
FED HM LN PC POOL G08487	4% 01 Apr 2042	2,143,893	2,203,367
FED HM LN PC POOL G08540	3% 01 Aug 2043	6,129,826	5,814,510
FED HM LN PC POOL G13531	5% 01 Dec 2017	266,863	282,434
FED HM LN PC POOL G30584	3.5% 01 Apr 2032	1,822,912	1,857,999
FED HM LN PC POOL G30662	3% 01 Sep 2033	891,316	880,387
FED HM LN PC POOL J11562	4.5% 01 Jan 2025	454,787	487,977
FED HM LN PC POOL J12679	4% 01 Aug 2025	632,358	667,824
FED HM LN PC POOL J13585	3.5% 01 Nov 2025	505,202	527,019
FED HM LN PC POOL J24302	2.5% 01 Jun 2028	3,927,539	3,895,682
FED REPUBLIC OF BRAZIL SR UNSECURED	2.625% 05 Jan 2023	400,000	344,000
FEDERAL HOME LOAN BANK BONDS	1.3% 05 Jun 2018	700,000	682,347
FHLMC TBA JAN 15 GOLD SINGLE	3.5% 01 Dec 2099	600,000	625,500
FHLMC TBA JAN 30 GOLD SINGLE	4.5% 01 Dec 2099	500,000	529,043
FHLMC TBA JAN 30 GOLD SINGLE	0% 01 Dec 2099	200,000	215,688
FHLMC GOLD TBA 30 YR	4% 01 Dec 2099	3,400,000	3,491,641
FHLMC TBA JAN 15 GOLD SINGLE	3% 01 Dec 2099	2,600,000	2,648,141
FHLMC TBA JAN 30 GOLD SINGLE	3.5% 01 Dec 2099	5,500,000	5,457,031
FIRSTENERGY CORP SR UNSECURED	4.25% 15 Mar 2023	1,375,000	1,281,710
FISERV INC COMPANY GUAR	4.75% 15 Jun 2021	500,000	509,229
FIVE CORNERS FUNDING TRS UNSECURED 144A	4.419% 15 Nov 2023	1,800,000	1,746,609
FNMA TBA JAN 30 SINGLE FAM	4.5% 01 Dec 2099	4,000,000	4,238,281
FNMA TBA JAN 30 SINGLE FAM	5% 01 Dec 2099	800,000	868,812
FNMA CONV 15YR TBA	2.5% 01 Dec 2099	500,000	494,844
FNMA POOL 254545	5% 01 Dec 2017	917,242	976,928
FNMA POOL 310104	5.5% 01 Aug 2037	420,938	463,015
FNMA POOL 734696	4% 01 Sep 2018	470,441	498,642
FNMA POOL 735402	5% 01 Apr 2035	2,471,648	2,684,235
FNMA POOL 735893	5% 01 Oct 2035	2,133,576	2,316,048
FNMA POOL 889842	5% 01 Dec 2036	752,919	817,560
FNMA POOL 889897	5% 01 Feb 2038	398,199	431,577
FNMA POOL 890529	5.5% 01 Sep 2041	871,272	956,801
FNMA POOL 972509	6% 01 Feb 2038	513,671	568,246
FNMA POOL 985612	5.5% 01 May 2033	1,622,282	1,786,269
FNMA POOL 995692	4.5% 01 May 2024	72,148	76,859
FNMA POOL 995763	4.5% 01 Nov 2035	483,545	513,255
FNMA POOL 995865	4.5% 01 Jul 2024	389,620	415,075
FNMA POOL 995937	5.5% 01 Jun 2039	1,931,435	2,121,084
FNMA POOL AA4333	4.5% 01 Apr 2029	312,395	332,914
FNMA POOL AB1786	4% 01 Nov 2025	677,863	718,697
FNMA POOL AB3907	3.5% 01 Nov 2026	1,389,021	1,453,477
FNMA POOL AB5199	4% 01 May 2042	1,816,881	1,871,617
FNMA POOL AB8447	2.5% 01 Feb 2028	982,953	973,949
FNMA POOL AC8512	4.5% 01 Dec 2039	1,742,330	1,846,092
FNMA POOL AD0119	6% 01 Jul 2038	1,167,785	1,292,098

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FNMA POOL AD0798	6% 01 Jan 2039	0	0
FNMA POOL AE0218	4.5% 01 Aug 2040	1,073,232	1,136,949
FNMA POOL AE0443	6.5% 01 Oct 2039	638,266	708,697
FNMA POOL AE0982	4.5% 01 Mar 2026	822,615	875,970
FNMA POOL AH1416	3.5% 01 Jan 2026	305,060	319,215
FNMA POOL AH3520	4% 01 Feb 2041	361,617	372,556
FNMA POOL AH6486	4% 01 Mar 2041	1,148,598	1,183,092
FNMA POOL AH6827	4% 01 Mar 2026	1,560,271	1,653,916
FNMA POOL AI5085	3.5% 01 Aug 2026	286,105	299,414
FNMA POOL AJ2452	2.704% 01 Jan 2042	1,079,372	1,129,212
FNMA POOL AL0058	5% 01 Jan 2018	550,799	586,706
FNMA POOL AL0160	4.5% 01 May 2041	799,752	850,192
FNMA POOL AL0851	6% 01 Oct 2040	335,917	371,932
FNMA POOL AL0913	6% 01 Jul 2041	200,703	223,091
FNMA POOL AL3652	6% 01 Oct 2040	700,000	775,190
FNMA POOL AO5096	2.264% 01 Jun 2042	185,885	191,384
FNMA POOL AO7530	2.528% 01 Jul 2042	1,203,120	1,248,550
FNMA POOL AO8796	2.273% 01 Jul 2042	445,998	458,144
FNMA POOL AS0302	3% 01 Aug 2043	3,175,299	3,018,087
FNMA POOL AT0682	3% 01 Apr 2043	1,000,000	950,349
FNMA POOL AT2717	2.5% 01 May 2043	600,000	543,673
FNMA POOL AT4242	2.5% 01 May 2028	3,149,644	3,120,794
FNMA POOL AU0333	2.5% 01 Jun 2028	41,342	40,963
FNMA POOL AU1628	3% 01 Jul 2043	3,170,867	3,013,930
FNMA POOL AU3735	3% 01 Aug 2043	5,274,701	5,013,557
FNMA POOL AU4279	3% 01 Sep 2043	99,079	94,172
FNMA POOL AU6739	3.5% 01 Oct 2043	5,600,001	5,568,707
FNMA POOL AU7885	2.5% 01 Sep 2028	39,061	38,703
FNMA POOL MA0976	3.5% 01 Feb 2032	336,763	342,911
FNMA POOL MA0977	4% 01 Feb 2032	744,228	779,213
FNMA POOL MA1568	2.5% 01 Sep 2028	903,931	895,651
FNMA POOL MA1731	3.5% 01 Jan 2044	7,200,000	7,166,250
FNMA TBA 15 YR	3% 01 Dec 2099	3,100,000	3,163,574
FNMA TBA 15 YR	3.5% 01 Dec 2099	500,000	522,871
FNMA TBA SINGLE FAMILY MORTGAG	4% 01 Dec 2099	6,600,000	6,793,875
FORD CREDIT FLOORPLAN MASTER O FORDF 2013 4 A	0.71% 15 Jun 2020	750,000	750,007
FORD CREDIT FLOORPLAN MASTER O FORDF 2013 5 A2	0.63% 15 Sep 2018	1,500,000	1,500,015
FORD MOTOR CREDIT CO LLC SR UNSECURED	3% 12 Jun 2017	700,000	727,523
FORD MOTOR CREDIT CO LLC SR UNSECURED	4.375% 06 Aug 2023	1,625,000	1,633,708
FREDDIE MAC NOTES	1.125% 25 May 2018	750,000	730,461
FREDDIE MAC NOTES	1.25% 02 Oct 2019	2,100,000	1,989,408
FREDDIE MAC NOTES	1% 27 Sep 2017	650,000	641,550
FREDDIE MAC NOTES	0.95% 17 Oct 2016	1,000,000	1,000,282
FREDDIE MAC NOTES	1.75% 10 Sep 2015	4,200,000	4,297,931
FREDDIE MAC NOTES	1.25% 01 Aug 2019	3,000,000	2,855,706
FREDDIE MAC NOTES	1% 29 Sep 2017	2,000,000	1,976,574
FREDDIE MAC NOTES	0.875% 07 Mar 2018	2,000,000	1,942,776
FREEMPORT MCMORAN C + G COMPANY GUAR	3.875% 15 Mar 2023	900,000	851,081
GDF SUEZ SR UNSECURED 144A	1.625% 10 Oct 2017	575,000	569,187
GENERAL DYNAMICS CORP COMPANY GUAR	3.875% 15 Jul 2021	150,000	155,195
GENERAL ELEC CAP CORP SR UNSECURED	5.5% 08 Jan 2020	600,000	687,098
GENERAL ELEC CAP CORP SR UNSECURED	4.65% 17 Oct 2021	1,375,000	1,497,991
GENERAL ELEC CAP CORP SR UNSECURED	0.5077% 07 Aug 2018	2,000,000	1,966,234
GENERAL MILLS INC SR UNSECURED	5.2% 17 Mar 2015	400,000	421,747

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GEORGIA POWER COMPANY SR UNSECURED	5.4% 01 Jun 2018	250,000	281,923
GNMA I TBA JAN 30 SINGLE FAM	4% 01 Dec 2099	600,000	623,461
GNMA I TBA JAN 30 SINGLE FAM	5% 15 Dec 2099	300,000	325,160
GNMA II JUMBOS 3.5 30 YRS	3.5% 01 Dec 2099	325,000	327,856
GNMA II POOL 004715	5% 20 Jun 2040	1,389,654	1,521,905
GNMA II POOL 004804	6% 20 Sep 2040	295,194	328,809
GNMA II POOL 005056	5% 20 May 2041	1,257,193	1,373,340
GNMA II POOL 005057	5.5% 20 May 2041	510,393	564,645
GNMA II POOL 005175	4.5% 20 Sep 2041	1,977,094	2,117,144
GNMA II POOL 005280	4% 20 Jan 2042	1,789,945	1,863,562
GNMA II POOL 005281	4.5% 20 Jan 2042	2,007,984	2,150,702
GNMA II POOL 005305	4% 20 Feb 2042	1,467,331	1,527,654
GNMA II POOL AF5097	4% 20 Aug 2043	2,765,864	2,892,643
GNMA II POOL MA0465	5% 20 Oct 2042	704,024	764,024
GNMA II POOL MA1156	3% 20 Jul 2043	298,809	289,212
GNMA II POOL MA1223	3% 20 Aug 2043	6,335,095	6,131,151
GNMA II POOL MA1224	3.5% 20 Aug 2043	4,579,356	4,627,071
GNMA II POOL MA1285	3.5% 20 Sep 2043	299,250	302,377
GNMA II POOL MA1374	3% 20 Oct 2043	299,481	289,839
GNMA II POOL MA1448	3.5% 20 Nov 2043	199,616	201,828
GNMA II TBA JAN 30 JUMBOS	0% 01 Dec 2099	200,000	207,945
GNMA POOL 487698	4.5% 15 Mar 2039	445,575	476,066
GNMA POOL 487824	4.5% 15 Apr 2039	447,863	478,328
GNMA POOL 615516	4.5% 15 Sep 2033	32,184	34,686
GNMA POOL 616540	6% 15 Jul 2034	916,289	1,019,230
GNMA POOL 658499	6% 15 Jul 2037	413,254	459,632
GNMA POOL 666391	3% 15 Aug 2043	596,811	577,499
GNMA POOL 666405	3% 15 Sep 2043	596,772	577,461
GNMA POOL 677101	5.5% 15 Jul 2038	226,082	248,128
GNMA POOL 697974	5% 15 Jun 2040	1,059,411	1,152,328
GNMA POOL 702785	5.5% 15 Jan 2039	330,892	363,926
GNMA POOL 719256	4.5% 15 Jul 2040	925,010	988,839
GNMA POOL 733736	4.5% 15 Jun 2040	278,872	300,343
GNMA POOL 737286	4.5% 15 May 2040	583,483	629,048
GNMA POOL 748483	4.5% 15 Aug 2040	862,006	921,070
GNMA POOL 758027	4.5% 15 Feb 2041	35,603	38,090
GNMA POOL 782934	5.5% 15 Feb 2040	435,759	479,183
GNMA POOL 783748	3.5% 15 Apr 2043	4,689,525	4,741,649
GNMA POOL AB3053	3% 15 Nov 2042	397,786	384,915
GOLDMAN SACHS GROUP INC SR UNSECURED	2.9% 19 Jul 2018	1,250,000	1,276,780
GOLDMAN SACHS GROUP INC SR UNSECURED	2.375% 22 Jan 2018	750,000	752,851
GOLDMAN SACHS GROUP INC SR UNSECURED	3.625% 07 Feb 2016	2,500,000	2,623,700
HESS CORP SR UNSECURED	7% 15 Feb 2014	300,000	302,128
HEWLETT PACKARD CO SR UNSECURED	3.3% 09 Dec 2016	1,000,000	1,046,626
HEWLETT PACKARD CO SR UNSECURED	2.35% 15 Mar 2015	2,500,000	2,539,123
HONEYWELL INTERNATIONAL SR UNSECURED	5.3% 01 Mar 2018	500,000	565,207
HOST HOTELS + RESORTS LP SR UNSECURED	6% 01 Oct 2021	500,000	544,410
HSBC BANK PLC SR UNSECURED 144A	4.125% 12 Aug 2020	500,000	529,045
HSBC BANK PLC SR UNSECURED 144A	3.1% 24 May 2016	1,250,000	1,309,313
HSBC BANK PLC SR UNSECURED 144A	1.5% 15 May 2018	1,000,000	976,470
HSBC BANK USA NA SUBORDINATED	4.875% 24 Aug 2020	500,000	539,616
HSBC FINANCE CORP SR UNSECURED	5% 30 Jun 2015	1,000,000	1,056,718
HSBC USA INC SR UNSECURED	1% 24 Sep 2018	600,000	600,833
HUNTINGTON AUTO TRUST HUNT 2012 2 A3	0.51% 17 Apr 2017	1,600,000	1,596,669

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HUNTINGTON BANCSHARES SR UNSECURED	2.6% 02 Aug 2018	1,850,000	1,851,082
HYDRO QUEBEC LOCAL GOVT G	2% 30 Jun 2016	1,000,000	1,026,800
ING BANK NV SUBORDINATED 144A	5.8% 25 Sep 2023	1,350,000	1,411,552
ING US INC COMPANY GUAR	2.9% 15 Feb 2018	625,000	639,241
INGREDION INC SR UNSECURED	4.625% 01 Nov 2020	1,000,000	1,042,692
INGREDION INC SR UNSECURED	1.8% 25 Sep 2017	425,000	414,229
ITALY GOV T INT BOND SR UNSECURED	4.75% 25 Jan 2016	1,250,000	1,330,125
JOHN DEERE CAPITAL CORP SENIOR NOTES	1.7% 15 Jan 2020	650,000	612,093
JOHN DEERE CAPITAL CORP SR UNSECURED	5.75% 10 Sep 2018	200,000	232,255
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 CB17 A4	5.429% 12 Dec 2043	2,220,000	2,402,668
* JPMORGAN CHASE + CO SR UNSECURED	4.4% 22 Jul 2020	750,000	806,219
* JPMORGAN CHASE + CO SR UNSECURED	3.15% 15 Jul 2016	1,250,000	1,310,478
* JPMORGAN CHASE + CO SR UNSECURED	1.8% 25 Jan 2018	750,000	743,417
KILROY REALTY LP COMPANY GUAR	3.8% 15 Jan 2023	925,000	862,613
KOREA DEVELOPMENT BANK SR UNSECURED	3.875% 04 May 2017	250,000	263,508
KOREA DEVELOPMENT BANK SR UNSECURED	1.5% 22 Jan 2018	500,000	479,417
KRAFT FOODS GROUP INC SR UNSECURED	6.125% 23 Aug 2018	850,000	990,780
KROGER CO/THE COMPANY GUAR	7.5% 15 Jan 2014	1,000,000	1,002,281
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7 A3	5.347% 15 Nov 2038	2,149,000	2,359,514
LIBERTY PROPERTY LP SR UNSECURED	4.4% 15 Feb 2024	1,200,000	1,178,287
LLOYDS BANK PLC BANK GUARANT	2.3% 27 Nov 2018	500,000	498,703
MARATHON PETROLEUM CORP SR UNSECURED	3.5% 01 Mar 2016	450,000	469,899
MARKEL CORPORATION SR UNSECURED	3.625% 30 Mar 2023	325,000	305,890
MET LIFE GLOB FUNDING I SR SECURED 144A	2.5% 29 Sep 2015	1,050,000	1,081,424
* METLIFE INC SR UNSECURED	1.756% 15 Dec 2017	600,000	593,636
MIDAMERICAN ENERGY CO 1ST MORTGAGE	5.95% 15 Jul 2017	102,000	117,046
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 3 A4	1% 12 Jul 2046	1,498,270	1,624,104
ML CFC COMMERCIAL MORTGAGE TRU MLCFC 2006 4 A3	5.172% 12 Dec 2049	600,000	650,494
MOHAWK INDUSTRIES INC SR UNSECURED	3.85% 01 Feb 2023	425,000	403,750
MORGAN STANLEY BAML TRUST MSBAM 2013 C13 A4	1% 15 Nov 2046	1,200,000	1,209,438
MORGAN STANLEY BAML TRUST MSBAM 2013 C7 A2	1.863% 15 Feb 2046	800,000	792,502
MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ12 A4	5.332% 15 Dec 2043	1,986,645	2,168,123
MORGAN STANLEY CAPITAL I TRUST MSC 2007 T25 A3	5.514% 12 Nov 2049	1,300,000	1,436,679
MORGAN STANLEY SR UNSECURED	5.75% 25 Jan 2021	800,000	905,011
MORGAN STANLEY SUBORDINATED	4.1% 22 May 2023	1,250,000	1,209,689
MORGAN STANLEY SUBORDINATED	4.875% 01 Nov 2022	700,000	716,563
MYLAN INC COMPANY GUAR 144A	2.6% 24 Jun 2018	675,000	681,123
NATIONAL RURAL UTIL COOP COLLATERAL T	2.35% 15 Jun 2020	675,000	651,915
NATIONWIDE FINANCIAL SER SR UNSECURED 144A	5.375% 25 Mar 2021	750,000	804,118
NATL RETAIL PROPERTIES SR UNSECURED	6.25% 15 Jun 2014	855,000	874,964
NAVISTAR FINANCIAL DEALER NOTE NAVMT 2013 2 A 144A	0.8555% 25 Sep 2018	950,000	950,001
NEVADA POWER CO GENL REF MOR	6.5% 01 Aug 2018	400,000	473,621
NEWMARKET CORP COMPANY GUAR	4.1% 15 Dec 2022	2,275,000	2,167,233
NEXTERA ENERGY CAPITAL COMPANY GUAR	1.2% 01 Jun 2015	500,000	502,562
NEXTERA ENERGY CAPITAL COMPANY GUAR	1.339% 01 Sep 2015	2,500,000	2,516,650
NIAGARA MOHAWK POWER SR UNSECURED 144A	2.721% 28 Nov 2022	800,000	736,114
NISOURCE FINANCE CORP COMPANY GUAR	6.4% 15 Mar 2018	450,000	517,869
NISSAN AUTO RECEIVABLES OWNER NAROT 2012 B A3	0.46% 17 Oct 2016	2,000,000	2,000,586
NORTHROP GRUMMAN CORP SR UNSECURED	5.05% 01 Aug 2019	850,000	939,502
NOVARTIS CAPITAL CORP COMPANY GUAR	4.125% 10 Feb 2014	1,000,000	1,003,906
PACIFIC GAS + ELECTRIC SR UNSECURED	3.85% 15 Nov 2023	2,000,000	1,989,240
PACKAGING CORP OF AMERIC	4.5% 01 Nov 2023	1,500,000	1,503,920
PEPSICO INC SR UNSECURED	3.1% 15 Jan 2015	200,000	205,492
PEPSICO INC SR UNSECURED	3.125% 01 Nov 2020	200,000	200,230

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PETROBRAS INTL FIN CO COMPANY GUAR	5.375% 27 Jan 2021	1,175,000	1,166,056
PETROLEOS MEXICANOS COMPANY GUAR	3.5% 30 Jan 2023	750,000	687,188
PLAINS EXPLORATION + PRO COMPANY GUAR 02/22 6.75	6.75% 01 Feb 2022	350,000	385,533
PNC FUNDING CORP BANK GUARANT	5.4% 10 Jun 2014	750,000	766,530
PNC FUNDING CORP BANK GUARANT	3.625% 08 Feb 2015	500,000	517,213
PPL CAPITAL FUNDING INC COMPANY GUAR	3.5% 01 Dec 2022	300,000	283,323
PROLOGIS LP COMPANY GUAR	4.25% 15 Aug 2023	1,075,000	1,061,944
PROLOGIS LP COMPANY GUAR	4.5% 15 Aug 2017	100,000	108,002
PROLOGIS LP COMPANY GUAR	6.875% 15 Mar 2020	1,400,000	1,648,935
QBE INSURANCE GROUP LTD SR UNSECURED 144A	2.4% 01 May 2018	875,000	840,613
RABOBANK NEDERLAND	4.625% 01 Dec 2023	2,000,000	2,013,579
RABOBANK NEDERLAND BANK GUARANT	3.375% 19 Jan 2017	1,500,000	1,579,335
REGENCY CENTERS LP COMPANY GUAR	4.8% 15 Apr 2021	500,000	523,235
RELIANCE STEEL + ALUM COMPANY GUAR	4.5% 15 Apr 2023	1,150,000	1,128,057
REPUBLIC OF TURKEY SR UNSECURED	6.75% 03 Apr 2018	400,000	434,400
RIO TINTO FIN USA PLC	1.11325% 17 Jun 2016	1,250,000	1,258,869
ROYAL BK SCOTLND GRP PLC SR UNSECURED	2.55% 18 Sep 2015	1,200,000	1,227,308
SABMILLER HOLDINGS INC COMPANY GUAR 144A	2.45% 15 Jan 2017	900,000	921,587
SAFeway INC SR UNSECURED	3.4% 01 Dec 2016	1,250,000	1,300,515
SAMSUNG ELECTRON AMERICA COMPANY GUAR 144A	1.75% 10 Apr 2017	975,000	968,756
SANOFI SR UNSECURED	1.25% 10 Apr 2018	650,000	632,849
SANOFI SR UNSECURED	2.625% 29 Mar 2016	600,000	623,912
SANOFI SR UNSECURED	4% 29 Mar 2021	250,000	261,903
SANTANDER UK PLC	5% 07 Nov 2023	1,800,000	1,806,696
SEMPRA ENERGY SR UNSECURED	2.3% 01 Apr 2017	125,000	126,619
SHELL INTERNATIONAL FIN COMPANY GUAR	4% 21 Mar 2014	750,000	755,954
SIMON PROPERTY GROUP LP SR UNSECURED	5.25% 01 Dec 2016	422,000	467,097
SKANDINAVISKA ENSKILDA SR UNSECURED 144A	1.75% 19 Mar 2018	1,000,000	979,626
SOCIETE GENERALE BANK GUARANT	2.75% 12 Oct 2017	850,000	876,095
SOCIETE GENERALE BANK GUARANT	1% 01 Oct 2018	1,500,000	1,509,112
SPECTRA ENERGY PARTNERS SR UNSECURED	2.95% 25 Sep 2018	1,175,000	1,191,009
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	31,665,668	31,665,668
STANLEY BLACK + DECKER I COMPANY GUAR	3.4% 01 Dec 2021	200,000	196,509
STATOIL ASA COMPANY GUAR	3.125% 17 Aug 2017	250,000	262,433
SUMITOMO MITSUI TR BK LT COMPANY GUAR 144A	1% 16 Sep 2016	1,075,000	1,080,174
SUNTRUST BANKS INC SR UNSECURED	2.35% 01 Nov 2018	800,000	795,762
SWEDISH EXPORT CREDIT SR UNSECURED	3.25% 16 Sep 2014	200,000	204,048
TELEFONICA EMISIONES SAU COMPANY GUAR	5.134% 27 Apr 2020	1,250,000	1,327,949
TEXAS EASTERN TRANSMISSI SR UNSECURED 144A	2.8% 15 Oct 2022	900,000	804,783
THERMO FISHER SCIENTIFIC SR UNSECURED	2.4% 01 Feb 2019	1,125,000	1,114,527
TIME WARNER INC COMPANY GUAR	4.7% 15 Jan 2021	500,000	530,844
TOTAL CAPITAL SA COMPANY GUAR	3% 24 Jun 2015	350,000	362,534
TOTAL CAPITAL SA COMPANY GUAR	4.125% 28 Jan 2021	750,000	793,288
TRAVELERS COS INC SR UNSECURED	3.9% 01 Nov 2020	150,000	158,030
UNION BANK NA SR UNSECURED	1% 26 Sep 2016	500,000	504,106
UNITEDHEALTH GROUP INC SR UNSECURED	4.7% 15 Feb 2021	1,000,000	1,091,052
US DOLLAR		(0)	(0)
US TREASURY N/B	0.625% 15 Dec 2016	7,200,000	7,170,754
US TREASURY N/B	2.375% 31 Dec 2020	3,000,000	2,984,532
US TREASURY N/B	1.875% 30 Sep 2017	6,700,000	6,871,165
VERIZON COMMUNICATIONS SR UNSECURED	5.15% 15 Sep 2023	1,250,000	1,342,115
VIRGINIA ELEC + POWER CO SR UNSECURED	5.4% 30 Apr 2018	1,350,000	1,532,262
VODAFONE GROUP PLC SR UNSECURED	1.25% 26 Sep 2017	450,000	439,731
VOLKSWAGEN INTL FIN NV COMPANY GUAR 144A	1.15% 20 Nov 2015	500,000	504,058

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WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C29 A4	5.308% 15 Nov 2048		
		1,200,000	1,311,473
WASTE MANAGEMENT INC COMPANY GUAR	6.375% 11 Mar 2015	200,000	213,006
WEA FINANCE/WT FIN AUST COMPANY GUAR 144A	5.75% 02 Sep 2015		
		250,000	269,656
WEINGARTEN REALTY INVEST SR UNSECURED	4.857% 15 Jan 2014	750,000	751,039
WELLS FARGO + COMPANY SR UNSECURED	0.7938% 20 Jul 2016	1,250,000	1,254,440
WELLS FARGO + COMPANY SUBORDINATED 144A	4.48% 16 Jan 2024	850,000	846,126
WESTPAC BANKING CORP SR UNSECURED	1.125% 25 Sep 2015	500,000	505,422
WI TREASURY N/B	0% 30 Nov 2018	2,050,000	2,006,118
WI TREASURY N/B	1.5% 31 Dec 2018	4,200,000	4,152,750
WI TREASURY N/B	2% 31 Jan 2016	4,900,000	5,060,779
WI TREASURY N/B	1.5% 31 Aug 2018	3,975,000	3,954,815
WI TREASURY N/B	1.375% 30 Sep 2018	21,145,000	20,887,285
WI TREASURY N/B	1% 30 Sep 2019	195,100	184,187
WI TREASURY N/B	0.625% 30 Sep 2017	3,825,000	3,745,513
WI TREASURY N/B	0.75% 31 Dec 2017	1,210,000	1,183,153
WI TREASURY N/B	0.375% 15 Jan 2016	2,650,000	2,648,964
WI TREASURY N/B	0.25% 28 Feb 2015	2,400,000	2,401,500
WI TREASURY N/B	0.25% 15 Apr 2016	3,250,000	3,232,736
WI TREASURY N/B	0.25% 15 May 2016	400,000	397,531
WI TREASURY N/B	0.5% 15 Jun 2016	10,650,000	10,639,180
WI TREASURY N/B	1.875% 30 Jun 2020	550,000	536,637
WI TREASURY N/B	0.25% 31 Jul 2015	1,500,000	1,499,942
WI TREASURY N/B	1.375% 31 Jul 2018	4,675,000	4,633,000
WI TREASURY N/B	0.625% 15 Aug 2016	2,150,000	2,150,503
WI TREASURY N/B	0.875% 15 Sep 2016	1,550,000	1,559,204
WI TREASURY N/B	0.625% 15 Oct 2016	6,400,000	6,388,000
WI TREASURY N/B	1.75% 31 Oct 2020	3,000,000	2,937,423
WI TREASURY N/B	1.25% 31 Oct 2018	1,315,000	1,289,214
WI TREASURY N/B	0.625% 15 Nov 2016	2,200,000	2,193,297

Sub-Total: Fund 5743 12 of 16 **\$ 533,586,077**

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	ABBAY NATL TREASURY SERV BANK GUARANT	3.05% 23 Aug 2018	4,160,000	\$ 4,274,525
	ALTRIA GROUP INC COMPANY GUAR	4% 31 Jan 2024	327,000	319,614
	ALTRIA GROUP INC COMPANY GUAR	9.7% 10 Nov 2018	222,000	291,795
	ALTRIA GROUP INC COMPANY GUAR	2.85% 09 Aug 2022	1,325,000	1,219,955
	AMERICAN INTL GROUP SR UNSECURED	6.4% 15 Dec 2020	5,500,000	6,500,236
	AMERICAN INTL GROUP SR UNSECURED	4.25% 15 Sep 2014	275,000	281,874
	ANADARKO PETROLEUM CORP SR UNSECURED	6.95% 15 Jun 2019	575,000	684,383
	ANADARKO PETROLEUM CORP SR UNSECURED	6.375% 15 Sep 2017	580,000	665,880
	ANHEUSER BUSCH INBEV WOR COMPANY GUAR	7.75% 15 Jan 2019	4,775,000	5,962,347
	APPLE INC SR UNSECURED	1% 03 May 2018	8,955,000	8,659,010
	AT+T INC SR UNSECURED	0.8% 01 Dec 2015	4,640,000	4,628,261
	AT+T INC SR UNSECURED	2.95% 15 May 2016	2,775,000	2,893,623
	AVON PRODUCTS INC SR UNSECURED	4.6% 15 Mar 2020	3,250,000	3,222,827
	BAIDU INC SR UNSECURED	3.25% 06 Aug 2018	2,710,000	2,739,263

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BANC OF AMERICA COMMERCIAL MOR BACM 2005 6 A4	5.184954% 10 Sep 2047	1,350,000	1,437,124
BANK OF AMERICA CORP SR UNSECURED	5.625% 01 Jul 2020	3,500,000	3,999,496
BANK OF AMERICA CORP SUBORDINATED	5.75% 15 Aug 2016	2,275,000	2,508,893
BANK OF AMERICA CORP SUBORDINATED	5.42% 15 Mar 2017	1,800,000	1,978,898
BANK OF AMERICA CORP SUBORDINATED	6.05% 16 May 2016	1,150,000	1,265,258
BB+T CORPORATION SR UNSECURED	1.6% 15 Aug 2017	5,020,000	4,975,191
BEAR STEARNS COMMERCIAL MORTGA BSCMS 2005 PW10 A4	5.405% 11 Dec 2040	1,500,000	1,591,421
BERKSHIRE HATHAWAY FIN COMPANY GUAR	2.9% 15 Oct 2020	2,830,000	2,806,477
BP CAPITAL MARKETS PLC COMPANY GUAR	2.248% 01 Nov 2016	5,435,000	5,624,470
CD COMMERCIAL MORTGAGE TRUST CD 2006 CD3 A5	5.617% 15 Oct 2048	1,500,000	1,634,547
CD COMMERCIAL MORTGAGE TRUST CD 2007 CD5 A4	5.886% 15 Nov 2044	1,856,362	2,083,024
CFCRE COMMERCIAL MORTGAGE TRUS CFCRE 2011 C1 A2 144A	3.758% 15 Apr 2044	1,500,000	1,572,747
CHEVRON CORP SR UNSECURED	1.104% 05 Dec 2017	3,005,000	2,938,869
CISCO SYSTEMS INC SR UNSECURED	5.5% 22 Feb 2016	5,500,000	6,050,737
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2007 C6 A4	5.699445% 10 Dec 2049	1,900,000	2,124,930
CITIGROUP COMMERCIAL MORTGAGE CGCMT 2008 C7 A4	6.09524% 10 Dec 2049	3,247,000	3,676,075
CITIGROUP INC SR UNSECURED	3.375% 01 Mar 2023	6,585,000	6,259,141
CITIGROUP INC SR UNSECURED	6.01% 15 Jan 2015	1,181,000	1,243,644
CITIGROUP INC SR UNSECURED	1.25% 15 Jan 2016	1,310,000	1,314,348
CITIGROUP INC SUBORDINATED	4.05% 30 Jul 2022	1,665,000	1,646,447
CNOOC FINANCE 2011 LTD COMPANY GUAR 144A	4.25% 26 Jan 2021	1,305,000	1,325,214
COMM MORTGAGE TRUST COMM 2006 C7 A4	1% 10 Jun 2046	750,000	815,555
CONOCOPHILLIPS COMPANY COMPANY GUAR	1.05% 15 Dec 2017	3,045,000	2,971,274
COUNTRYWIDE FINL CORP SUBORDINATED	6.25% 15 May 2016	2,162,000	2,385,763
DBUBS MORTGAGE TRUST DBUBS 2011 LC1A A3 144A	5.002% 10 Nov 2046	2,800,000	3,088,770
DISCOVER BANK SR UNSECURED	2% 21 Feb 2018	660,000	648,228
DISCOVER FINANCIAL SVS SR UNSECURED	5.2% 27 Apr 2022	2,965,000	3,085,394
DOW CHEMICAL CO/THE SR UNSECURED	4.25% 15 Nov 2020	750,000	798,856
DOW CHEMICAL CO/THE SR UNSECURED	4.125% 15 Nov 2021	2,035,000	2,102,088
EL PASO PIPELINE PART OP COMPANY GUAR	5% 01 Oct 2021	3,200,000	3,351,402
ENERGY TRANSFER PARTNERS SR UNSECURED	9% 15 Apr 2019	1,500,000	1,895,817
EXPRESS SCRIPTS HOLDING COMPANY GUAR	4.75% 15 Nov 2021	655,000	692,115
FANNIE MAE NOTES	0.5% 15 Jan 2016	5,755,000	5,749,084
FANNIE MAE NOTES	0.55% 26 Feb 2016	7,420,000	7,417,507
FANNIE MAE SUBORDINATED	0% 09 Oct 2019	5,065,000	4,306,724
FED HM LN PC POOL A90710	4.5% 01 Jan 2040	2,412,556	2,567,648
FED HM LN PC POOL A95289	4% 01 Dec 2040	4,143,417	4,265,452
FED HM LN PC POOL A96411	4% 01 Jan 2041	1,066,093	1,100,652
FED HM LN PC POOL C03517	4.5% 01 Sep 2040	3,819,089	4,046,739
FED HM LN PC POOL C91385	4% 01 Aug 2031	2,656,975	2,779,808
FED HM LN PC POOL C91467	3.5% 01 Jul 2032	6,948,658	7,082,025
FED HM LN PC POOL D98903	3.5% 01 Jan 2032	6,406,632	6,521,016
FED HM LN PC POOL D98913	4% 01 Jan 2032	5,731,113	5,996,067
FED HM LN PC POOL Q04651	4% 01 Nov 2041	4,350,811	4,492,011
FED HM LN PC POOL Q05081	3.5% 01 Dec 2041	3,112,553	3,096,078
FED HM LN PC POOL Q05263	4% 01 Dec 2041	4,500,287	4,650,608
FED HM LN PC POOL Q12878	3.5% 01 Nov 2042	1,868,143	1,858,182
FED HM LN PC POOL Q14034	3.5% 01 Dec 2042	5,665,688	5,638,910
FED HM LN PC POOL Q14790	3.5% 01 Jan 2043	2,578,048	2,565,851
FED HM LN PC POOL U90883	3.5% 01 Feb 2043	7,705,355	7,570,079
FEDERAL HOME LOAN BANK BONDS	1.8% 26 Jun 2018	8,705,000	8,610,124
FIFTH THIRD BANCORP SUBORDINATED	5.45% 15 Jan 2017	2,050,000	2,252,932
FIFTH THIRD BANK SUBORDINATED	4.75% 01 Feb 2015	3,980,000	4,145,544
FNMA POOL 190346	5.5% 01 Dec 2033	1,448,866	1,604,055

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FNMA POOL 555531	5.5% 01 Jun 2033	579,193	641,734
FNMA POOL 555592 FNMA POOL 555592	5.5% 01 Jul 2033	1,336,242	1,473,103
FNMA POOL 725027	5% 01 Nov 2033	1,753,956	1,910,757
FNMA POOL 725231	5% 01 Feb 2034	974,215	1,061,061
FNMA POOL 725425	5.5% 01 Apr 2034	1,401,426	1,551,773
FNMA POOL 735036	5.5% 01 Dec 2034	1,374,708	1,511,892
FNMA POOL 735484	5% 01 May 2035	1,659,204	1,801,655
FNMA POOL 735579	5% 01 Jun 2035	484,120	525,764
FNMA POOL 735580	5% 01 Jun 2035	1,481,960	1,609,715
FNMA POOL 735676	5% 01 Jul 2035	1,819,075	1,975,823
FNMA POOL 745140	5% 01 Nov 2035	3,922,809	4,258,795
FNMA POOL 745418	5.5% 01 Apr 2036	1,905,204	2,094,361
FNMA POOL 745515	5% 01 May 2036	1,463,995	1,588,846
FNMA POOL 931755	4.5% 01 Aug 2039	3,958,159	4,216,355
FNMA POOL AA7666	4.5% 01 Jun 2039	2,438,046	2,591,037
FNMA POOL AA9295	4.5% 01 Jun 2039	960,747	1,023,387
FNMA POOL AB3546	4% 01 Sep 2031	2,032,614	2,123,302
FNMA POOL AB3853	4% 01 Nov 2041	4,032,494	4,161,743
FNMA POOL AB4678	3.5% 01 Mar 2042	1,121,612	1,115,687
FNMA POOL AC1878	4.5% 01 Sep 2039	3,105,880	3,308,921
FNMA POOL AD0394	4.5% 01 Oct 2039	2,857,622	3,043,883
FNMA POOL AE0835	4% 01 Jan 2041	6,301,937	6,506,382
FNMA POOL AE0981	3.5% 01 Mar 2041	2,286,239	2,273,709
FNMA POOL AE0994	4% 01 Feb 2041	1,193,564	1,234,234
FNMA POOL AE7723	4% 01 Nov 2040	1,599,509	1,647,528
FNMA POOL AH6788	4.5% 01 Mar 2041	1,304,390	1,385,854
FNMA POOL AJ0794	4% 01 Sep 2041	3,744,673	3,862,723
FNMA POOL AJ5733	3.5% 01 Dec 2041	3,236,868	3,222,783
FNMA POOL AJ7685	4% 01 Dec 2041	4,310,237	4,450,919
FNMA POOL AJ9325	3.5% 01 Jan 2042	1,855,155	1,847,700
FNMA POOL AK0765	4% 01 Mar 2042	1,044,214	1,068,495
FNMA POOL AK9785	3.5% 01 May 2042	4,853,259	4,826,205
FNMA POOL AL1711	4.5% 01 Aug 2041	11,446,629	12,169,606
FNMA POOL AO3535	3.5% 01 Jun 2042	7,485,204	7,373,742
FNMA POOL AO5527	4% 01 Jul 2042	1,281,050	1,306,579
FNMA POOL AO8106	4% 01 Aug 2042	2,408,435	2,456,831
FNMA POOL AO8167	4% 01 Sep 2042	1,974,940	2,014,838
FNMA POOL AO9180	3.5% 01 Jul 2042	7,275,431	7,140,051
FNMA POOL AP3142	3.5% 01 Dec 2042	5,389,744	5,367,943
FNMA POOL AQ4597	3.5% 01 Dec 2042	3,042,930	3,029,676
FNMA POOL AQ6154	3.5% 01 Nov 2032	4,555,928	4,639,565
FNMA POOL AR6482	3.5% 01 Feb 2043	5,493,560	5,471,349
FNMA POOL AR6483	4% 01 Feb 2043	3,818,153	3,948,131
FNMA POOL AR6485	3.5% 01 Feb 2043	11,398,296	11,348,675
FNMA POOL AT6545	4% 01 Jun 2043	3,859,277	3,981,519
FNMA POOL MA3894	4% 01 Sep 2031	1,961,707	2,049,434
FORD MOTOR CREDIT CO LLC SR UNSECURED	5% 15 May 2018	5,750,000	6,404,977
FOUR TIMES SQUARE TRUST FTST 2006 4TS A 144A	5.401% 13 Dec 2028	2,700,000	2,982,612
GENERAL ELEC CAP CORP SR UNSECURED	4.375% 16 Sep 2020	425,000	460,610
GENERAL ELEC CAP CORP SR UNSECURED	4.65% 17 Oct 2021	3,125,000	3,404,525
GENERAL ELEC CAP CORP SR UNSECURED	4.875% 04 Mar 2015	1,270,000	1,334,026
GENWORTH HOLDINGS INC COMPANY GUAR	7.625% 24 Sep 2021	3,540,000	4,212,579
GNMA II POOL 004883	4.5% 20 Dec 2040	1,673,635	1,796,729
GNMA II POOL 004947	5% 20 Feb 2041	3,410,774	3,725,269

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GNMA II POOL 005017	4.5% 20 Apr 2041	3,268,165	3,499,447
GNMA II POOL AB2921	4% 20 Sep 2042	9,179,306	9,596,577
GNMA II POOL AB9233	4% 20 Nov 2042	9,191,080	9,610,187
GNMA POOL 470009	4% 15 Sep 2041	4,394,515	4,583,809
GNMA POOL 479494	4% 15 Oct 2041	7,918,682	8,393,889
GNMA POOL 711675	3.5% 15 Sep 2042	3,582,462	3,625,078
GOLDMAN SACHS GROUP INC SR UNSECURED	7.5% 15 Feb 2019	4,547,000	5,538,105
GOLDMAN SACHS GROUP INC SR UNSECURED	5.95% 18 Jan 2018	2,650,000	3,012,886
GOLDMAN SACHS GROUP INC SR UNSECURED	5.25% 27 Jul 2021	3,155,000	3,454,227
GS MORTGAGE SECURITIES TRUST GSMS 2004 GG2 A6	5.396% 10 Aug 2038	1,162,174	1,173,815
GS MORTGAGE SECURITIES TRUST GSMS 2006 GG6 A4	5.553% 10 Apr 2038	3,000,000	3,230,415
HARTFORD FINL SVCS GRP SR UNSECURED	6% 15 Jan 2019	2,523,000	2,893,669
HARTFORD FINL SVCS GRP SR UNSECURED	5.5% 30 Mar 2020	1,450,000	1,629,743
HEWLETT PACKARD CO SR UNSECURED	6.125% 01 Mar 2014	1,505,000	1,517,746
HEWLETT PACKARD CO SR UNSECURED	4.65% 09 Dec 2021	905,000	931,857
HOME DEPOT INC SR UNSECURED	4.4% 01 Apr 2021	1,200,000	1,295,969
HOME DEPOT INC SR UNSECURED	2.7% 01 Apr 2023	2,675,000	2,465,949
HSBC FINANCE CORP SUBORDINATED	6.676% 15 Jan 2021	2,660,000	3,056,438
HSBC HOLDINGS PLC SR UNSECURED	5.1% 05 Apr 2021	2,500,000	2,778,623
IMPERIAL TOBACCO FINANCE COMPANY GUAR 144A	3.5% 11 Feb 2023	2,100,000	1,958,525
ING US INC COMPANY GUAR	5.5% 15 Jul 2022	3,735,000	4,061,783
INTEL CORP SR UNSECURED	1.35% 15 Dec 2017	5,505,000	5,440,806
INTL LEASE FINANCE CORP SR SECURED 144A	6.5% 01 Sep 2014	1,430,000	1,478,263
* JP MORGAN CHASE BANK NA SUBORDINATED	6% 01 Oct 2017	4,150,000	4,748,094
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 CB18 A4	5.44% 12 Jun 2047	2,850,000	3,132,067
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 CB20 A4	5.79% 12 Feb 2051	1,900,000	2,129,910
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A3	5.42% 15 Jan 2049	3,000,000	3,290,886
* JPMORGAN CHASE + CO SR UNSECURED	1.125% 26 Feb 2016	3,195,000	3,200,438
* JPMORGAN CHASE + CO SR UNSECURED	3.45% 01 Mar 2016	375,000	393,317
* JPMORGAN CHASE + CO SR UNSECURED	3.15% 15 Jul 2016	1,345,000	1,410,074
* JPMORGAN CHASE + CO SR UNSECURED	4.35% 15 Aug 2021	1,510,000	1,591,419
* JPMORGAN CHASE + CO SUBORDINATED	5.125% 15 Sep 2014	780,000	803,613
KRAFT FOODS GROUP INC SR UNSECURED	1.625% 04 Jun 2015	2,480,000	2,511,498
LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C7 A3	5.347% 15 Nov 2038	3,000,000	3,293,877
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A	5% 01 Jun 2021	3,900,000	4,090,273
LINCOLN NATIONAL CORP SR UNSECURED	4.85% 24 Jun 2021	5,400,000	5,800,156
MARRIOTT INTERNATIONAL SR UNSECURED	3% 01 Mar 2019	1,175,000	1,183,232
MEDCO HEALTH SOLUTIONS COMPANY GUAR	7.125% 15 Mar 2018	2,750,000	3,267,737
MERCK + CO INC SR UNSECURED	2.4% 15 Sep 2022	5,000,000	4,567,165
MERRILL LYNCH MORTGAGE TRUST MLMT 2005 CKI1 A6	1% 12 Nov 2037	453,965	481,745
MONDELEZ INTERNATIONAL SR UNSECURED	4.125% 09 Feb 2016	1,895,000	2,008,999
MORGAN STANLEY SR UNSECURED	5.625% 23 Sep 2019	5,490,000	6,240,406
MORGAN STANLEY SR UNSECURED	5.5% 26 Jan 2020	5,000,000	5,612,860
NATIONAL OILWELL VARCO I SR UNSECURED	2.6% 01 Dec 2022	2,830,000	2,604,460
NATIONAL OILWELL VARCO I SR UNSECURED	1.35% 01 Dec 2017	1,205,000	1,183,881
NBCUNIVERSAL MEDIA LLC COMPANY GUAR	2.875% 01 Apr 2016	4,355,000	4,533,324
NEWFIELD EXPLORATION CO SR UNSECURED	5.75% 30 Jan 2022	4,000,000	4,120,000
PEPSICO INC SR UNSECURED	0.75% 05 Mar 2015	3,450,000	3,458,701
PETROBRAS GLOBAL FINANCE COMPANY GUAR	2% 20 May 2016	4,220,000	4,216,662
PETROHAWK ENERGY CORP COMPANY GUAR	6.25% 01 Jun 2019	4,965,000	5,471,430
PPL ENERGY SUPPLY LLC SR UNSECURED	4.6% 15 Dec 2021	1,180,000	1,133,916
PPL WEM HOLDINGS PLC SR UNSECURED 144A	3.9% 01 May 2016	1,348,000	1,408,672
PRECISION CASTPARTS CORP SR UNSECURED	1.25% 15 Jan 2018	5,900,000	5,743,656
PRIVATE EXPORT FUNDING US GOVT GUAR	2.05% 15 Nov 2022	5,730,000	5,135,914

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PRIVATE EXPORT FUNDING US GOVT GUAR	1.875% 15 Jul 2018	6,160,000	6,163,394
PROTECTIVE LIFE CORP SR UNSECURED	7.375% 15 Oct 2019	3,353,000	4,089,275
* PRUDENTIAL FINANCIAL INC SR UNSECURED	7.375% 15 Jun 2019	6,085,000	7,470,475
REYNOLDS AMERICAN INC COMPANY GUAR	3.25% 01 Nov 2022	2,100,000	1,935,604
RIO TINTO FIN USA LTD COMPANY GUAR	9% 01 May 2019	2,985,000	3,897,282
SHELL INTERNATIONAL FIN COMPANY GUAR	3.1% 28 Jun 2015	1,340,000	1,390,629
SLM CORP SR UNSECURED	6.25% 25 Jan 2016	6,150,000	6,642,000
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	33,893,240	33,893,240
TIME WARNER CABLE INC COMPANY GUAR	8.25% 14 Feb 2014	1,869,000	1,885,047
UNITEDHEALTH GROUP INC SR UNSECURED	1.4% 15 Oct 2017	1,575,000	1,555,114
US TREASURY N/B	1.25% 31 Aug 2015	2,190,000	2,224,817
US TREASURY N/B	1.375% 30 Sep 2018	19,940,000	19,696,971
US TREASURY N/B	0.375% 15 Nov 2014	8,540,000	8,556,346
US TREASURY N/B	0.875% 31 Dec 2016	7,225,000	7,240,808
US TREASURY N/B	0.01% 30 Apr 2014	15,975,000	15,983,115
US TREASURY N/B	0.125% 31 Jul 2014	1,800,000	1,800,211
US TREASURY N/B	0.375% 15 Jan 2016	26,000,000	25,989,834
US TREASURY N/B	0.25% 31 Jan 2015	56,000,000	56,045,920
US TREASURY N/B	0.625% 15 Oct 2016	10,440,000	10,420,425
US TREASURY N/B	1.25% 31 Oct 2018	8,590,000	8,421,559
US TREASURY N/B	2.75% 15 Nov 2023	9,205,000	9,005,077
VENTAS REALTY LP/CAP CRP COMPANY GUAR	2.7% 01 Apr 2020	2,952,000	2,822,705
VERIZON COMMUNICATIONS SR UNSECURED	5.15% 15 Sep 2023	1,525,000	1,637,380
VERIZON COMMUNICATIONS SR UNSECURED	0.7% 02 Nov 2015	5,300,000	5,285,213
WACHOVIA BANK COMMERCIAL MORTG	5.765% 15 Jul 2045		
WBCMT 2006 C27 A3		1,687,874	1,812,750
WACHOVIA BANK COMMERCIAL MORTG	5.308% 15 Nov 2048		
WBCMT 2006 C29 A4		1,500,000	1,639,341
WAL MART STORES INC SR UNSECURED	3.25% 25 Oct 2020	1,295,000	1,322,332
WILLIAMS PARTNERS LP/WIL SR UNSECURED	7.25% 01 Feb 2017	465,000	536,211
WYNDHAM WORLDWIDE SR UNSECURED	2.95% 01 Mar 2017	275,000	278,918
WYNDHAM WORLDWIDE SR UNSECURED	4.25% 01 Mar 2022	1,175,000	1,146,767
WYNDHAM WORLDWIDE SR UNSECURED	2.5% 01 Mar 2018	810,000	807,251
Sub-Total: Fund 5744 13 of 16			\$ 828,680,486

(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	AMERICA MOVIL SAB DE CV SR UNSECURED	3.125% 16 Jul 2022	7,300,000	\$ 6,738,980
	AMERICAN INTL GROUP SR UNSECURED	8.25% 15 Aug 2018	1,700,000	2,126,496
	AVIATION CAPITAL GROUP SR UNSECURED 144A	6.75% 06 Apr 2021	3,808,000	4,140,945
	AVIATION CAPITAL GROUP SR UNSECURED 144A	7.125% 15 Oct 2020	2,000,000	2,240,510
	BANC OF AMERICA COMMERCIAL MOR BACM 2007 2 A1A	5.7419% 10 Apr 2049	3,885,702	4,226,649
	BANC OF AMERICA COMMERCIAL MOR BACM 2007 3 A2	1% 10 Jun 2049	69,479	69,410
	BANK OF AMERICA CORP SR UNSECURED	5.65% 01 May 2018	8,800,000	10,016,767
	BEAR STEARNS COMMERCIAL MOR BSCMS 2007 PW15 A4	5.331% 11 Feb 2044	1,175,000	1,276,247
	BEAR STEARNS COMMERCIAL MOR BSCMS 2007 PW16 A1A	5.899045% 11 Jun 2040	4,722,033	5,297,970
	BP CAPITAL MARKETS PLC COMPANY GUAR	2.5% 06 Nov 2022	1,500,000	1,365,726
	CCFOBZUS0 CREDIT SUISSE CCP US CASH COLL COC	CCFOBZUS0 CASH COLL CCP COC US	245,000	245,000
	CCRDRXUS9 RBC COC USD CCRDRXUS9 RBC COC USD	CCRDRXUS9 RBC COC USD	625,000	625,000

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CITIGROUP COMMERCIAL MORTGAGE CGCMT 2006 C5 A1A	5.425% 15 Oct 2049		5,138,545	5,619,734
CITIGROUP INC SR UNSECURED	6.125% 15 May 2018		700,000	810,102
CITIGROUP INC SR UNSECURED	1.25% 15 Jan 2016		8,500,000	8,528,212
CREDIT SUISSE MORTGAGE TRUST CSMC 2006 C4 A1A	5.46% 15 Sep 2039		4,936,638	5,359,930
CREDIT SUISSE SEC LLC FUTURES COC	CREDIT SUISSE SEC FUTURES COC		55,000	55,000
CURRENCY CONTRACT	BUYUSD/SELLMXN			1,987
CURRENCY CONTRACT	BUYUSD/SELLMXN			10,528
CURRENCY CONTRACT	BUYUSD/SELLMXN			29,289
CURRENCY CONTRACT	BUYUSD/SELLMXN			12,460
EURODOLLAR FTR OPTN DEC14 99.75 CALL	EXP 12/15/2014		75,000	1,500
FANNIE MAE FNR 2005 70 GB	5.5% 25 Aug 2035		1,012,200	1,109,937
FANNIE MAE NOTES	1.25% 14 Mar 2014		10,000,000	10,022,380
FED HM LN PC POOL A43389	5.5% 01 Feb 2036		46,187	50,342
FED HM LN PC POOL B15591	5% 01 Jul 2019		58,094	61,528
FED HM LN PC POOL G01818	5% 01 May 2035		384,956	416,231
FED HM LN PC POOL G01838	5% 01 Jul 2035		454,867	492,255
FED HM LN PC POOL G02123	5.5% 01 Mar 2036		18,971	20,723
FED HM LN PC POOL G02254	5.5% 01 Mar 2036		11,407	12,461
FED HM LN PC POOL G04092	5.5% 01 Mar 2038		49,184	53,604
FED HM LN PC POOL G05267	5.5% 01 Dec 2038		243,455	265,386
FED HM LN PC POOL G06193	5.5% 01 May 2040		191,784	209,035
FED HM LN PC POOL G06872	5.5% 01 Sep 2039		354,064	390,986
FED HM LN PC POOL G07021	5% 01 Sep 2039		1,041,278	1,121,229
FED HM LN PC POOL G08105	5.5% 01 Jan 2036		6,735	7,354
FED HM LN PC POOL Q17641	3% 01 Apr 2043		982,579	932,036
FED HM LN PC POOL Q20537	3% 01 Jul 2043		985,794	935,086
FED HOME LN DISCOUNT NT DISCOUNT NOT	0.01% 02 Jan 2014		500,000	500,000
FHLMC TBA JAN 30 GOLD SINGLE	4.5% 01 Dec 2099		1,000,000	1,058,086
FHLMC GOLD TBA 30 YR	4% 01 Dec 2099		2,000,000	2,053,906
FHLMC MULTIFAMILY STRUCTURED P FHMS K003 A6	5.105% 25 May 2019		1,825,000	2,062,038
FHLMC MULTIFAMILY STRUCTURED P FHMS K031 A2	3.3% 25 Jul 2046		6,700,000	6,597,510
FNMA TBA FEB 30 SINGLE FAM	3.5% 01 Dec 2099		12,000,000	11,884,688
FNMA TBA FEB 30 SINGLE FAM	4.5% 01 Dec 2099		2,000,000	2,112,578
FNMA TBA FEB 30 SINGLE FAM	5% 01 Dec 2099		1,000,000	1,082,891
FNMA TBA JAN 30 SINGLE FAM	5.5% 01 Dec 2099		2,000,000	2,199,922
FNMA POOL 251890	6.5% 01 Aug 2018		14,375	15,967
FNMA POOL 254634	5.5% 01 Feb 2023		246,335	270,595
FNMA POOL 256101	5.5% 01 Feb 2036		118,254	129,964
FNMA POOL 257371	5% 01 Sep 2028		412,517	449,204
FNMA POOL 429715	6.5% 01 Apr 2018		14,999	16,663
FNMA POOL 468551	3.98% 01 Jul 2021		1,687,500	1,755,118
FNMA POOL 469086	3.15% 01 Sep 2018		3,825,000	4,009,691
FNMA POOL 469616	3.5% 01 Nov 2021		1,207,372	1,237,652
FNMA POOL 499479	6.5% 01 Jun 2029		31,072	34,579
FNMA POOL 691210	6% 01 Jan 2037		22,088	24,451
FNMA POOL 735675	4.987% 01 Jun 2015		1,265,383	1,316,281
FNMA POOL 831368	6% 01 Apr 2036		184,620	205,567
FNMA POOL 888637	6% 01 Sep 2037		2,651,104	2,937,908
FNMA POOL 889334	6% 01 Feb 2038		228,399	253,056
FNMA POOL 891580	6% 01 Jul 2036		848	941
FNMA POOL 898318	6% 01 Nov 2036		10,805	11,953
FNMA POOL 928031	6% 01 Jan 2037		197,288	218,984
FNMA POOL 930921	4.5% 01 Apr 2039		669,658	711,633
FNMA POOL 930922	4.5% 01 Apr 2039		1,745,724	1,854,023

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FNMA POOL 931790	4.5% 01 Aug 2039	74,388	79,069
FNMA POOL 938224	6% 01 Jul 2037	31,728	35,122
FNMA POOL 995094	4.5% 01 Nov 2035	45,460	48,261
FNMA POOL AA4483	4.5% 01 Apr 2039	391,883	416,463
FNMA POOL AA6435	6% 01 May 2040	52,330	57,978
FNMA POOL AA7937	4.5% 01 Jan 2037	7,693	8,146
FNMA POOL AB1048	4.5% 01 May 2040	156,547	166,228
FNMA POOL AB1142	4.5% 01 Jun 2040	168,710	179,252
FNMA POOL AB1634	3.5% 01 Oct 2020	3,141,797	3,302,368
FNMA POOL AB4681	3.5% 01 Mar 2042	1,846,450	1,837,270
FNMA POOL AB5665	3.5% 01 Jul 2042	5,668,372	5,636,670
FNMA POOL AB5666	3.5% 01 Jul 2042	6,313,689	6,278,377
FNMA POOL AB8613	3% 01 Mar 2043	487,711	463,540
FNMA POOL AB9187	3% 01 Apr 2043	652,103	619,785
FNMA POOL AC1254	4% 01 Aug 2039	30,193	31,210
FNMA POOL AD7853	4.5% 01 Jun 2030	20,456	21,804
FNMA POOL AD8333	5% 01 Aug 2040	392,484	427,435
FNMA POOL AD9871	4% 01 Oct 2040	145,945	150,523
FNMA POOL AE0504	4.5% 01 Nov 2040	152,916	162,473
FNMA POOL AE8287	4% 01 Nov 2040	1,697,265	1,749,432
FNMA POOL AE8349	6% 01 Aug 2037	14,318	16,107
FNMA POOL AH1747	4% 01 Dec 2040	304,753	313,781
FNMA POOL AI6645	4.5% 01 Aug 2041	19,875	21,111
FNMA POOL AI8448	4.5% 01 Aug 2041	1,519,812	1,614,963
FNMA POOL AK9393	3.5% 01 Apr 2042	19,878,396	19,767,416
FNMA POOL AL2692	3.5% 01 Oct 2042	9,907,625	9,852,156
FNMA POOL AL3040	4% 01 Jan 2043	3,403,161	3,506,128
FNMA POOL AL3072	3% 01 Feb 2043	169,336	160,952
FNMA POOL AO4597	4% 01 Jun 2042	458,183	472,171
FNMA POOL AQ9316	2.5% 01 Jan 2043	686,240	621,850
FNMA POOL AR2626	2.5% 01 Feb 2043	734,720	665,781
FNMA POOL AR7106	3% 01 May 2043	97,690	92,857
FNMA POOL AR7414	3% 01 Jul 2043	922,011	876,339
FNMA POOL AS0331	3% 01 Aug 2043	992,190	943,075
FNMA POOL AT0681	3% 01 Mar 2043	5,859,555	5,568,945
FNMA POOL AT0682	3% 01 Apr 2043	169,916	161,479
FNMA POOL AT1572	3% 01 May 2043	985,679	936,876
FNMA POOL AT2717	2.5% 01 May 2043	47,504	43,044
FNMA POOL AT3526	3% 01 May 2043	97,457	92,620
FNMA POOL AT4506	3% 01 May 2043	37,864	35,989
FNMA POOL AT4827	3% 01 Jul 2043	40,989	38,960
FNMA POOL AT5700	3% 01 Aug 2043	68,605	65,217
FNMA POOL AT5895	3% 01 Jun 2043	790,542	751,409
FNMA POOL AT5898	3% 01 Jun 2043	98,689	93,804
FNMA POOL AT7415	3.5% 01 Jul 2043	27,921,514	27,765,892
FNMA POOL AT8026	3% 01 Jul 2043	655,141	622,672
FNMA POOL AT8313	3% 01 Jun 2043	4,999,995	4,757,026
FNMA POOL AT8341	3% 01 Jul 2043	37,900	36,021
FNMA POOL AT8489	3% 01 Aug 2043	24,846	23,616
FNMA POOL AT8912	3% 01 Jul 2043	35,773	34,002
FNMA POOL AT9416	3% 01 Aug 2043	850,771	808,658
FNMA POOL AU1149	3% 01 Sep 2043	890,179	846,078
FNMA POOL AU1631	3% 01 Jul 2043	3,271,622	3,109,697
FNMA POOL AU2070	3% 01 Aug 2043	23,971	22,783

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FNMA POOL AU2858	3% 01 Aug 2043	996,533	947,252
FNMA POOL AU3328	3% 01 Jul 2043	508,201	483,031
FNMA POOL AU5341	3% 01 Jun 2043	41,244	39,204
FNMA POOL AV2605	3.5% 01 Nov 2043	17,944,066	17,843,904
FNMA TBA 30YR SINGLE FAMILY JA	3.5% 01 Dec 2099	18,000,000	17,880,469
FNMA TBA FEB 30YR SINGLE FAM	4% 01 Dec 2099	6,000,000	6,157,500
FORD MOTOR CREDIT CO LLC SR UNSECURED	5.625% 15 Sep 2015	3,600,000	3,874,572
FREDDIE MAC FHR 2662 DH	5% 15 Aug 2023	3,335,750	3,674,225
FREDDIE MAC NOTES	1.25% 01 Aug 2019	2,000,000	1,903,804
FREDDIE MAC NOTES 07/14 5.	5% 15 Jul 2014	43,330,000	44,455,757
GNMA I TBA JAN 30 SINGLE FAM	5% 15 Dec 2099	(1,000,000)	(1,083,867)
GNMA II JUMBOS 3.5 30 YRS	3.5% 01 Dec 2099	2,000,000	2,017,578
GNMA II POOL 004113	5% 20 Apr 2038	623,899	677,193
GNMA II POOL 004314	5% 20 Dec 2038	755,017	819,524
GNMA II POOL 004539	4% 20 Sep 2039	79,755	83,049
GNMA II POOL 005116	5% 20 Jul 2041	168,919	184,511
GNMA II POOL 080594 080594	1% 20 Apr 2032	313,359	324,508
GNMA II TBA JAN 30 JUMBOS	0% 01 Dec 2099	1,000,000	1,069,141
GNMA POOL 604548	4.5% 15 Aug 2033	803,798	866,282
GNMA POOL 608288	4.5% 15 Sep 2033	87,970	94,809
GNMA POOL 678858	5% 15 Mar 2038	10,121	11,003
GNMA POOL 698481	4.5% 15 Aug 2039	19,599	20,939
GNMA POOL 710712	4.5% 15 Jul 2039	17,353	18,540
GNMA POOL 720159	4.5% 15 Jul 2039	35,742	38,185
GNMA POOL 726316	5% 15 Sep 2039	3,642,455	3,954,063
GNMA POOL 733746	4.5% 15 Jun 2040	24,116	25,766
GNMA POOL 736500	5% 15 Apr 2040	45,930	50,316
GNMA POOL 737086	4.5% 15 Aug 2040	226,488	242,179
GNMA POOL 737183	5% 15 Apr 2040	1,035,209	1,134,428
GNMA POOL 737269	4.5% 15 May 2040	88,369	94,465
GNMA POOL 738317	5% 15 May 2041	9,302	10,091
GNMA POOL 745133	4.5% 15 Jun 2040	6,322	6,768
GNMA POOL 774484	5% 15 Sep 2041	17,013	18,598
GNMA POOL 782386	5% 15 Aug 2038	925,531	1,005,900
GNMA POOL 782428	5% 15 Oct 2038	4,181	4,541
GNMA POOL AB9211	3.5% 15 Nov 2042	1,959,107	1,977,916
GNMA POOL AC1428	2.69% 15 Jun 2033	5,301,505	4,926,988
GOLDMAN SACHS GROUP INC SR UNSECURED	5.25% 27 Jul 2021	9,000,000	9,853,578
GOVERNMENT NATIONAL MORTGAGE A GNR 2004 104 GA	4.5% 20 Nov 2034	1,822,418	1,944,032
GOVERNMENT NATIONAL MORTGAGE A GNR 2004 19 KD	5% 16 Mar 2033	2,092,497	2,208,489
GOVERNMENT NATL MTG ASSN	3% 01 Dec 2099	2,000,000	1,932,344
IMM EUR FUT OPT DEC14P 99 EXP	EXP 12/15/2014	(75,000)	(3,000)
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP8 A1A	5.397% 15 May 2045	5,752,361	6,279,030
JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A1A	5.439% 15 Jan 2049	6,094,173	6,715,748
* JPMORGAN CHASE + CO SR UNSECURED	4.5% 24 Jan 2022	9,600,000	10,154,218
MEXICAN CETES BILLS	0% 26 Jun 2014	100,000,000	750,461
MEXICAN CETES BILLS	0% 20 Mar 2014	115,125,800	872,430
MEXICAN CETES BILLS	0.01% 16 Jan 2014	2,626,150	200,001
MEXICAN CETES BILLS	0% 13 Feb 2014	44,014,200	334,766
MEXICAN CETES BILLS	0% 12 Jun 2014	368,738,500	2,770,983
MEXICAN CETES BILLS	0% 27 Mar 2014	72,000,000	545,450
MEXICAN PESO (NEW)		0	0
MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ12 A1A	5.319% 15 Dec 2043	4,812,261	5,256,606
MORGAN STANLEY SR UNSECURED	7.3% 13 May 2019	600,000	728,645

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SLM CORP SR UNSECURED	8.45% 15 Jun 2018	2,000,000	2,330,000
SLM CORP SR UNSECURED	6.25% 25 Jan 2016	950,000	1,026,000
SLM CORP SR UNSECURED	6% 25 Jan 2017	500,000	541,250
SLM CORP SR UNSECURED	3.875% 10 Sep 2015	2,700,000	2,791,125
SOUTHWESTERN ENERGY CO COMPANY GUAR	4.1% 15 Mar 2022	2,000,000	1,982,618
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	67,870	67,870
SWPC376Z6 CDS USD P V 03MEVENT SOVEREIGN	1% 20 Sep 2015	(1,500,000)	(1,500,000)
SWPC376Z6 CDS USD R F 1.00000 SOVEREIGN	1% 20 Sep 2015	1,500,000	1,502,864
SWPC479Z2 CDS USD P V 03MEVENT SOVEREIGN	1% 20 Sep 2014	(1,500,000)	(1,500,000)
SWPC479Z2 CDS USD R F 1.00000 SOVEREIGN	1% 20 Sep 2014	1,500,000	1,504,361
SWPC790Z4 CDS USD P V 03MEVENT SOVEREIGN	1% 20 Sep 2014	(2,900,000)	(2,900,000)
SWPC790Z4 CDS USD R F 1.00000 SOVEREIGN	1% 20 Sep 2014	2,900,000	2,910,968
SWPC792Z2 CDS USD P V 03MEVENT SOVEREIGN	1% 20 Sep 2014	(2,800,000)	(2,800,000)
SWPC792Z2 CDS USD R F 1.00000 SOVEREIGN	1% 20 Sep 2014	2,800,000	2,810,590
SWPC801Z1 CDS USD P V 03MEVENT SOVEREIGN	1% 20 Sep 2014	(1,500,000)	(1,500,000)
SWPC801Z1 CDS USD R F 1.00000 SOVEREIGN	1% 20 Sep 2014	1,500,000	1,504,361
SWPC804Z8 CDS USD P V 03MEVENT SOVEREIGN	1% 20 Sep 2014	(3,600,000)	(3,600,000)
SWPC804Z8 CDS USD R F 1.00000 SOVEREIGN	1% 20 Sep 2014	3,600,000	3,610,465
SWPC969Z9 CDS USD P V 03MEVENT BRC MYC 2 CCPCDX	1% 20 Dec 2018	(12,800,000)	(12,800,000)
SWPC969Z9 CDS USD R F 1.00000 BRC MYC 1 CCPCDX	1% 20 Dec 2018	12,800,000	13,029,133
SYDNEY AIRPORT FINANCE SR SECURED 144A	3.9% 22 Mar 2023	2,300,000	2,180,708
TREASURY BILL	0.01% 30 Jan 2014	5,200,000	5,199,938
TREASURY BILL	0.01% 11 Dec 2014	200,000	199,781
TSY INFL IX N/B	0.625% 15 Feb 2043	1,930,210	1,484,150
TSY INFL IX N/B	0.375% 15 Jul 2023	35,629,220	34,362,708
US DOLLAR		4,744,155	4,744,155
US LONG BOND(CBT) DEC13 XCBT	XCBT 20131219	(20,400,000)	563,795
US TREASURY N/B	1.5% 31 Aug 2018	166,500,000	165,654,513
US TREASURY N/B	0.25% 15 Jan 2015	9,700,000	9,707,954
US TREASURY N/B	0.25% 31 May 2014	16,600,000	16,609,728
US TREASURY N/B	0.25% 30 Jun 2014	3,400,000	3,402,655
US TREASURY N/B	0.25% 30 Sep 2014	3,000,000	3,002,460
US TREASURY N/B	0.125% 31 Dec 2014	23,100,000	23,092,793
US TREASURY N/B	0.375% 30 Jun 2015	6,600,000	6,613,662
US TREASURY N/B	1.375% 30 Jun 2018	12,900,000	12,802,244
US ULTRA BOND(CBT) MAR14 XCBT	XCBT 20140320	(3,000,000)	4,901
VERIZON COMMUNICATIONS SR UNSECURED	1.782371% 15 Sep 2016	900,000	927,206
VERIZON COMMUNICATIONS SR UNSECURED	1.9841% 14 Sep 2018	300,000	315,449
VERIZON COMMUNICATIONS SR UNSECURED	2.5% 15 Sep 2016	700,000	723,825
VERIZON COMMUNICATIONS SR UNSECURED	3.65% 14 Sep 2018	900,000	952,708
VERIZON COMMUNICATIONS SR UNSECURED	4.5% 15 Sep 2020	700,000	749,396
VERIZON COMMUNICATIONS SR UNSECURED	5.15% 15 Sep 2023	3,900,000	4,187,399
VIACOM INC SR UNSECURED	4.25% 01 Sep 2023	6,800,000	6,785,856
WACHOVIA BANK COMMERCIAL MOR WBCMT 2006 C27 A1A	5.749% 15 Jul 2045	6,089,578	6,677,101
WELLS FARGO BANK NA SR UNSECURED	0.75% 20 Jul 2015	8,500,000	8,525,653
WI TREASURY SEC	2% 30 Sep 2020	100,000	97,750
Sub-Total: Fund 5745 14 of 16			\$ 721,292,752

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(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	2,641	\$ 2,641
	Sub-Total: Fund 5746 15 of 16		\$	2,641
(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	METLIFE CONTRACT 32810	Separate Account GIC	6,177,146	\$ 623,342,515
	Sub-Total: Fund 5747 16 of 16		\$	623,342,515
	Sub-Total: Interest Income Fund-Underling Investments at Fair Value (16 funds)		\$	10,642,899,786
(a)	(b) Identity of issue, borrower, lessor, or similar party	(c) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(d) Cost (n/a)	(e) Fair value
		Shares/ Par Value		
	Bank of America	Synthetic GIC, 2.93%		\$ 2,431,819
	JPMorgan Chase	Synthetic GIC, 2.93%		5,427,814
	Royal Bank of Canada	Synthetic GIC, 2.93%		2,007,745
*	State Street Bank and Trust Company	Synthetic GIC, 2.93%		
*	The Prudential Insurance Company of America	Synthetic GIC, 2.51%		
*	New York Life Insurance Company	Synthetic GIC, 2.64%		
*	Metropolitan Life Insurance Company	Separate Account GIC, 2.47%		
	Sub-Total : Investment Contracts at Fair Value		\$	9,867,378
	TOTAL : Interest Income Fund- at Fair Value		\$	10,652,767,164
	Adjustment from fair value to contract value for fully benefit-responsive investment contracts			(293,477,087)
	Interest Income Fund - at Contract Value		\$	10,359,290,077

n / a - Cost is not applicable

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AMERICAN AMCAP FUND R6	MUTUAL FUNDS	1,086,490	\$ 29,802,407
AMERICAN EUROPACIFIC GROWTH	MUTUAL FUNDS	1,088,621	53,375,074
AMERICAN FUNDS FUNDAMENTAL I R6	MUTUAL FUNDS	989,816	51,450,634
AMERICAN FUNDS INVESTMENT CO R6	MUTUAL FUNDS	399,035	14,640,593
AMERICAN MUTUAL FUND R6	MUTUAL FUNDS	887,864	30,906,545
AMERICAN SMALLCAP WORLD FUND R6	MUTUAL FUNDS	674,118	33,227,268
AMERICAN WASHINGTON MUTUAL INV R6	MUTUAL FUNDS	667,823	26,338,945
DFA EMERGING MARKETS PORTFOLIO	MUTUAL FUNDS	1,026,157	26,639,044
DFA GLOBAL REAL ESTATE SECURIT	MUTUAL FUNDS	1,383,292	12,228,300
DFA INTERNATIONAL VALUE PORTFO	MUTUAL FUNDS	338,097	6,704,455
DFA LARGE CAP INTERNATIONAL PO	MUTUAL FUNDS	288,004	6,506,011
DFA US SMALL CAP PORTFOLIO	MUTUAL FUNDS	1,068,667	33,128,691
DODGE + COX BALANCED FUND	MUTUAL FUNDS	378,382	37,194,930
DODGE + COX INCOME FUND	MUTUAL FUNDS	3,294,235	44,571,002
DODGE + COX STOCK FUND	MUTUAL FUNDS	880,348	148,664,363
FIDELITY BALANCED FUND K	MUTUAL FUNDS	871,760	19,823,827
FIDELITY CANADA FUND	MUTUAL FUNDS	689,550	40,207,690
FIDELITY CAPITAL APPRECIATION K	MUTUAL FUNDS	777,525	28,161,961
FIDELITY CONTRAFUND K	MUTUAL FUNDS	2,387,266	229,344,658

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FIDELITY DISCIPLINED EQUITY	MUTUAL FUNDS	110,491	3,564,453
FIDELITY DIVIDEND GROWTH FUND K	MUTUAL FUNDS	1,531,341	54,148,212
FIDELITY EQUITY INCOME FUND	MUTUAL FUNDS	328,583	19,281,222
FIDELITY EXPORT AND MULTINATIO	MUTUAL FUNDS	592,878	14,412,870
FIDELITY FLOATING RATE HIGH IN	MUTUAL FUNDS	3,892,689	38,771,185
FIDELITY FREEDOM K 2005 FUND	MUTUAL FUNDS	92,289	1,240,364
FIDELITY FREEDOM K 2015 FUND	MUTUAL FUNDS	1,010,054	14,383,170
FIDELITY FREEDOM K 2025	MUTUAL FUNDS	923,261	14,319,770
FIDELITY FREEDOM K 2035	MUTUAL FUNDS	530,587	8,691,019
FIDELITY FREEDOM K 2045 FUND	MUTUAL FUNDS	105,283	1,768,759
FIDELITY FREEDOM K INCOME FUND	MUTUAL FUNDS	284,206	3,399,108
FIDELITY GLOBAL BALANCED FUND	MUTUAL FUNDS	407,203	10,074,191

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FIDELITY GOVERNMENT INCOME FUN	MUTUAL FUNDS	1,758,474	17,866,091
FIDELITY GROWTH DISCOVERY FUND K	MUTUAL FUNDS	1,061,631	22,549,038
FIDELITY INDEPENDENCE FUND	MUTUAL FUNDS	1,182,484	42,853,215
FIDELITY INTERMEDIATE BOND FUN	MUTUAL FUNDS	692,072	7,495,142
FIDELITY INTERNATIONAL REAL ES	MUTUAL FUNDS	1,529,507	15,555,086
FIDELITY JAPAN FUND/UNITED STA	MUTUAL FUNDS	1,151,186	13,860,281
FIDELITY LATIN AMERICA FUND/UN	MUTUAL FUNDS	1,336,690	41,771,561
FIDELITY LIMITED TERM GOVERNME	MUTUAL FUNDS	1,836,902	18,350,656
FIDELITY MID CAP STOCK FUND	MUTUAL FUNDS	1,231,862	48,658,551
FIDELITY OTC PORTFOLIO K	MUTUAL FUNDS	1,059,852	82,710,816
FIDELITY PACIFIC BASIN FUND	MUTUAL FUNDS	788,247	21,802,921
FIDELITY REAL ESTATE INVESTMEN	MUTUAL FUNDS	1,006,629	32,141,673
FIDELITY SMALL CAP DISCOVERY F	MUTUAL FUNDS	7,030,531	219,774,415
FIDELITY STOCK SELECTOR SMALL	MUTUAL FUNDS	372,409	9,749,673
FIDELITY TOTAL BOND FUND FIDELITY TOTAL BOND FUND TB	MUTUAL FUNDS	914,851	9,551,049
FIDELITY VALUE FUND	MUTUAL FUNDS	313,536	32,494,851
INTERNATIONAL GROWTH AND INCOM INTL FD R6	MUTUAL FUNDS	156,355	5,475,570
PIMCO ALL ASSET FUND	MUTUAL FUNDS	1,593,377	19,247,999
PIMCO DIVERSIFIED INCOME FUND	MUTUAL FUNDS	1,526,090	17,534,775
PIMCO EMERGING MARKETS BOND FU	MUTUAL FUNDS	1,955,660	20,925,564
PIMCO FOREIGN BOND FUND UNHEDG	MUTUAL FUNDS	1,350,465	13,558,666
PIMCO GLOBAL BOND FUND UNHEDGE	MUTUAL FUNDS	1,117,655	10,383,012
PIMCO HIGH YIELD FUND	MUTUAL FUNDS	3,124,990	30,031,150
PIMCO LONG TERM US GOVERNMENT	MUTUAL FUNDS	2,662,282	24,492,996
PIMCO LOW DURATION FUND/UNITED	MUTUAL FUNDS	3,649,367	37,697,966
PIMCO MORTGAGE BACKED SECURITI	MUTUAL FUNDS	302,893	3,083,450
PIMCO REAL RETURN FUND	MUTUAL FUNDS	1,753,784	19,239,012
PIMCO STOCKSPPLUS FUND/UNITED S	MUTUAL FUNDS	2,720,465	26,633,350
PIMCO TOTAL RETURN FUND III	MUTUAL FUNDS	1,844,535	17,301,740
U.S. VECTOR EQUITY PORTFOLIO	MUTUAL FUNDS	393,773	6,449,998
VANGUARD DIVIDEND GROWTH FUND	MUTUAL FUNDS	8,282,281	176,909,517

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VANGUARD EXPLORER FUND	MUTUAL FUNDS	365,634	35,155,723
VANGUARD GLOBAL EQUITY FUND	MUTUAL FUNDS	541,601	12,711,376
VANGUARD GROWTH AND INCOME FUN	MUTUAL FUNDS	266,356	17,193,298
VANGUARD INFLATION PROTECTED S	MUTUAL FUNDS	2,706,217	28,063,471
VANGUARD INTERMEDIATE TERM INV	MUTUAL FUNDS	1,759,365	17,013,059
VANGUARD INTERNATIONAL EXPLORE	MUTUAL FUNDS	1,081,775	19,926,290
VANGUARD INTERNATIONAL VALUE F	MUTUAL FUNDS	307,657	11,500,235
VANGUARD LONG TERM INVESTMENT	MUTUAL FUNDS	787,361	7,598,031

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VANGUARD LONG TERM TREASURY FU	MUTUAL FUNDS	2,649,113	28,875,335
VANGUARD MID CAP INDEX FUND	MUTUAL FUNDS	1,803,590	54,252,002
VANGUARD PRIMECAP CORE FUND	MUTUAL FUNDS	3,128,798	60,823,825
VANGUARD SHORT TERM BOND INDEX V	MUTUAL FUNDS	1,653,332	17,343,448
VANGUARD SHORT TERM INVESTMENT	MUTUAL FUNDS	2,925,844	31,306,528
VANGUARD SMALL CAP INDEX FUNDINST	MUTUAL FUNDS	757,529	39,929,369
VANGUARD STRATEGIC EQUITY FUND	MUTUAL FUNDS	766,475	22,994,237
VANGUARD TARGET RETIREMENT 2015	MUTUAL FUNDS	1,617,670	23,892,990
VANGUARD TARGET RETIREMENT 2025	MUTUAL FUNDS	1,403,386	22,103,334
VANGUARD TARGET RETIREMENT 2035	MUTUAL FUNDS	912,823	15,499,728
VANGUARD TARGET RETIREMENT 2045	MUTUAL FUNDS	273,682	4,860,601
VANGUARD TARGET RETIREMENT INC	MUTUAL FUNDS	604,001	7,550,011
VANGUARD WELLINGTON FUND	MUTUAL FUNDS	1,393,670	91,327,227
VANGUARD WINDSOR II FUND	MUTUAL FUNDS	268,665	17,527,706
Total : EXHIBIT K - Mutual Fund Window			\$ 5,238,579,883

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STATE OIL CO OF THE AZER SR	4.75% 13 Mar 2023	AZERBAIJAN	875,000	\$	824,688
REPUBLIC OF BELARUS	8.95% 26 Jan 2018	BELARUS	300,000		300,750
LETRA TESOURO NACIONAL BILLS	0% 01 Jan 2015	BRAZIL	9,329,000		3,570,003
LETRA TESOURO NACIONAL BILLS	0% 01 Jan 2017	BRAZIL	17,630,000		5,262,405
NOTA DO TESOURO NACIONAL NOTES	10% 01 Jan 2023	BRAZIL	4,730,000		1,693,309
REPUBLIC OF COLOMBIA	12% 22 Oct 2015	COLUMBIA	250,000,000		145,833
CROATIA SR UNSECURED REGS	6.75% 05 Nov 2019	CROATIA	1,380,000		1,493,850
HUNGARY GOVERNMENT BOND	6.75% 24 Nov 2017	HUNGARY	270,000,000		563,754
HUNGARY GOVERNMENT BOND	8% 12 Feb 2015	HUNGARY	115,510,000		1,356,512
HUNGARY GOVERNMENT BOND	7.5% 12 Nov 2020	HUNGARY	235,500,000		433,778
INDONESIA GOVERNMENT	12.8% 15 Jun 2021	INDONESIA	3,000,000,000		204,910
INDONESIA GOVERNMENT	9% 15 Mar 2029	INDONESIA	2,200,000,000		287,354
INDONESIA GOVERNMENT	5.25% 15 May 2018	INDONESIA	10,500,000,000		871,118
INDONESIA GOVERNMENT	6.125% 15 May 2028	INDONESIA	13,600,000,000		709,532
INDONESIA GOVERNMENT	8.25% 15 Jul 2021	INDONESIA	7,800,000,000		633,088
INDONESIA GOVERNMENT	8.375% 15 Sep 2026	INDONESIA	11,400,000,000		894,015

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REPUBLIC OF IRAQ	5.8% 15 Jan 2028	IRAQ	3,150,000	2,677,500
UKRAINE GOVERNMENT	6.75% 14 Nov 2017	IRELAND	1,400,000	1,288,000
DEVELOPMENT BANK OF KAZA	4.125% 10 Dec 2022	KAZAKHSTAN	2,650,000	2,368,305
REPUBLIC OF LATVIA	5.25% 16 Jun 2021	LATVIA	1,575,000	1,701,000
MILICOM INTL CELLULAR	4.75% 22 May 2020	LUXEMBOURG	325,000	312,000
BK NEGARA MONETARY NOTE	0.01% 11 Feb 2014	MALAYSIA	1,600,000	487,070
MALAYSIAN GOVERNMENT	3.418% 15 Aug 2022	MALAYSIA	925,000	1,832,386
MALAYSIAN GOVERNMENT	3.26% 01 Mar 2018	MALAYSIA	6,100,000	1,066,240
MALAYSIAN GOVERNMENT	4.16% 15 Jul 2021	MALAYSIA	3,475,000	1,276,367
MALAYSIAN RINGGIT	FOREIGN CURRENCY	MALAYSIA	42,826	13,075
MEX BONOS DESARR FIX RT BONDS	6% 18 Jun 2015	MEXICO	8,700,000	1,850,392
MEX BONOS DESARR FIX RT BONDS	8.5% 18 Nov 2038	MEXICO	8,100,000	740,829
MEX BONOS DESARR FIX RT BONDS	8.5% 31 May 2029	MEXICO	11,300,000	683,117
MEX BONOS DESARR FIX RT BONDS	8.5% 13 Dec 2018	MEXICO	4,530,000	391,023
REPUBLIC OF NAMIBIA	5.5% 03 Nov 2021	NAMIBIA	1,000,000	1,020,000

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LUKOIL INTL FINANCE BV COMPANY	6.125% 09 Nov 2020	NETHERLANDS	400,000	433,400
NIGERIA GOVERNMENT BOND BONDS	7% 23 Oct 2019	NIGERIA	115,000,000	545,155
NIGERIA T BILL	0.01% 04 Sep 2014	NIGERIA	24,000,000	131,426
NIGERIAN NAIRA	FOREIGN CURRENCY	NIGERIA	20,505,656	128,200
REPUBLIC OF NIGERIA BONDS	6.75% 28 Jan 2021	NIGERIA	275,000	297,000
POLAND GOVERNMENT BOND	5.25% 25 Oct 2017	POLAND	4,000,000	1,409,137
POLISH ZLOTY	FOREIGN CURRENCY	POLAND	(623,192)	(206,530)
ROMANIA GOVERNMENT BOND	5.9% 26 Jul 2017	ROMANIA	3,310,000	1,070,795
NEW RUSSIAN RUBLE	FOREIGN CURRENCY	RUSSIAN FEDERATION	7,592,632	231,060
RUSSIA GOVT BOND	7.5% 27 Feb 2019	RUSSIAN FEDERATION	72,825,000	283,173
RUSSIA GOVT BOND	8.15% 03 Feb 2027	RUSSIAN FEDERATION	8,200,000	257,654
RUSSIA GOVT BOND	7.05% 19 Jan 2028	RUSSIAN FEDERATION	10,000,000	977,240
RUSSIA GOVT BOND	7.6% 20 Jul 2022	RUSSIAN FEDERATION	25,000,000	287,349
REPUBLIC OF SOUTH AFRICA	6.75% 31 Mar 2021	SOUTH AFRICA	3,000,000	1,417,014
REPUBLIC OF SOUTH AFRICA BONDS	6.5% 28 Feb 2041	SOUTH AFRICA	4,400,000	318,434
REPUBLIC OF SOUTH AFRICA BONDS	7.75% 28 Feb 2023	SOUTH AFRICA	17,000,000	547,560
REPUBLIC OF SOUTH AFRICA BONDS	8% 21 Dec 2018	SOUTH AFRICA	27,680,000	272,409
TRANSNET SOC LTD SR	9.5% 13 May 2021	SOUTH AFRICA	7,700,000	726,277
THAILAND GOVERNMENT BOND	3.875% 13 Jun 2019	THAILAND	78,500,000	2,444,059
THAILAND GOVERNMENT BOND	3.65% 17 Dec 2021	THAILAND	84,250,000	2,545,309
TURKEY GOVERNMENT BOND	6.5% 07 Jan 2015	TURKEY	1,400,000	631,319
TURKEY GOVERNMENT BOND	9% 08 Mar 2017	TURKEY	940,000	677,845
TURKEY GOVERNMENT BOND	0% 11 Jun 2014	TURKEY	4,000,000	425,220
TURKEY GOVERNMENT BOND	6.3% 14 Feb 2018	TURKEY	3,900,000	781,326
TURKISH LIRA	FOREIGN CURRENCY	TURKEY	78,520	36,546
DOMINICAN REPUBLIC	5.875% 18 Apr 2024	UNITED STATES	575,000	549,125
FED REPUBLIC OF BRAZIL	8.5% 05 Jan 2024	UNITED STATES	350,000	129,808
GAZPROM NEFT (GPN CAPITA)	6% 27 Nov 2023	UNITED STATES	200,000	203,000
HUNGARY	6.25% 29 Jan 2020	UNITED STATES	1,300,000	589,769
HUNGARY	5.75% 22 Nov 2023	UNITED STATES	600,000	109,375

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PETRO CO TRIN/TOBAGO LTD	9.75% 14 Aug 2019	UNITED STATES	1,075,000	1,346,438
REPUBLIC OF ARMENIA	6% 30 Sep 2020	UNITED STATES	200,000	198,500
REPUBLIC OF COLOMBIA	8.125% 21 May 2024	UNITED STATES	575,000	738,875
REPUBLIC OF ECUADOR NOTES	9.375% 15 Dec 2015	UNITED STATES	700,000	738,500
REPUBLIC OF GUATEMALA	5.75% 06 Jun 2022	UNITED STATES	500,000	516,250
REPUBLIC OF INDONESIA	6.625% 17 Feb 2037	UNITED STATES	375,000	377,813
REPUBLIC OF INDONESIA	3.375% 15 Apr 2023	UNITED STATES	550,000	468,875
REPUBLIC OF NIGERIA	6.375% 12 Jul 2023	UNITED STATES	825,000	851,813

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REPUBLIC OF PANAMA	7.125% 29 Jan 2026	UNITED STATES	150,000	180,000
REPUBLIC OF PARAGUAY	4.625% 25 Jan 2023	UNITED STATES	700,000	654,500
REPUBLIC OF PERU	7.84% 12 Aug 2020	UNITED STATES	2,090,000	850,812
REPUBLIC OF PHILIPPINES	6.25% 14 Jan 2036	UNITED STATES	10,000,000	238,833
REPUBLIC OF TURKEY	7.375% 05 Feb 2025	UNITED STATES	625,000	674,688
REPUBLIC OF VENEZUELA	9.375% 13 Jan 2034	UNITED STATES	40,000	29,660
REPUBLIC OF VENEZUELA	8.25% 13 Oct 2024	UNITED STATES	825,000	580,800
RUSSIAN FEDERATION	4.875% 16 Sep 2023	UNITED STATES	800,000	816,000
UKRAINE GOVERNMENT	7.5% 17 Apr 2023	UNITED STATES	375,000	335,813
US DOLLAR		UNITED STATES	200,916	200,916
CURRENCY CONTRACT	BUYBRL/SELLUSD			(36)
CURRENCY CONTRACT	BUYUSD/SELLBRL			1,970
CURRENCY CONTRACT	BUYUSD/SELLCLP			(1,662)
CURRENCY CONTRACT	BUYUSD/SELLCZK			(6,415)
CURRENCY CONTRACT	BUYUSD/SELLHUF			(27,577)
CURRENCY CONTRACT	BUYUSD/SELLIDR			76
CURRENCY CONTRACT	BUYUSD/SELLIDR			(344)
CURRENCY CONTRACT	BUYMXN/SELLUSD			(12,399)
CURRENCY CONTRACT	BUYMXN/SELLUSD			(2,965)
CURRENCY CONTRACT	BUYMYR/SELLUSD			(44,031)
CURRENCY CONTRACT	BUYUSD/SELLPEN			2,297
CURRENCY CONTRACT	BUYPHP/SELLUSD			(6,045)
CURRENCY CONTRACT	BUYPLN/SELLUSD			3,506
CURRENCY CONTRACT	BUYPLN/SELLUSD			3,449
CURRENCY CONTRACT	BUYPLN/SELLUSD			4,861
CURRENCY CONTRACT	BUYPLN/SELLUSD			4,635
CURRENCY CONTRACT	BUYRUB/SELLUSD			436
CURRENCY CONTRACT	BUYRUB/SELLUSD			752
CURRENCY CONTRACT	BUYTHB/SELLUSD			(9,266)
CURRENCY CONTRACT	BUYUSD/SELLTRY			23,998
CURRENCY CONTRACT	BUYUYU/SELLUSD			(969)

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CURRENCY CONTRACT	BUYUYU/SELLUSD	4,222
CURRENCY CONTRACT	BUYUSD/SELLZAR	5,529
CURRENCY CONTRACT	BUYUSD/SELLZAR	5,189
Total : EXHIBIT L - Emerging Markets Fund		\$ 143,746,040

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FMG RESOURCES AUG 2006	8.25% 01 Nov 2019	AUSTRALIA	850,000	\$	954,125
AIRCASTLE LTD	7.625% 15 Apr 2020	BERMUDA	265,000		297,463
BOMBARDIER INC	7.75% 15 Mar 2020	CANADA	250,000		283,750
KODIAK OIL + GAS CORP	8.125% 01 Dec 2019	CANADA	350,000		388,500
MEG ENERGY CORP	6.375% 30 Jan 2023	CANADA	300,000		301,875
TERVITA CORP	8% 15 Nov 2018	CANADA	185,000		191,013
VALEANT PHARMACEUTICALS	7.5% 15 Jul 2021	CANADA	255,000		279,863
UPCB FINANCE III LTD	6.625% 01 Jul 2020	CAYMAN ISLANDS	750,000		796,875
ALBEA BEAUTY	8.375% 01 Nov 2019	LUXEMBOURG	200,000		208,000
INTELSAT JACKSON HLDG	7.25% 15 Oct 2020	LUXEMBOURG	1,500,000		1,640,625
NII INTERNAT TELECOM SCA	7.875% 15 Aug 2019	LUXEMBOURG	100,000		75,500
WIND ACQUISITION FIN	7.25% 15 Feb 2018	LUXEMBOURG	250,000		263,125
SCHAEFFLER FINANCE BV	4.75% 15 May 2021	NETHERLANDS	250,000		249,375
EILEME 2 AB	11.625% 31 Jan 2020	SWEDEN	200,000		239,746
INEOS FINANCE PLC	8.375% 15 Feb 2019	UNITED KINGDOM	300,000		333,750
VIRGIN MEDIA	5.375% 15 Apr 2021	UNITED KINGDOM	400,000		400,000
ACCESS MIDSTREAM PARTNER	5.875% 15 Apr 2021	UNITED STATES	85,000		90,525
ACCESS MIDSTREAM PARTNER	6.125% 15 Jul 2022	UNITED STATES	140,000		149,800
ACI WORLDWIDE INC	6.375% 15 Aug 2020	UNITED STATES	150,000		156,750
ACTIVISION BLIZZARD	6.125% 15 Sep 2023	UNITED STATES	30,000		31,275

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ADT CORP	6.25% 15 Oct 2021	UNITED STATES	165,000	173,250
ALCATEL LUCENT USA INC	8.875% 01 Jan 2020	UNITED STATES	200,000	223,000
ALLEGION US HOLDING CO	5.75% 01 Oct 2021	UNITED STATES	330,000	343,200
ALLISON TRANSMISSION INC	7.125% 15 May 2019	UNITED STATES	310,000	334,025
ALLY FINANCIAL INC	5.5% 15 Feb 2017	UNITED STATES	235,000	254,388
ALLY FINANCIAL INC	6.25% 01 Dec 2017	UNITED STATES	750,000	836,250
AMERICAN AXLE + MFG INC	7.75% 15 Nov 2019	UNITED STATES	350,000	398,125
AMKOR TECHNOLOGY INC	7.375% 01 May 2018	UNITED STATES	70,000	73,850
ANTERO RESOURCES FINANCE	5.375% 01 Nov 2021	UNITED STATES	115,000	116,150
ARCH COAL INC	7% 15 Jun 2019	UNITED STATES	95,000	75,525
ASHLAND INC	4.75% 15 Aug 2022	UNITED STATES	380,000	361,000

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ASHTREAD CAPITAL INC	6.5% 15 Jul 2022	UNITED STATES	300,000	319,875
AUDATEX NORTH AMERICA IN	6% 15 Jun 2021	UNITED STATES	260,000	272,350
AVIS BUDGET CAR/FINANCE	5.5% 01 Apr 2023	UNITED STATES	640,000	620,000
B+G FOODS INC	4.625% 01 Jun 2021	UNITED STATES	368,000	353,280
BELDEN INC	5.5% 01 Sep 2022	UNITED STATES	300,000	294,000
BMC SOFTWARE FINANCE INC	8.125% 15 Jul 2021	UNITED STATES	100,000	103,000
BUILDING MATERIALS CORP	6.75% 01 May 2021	UNITED STATES	300,000	324,750
BUMBLE BEE HOLDINGS INC	9% 15 Dec 2017	UNITED STATES	239,000	261,705
CAESARS ENTERTAINMENT OP	9% 15 Feb 2020	UNITED STATES	1,300,000	1,264,250
CASE NEW HOLLAND INC	7.875% 01 Dec 2017	UNITED STATES	110,000	129,800
CCO HLDGS LLC/CAP CORP	7% 15 Jan 2019	UNITED STATES	420,000	442,575
CCO HLDGS LLC/CAP CORP	5.25% 30 Sep 2022	UNITED STATES	45,000	42,019
CENTRAL GARDEN + PET CO	8.25% 01 Mar 2018	UNITED STATES	485,000	471,663
CENTURYLINK INC	5.625% 01 Apr 2020	UNITED STATES	750,000	763,125
CHESAPEAKE ENERGY CORP	6.625% 15 Aug 2020	UNITED STATES	220,000	245,850
CHIQUITA BRANDS INTL / L	7.875% 01 Feb 2021	UNITED STATES	210,000	227,325
CINEMARK USA INC	7.375% 15 Jun 2021	UNITED STATES	400,000	442,000
CIT GROUP INC	5.25% 15 Mar 2018	UNITED STATES	1,000,000	1,072,500
CITYCENTER HLDGS LLC	0.01% 16 Oct 2020	UNITED STATES	265,000	268,641
CLEAN HARBORS INC	5.25% 01 Aug 2020	UNITED STATES	400,000	412,000
CLEAR CHANNEL WORLDWIDE	6.5% 15 Nov 2022	UNITED STATES	1,150,000	1,174,438
COGENT COMMUNICATIONS GR	8.375% 15 Feb 2018	UNITED STATES	200,000	217,000
CORRECTIONS CORP OF AMER	4.125% 01 Apr 2020	UNITED STATES	600,000	588,000
CRESTWOOD MIDSTREAM PART	6.125% 01 Mar 2022	UNITED STATES	120,000	123,000
CROSSTEX ENERGY LP/CROSS	7.125% 01 Jun 2022	UNITED STATES	75,000	85,313
CSC HOLDINGS LLC	8.625% 15 Feb 2019	UNITED STATES	500,000	586,250
DANA HOLDING CORP	6.5% 15 Feb 2019	UNITED STATES	380,000	403,750
DAVITA HEALTHCARE PARTNE	5.75% 15 Aug 2022	UNITED STATES	185,000	187,313
DENALI BORROWER/FIN CORP	5.625% 15 Oct 2020	UNITED STATES	295,000	292,419
DENBURY RESOURCES INC	4.625% 15 Jul 2023	UNITED STATES	140,000	126,350
DISH DBS CORP	6.75% 01 Jun 2021	UNITED STATES	200,000	212,000
DISH DBS CORP	7.875% 01 Sep 2019	UNITED STATES	365,000	417,925

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DJO FIN LLC/DJO FIN CORP	7.75% 15 Apr 2018	UNITED STATES	250,000	254,375
EL PASO LLC	7.25% 01 Jun 2018	UNITED STATES	400,000	456,656
EP ENER/EVEREST ACQ FIN	7.75% 01 Sep 2022	UNITED STATES	400,000	448,000
EV ENERGY PARTNERS/FINAN	8% 15 Apr 2019	UNITED STATES	350,000	351,750
FIRST DATA CORPORATION	8.875% 15 Aug 2020	UNITED STATES	415,000	459,094
FIRST DATA CORPORATION	8.75% 15 Jan 2022	UNITED STATES	220,000	234,850

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FIRST DATA CORPORATION	7.375% 15 Jun 2019	UNITED STATES	1,000,000	1,067,500
FRONTIER COMMUNICATIONS	8.5% 15 Apr 2020	UNITED STATES	500,000	560,000
GARDNER DENVER INC	1% 30 Jul 2020	UNITED STATES	209,475	209,450
GCI INC	8.625% 15 Nov 2019	UNITED STATES	300,000	318,750
GENERAL CABLE CORP	5.75% 01 Oct 2022	UNITED STATES	375,000	367,500
GENERAL MOTORS FINL CO	3.25% 15 May 2018	UNITED STATES	300,000	300,000
GEO GROUP INC/THE	5.875% 15 Jan 2022	UNITED STATES	170,000	168,725
GREAT LAKES DREDGE+DOCK	7.375% 01 Feb 2019	UNITED STATES	540,000	564,300
H+E EQUIPMENT SERVICES	7% 01 Sep 2022	UNITED STATES	125,000	136,250
HAWK ACQUISITION SUB INC	4.25% 15 Oct 2020	UNITED STATES	700,000	677,250
HCA INC	6.5% 15 Feb 2020	UNITED STATES	450,000	494,438
HCA INC	7.5% 15 Feb 2022	UNITED STATES	500,000	548,750
HEALTHCARE TECHNOLOGY IN	7.375% 01 Sep 2018	UNITED STATES	60,000	62,400
HERTZ CORP	7.5% 15 Oct 2018	UNITED STATES	500,000	539,375
HEXION US FINANCE CORP	6.625% 15 Apr 2020	UNITED STATES	350,000	358,750
HILTON WORLDWIDE FINANCE	5.625% 15 Oct 2021	UNITED STATES	145,000	150,438
HUGHES SATELITE SYSTEMS	6.5% 15 Jun 2019	UNITED STATES	100,000	108,250
IMS HEALTH INC	6% 01 Nov 2020	UNITED STATES	230,000	244,375
INTL LEASE FINANCE CORP	6.25% 15 May 2019	UNITED STATES	1,790,000	1,937,675
IRON MOUNTAIN INC	6% 15 Aug 2023	UNITED STATES	205,000	210,125
JACK COOPER FINANCE CO	9.25% 01 Jun 2020	UNITED STATES	55,000	59,263
JARDEN CORP	7.5% 15 Jan 2020	UNITED STATES	265,000	286,200
L BRANDS INC	6.625% 01 Apr 2021	UNITED STATES	550,000	603,625
LIBBEY GLASS INC	6.875% 15 May 2020	UNITED STATES	350,000	378,000
MAGNACHIP SEMICONDUCTOR	6.625% 15 Jul 2021	UNITED STATES	305,000	310,338
MANTECH INTERNATIONAL CO	7.25% 15 Apr 2018	UNITED STATES	200,000	210,500
MARKWEST ENERGY PART/FIN	6.5% 15 Aug 2021	UNITED STATES	500,000	537,500
MGM RESORTS INTL	8.625% 01 Feb 2019	UNITED STATES	195,000	228,638
MGM RESORTS INTL	5.25% 31 Mar 2020	UNITED STATES	315,000	312,638
NEIMAN MARCUS GROUP LTD	8% 15 Oct 2021	UNITED STATES	80,000	83,600
NEXSTAR BROADCASTING INC	6.875% 15 Nov 2020	UNITED STATES	245,000	262,150
NRG ENERGY INC	8.25% 01 Sep 2020	UNITED STATES	360,000	398,700

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OASIS PETROLEUM INC	6.875% 15 Mar 2022	UNITED STATES	140,000	148,400
PACKAGING DYNAMICS CORP	8.75% 01 Feb 2016	UNITED STATES	105,000	107,888
PEABODY ENERGY CORP	6.25% 15 Nov 2021	UNITED STATES	250,000	252,500
PLAINS EXPLORATION + PRO	6.5% 15 Nov 2020	UNITED STATES	710,000	784,110
POLYONE CORP	7.375% 15 Sep 2020	UNITED STATES	250,000	276,250
POST HOLDINGS INC	7.375% 15 Feb 2022	UNITED STATES	500,000	535,000

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POST HOLDINGS INC	7.375% 15 Feb 2022	UNITED STATES	25,000	26,750
RADIO SYSTEMS CORP	8.375% 01 Nov 2019	UNITED STATES	230,000	252,425
REGENCY ENERGY PARTNERS	5.5% 15 Apr 2023	UNITED STATES	150,000	146,250
REYNOLDS GRP ISS/REYNOLD	9.875% 15 Aug 2019	UNITED STATES	1,000,000	1,112,500
RKI EXP + PROD/RKI FIN C	8.5% 01 Aug 2021	UNITED STATES	120,000	126,300
RR DONNELLEY + SONS CO	7% 15 Feb 2022	UNITED STATES	40,000	43,000
SABINE PASS LIQUEFACTION	5.625% 01 Feb 2021	UNITED STATES	251,000	245,353
SALLY HOLDINGS/SALLY CAP	5.5% 01 Nov 2023	UNITED STATES	55,000	54,588
SANDRIDGE ENERGY INC	7.5% 15 Mar 2021	UNITED STATES	95,000	99,513
SBA TELECOMMUNICATIONS	5.75% 15 Jul 2020	UNITED STATES	600,000	624,000
SEALED AIR CORP	8.375% 15 Sep 2021	UNITED STATES	425,000	482,375
SERVICE CORP INTL	7.5% 01 Apr 2027	UNITED STATES	100,000	105,500
SERVICE CORP INTL	5.375% 15 Jan 2022	UNITED STATES	15,000	15,188
SINCLAIR TELEVISION GROU	5.375% 01 Apr 2021	UNITED STATES	360,000	354,600
SIRIUS XM HOLDINGS INC	4.625% 15 May 2023	UNITED STATES	15,000	13,575
SIRIUS XM HOLDINGS INC	5.75% 01 Aug 2021	UNITED STATES	150,000	151,500
SPEC BRNDS ESCROW CORP	6.625% 15 Nov 2022	UNITED STATES	250,000	265,938
SPRINT COMMUNICATIONS	7% 01 Mar 2020	UNITED STATES	90,000	100,350
SPRINT CORP	7.125% 15 Jun 2024	UNITED STATES	110,000	111,650
SPRINT CORP	7.875% 15 Sep 2023	UNITED STATES	1,235,000	1,327,625
SSGA G STIFF ERISA QUALIFIED	STIF-TYPE INSTRUMENT	UNITED STATES	3,204,175	3,204,175
SUNEDISON INC	7.75% 01 Apr 2019	UNITED STATES	245,000	262,763
SUPERVALU INC	1% 21 Mar 2019	UNITED STATES	396,967	400,377
T MOBILE USA INC	6.731% 28 Apr 2022	UNITED STATES	70,000	72,975
TENET HEALTHCARE CORP	4.75% 01 Jun 2020	UNITED STATES	365,000	357,700
TENET HEALTHCARE CORP	8.125% 01 Apr 2022	UNITED STATES	165,000	177,788
TEREX CORP	6% 15 May 2021	UNITED STATES	500,000	516,875
TRIUMPH GROUP INC	4.875% 01 Apr 2021	UNITED STATES	250,000	242,500
TW TELECOM HOLDINGS INC	5.375% 01 Oct 2022	UNITED STATES	185,000	181,763
UNITED RENTALS NORTH AM	8.25% 01 Feb 2021	UNITED STATES	1,000,000	1,127,500
VAIL RESORTS INC	6.5% 01 May 2019	UNITED STATES	500,000	530,000
VALEANT PHARMACEUTICALS	6.75% 15 Aug 2021	UNITED STATES	70,000	74,200

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VANGUARD NAT RES/VNR FIN	7.875% 01 Apr 2020	UNITED STATES	185,000	194,250
VULCAN MATERIALS	7% 15 Jun 2018	UNITED STATES	228,000	259,350
WESCO DISTRIBUTION INC	5.375% 15 Dec 2021	UNITED STATES	40,000	40,000
WILLIAM CARTER	5.25% 15 Aug 2021	UNITED STATES	40,000	40,600
WINDSTREAM CORP	7.75% 15 Oct 2020	UNITED STATES	155,000	164,494
WMG ACQUISITION CORP	6% 15 Jan 2021	UNITED STATES	250,000	259,688

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ZAYO GROUP LLC/ZAYO CAP	8.125% 01 Jan 2020	UNITED STATES	250,000	273,750
Total : EXHIBIT M - High Yield Fund				\$ 102,236,809